

国际指数动态

(2010年9月)



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之	2
1. S&P 势 之	2
2. S&P S&P GSCI 之	2
3. S&P 之	2
4. S&P ASX S&P/ASX 200 之	3
5. S&P 取 之	3
6. MSCI ESG 之	5
7. MSCI 有 份 之	5
8. MSCI 之	5
9. Dow Jones SAM 靠程 之	6
10. Dow Jones Dow Jones 势 30 之	6
11. FTSE 失之	7
12. FTSE 之	7
13. FTSE HKIFA MPF	8
14. FTSE QS Investors FTSE DBI 之	8
15. STOXX STOXX 之	9
16. STOXX EURO STOXX 50 份 20% 之	9
17. STOXX EURO STOXX 50 靠同 之	9
18. STOXX 率之	10
. 之	11
1. Deutsche Börse Xetra 谷 整 ETF ETN ETC	11
2. NYSE Arca 谷 整 ETF	12
3. NYSE Arca 谷 整 ETF ETN	12
1 2010 8 之	14
2 2010 8 ETF	15

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1. S&P 势 之

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2. S&P S&P GSCI 之

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3. S&P 之

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4. S&P ASX S&P/ASX 200 之

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5. S&P 取 之

2010 9 23 人 28 人 S&P S&P 取 Dividend
opportunities 之 S&P Dividend opportunities 之
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S&P 之

	Current Index	New Index
Rebalancing Date	Annually, effective after the closing on the 10 th U.S. trading day of January and July.	All S&P Dividend Opportunities Indices rebalance semi-annually, effective on the 3 rd Friday of January and July. Rebalancing reference dates will be the 3 rd Friday of December and June, respectively.
Universe used to select Index members	Capital IQ universe	S&P Indices' equity database
Minimum market capitalization	Total market cap of US\$ 1.0 billion	Total market cap of US\$1.0 billion will remain unchanged; however criteria for float-adjusted market cap of US\$ 600 million for developed market stocks will be added.
Earnings growth	Stocks must have a positive, cumulative five-year earnings growth	Stocks must have a positive, cumulative three-year earnings growth
Single stock weight	Every stock has a weight no greater than 3% and no less than 0.05%	Every stock has a weight no greater than 3% and no less than 0.05%

S&P 取 之

	Current Index	New Index
Rebalancing Date	Semi-annually, effective after the closing on the 10 th U.S. trading day of January and July.	All S&P Dividend Opportunities Indices rebalance semi-annually, effective on the 3 rd Friday of January and July. Rebalancing reference dates are the 3 rd Friday of December and June, respectively.
Universe used to select Index members	Capital IQ universe	S&P Indices' equity database
Minimum market capitalization	Total market cap of US\$ 1.5 billion	Total market cap of US\$1.0 billion and float-adjusted market cap of US\$ 600 million for developed market stocks and US\$ 300 million for emerging market stocks, as of the reference date.
Volume	Stocks must have traded at 300,000 shares for each of the previous six months preceding the rebalancing reference date.	Effective with the next rebalancing no volume criteria will be required.
Earnings growth	Stocks must have a positive, cumulative five-year earnings growth	Stocks must have a positive, cumulative three-year earnings growth
Sum of the weights of all emerging market stocks	10%	15%
Single stock weight	Every stock has a weight no greater than 3%	Every stock has a weight no greater than 3% and no less than 0.05%
Buffer for Index constituents at rebalancing	50 stocks – If a current index constituent is among the top 150 at the rebalancing, it remains in the index.	100 stocks - If a current index constituent is among the top 200 at the rebalancing, it remains in the index.

6. MSCI ESG 之

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9. Dow Jones SAM 靠程 之

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10. Dow Jones Dow Jones 势 30 之

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11.FTSE

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12.FTSE

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13. FTSE HKIFA MPF

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14. FTSE QS Investors FTSE DBI 之

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Diversification Based Investing -DBI 之 之
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- FTSE DBI Developed Index
- FTSE DBI Developed ex US Index
- FTSE DBI Developed ex Japan Index

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15. STOXX STOXX 之

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16. STOXX EURO STOXX 50 份 20%之

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17. STOXX EURO STOXX 50 靠同 之

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18. STOXX 率之

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1. Deutsche Börse Xetra 谷 整 ETF ETN ETC

2010 9 Deutsche Börse Xetra 势 整 ETF ETN ETC

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db Physical Gold ETC (EUR)	Gold spot price (London)
db Physical Silver ETC (EUR)	Silver spot price (London)
CS ETF (IE) on CSI 300	CSI 300
CS ETF (IE) on MSCI South Africa	MSCI South Africa
CS ETF (IE) on MSCI EM EMEA	MSCI EM EMEA
CS ETF (IE) on MSCI Russia	MSCI Russia
CS ETF (IE) on MSCI EM Latin America	MSCI EM Latin America
CS ETF (IE) on MSCI Brazil	MSCI Brazil
CS ETF (IE) on MSCI Chile	MSCI Chile
CS ETF (IE) on MSCI Mexico Capped	MSCI Mexico Capped
CS ETF (IE) on MSCI India	MSCI India
CS ETF (IE) on MSCI Korea	MSCI Korea
CS ETF (IE) on MSCI Taiwan	MSCI Taiwan
CS ETF (IE) on MSCI EM Asia	MSCI EM Asia
CS ETF (IE) on MSCI Australia	MSCI Australia
ComStage ETF FTSE 100 Short Strategy TR	FTSE 100 Short Strategy Index
ComStage ETF FTSE 100 Leveraged TR	FTSE 100 Leveraged Index
ComStage ETF FTSE 250 TR	FTSE 250 Total Return Index
ComStage ETF FTSE All-Share TR	FTSE All-Share Total Return Index
Amundi ETF ex AAA Govt Bond EuroMTS	EuroMTS ex-AAA Government Index
Amundi ETF CAC 40	CAC 40 Index
Amundi ETF S&P 500	S&P 500 Index
Amundi ETF Nasdaq-100	Nasdaq-100 Index
Amundi ETF EURO STOXX Small Cap	EURO STOXX Small Index
BofAML Hedge Fund Factor Euro Source ETF	ML Factor Model (EUR Adjusted) Index
C-QUADRAT IQ European Equity ETF	C-QUADRAT European Equity Index
iShares MSCI Australia	MSCI Australia

iShares MSCI Canada	MSCI Canada
iShares MSCI South Africa	MSCI South Africa
Lyxor ETF MSCI World Consumer Discretionary TR	MSCI World Consumer Discretionary TR
Lyxor ETF MSCI World Consumer Staples TR	MSCI World Consumer Staples TR
Lyxor ETF MSCI World Energy TR	MSCI World Energy TR
Lyxor ETF MSCI World Financials TR	MSCI World Financials TR
Lyxor ETF MSCI World Health Care TR	MSCI World Health Care TR
Lyxor ETF MSCI World Industrials TR	MSCI World Industrials TR
Lyxor ETF MSCI World Information Technology TR	MSCI World Information Technology TR
Lyxor ETF MSCI World Materials TR	MSCI World Materials TR
Lyxor ETF MSCI World Telecommunication Services TR	MSCI World Telecommunication Services TR
Lyxor ETF MSCI World Utilities TR	MSCI World Utilities TR

2. NYSE Arca 谷 整 ETF

2010 9 NYSE Arca 势 整 ETF

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Yj d k L K N I L J L	K -((fYe a N I L J LglYd Return Index
iShares MSCI New Zealand Investable Market Index Fund	MSCI New Zealand Investable Market Index

3. NYSE Arca 谷 整 ETF ETN

2010 9 NYSE Euronext 势 整 ETF ETN

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Lyxor STOXX Europe 600 Oil & Gas Daily Short	STOXX Europe 600 Oil & Gas Daily Short
Lyxor STOXX Europe 600 Basic Resources Daily Short	STOXX Europe 600 Basic Resources Daily Short
Lyxor STOXX Europe 600 Banks Daily Short	STOXX Europe 600 Banks Daily Short
Lyxor STOXX Europe 600	STOXX Europe 600 Automobiles &

Automobiles & Parts Daily Short	Parts Daily Short
Lyxor ETF BEL 20	BEL 20
Lyxor ETF MSCI Emerging Markets	MSCI Emerging Markets
Lyxor ETF Russia (DJ RusIndex Titans 10)	Russia (DJ RusIndex Titans 10)
Lyxor ETF EURO STOXX 50®	EURO STOXX 50®
Lyxor ETF MSCI Europe	MSCI Europe
Lyxor ETF EuroMTS Global	EuroMTS Global
Lyxor ETF Commodities CRB	Commodities CRB
Lyxor ETF EURO STOXX 50 Daily Leverage®	EURO STOXX 50 Daily Leverage®
Lyxor ETF Leverage AEX	Leverage AEX
Lyxor ETF Short AEX	Short AEX
Lyxor ETF EuroMTS AAA Government Bond	EuroMTS AAA Government Bond
Lyxor ETF EuroMTS 1-3Y	EuroMTS 1-3Y
Lyxor ETF EuroMTS 3-5Y	EuroMTS 3-5Y
Lyxor ETF Brazil	Brazil
Lyxor ETF Leveraged DAX	Leveraged DAX
Lyxor ETF CAC	CAC
Lyxor ETF China Enterprise (HSCEI)	China Enterprise (HSCEI)
Lyxor ETF MSCI India	MSCI India
Lyxor ETF MSCI World	MSCI World
Lyxor ETF Xbear CAC 40	Xbear CAC 40
Lyxor ETF Leverage CAC 40	Leverage CAC 40
Lyxor ETF Xbear DJ Euro Stoxx 50	Xbear DJ Euro Stoxx 50
Lyxor ETF DAX	DAX

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Derivative Exchange	Aug 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	19,818	7,473	1,545,970	58,992	168,211	61,399	12,331,325	457,756
Bourse de Montreal	8,898	583	259,647	34,029	51,201	3,403	2,658,166	351,190
Buenos Aires SE	0	0	0	0	0	0	0	0
Chicago Board Options Exchange	19,953,213	0	0	0	185,912,199	0	0	0
CME Group	3,452,527	376,906	53,397,906	2,874,323	26,352,792	3,218,362	483,175,696	27,012,996
International Securities Exchange	782,270	0	0	0	8,921,882	0	0	0
MexDer	11,909	290	167,168	4,035	108,491	2,704	887,550	22,328
NASDAQ OMX PHLX	235,481	351	0	0	2,163,726	2,556	0	0
Asia - Pacific								
ASX Derivatives Trading	505,458	20,123	26,154	494	3,359,612	136,483	236,556	4,290
ASX SFE Derivatives Trading	40,756	4,004	804,873	79,381	266,666	26,963	6,387,579	648,367
Bombay SE	0	0	114	1	4,804	28	4,263	24
Bursa Malaysia Derivatives	0	0	155,662	3,433	0	0	1,333,199	26,984
Hong Kong Exchanges	904,492	103,469	3,573,929	326,611	7,026,996	804,770	27,869,782	2,559,537
Korea Exchange	334,010,490	23,741	7,573,192	725,104	2,279,572,285	14,693,202	60,195,695	5,669,733
National Stock Exchange India	42,436,984	246,060	11,566,700	63,591	302,756,567	1,711,783	102,651,628	549,840
Osaka SE	4,124,183	0	15,603,907	360,623	29,948,053	0	99,470,229	2,673,711
Singapore Exchange	24,128	0	5,192,505	0	153,584	0	39,043,506	0
TAIFEX	7,885,206	96,343	3,340,048	119,717	63,831,675	766,865	28,128,024	983,576
Thailand Futures Exchange	7,326	1	159,398	3,040	77,630	7	1,554,667	25,683

Tokyo SE Group	3,319	0	1,049,750	90,901	97,183	0	10,237,798	930,249
Europe - Africa - Middle East								
Athens Derivatives Exchange	55,170	287	161,204	815	447,700	2,625	2,111,477	12,330
BME Spanish Exchanges	127,456	1,650	606,944	53,742	2,093,536	27,783	7,057,963	621,193
Borsa Italiana	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Budapest SE	0	0	244,738	245	0	0	2,681,985	2,911
EUREX	26,716,751	911,636	28,802,820	1,459,004	226,009,309	7,949,217	270,258,155	13,426,860
JSE	395,850	393	1,024,466	28,837	3,612,709	3,882	10,597,815	274,746
MICEX	0	0	589,745	2,639	0	0	3,631,108	16,547
OMX Nordic Exchange	1,193,959	16,367	2,636,078	36,833	9,945,931	134,233	22,219,971	298,974
NYSE.Liffe Europe	4,353,346	252,902	6,593,052	407,736	41,524,325	2,113,946	63,062,177	3,551,382
Oslo Børs	61,129	47	750,841	576	512,420	310	5,744,024	3,688
Tel Aviv SE	5,915,859	178,357	2,854	85	48,204,768	1,435,737	16,545	773
Warsaw SE	53,566	397	934,074	7,368	441,726	3,284	9,405,314	73,703
Wiener Börse	975	1	8,968	493	24,319	728	181,751	10,390

2 2010 8 ETF

Exchange	Aug 2010		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	7	341.0	17.3
Lima SE	4	0.0	0.0
Mexican Exchange	314	6,693.5	22.7
NASDAQ OMX	71	70,989.5	2,655.0
NYSE Euronext (US)	1,107	324,163.5	18,202.4
Santiago SE	50	0.9	0.0
TSX Group	177	7,771.5	773.8
Asia - Pacific			
Australian SE	32	463.4	N/A
Bombay SE	23	15.2	18.7
Bursa Malaysia	5	4.9	719.0
Hong Kong Exchanges	65	5,744.5	170.3
Indonesia SE	2	0.0	0.0
Korea Exchange	60	1,861.2	724.5
National Stock Exchange India	21	144.0	125.1
New Zealand Exchange	N/A	N/A	N/A

Osaka SE	13	1,889.5	N/A
Shanghai SE	9	4,396.5	480.0
Shenzhen SE	3	3,222.3	279.9
Singapore Exchange	74	339.7	N/A
Taiwan SE Corp.	14	629.3	69.1
The Stock Exchange of Thailand	3	9.2	4.6
Tokyo SE	93	1,295.2	N/A
Europe - Africa - Middle East			
Athens Exchange	2	0.3	0.2
BME Spanish Exchanges	43	349.4	0.0
Borsa Italiana	N/A	N/A	252.0
Budapest SE	680	0.1	0.0
Deutsche Börse	14	15,999.8	145.3
Irish SE	11	1.5	0.1
Istanbul SE	25	617.9	17.0
Johannesburg SE	1	366.9	6.6
Ljubljana SE	1,100	0.0	0.0
London SE	49	16,415.9	81.9
NASDAQ OMX Nordic Exchange	533	1,622.1	51.6
NYSE Euronext (Europe)	6	10,422.0	177.4
Oslo Børs	383	1,601.2	38.4
SIX Swiss Exchange	22	4,364.9	49.0
Wiener Börse	22	1.5	0.1

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