

国际指数动态

(2010年8月)



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1. S&P

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Rebalancing Reference Date 电 恒

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	Current Index	New Index
Rebalancing Frequency	Annual Reconstitution	Annual Reconstitution, Quarterly Rebalancing
Rebalancing Date	Effective after the close of the 3 rd Friday of October. The rebalancing reference date is the last business day of September. No quarterly rebalancing.	Effective after the close of the <u>last business day of August</u> . The rebalancing reference date is the last business day of July. Quarterly rebalancing – constituent reweighting occurs after the close on the last business day of February, May and November of each year.
Universe used to select Index members	Capital IQ universe	S&P Global BMI
Number of securities within each cluster	20	30
Minimum market cap	US\$ 1 billion	US\$1 billion
Liquidity	6 month ADVT of US\$ 10m	3 month ADVT of US\$ 5m
<i>Weighting Scheme</i>	Market capitalization weighting using exposure scores	At each rebalancing, modified market capitalization weighting subject to maximum weight constraints listed below
Maximum sector/cluster weight	None	Capped at 33.333%
Maximum security weight	10%	5%
Maximum country/region weight	None	40% for the US and 15% for Emerging Markets

	Current Index	New Index
<i>Cluster Composition Changes</i>		
Energy	Same	Same
Metals & Mining	Same	Same
Agriculture	Same – Agricultural Products, Fertilizers & Agricultural Chemicals Removal of Packaged Foods & Meats	Same – Agricultural Products, Fertilizers & Agricultural Chemicals Addition of Forest Products Paper Products Paper Packaging Specialized REITs – Timber REITs

2. S&P

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3. S&P

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4. S&P S&P/TSX 构

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S&P 500 很 Dividend Aristocrats

S&P Nordic

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S&P 500 很 Dividend Aristocrats

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6. FTSE SET 各

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7. STOXX STOXX 600

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8. STOXX STOXX 称

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1. Deutsche Börse Xetra ETF ETN ETC

2010 8 Deutsche Börse Xetra ETF ETN ETC

MSCI EFM Africa ex South Africa Daily Net TR USD Index ETN	MSCI EFM Africa ex South Africa Daily Net TR USD Index
MSCI BRIC ADR Top 50 Index ETN	MSCI BRIC ADR Top 50 Index
MSCI EM Latin America with Brazil ADR Index ETN	MSCI EFM EM Latin America with Brazil ADR Index
db Physical Palladium Euro Hedged ETC	Palladium spot price (London)
db Physical Platinum Euro Hedged ETC	Platinum spot price (London)
CS ETF (Lux) on MSCI EMU Mid Cap	MSCI EMU Mid Cap

2. NYSE Arca ETF ETN

2010 8 NYSE Arca ETF ETN

Schwab U.S. TIPS ETF™ (SCHP)	Barclays Capital U.S. Treasury Inflation Protected Securities (TIPS) Index (Series-L)
Schwab Short-Term U.S. Treasury ETF™ (SCHO)	Barclays Capital U.S. 1-3 Year Treasury Bond Index
Schwab Intermediate-Term U.S. Treasury ETF™ (SCHR)	Barclays Capital U.S. 3-10 Year Treasury Bond Index
WisdomTree Emerging Markets Local Debt Fund	N/A
iPath® US Treasury Steepener ETN	Barclays Capital US Treasury 2Y/10Y Yield Curve Index
iPath® US Treasury Flatteners ETN	Barclays Capital US Treasury 2Y/10Y Yield Curve Index
iPath® US Treasury 2-year Bull ETN	Barclays Capital 2Y US Treasury Futures Targeted Exposure Index
iPath® US Treasury 2-year Bear ETN	Barclays Capital 2Y US Treasury

	Futures Targeted Exposure Index
iPath® US Treasury 10-year Bull ETN	Barclays Capital 10Y US Treasury Futures Targeted Exposure Index
iPath® US Treasury 10-year Bear ETN	Barclays Capital 10Y US Treasury Futures Targeted Exposure Index
iPath® US Treasury Long Bond Bull ETN	Barclays Capital Long Bond Futures Targeted Exposure Index
iPath® US Treasury Long Bond Bear ETN	Barclays Capital Long Bond US Treasury Futures Targeted Exposure Index
United States Commodity Index Fund	SummerHaven Dynamic Commodity Index Total Return
EGShares INDXX India Infrastructure Index Fund	INDXX India Infrastructure Index
Market Vectors India Small-Cap Index ETF	Market Vectors India Small-Cap Index
Alerian MLP ETF	Alerian MLP Infrastructure Index

3. Eurex ETF

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 ETF ETF 编 DJ Russia Titans DJ Turkey
 Titans CECE MSCI

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Derivative Exchange	Jul 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	18,180	6,597	1,333,730	48,974	148,393	53,926	10,785,355	398,764
Bourse de Montreal	8,850	591	242,060	32,337	42,303	2,819	2,398,519	317,161
Buenos Aires SE	0	0	0	0	0	0	0	0
Chicago Board Options Exchange	18,782,493	0	0	0	165,958,986	0	0	0
CME Group	3,628,718	423,750	56,215,155	2,991,758	22,900,265	2,841,456	429,777,790	24,138,673
International Securities Exchange	938,363	0	0	0	8,139,612	0	0	0
MexDer	14,203	357	60,898	1,556	96,582	2,414	720,382	18,292
NASDAQ OMX PHLX	249,153	303	0	0	1,928,245	2,205	0	0
Asia - Pacific								
ASX Derivatives Trading	356,381	14,083	20,731	427	2,854,154	116,360	210,402	3,796
ASX SFE Derivatives Trading	26,675	2,648	634,380	62,691	225,910	22,959	5,582,706	568,986
Bombay SE	0	0	40	0	4,804	28	4,149	23
Bursa Malaysia Derivatives	0	0	183,615	3,859	0	0	1,177,537	23,551
Hong Kong Exchanges	855,982	100,239	3,303,462	310,244	6,122,504	701,301	24,295,853	2,232,926
Korea Exchange	274,094,943	21,033	7,690,006	730,897	1,945,561,795	14,669,462	52,622,503	4,944,629
National Stock Exchange India	38,889,013	224,837	11,530,614	62,369	260,319,583	1,465,723	91,084,928	486,249
Osaka SE	3,579,742	0	12,047,025	285,087	25,823,870	0	83,866,322	2,313,088
Singapore Exchange	21,880	0	4,683,515	0	129,456	0	33,851,001	0
TAIFEX	7,170,988	84,826	3,440,205	116,723	55,946,469	670,522	24,787,976	863,859
Thailand Futures Exchange	4,823	1	134,742	2,329	70,304	6	1,395,269	22,643

Tokyo SE Group	14,105	0	906,506	82,258	93,864	0	9,188,048	839,348
Europe - Africa - Middle East								
Athens Derivatives Exchange	59,267	299	199,999	1,001	392,530	2,338	1,950,273	11,514
BME Spanish Exchanges	183,641	2,512	772,629	72,738	1,966,080	26,132	6,451,019	567,452
Borsa Italiana	308,810	20,082	0	0	2,108,421	144,444	1,731,210	190,232
Budapest SE	0	0	247,775	254	0	0	2,437,247	2,666
EUREX	26,047,943	905,280	30,336,014	1,535,924	199,292,558	7,037,581	241,455,335	11,967,857
JSE	343,750	270	911,898	24,877	3,216,859	3,489	9,573,349	245,910
MICEX	0	0	595,622	2,669	0	0	3,041,363	13,908
OMX Nordic Exchange	902,151	12,934	2,548,584	36,388	8,751,972	117,866	19,583,893	262,140
NYSE.Liffe Europe	4,601,922	261,454	7,242,050	449,837	37,170,979	1,861,044	56,469,125	3,143,646
Oslo Børs	64,670	41	637,238	406	451,291	263	4,993,183	3,111
Tel Aviv SE	5,348,458	156,055	1,317	38	42,288,909	1,257,380	13,691	688
Warsaw SE	26,954	194	896,908	6,856	388,160	2,887	8,471,240	66,335
Wiener Börse	2,397	1	7,145	394	23,344	727	172,783	9,898

2 2010 7 ETF

Exchange	Jul 2010		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	7	318.5	10.9
Lima SE	4	0.0	0.0
Mexican Exchange	299	6,047.1	20.5
NASDAQ OMX	71	82,936.2	3,479.0
NYSE Euronext (US)	1,100	342,259.7	20,599.5
Santiago SE	50	2.0	0.0
TSX Group	175	7,492.1	781.6
Asia - Pacific			
Australian SE	32	428.2	N/A
Bombay SE	21	20.0	21.7
Bursa Malaysia	5	5.8	760.0
Hong Kong Exchanges	65	6,225.4	201.4
Indonesia SE	2	0.0	0.0
Korea Exchange	59	1,956.8	712.2
National Stock Exchange India	20	156.5	133.9
New Zealand Exchange	0	N/A	N/A

Osaka SE	11	1,276.9	N/A
Shanghai SE	8	4,202.1	507.0
Shenzhen SE	3	2,295.5	223.6
Singapore Exchange	74	476.0	N/A
Taiwan SE Corp.	14	513.1	92.5
The Stock Exchange of Thailand	3	8.5	4.7
Tokyo SE	93	1,467.7	N/A
Europe - Africa - Middle East			
Athens Exchange	2	2.6	0.2
BME Spanish Exchanges	43	372.4	0.0
Borsa Italiana	514	7,893.4	252.0
Budapest SE	1	0.3	0.0
Deutsche Börse	682	17,343.3	145.3
Irish SE	14	2.0	0.1
Istanbul SE	10	750.1	17.0
Johannesburg SE	25	244.6	6.6
Ljubljana SE	3	0.0	0.0
London SE	514	9,582.5	81.9
NASDAQ OMX Nordic Exchange	49	1,500.0	51.6
NYSE Euronext (Europe)	535	12,268.1	177.4
Oslo Børs	6	1,008.3	38.4
SIX Swiss Exchange	370	5,042.0	49.0
Wiener Börse	22	3.6	0.1

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: 200120
: 0086 21 6880 3988
: 0086 21 6882 9830
: csindex@sse.com.cn