

国际指数动态

(2010年6月)



201006

.....		2
1.	S&P 各	2
2.	S&P S&P/TSX 60 得	2
3.	S&P S&P GSCI	2
4.	S&P S&P 500	3
5.	S&P S&P CDS	3
6.	MSCI	4
7.	CME Dow Jones FX	4
8.	Dow Jones 8 Dow Jones-UBS	4
9.	Dow Jones Credit Suisse 断	5
10.	FTSE FTSE ST	6
11.	TSE REIT	6
12.	7
.....		7
1.	Deutsche Börse Xetra ETF	7
2.	NYSE Arca ETF	7
3.	NYSE Euronext ETF	8
4.	Eurex Dow Jones-UBS	8
5.	STOXX EURO STOXX EUREX	9
6.	A ETF	9
7.	9
1	2010 5	10
2	2010 5 ETF	11

1. S&P 各

2010 6 3 S&P 各 S&P S&P
2008 格
2008 产
版 等 50%

Index	Old Market Cap Addition Criteria	New Market Cap Addition Criteria
Consumer	US\$ 960 million	US\$ 1.20 billion
Cyclical	US\$ 840 million	US\$ 1.00 billion
Financial Services	US\$ 1.02 billion	US\$ 1.30 billion
Health Care	US\$ 1.02 billion	US\$ 1.30 billion
Natural Resources	US\$ 1.26 billion	US\$ 1.60 billion
Technology	US\$ 780 million	US\$ 980 million
Utilities	US\$ 1.00 billion	US\$ 1.00 billion

2. S&P S&P/TSX 60 得

2010 6 7 S&P S&P/TSX 60 得
得 S&P AlphaPro
ETF 各 大
各 各
S&P/TSX 60 格
得 断

3. S&P S&P GSCI

2010 6 17 S&P S&P GSCI 镑 S&P
GSCI S&P GSCI S&P GSCI S&P GSCI

4. S&P S&P 500

2010 6 28 S&P S&P 500 Quality Ranking
 镑 S&P 500 S&P 500 等
 S&P
 PowerShares S&P 500 ETF
 S&P S&P
 10
 S&P 格
 Graham Dodd 断
 A+ 等 D A-
 等 对 D LIQ
 B C 镑 B C
 格 次 1 3 捕得

5. S&P S&P CDS

2010 6 30 S&P S&P CDS
 CDS 捕 GICS
 格 CDS 产 产采
 格 捕
 工 S&P CDS
 格
 次 5.25
 得 CDS
 断

6. MSCI

2010 6 30 MSCI 产
 MSCI 产
 2010 11 版
 断 产 MSCI
 产 2010 11 版 倍 MSCI
 产 断 产 MSCI 产
 产 倍 产

7. CME Dow Jones FX

2010 6 8 CME Dow Jones Dow
 Jones CME FX\$ 格
 2010 CME
 镑 断 断
 FX\$ 产采 工 断 Dow Jones CME
 各 CME
 断
 10000

8. Dow Jones 8 Dow Jones-UBS

2010 6 16 Dow Jones 8 Dow Jones-UBS
 镑 5 格 3 格 格
 镑 格 格 得
 Dow Jones-UBS 格 各

4. Dow Jones Credit Suisse LEA 断

产 格

10. FTSE

FTSE ST

2010 6 23 FTSE FTSE CDP
 FTSE 500 CDP
 工 工 ENDS Carbon
 FTSE CDP FTSE CDP
 断 保 350 断
 繁 2
 FTSE CDP 工
 FTSE FTSE 350
 断 断
 工 捕
 格 断
 断 断
 得 包
 北 等
 断 FTSE
 FTSE 350 等 FTSE CDP FTSE
 工 FTSE 4Good

11.

TSE REIT

2010 6 18 TSE 2010 6 21
TSE REIT REITs
捕 TSE REITs
镑 TSE REIT 产 TSE REIT TSE REIT

12.

2010 6 29
产 工
断
倍 2010 7
12 格 9 15

1. Deutsche Börse Xetra ETF

2010 6 Deutsche Börse Xetra ETF

ETF ETN	
iShares EURO STOXX 50 (Acc) iShares EURO STOXX 50 (Acc)	EURO STOXX 50
Lyxor ETF EURO STOXX 50 Dividends	EURO STOXX 50 Dividend Points Futures Index
Lyxor ETF Daily ShortDAX x2	ShortDAX x2
Lyxor ETF Daily Double Short Bund	SGI Daily Double Short Bund Index

2. NYSE Arca ETF

2010 6 NYSE Arca ETF

ETF	ETN		
Claymore Corporate Bond ETF	BulletShares	2011	BulletSharesTM USD Corporate Bond 2011 Index
Claymore Corporate Bond ETF	BulletShares	2012	BulletSharesTM USD Corporate Bond 2012 Index
Claymore Corporate Bond ETF	BulletShares	2013	BulletSharesTM USD Corporate Bond 2013 Index
Claymore Corporate Bond ETF	BulletShares	2014	BulletSharesTM USD Corporate Bond 2014 Index
Claymore Corporate Bond ETF	BulletShares	2015	BulletSharesTM USD Corporate Bond 2015 Index
Claymore Corporate Bond ETF	BulletShares	2016	BulletSharesTM USD Corporate Bond 2016 Index
Claymore Corporate Bond ETF	BulletShares	2017	BulletSharesTM USD Corporate Bond 2017 Index
Global X Brazil Mid Cap ETF			Solactive Brazil Mid Cap Index

3. NYSE Euronext

ETF

2010 6 NYSE Euronext ETF

ETF	ETN
Amundi ETF S&P 500 – A	S&P 500
Amundi ETF NASDAQ-100 – A	NASDAQ-100
Amundi ETF FTSE MIB	FTSE MIB
EasyETF S&P 500	S&P 500
Amundi ETF US Treasury 1-3 (C)	Markit iBoxx \$ Treasuries 1-3Y
Amundi ETF US Treasury 3-7 (C)	Markit iBoxx \$ Treasuries 3-7Y
Amundi ETF US Treasury 7-10 (C)	Markit iBoxx \$ Treasuries 7-10Y
Amundi ETF Short US Treasury 1-3 Daily (C)	

2010 6 16 Eurex 2010 6 28 格
Dow Jones-UBS
ex-energy 2009
3 Dow Jones-UBS

5. STOXX EURO STOXX EUREX

2010 6 29 STOXX EURO STOXX EURO
STOXX EUREX

2010 7

6. A ETF

2010 6 23 HKEX 7 12 iShares
A50 ETF 300 ETF
产 镑
ETF 格 产
A50 ETF 300 产
ETF

7.

2010 6 29 HKEX
钩 工 断

H

1 2010 5

Derivative Exchange	May 2010				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	19,238	7,700	1,556,020	62,973	80,119	30,122	5,998,050	228,992
Bourse de Montreal	4,155	294	294,538	41,757	19,781	1,352	1,224,855	165,635
Buenos Aires SE	0	0	0	0	0	0	0	0
Chicago Board Options Exchange	24,057,839	0	0	0	91,728,158	0	0	0
CME Group	3,100,220	415,177	53,871,366	3,190,141	11,232,880	1,451,591	217,467,756	12,424,627
International Securities Exchange	1,225,316	0	0	0	4,411,406	0	0	0
MexDer	10,967	299	55,645	1,526	24,098	632	351,405	9,164
NASDAQ OMX PHLX	380,184	404	0	0	1,095,985	1,022	0	0
Asia - Pacific								
ASX Derivatives Trading	367,075	16,598	15,317	404	1,428,936	61,768	112,743	2,020
ASX SFE Derivatives Trading	28,506	3,276	510,268	58,413	109,721	11,924	2,784,023	302,222
Bombay SE	0	0	54	0	4,804	28	3,868	22
Bursa Malaysia Derivatives	0	0	141,538	2,971	0	0	573,163	11,268
Hong Kong Exchanges	846,597	99,741	3,116,228	295,325	3,325,094	386,798	13,513,534	1,261,841
Korea Exchange	264,289,598	21,768	7,595,245	778,492	1,042,158,446	14,597,857	28,267,600	2,719,774
National Stock Exchange India	34,076,343	204,119	10,785,388	63,024	128,329,606	726,407	47,276,324	258,403
Osaka SE	3,686,800	0	11,135,292	306,399	13,291,414	0	43,159,182	1,248,478
Singapore Exchange	16,264	0	4,631,687	0	81,182	0	18,143,735	0
TAIFEX	8,143,119	103,692	3,334,215	124,917	30,742,357	376,858	13,368,142	480,609
Thailand Futures Exchange	9,327	1	250,947	4,158	44,650	4	850,819	13,538

Tokyo SE Group	32,806	0	1,138,108	102,379	65,870	0	5,247,112	476,651
Europe - Africa - Middle East								
Athens Derivatives Exchange	65,698	332	282,135	1,378	276,188	1,774	1,441,704	9,178
BME Spanish Exchanges	396,069	4,548	1,368,875	100,194	1,436,589	19,656	4,703,379	421,083
Borsa Italiana	426,223	26,128	0	0	1,474,716	105,120	1,731,210	190,231
Budapest SE	0	0	519,731	536	0	0	1,802,125	2,051
EUREX	46,962,149	1,478,644	54,461,929	2,480,530	142,124,987	5,125,743	162,985,625	8,247,211
JSE	462,849	644	1,459,256	36,832	2,311,611	2,571	6,373,981	165,020
MICEX	0	0	333,445	1,422	0	0	1,812,806	8,507
OMX Nordic Exchange	1,478,434	18,423	3,731,978	46,149	6,690,407	89,768	14,100,009	187,364
NYSE.Liffe Europe	6,778,295	372,767	10,420,695	608,709	27,505,702	1,327,195	38,798,157	2,046,033
Tel Aviv SE	9,309,246	270,619	2,347	70	30,207,181	911,061	12,019	405
Warsaw SE	71,248	480	1,538,957	10,979	310,971	2,350	6,366,358	50,972
Wiener Börse	2,736	1	10,165	538	15,712	724	90,439	5,422

2 2010 5 ETF

Exchange	May 2010		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	7	336.6	16.0
Lima SE	4	0.1	0.0
Mexican Exchange	289	7,245.7.€	

Shanghai SE	7	6,223.2	669.0
Shenzhen SE	3	3,055.0	274.8
Singapore Exchange	67	681.6	n/a
Taiwan SE Corp.	14	567.5	89.8
The Stock Exchange of Thailand	3	8.4	6.8
Tokyo SE	88	2,291.6	n/a
Europe - Africa - Middle East			
Athens Exchange	2	5.5	0.2
BME Spanish Exchanges	32	1,533.7	0.0
Borsa Italiana	487	11,517.8	380.0
Budapest SE	1	0.3	0.1
Deutsche Börse	670	27,580.6	247.8
Irish SE	14	24.3	0.1
Istanbul SE	9	790.9	19.0
Johannesburg SE	25	617.0	8.8
Ljubljana SE	3	0.0	0.0
London SE	462	14,524.4	110.7
NASDAQ OMX Nordic Exchange	45	3,115.2	97.5
NYSE Euronext (Europe)	529	20,641.7	297.3
Oslo Børs	6	1,980.6	67.2
SIX Swiss Exchange	346	7,451.5	79.8
Wiener Börse	22	7.4	0.2

保 保 断 捕 捕 包
保 断 捕 保

528

13

: 200120

: 0086 21 6880 3988

处 : 0086 21 6882 9830

: csindex@sse.com.cn