

国际指数动态

(2010年10月)



201010

		.....	2
1.	S&P S&P GSCI	.....	2
2.	S&P S&P CDS	.....	2
3.	MSCI	.....	2
4.	MSCI	.....	2
5.	Dow Jones MENA	30	3
6.	Dow Jones Dow Jones LATixx	.....	3
7.	Dow Jones Dow Jones	.....	3
8.	FTSE	.....	4
9.	FTSE ECPI	.....	4
10.	STOXX EURO STOXX 50	.....	5
11.	STOXX STOXX Europe 600	.....	5

1. S&P S&P GSCI

2010 10 7 S&P S&P Covered Call Select
 GSCI
 GSCI
 OTM

2. S&P S&P CDS

2010 10 25 S&P S&P CDS CDS
 S&P S&P CDS S&P CDS
 S&P CDS S&P/Citigroup
 S&P CDS
 S&P
 5.25

3. MSCI

2010 10 6 MSCI PRI
 ESG
 45 800 AUM
 22

4. MSCI

2010 10 26 MSCI
 MSCI

MSCI

MSCI

5. Dow Jones MENA 30

2010 10 7 Dow Jones Dow Jones MENA
Dow Jones Saudi Titans 30

30

Dow Jones MENA

Dow Jones Saudi Titans 30
15%

6. Dow Jones Dow Jones LATixx

2010 10 18 Dow Jones LVA PIP Dow Jones LATixx
Dow Jones LATixx

7. Dow Jones Dow Jones

2010 10 28 Dow Jones Dow Jones U.S. Venture
Capital
Chicago Alternative
Dow Jones Sand Hills Econometrics

Dow Jones VentureSource

Sand Hills

Dow Jones VentureSource

14000

48000

IPO

2010 3

7000

8. FTSE

2010 10 4 FTSE

STI

15

9. FTSE ECPI

2010 10 19 FTSE

ECPI

FTSE ECPI

SRI

ESG

FTSE

● FTSE ECPI SRI FTSE MIB FTSE

ESG

● FTSE ECPI SRI FTSE MIB FTSE

ESG

15

UCITS

	ECPI	FTSE MIB	FTSE	100
ESG		100	ESG	

10. STOXX EURO STOXX 50

2010	10	11	STOXX	EURO STOXX 50	
			VSTOXX		EURO
STOXX 50					
			ETN		
EURO STOXX 50					EUREX
	4	5	6	7	VSTOXX

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EONIA

11. STOXX STOXX Europe 600

2010	10	28	STOXX	STOXX Europe 600
			STOXX Europe 600	5% 33%
	83%	33%		STOXX Europe 600

12.

2010 10 12 Barclays Capital

EMTIL

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EMTIL

13. Russell

2010 10 4 Russell Russell frontier

Russell Russell 41

683

Russell

Russell

Russell Frontier ex-GCC

14. Russell

2010 10 18 Russell Parametric Russell-Parametric

Cross-Sectional Volatility – CrossVol

Russell

Parametric

Russell

15. Russell World Cap

2010	10	21	Russell	Russell World Cap
			Russell 3000	Russell Global ex-U.S.
5193			Russell Global	93%

16. Russell Russell

2010	10	25	Russell	Russell	
				Russell 2000	Russell
			Russell BRIC	Russell	
			Rydex	ETF	
					Russell

1. Deutsche Börse Xetra

ETF ETN ETC

2010 10 Deutsche Börse Xetra ETF ETN ETC

db x-trackers II iBoxx EUR Sovereigns Eurozone AAA TRI ETF	iBoxx EUR Sovereigns Eurozone AAA Index
db x-trackers II iBoxx EUR Sovereigns Eurozone Yield Plus Index ETF	Markit iBoxx EUR Sovereigns Eurozone Yield Plus Index
ComStage ETF Commerzbank Bund-Future TR	Commerzbank Bund-Future Strategie TR Index
ComStage ETF Commerzbank Bund-Future Leveraged TR	Commerzbank Bund-Future Strategie Leveraged TR Index
ComStage ETF Commerzbank Bund-Future Short TR	Commerzbank Bund-Future Strategie Short TR Index
ComStage ETF Commerzbank Bund-Future Double Short TR	Commerzbank Bund-Future Strategie Double Short TR Index
MSCI EMU Small Cap Source ETF	MSCI EMU Small Cap (Net TR) Index
Lyxor ETF STOXX Europe 600 Automobiles & Parts Daily Short	STOXX Europe 600 Automobiles & Parts Daily Short Index
Lyxor ETF STOXX Europe 600 Banks Daily Short	STOXX Europe 600 Banks Daily Short Index
Lyxor ETF STOXX Europe 600 Basic Resources Daily Short	STOXX Europe 600 Basic Resources Daily Short Index
Lyxor ETF STOXX Europe 600 Oil & Gas Daily Short	STOXX Europe 600 Oil & Gas Daily Short Index
db x-trackers II iBoxx € Liquid Corporate 100 Non-Financials Sub-Index TR ETF	iBoxx € Liquid Corporate 100 Non-Financials Sub-Index
db x-trackers II iBoxx € Liquid Corporate 100 Financials Sub-Index TR ETF	iBoxx € Liquid Corporate 100 Financials Sub-Index

2. Deutsche Börse TFX

DAX

2010 10 12 Deutsche Börse TFX

TFX DAX

Click Kabu

365

3. Dow Jones DGCX

2010	10	19	Dow Jones	DGCX
			DGCX	Dow Jones Islamic Market Titans 100
Dow Jones				Dow Jones Islamic Market Titans
100				100

1 2010 9

Derivative Exchange	Sep 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	22,054	8,809	1,483,160	59,974	190,265	70,208	13,814,485	517,730
Bourse de Montreal	7,677	537	527,315	73,769	58,878	3,940	3,185,481	424,959
Buenos Aires SE	0	0	0	0	0	0	0	0
Chicago Board Options Exchange	21,077,717	0	0	0	206,989,916	0	0	0
CME Group	3,461,840	383,828	59,615,653	3,488,011	29,814,632	3,602,190	542,791,349	30,501,007
International Securities Exchange	757,937	0	0	0	9,679,819	0	0	0
MexDer	12,457	324	107,203	2,824	120,948	3,027	994,753	25,152
NASDAQ OMX PHLX	276,321	348	0	0	2,440,047	2,904	0	0
Asia - Pacific								
ASX Derivatives Trading	544,207	23,919	62,567	806	3,903,819	160,402	299,123	5,096
ASX SFE Derivatives Trading	27,495	3,070	1,184,388	132,624	294,161	30,033	7,571,967	780,991
Bombay SE	0	0	120	1	4,804	28	4,383	25
Bursa Malaysia Derivatives	0	0	160,102	3,780	0	0	1,493,301	30,764
Hong Kong Exchanges	1,049,845	130,145	3,327,154	338,806	8,076,841	934,915	31,196,936	2,898,343
Korea Exchange	229,307,710	17,195	5,552,136	574,414	2,508,879,995	14,710,397	65,747,831	6,244,147
National Stock Exchange India	58,164,047	375,758	13,736,522	85,428	360,920,614	2,087,541	116,388,150	635,268
Osaka SE	3,663,569	0	14,824,436	397,028	33,611,622	0	114,294,665	3,070,739
Singapore Exchange	28,953	0	5,283,251	0	182,537	0	44,326,757	0
TAIFEX	7,828,574	99,854	3,288,450	124,247	71,660,249	866,719	31,416,474	1,107,823
Thailand Futures Exchange	10,257	1	273,654	5,828	87,887	8	1,828,321	31,511

Tokyo SE Group	7,650	0	2,023,865	192,436	104,833	0	12,261,663	1,122,685
Europe - Africa - Middle East								
Athens Derivatives Exchange	42,797	228	261,639	1,339	490,497	2,853	2,373,116	13,669
BME Spanish Exchanges	178,072	2,556	646,697	64,643	2,271,608	30,339	7,704,660	685,836
Borsa Italiana	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Budapest SE	0	0	231,460	266	0	0	2,913,445	3,176
EUREX	28,205,184	1,069,634	41,175,683	2,223,713	254,214,493	9,018,851	311,433,838	15,650,574
JSE	517,935	420	2,159,022	57,893	4,130,644	4,302	12,756,837	332,639
MICEX	0	0	775,599	3,621	0	0	4,406,707	20,167
OMX Nordic Exchange	1,019,678	16,205	2,675,031	42,315	10,965,609	150,438	24,895,002	341,289
NYSE.Liffe Europe	4,134,234	264,575	9,339,314	677,835	45,658,559	2,378,520	72,401,491	4,229,217
Oslo Børs	66,940	56	670,023	561	579,360	366	6,414,047	4,248
Tel Aviv SE	4,265,019	139,467	425	14	52,469,787	1,575,203	16,970	788
Warsaw SE	71,196	594	1,123,194	9,917	512,922	3,878	10,528,508	83,620
Wiener Börse	1,731	1	44,918	2,789	26,050	729	226,669	13,180

2 2010 9 ETF

Exchange	Sep 2010		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	7	381.3	23.4
Lima SE	4	0.0	0.0
Mexican Exchange	314	7,636.3	26.3
NASDAQ OMX	78	79,568.5	2,571.0
NYSE Euronext (US)	1,116	313,267.9	16,484.2
Santiago SE	50	22.0	0.1
TSX Group	177	10,484.2	858.9
Asia - Pacific			
Australian SE	33	589.0	N/A
Bombay SE	24	22.7	26.2
Bursa Malaysia	5	33.4	1,960.0
Hong Kong Exchanges	66	5,680.1	157.0
Indonesia SE	2	0.0	0.1
Korea Exchange	61	1,648.3	540.8
National Stock Exchange India	22	204.2	151.6
New Zealand Exchange	N/A	N/A	N/A

Osaka SE	13	1,899.2	N/A
Shanghai SE	9	2,823.9	721.0
Shenzhen SE	3	2,472.5	190.7
Singapore Exchange	76	363.1	N/A
Taiwan SE Corp.	14	446.7	53.9
The Stock Exchange of Thailand	3	11.1	5.7
Tokyo SE	93	1,828.9	N/A
Europe - Africa - Middle East			
Athens Exchange	2	1.4	0.1
BME Spanish Exchanges	43	253.5	0.0
Borsa Italiana	N/A	N/A	N/A
Budapest SE	1	0.0	0.0
Deutsche Börse	719	16,369.6	141.4
Irish SE	14	2.1	0.1
Istanbul SE	11	667.8	17.0
Johannesburg SE	25	291.9	5.6
Ljubljana SE	1	0.0	0.0
London SE	1,207	18,684.0	362.0
NASDAQ OMX Nordic Exchange	63	1,933.0	54.5
NYSE Euronext (Europe)	551	12,214.3	185.6
Oslo Børs	6	1,342.5	48.1
SIX Swiss Exchange	415	5,335.0	51.9
Wiener Börse	22	7.3	0.1

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