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## 1. MSCI MSCI

2010 1 21 MSCI 金 MSCI  
 2009 11 9 MSCI 2010 1  
 31 Barra EUE3S MSCI

- 度 20% 度
- 10%
- 50%
- MSCI

2010 1 31 MSCI MSCI

都

- 
- 都
- 都

MSCI MSCI MSCI Barra  
 MSCI Barra MSCI  
 MSCI Barra MSCI Barra

2010 2 8  
 都

## 2. S&P 度 S&P

2010 1 5 S&P S&P Capped 20%  
9 度 费 度

S&P 20% S&P  
对 费 20%  
好 UCITS III 差 9

都

- S&P 20%
- S&P 20%
- S&P 20%
- S&P 20%
- S&P 20%
- S&P 20%个
- S&P 20%
- S&P 20% 及
- S&P 20%

S&P S&P 20%  
GICS 及 好 及

### 3. S&P S&P

2010 1 13 S&P S&P  
S&P 度  
S&P 2007 括 -  
S&P S&P S&P S&P/IFCI  
度 S&P

S&P 对

度 4 度 S&P

度 S&P 5% 10%

12% 15% 度 S&P

度 对 30

好

S&P S&P

度 都

都 都 S&P

**4. S&P S&P/TSX 60 130/30**

2010 1 19 S&P S&P/TSX 60 130/30

S&P/TSX 60 机

机测 仓 S&P/TSX 60

130/30 费

S&P AlphaPro ETF

S&P

S&P 费 度 S&P/TSX 60

3% 费 度 S&P/TSX 60

3% 都

**5. Dow Jones 导**

2010 1 25 Dow Jones Dow Jones  
 Dow Jones 导 仓  
 BMO 对 对  
 BMO ETF ETF Jones Heward  
 Dow Jones  
 12  
 度 费 15%  
 7 费 Dow Jones 导  
 6 12  
 导 5 费 2010 1  
 22 括 15.67% 12.91%

**6. FTSE EDHEC-Risk 好**

2010 1 18 FTSE EDHEC-Risk 功 FTSE  
 EDHEC-Risk 度  
 return ratio  
 EDHEC-Risk 差  
 差 差  
 / 括  
 费  
 FTSE 费  
 度

**7. FTSE 好**

2010 1 29 FTSE 给 FTSE  
度 FTSE  
MIB FTSE All-Share Capped  
FTSE MIB FTSE  
FTSE MIB 费  
ETF  
差  
FTSE MTA 费  
仓  
费 都 费 都  
都 都

## 1. Deutsche Börse Xetra 对 ETF ETN

2010 1 Deutsche Börse Xetra 对 ETF ETN

ETF ETN	
UBS-ETF MSCI Canada I	MSCI Canada Index
UBS-ETF MSCI EMU I	MSCI EMU Index
ETFlab iBoxx EUR Liquid Germany Covered Diversified	Markit iBoxx EUR Liquid Germany Covered Diversified
ComStage ETF iBoxx € Liquid Sovereigns Diversified 3m-1 TR	Markit iBoxx € Liquid Sovereigns Diversified 3m-1 Total Return Index

ComStage ETF iBoxx € Sovereigns Germany Capped 3m-2 TR	Markit iBoxx € Sovereigns Germany Capped 3m-2 Total Return Index
db x-trackers II iBoxx € Germany Total Return Index ETF	iBoxx € Germany Index
db x-trackers II iBoxx € Germany 1-3 Total Return Index ETF	iBoxx € Germany 1-3 Index
ETFS Physical Swiss Gold Securities	Gold PM Fixing
ComStage ETF iBoxx € Sovereigns Inflation-Linked Euro-Inflation TR	Markit iBoxx € Sovereigns Inflation-Linked Euro-Inflation Total Return Index

## 2. NYSE Arca 对 ETF ETN

2010 1 NYSE Arca 对 ETF ETN

ETF	
WisdomTree International Hedged Equity Fund	WisdomTree DEFA International Hedged Equity Index
ETFS Physical Platinum Shares	Tracks the physical platinum price
ETFS Physical Palladium Shares	Tracks the physical palladium price
iShares 2012 S&P AMT-Free Municipal Series	S&P AMT-Free Municipal Series 2012 Index
iShares 2013 S&P AMT-Free Municipal Series	S&P AMT-Free Municipal Series 2013 Index
iShares 2014 S&P AMT-Free Municipal Series	S&P AMT-Free Municipal Series 2014 Index
iShares 2015 S&P AMT-Free Municipal Series	S&P AMT-Free Municipal Series 2015 Index
iShares 2016 S&P AMT-Free Municipal Series	S&P AMT-Free Municipal Series 2016 Index
iShares 2017 S&P AMT-Free Municipal Series	S&P AMT-Free Municipal Series 2017 Index



Series	Index
Schwab International Small-Cap Equity ETF	FTSE Developed Small Cap ex-US Liquid Index
Schwab Emerging Markets Equity ETF	FTSE All-Emerging Index
Schwab U.S. Large-Cap Growth ETF	Dow Jones U.S. Large-Cap Growth Total Stock Market Index
Schwab U.S. Large-Cap Value ETF	Dow Jones U.S. Large-Cap Value Total Stock Market Index
Global X China Materials ETF	S-BOX China Materials Index
Jefferies   TR/J CRB Wildcatters Exploration & Production Equity ETF	Thomson Reuters/Jefferies CRB Wildcatters Energy E&P Equity Index
ProShares Ultra 7-10 Year Treasury	Barclays Capital 7-10 Year U.S. Treasury Bond Index
ProShares Ultra 20+ Year Treasury	Barclays Capital 20+ Year U.S. Treasury Bond Index
Grail McDonnell Intermediate Municipal Bond ETF	Barclays 3-15 year Municipal Bond index
Grail McDonnell Core Taxable Bond ETF	Barclays Capital Aggregate Index

### 3. Dow Jones

达

ETF

2010 1 27 Dow Jones  
 Dow Jones EURO STOXX 50  
 ETF

Dow Jones 个  
 达 Xmtch IE 差  
 SIX Swiss Exchange

**1 09 12 费**

Derivative Exchange	December 2009				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
<b>Americas</b>								
BM&FBOVESPA	13,875	5,367	0	0	199,147	52,913	0	0
Bourse de Montreal	1,475	97	435,789	57,761	34,056	1,859	4,157,917	459,381
Buenos Aires SE	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Chicago Board Options Exchange	19,604,960	0	0	0	222,781,717	0	0	0
CME Group	1,980,112	227,597	47,223,590	2,781,207	31,808,915	3,590,422	703,072,175	33,344,463
International Securities Exchange	965,367	0	0	0	13,553,780	0	0	0
MexDer	777	18	190,247	4,686	40,723	686	1,130,528	21,674
NASDAQ OMX PHLX	303,185	279	0	0	5,742,051	51,863	0	0
<b>Asia - Pacific</b>								
ASX Derivatives Trading	302,572	13,048	38,469	347	3,486,914	116,030	396,723	4,526
ASX SFE Derivatives Trading	29,474	3,104	961,977	101,212	319,735	26,351	9,413,157	777,725
Bombay SE	120	1	27	0	472	2	1,778	5
Bursa Malaysia Derivatives	0	0	104,844	1,938	0	0	1,997,975	29,954
Hong Kong Exchanges	841,674	100,410	3,287,830	318,204	7,615,125	792,898	43,201,921	3,496,653
Korea Exchange	260,407,489	4,833,305	6,655,197	615,112	2,920,990,655	41,353,855	83,117,062	6,105,537
National Stock Exchange India	29,525,940	162,604	13,337,833	70,806	321,265,217	1,395,282	195,759,414	779,820
Osaka SE	3,878,948	0	12,247,653	363,232	34,986,005	0	130,107,633	3,553,390
Singapore Exchange	19,875	0	4,890,823	0	114,671	0	52,140,365	0
TAIFEX	5,751,336	68,829	3,098,016	109,249	76,177,097	719,326	41,426,429	1,170,639
Thailand Futures Exchange	9,947	1	191,892	2,892	95,504	7	2,522,465	31,263

Tokyo SE Group	12,544	0	2,172,504	190,212	52,523	0	16,287,710	1,409,849
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	37,489	313	326,361	2,670	361,154	3,112	2,221,775	18,901
BME Spanish Exchanges	670,338	11,483	590,129	72,489	3,965,508	61,091	7,778,529	813,359
Borsa Italiana	189,309	15,313	512,630	64,297	2,537,625	197,940	6,324,536	660,579
Budapest SE	0	0	219,932	246	0	0	2,410,386	2,474
EUREX	23,174,682	946,117	31,319,272	1,769,716	364,953,360	13,917,962	367,546,179	19,349,841
JSE	699,995	380	1,961,306	48,082	10,326,359	8,515	16,737,684	345,722
OMX Nordic Exchange	1,017,350	13,540	2,400,239	31,719	13,260,217	152,171	31,285,961	349,139
NYSE.Liffe Europe	4,211,387	277,475	7,551,988	552,050	51,985,508	3,221,221	79,379,780	5,217,040
Oslo Børs	n/a	n/a	n/a	n/a	644,458	450	7,590,062	5,182
Tel Aviv SE	4,848,462	143,553	1,977	59	62,115,722	1,413,253	43,467	989
Warsaw SE	48,085	345	1,026,521	8,549	429,629	2,786	11,660,236	82,684
Wiener Börse	2,430	165	60,427	4,139	17,226	1,077	261,101	14,838

## 2 09 12 费 ETF

Exchange	December 2009		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BM&FBOVESPA	4	193.5	5.4
Lima SE	4	1.3	0.2
Mexican Exchange	247	5,356.6	17.2
NASDAQ OMX	50	70,378.2	2,124.0
NYSE Euronext (US)	1065	259,008.4	15,165.4
TSX Group	132	9,863.4	1,016.4
<b>Asia - Pacific</b>			
Australian SE	25	423.2	n/a
Bombay SE	2	0.1	0.3
Bursa Malaysia	3	2.9	585.0
Hong Kong Exchanges	43	5,214.4	160.6
Indonesia SE	2	0.0	0.0
Korea Exchange	50	1,523.9	448.6
National Stock Exchange India	16	137.3	149.8
New Zealand Exchange	6	3.2	0.4
Osaka SE	12	1,974.7	n/a
Shanghai SE	5	9,247.4	991.0

Shenzhen SE	2	3,297.9	347.0
Singapore Exchange	43	317.2	n/a
Taiwan SE Corp.	14	490.9	67.9
The Stock Exchange of Thailand	3	9.6	8.9
Tokyo SE	70	1,819.2	n/a
<b>Europe - Africa - Middle East</b>			
Athens Exchange	2	12.4	0.4
BME Spanish Exchanges	32	436.0	n/a
Borsa Italiana	400	6,174.9	210.6
Budapest SE	1	0.1	0.1
Deutsche Börse	547	15,987.1	123.1
Irish SE	14	2.4	0.1
Istanbul SE	10	796.5	20.8
Johannesburg SE	24	195.2	5.5
Ljubljana SE	3	0.1	0.0
London SE	370	11,515.9	93.7
NASDAQ OMX Nordic Exchange	13	1,394.4	30.2
NYSE Euronext (Europe)	497	10,091.2	134.4
Oslo Børs	6	1,157.3	33.7
SIX Swiss Exchange	269	5,478.3	47.5
Wiener Börse	22	3.9	0.1

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