

国际指数动态

(2011年11月)

201111

				.....	2
1.				.....	2
A	Dow Jones Indexes	FEAS	50	.....	2
B	Dow Jones Indexes			.....	2
C	Dow Jones Indexes		50	.....	3
D	FTSE			.....	3
2.				.....	4
A	S&P	S&P 500 VIX		.....	4
B	Dow Jones Indexes	RBP		.....	5
C	Russell			.....	5
D		TOPIX		.....	6
3.		FTSE		.....	6

1.

		2011	11	Dow Jones Indexes		
FEAS				FEAS		
				Dow Jones Indexes		
	- Dow Jones			Dow Jones		50
	FTSE					
				FTSE		
				FTSE		

A Dow Jones Indexes FEAS 50

2011	11	30	Dow Jones Indexes	FEAS	
			Dow Jones FEAS	50	FEAS
					60% 20% 20%
				50	

B Dow Jones Indexes

2011	11	29	Dow Jones Indexes	Dow Jones
			iShares	ETF
	2			2.5 12

25%

30

C Dow Jones Indexes

50

2011 11 29 Dow Jones Indexes Dow Jones
50 Matrix
Dow Jones

100

50

8%

D FTSE

2011 11 1 FTSE QS Investors FTSE
Diversification Based Investing -DBI

FTSE

FTSE TOBAM

8

FTSE TOBAM

8

5

3

2.

VIX VIX VIX VIX
 VIX VIX
 VIX S&P 2011 11 S&P 500
 VIX

Dow Jones Indexes Dow Jones RBP
 Dow Jones RBP RBP
 RBP
 Russell

3 3 ETF NYSE Arca
 TOPIX TOPIX
 TOPIX ETF

A S&P S&P 500 VIX

2011 11 3 S&P S&P 500 VIX
 VelocityShares ETP convex profile

S&P 500 VIX
 S&P VIX

● S&P 500 VIX / VIX
 CFE VIX

● S&P 500 VIX /

● S&P 500 VIX /
VIX VIX

B Dow Jones Indexes RBP

2011 11 30 Dow Jones Indexes Dow Jones RBP
RBP 100 RBP Required
Business Performance Transparent Value
RBP

Transparent Value RBP
DCF RBP
3 RBP
RBP

C Russell

2011 11 3 Russell Axioma

- Russell-Axioma
- Russell-Axioma
- Russell-Axioma
- Russell-Axioma
- Russell-Axioma

Russell ETF 3
3 ETF NYSE Arca

D TOPIX

2011 11 9 TOPIX TOPIX
TOPIX

3. FTSE

2011 11 FTSE NSE
FTSE NSE
25%
FTSE
S&P McGraw-Hill Dow Jones
Indexes 90% CME
S&P/Dow Jones 4
6 2012

A FTSE

2011 11 8 FTSE NSE FTSE NSE

- FTSE NSE 25 25
- FTSE NSE 15 15

B FTSE

2011 11 1 FTSE

FTSE

FTSE

15%

FTSE

25%

FTSE

●

.

1. 11 ETF ETN ETC

A ETF

●

B ETF

● **ETF PowerShares 4 ETF**

KBW

● **ETF USCF 1 ETF**

ETF

● **ETF Global X 1 ETF**

● **ETF iShares 1 ETF S&P**

C ETF

● **ETF Russell 3 ETF**

Beta ETF

ETF

ETF

D ETF

● **ETF Pimco 3 ETF**

● **ETF SSgA 1 ETF 1 1 5**

ETF ETF Barclays

E ETN ETC

- **ETN** 2 **ETN**
10 1 3
- **ETN** UBS 2 **ETN**
1 1

2. 11 ETF ETN ETC

A ETF

- **ETF** Van Eck **ETF**
50%

B ETF

- **ETF** iShares 7 **ETF** MSCI
ETF MSCI ETF MSCI ETF MSCI
ETF MSCI ETF MSCI
MSCI ETF
- **ETF** Salient 1 **ETF** Salient
1 FOF ETF

C ETF

- **ETF** Direxion 8 **ETF**
3
- **ETF** Global X 1 **ETF**

- **ETF** Direxion 3 **ETF**
- **ETF** AdvisorShares 1 **ETF** S&P 500
200 **ETP**
- **ETF** ProShares 3 **ETF** S&P
- **ETF** Fidelity **ETF**

D ETF

- **ETF** Northern Lights 1 ArrowShares **ETF**
REITs MLPs
- **ETF** Guggenheim 1 2021 **ETF**
- **ETF** Emerging Global 1 **ETF**
- **ETF** ProShares 1 **ETF**
- **ETF** iShares 7 **ETF**
Aaa A GNMA CMBS
- **ETF** Legg Mason **ETF**

E ETN ETC

-

3. Deutsche Börse Xetra 11 ETF ETC ETN

UBS ETFs plc STOXX Global Rare Earth Index	STOXX Global Rare Earth Index
UBS ETFs plc MSCI Europe Infrastructure Index	MSCI Europe Infrastructure Index
UBS ETFs plc MSCI Japan Infrastructure Index	MSCI Japan Infrastructure Index
UBS ETFs plc MSCI EMU Small Cap Index	MSCI EMU Small Cap Index
db Strom ETC	db German Electricity EUR Index
db Monthly Leveraged Brent Crude Oil ETC (EUR)	db Monthly Leveraged Brent Crude Oil Euro Unhedged Index
db Monthly Leveraged WTI Crude Oil ETC (EUR)	db Monthly Leveraged WTI Crude Oil Euro Unhedged Index
db Monthly Leveraged Natural Gas ETC (EUR) I	db Monthly Leveraged Natural Gas Euro Unhedged Index
db Monthly Leveraged Gold ETC (EUR)	db Monthly Leveraged Gold Euro Unhedged Index
db Monthly Leveraged Silver ETC (EUR)	db Monthly Leveraged Silver Euro Unhedged Index
db Monthly Short Brent Crude Oil ETC (EUR)	db Monthly Short Brent Crude Oil Euro Unhedged Index
db Monthly Short WTI Crude Oil (EUR)	db Monthly Short WTI Crude Oil Euro Unhedged Index
db Monthly Short Natural Gas ETC (EUR)	db Monthly Short Natural Gas Euro Unhedged Index
db Monthly Short Gold ETC (EUR)	db Monthly Short Gold Euro Unhedged Index
db Monthly Short Silver ETC (EUR)	db Monthly Short Silver Euro Unhedged Index
db Commodity Risk Balanced Euro Hedged ETC	db Commodity Risk Balanced Euro Hedged ETC
UBS-ETF MSCI ACWI Risk Weighted I	MSCI ACW Risk Weighted Net Total Return Index
UBS-ETF MSCI ACWI Risk Weighted A	MSCI ACW Risk Weighted Net Total Return Index
SPDR Barclays Capital 1-3 Year Euro Government Bond ETF	Barclays Capital 1-3 Year Euro Government Bond Index
MSCI Emerging Markets Source ETF	MSCI Emerging Markets USD Net Total Return Index
S&P 500 Source ETF	S&P 500 Net Total Return Index
db X-Covered 1-3 Total Return Index ETF	d 1-3 Index

db X- Return Index ETF	
db X- Eurozone Total Return Index ETF	
Amundi ETF MSCI Spain	MSCI Spain Index
Amundi ETF MSCI Spain	MSCI World Index
Amundi ETF MSCI EM Latin America	MSCI EM Latin America
Amundi ETF MSCI EM Asia	MSCI EM Asia Index
Coba ETC 1x Brent Oil Daily Long	1x Brent Oil Daily Long
Coba ETC 2x Brent Oil Daily Long	2x Brent Oil Daily Long
Coba ETC -1x Brent Oil Daily Short	-1x Brent Oil Daily Short
Coba ETC -2x Brent Oil Daily Short	-2x Brent Oil Daily Short
Coba ETC 1x Natural Gas Daily Long	1x Natural Gas Daily Long
Coba ETC 2x Natural Gas Daily Long	2x Natural Gas Daily Long
Coba ETC -1x Natural Gas Daily Short	-1x Natural Gas Daily Short
Coba ETC -2x Natural Gas Daily Short	-2x Natural Gas Daily Short
Coba ETN 1x HSIF Daily Long	1x HSIF Daily Long
Coba ETN 2x HSIF Daily Long	2x HSIF Daily Long
Coba ETN -1x HSIF Daily Short	-1x HSIF Daily Short
Coba ETN -2x HSIF Daily Short	-2x HSIF Daily Short
Coba ETN 1x HSCEIF Daily Long	1x HSCEIF Daily Long
Coba ETN 2x HSCEIF Daily Long	2x HSCEIF Daily Long
Coba ETN -1x HSCEIF Daily Short	-1x HSCEIF Daily Short
Coba ETN -2x HSCEIF Daily Short	-2x HSCEIF Daily Short

4. TSE ETF

2011 11 TSE ETF

TSE Mothers Core ETF	TSE Mothers Core Index
YOURMIRAI TOPIX Asia Focus ETF	TOPIX Active in Asia Index

5. Dow Jones Indexes UBS

2011 11 30 Dow Jones Indexes Dow Jones
 15 UBS SIX Swiss

15

15%

1 2011 10

Derivative Exchange	Oct 2011				Year-to-Date Total			
	Stock Index Options		Stock Index Futures		Stock Index Options		Stock Index Futures	
	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover
Americas								
BM&FBOVESPA	76,765	24,390	1,985,039	258,026	505,427	182,503	18,257,645	685,618
Bourse de Montreal	5,068	357	274,500	138,302	83,092	6,534	3,495,924	536,464
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	898,808	140,666	64	NA	10,573,075	NA
Chicago Board Options Exchange	29,399,055	NA	NA	NA	274,063,670	NA	NA	NA
CME Group	3,811,522	462,107	47,240,330	3,813,650	50,272,417	5,568,100	618,445,243	42,158,700
Colombia SE	NA	NA	41	87	NA	NA	445	10
International Securities Exchange	449,910	NA	NA	NA	6,616,448	NA	NA	NA
MexDer	6,079	156	62,752	90,683	55,885	1,646	996,901	28,901
NASDAQ OMX (US)	516,476	NA	NA	NA	4,537,990	NA	NA	NA
NYSE Euronext (US)	203,587	NA	NA	NA	1,460,803	NA	NA	NA
Asia - Pacific								
ASX Derivatives Trading	1,052,802	45,766	5,499	12,008	8,531,106	405,770	215,383	3,553
ASX SFE Derivatives Trading	39,013	4,328	880,794	212,123	367,371	43,298	10,043,746	1,172,100
Bombay SE	21,570	114	107,417	NA	29,575	162	133,123	696
Bursa Malaysia Derivatives	0	0	251,375	21,823	16	1	2,105,964	51,439
Hong Kong Exchanges	1,399,757	148,435	5,037,902	246,196	13,274,407	1,577,460	42,109,694	3,957,230
Korea Exchange	224,036,068	4,500,050	7,044,270	110,619	3,140,818,598	75,635,800	74,010,485	8,799,410
National Stock Exchange India	63,950,603	332,913	11,289,988	725,872	703,500,498	4,191,430	128,357,672	714,311
Osaka SE	3,194,928	NA	11,459,304	1,014,110	39,089,245	NA	117,432,833	3,172,740

Singapore Exchange	292,873	NA	5,496,047	748,197	1,759,067	NA	58,413,290	NA
TAIFEX	7,359,318	90,396	3,967,843	108,920	108,048,408	1,553,530	44,760,809	1,803,950
Thailand Futures Exchange	6,353	NA	586,422	34,287	100,394	NA	3,578,128	NA
Tokyo SE Group	268	NA	817,575	469,579	18,275	NA	12,107,292	1,280,050
Europe - Africa - Middle East								
Athens Derivatives Exchange	33,152	68	182,926	19,633	304,316	1,314	2,206,828	8,783
BME Spanish Exchanges	130,142	1,626	504,327	47,407	1,717,707	24,139	7,393,141	699,859
Budapest SE	0	0	134,108	217,103	10	0	1,603,923	1,758
EUREX	45,309,188	1,444,390	36,949,298	4,184,770	390,534,609	14,580,400	411,642,177	22,498,500
ICE Futures Europe	0	0	0	0	0	0	0	0
Johannesburg SE	444,850	465	1,049,337	500,896	3,584,716	3,974	14,011,865	433,003
MICEX	NA	NA	59,857	375	NA	NA	1,968,406	11,583
NYSE.Liffe Europe	4,555,283	274,232	7,171,467	1,510,410	43,562,199	2,865,290	82,969,077	6,023,060
OMX Nordic Exchange	1,053,956	15,525	3,686,467	584,887	10,515,939	170,240	30,676,225	496,563
Oslo Børs	66,147	52	642,238	124,922	505,261	470	4,437,375	4,156
Tel Aviv SE	5,985,842	169,315	1,086	NA	72,162,791	2,457,890	23,637	824
Warsaw SE	44,229	303	1,103,125	92,922	859,908	7,690	11,473,590	103,978
Wiener Börse	1,260	1	4,804	49,852	25,736	18	274,291	17,522

2 2011 10 ETF

Exchange	Oct 2011		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	8	813.7	72.4
Lima SE	3	0.0	0.0
Mexican Exchange	431	7327.1	77.4
NASDAQ OMX	83	420128.5	25771.0
NYSE Euronext (US)	1347	429521.1	21799.7
Santiago SE	87	2.5	0.1
TMX Group	306	9159.3	726.4
Asia - Pacific			

Australian SE	51	663.5	NA
Bombay SE	27	44.5	97.0
Bursa Malaysia	5	3.0	0.5
Hong Kong Exchanges	76	5262.0	254.1
Indonesia SE	2	0.0	0.0
Korea Exchange	107	15234.9	4107.5
National Stock Exchange India	30	403.0	531.4
Osaka SE	15	1906.6	NA
Shanghai SE	22	3255.7	340.0
Shenzhen SE	12	1696.1	196.6
Singapore Exchange	84	445.3	NA
Taiwan SE Corp.	18	865.4	143.0
The Stock Exchange of Thailand	7	33.6	15.3
Tokyo SE	113	2960.6	NA
Europe - Africa - Middle East			
Athens Exchange	3	1.0	0.1
BME Spanish Exchanges	68	750.9	0.0
Budapest SE	1	0.1	0.1
Deutsche Börse	878	25046.6	211.9
Irish SE	1	0.3	0.0
Istanbul SE	12	359.6	46.0
Johannesburg SE	30	475.5	8.6
Ljubljana SE	0	0.0	0.0
London SE	1525	24617.1	409.0
Luxembourg SE	53	0.0	0.0
NASDAQ OMX Nordic Exchange	63	3247.9	102.7
NYSE Euronext (Europe)	691	14327.0	236.5
Oslo Børs	15	1772.1	74.2
Saudi Stock Market - Tadawul	2	1.7	0.1
SIX Swiss Exchange	0	9891.1	77.5
Wiener Börse	22	1.5	0.1

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