

200911

200911

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1. MSCI

2010 5

2009 11 9 MSCI MSCI Europe Factor 2010 1
 31 Barra EUE3S
 MSCI MSCI
 Factor - MSCI Barra MSCI Barra
 MSCI
 MSCI 2010 1

22

2. MSCI

MSCI

2009 11 12 MSCI
 MSCI 2009 11 30
 Barra GEM2 MSCI
 ● Volatility Risk
 ● 2.5%
 3
 ● 1.5% 20
 MSCI MSCI

3. MSCI

2009 11 16 MSCI MSCI
 Rights Issues Price Adjustment Factors -
 PAFs MSCI PAF 2009 11
 25 PAF subscription price
 Cum price Cum PAF = 1
 $PAF = \frac{\text{Theo-Cum price}}{\text{Ex price}}$ Ex price = market price

on the ex-date Theo-Cum price = [(Ex price x (shares before + shares issued) - subscription price x shares issued) / shares before]

●

●

●

subscription price Cum price Cum

PAF = 1

FIF

DIF

PAF

MSCI

PAF

MSCI

2009 11 16

2009

10 22

MSCI

Cum date

Main Security

Preliminary Price Adjustment Factor Next Day

Theo-ex

4. MSCI

2009 11 23

MSCI

MSCI

2009 11

2009

12 1

2009 12 1

MSCI

40

MSCI

MSCI

5

exit price

MSCI

MSCI

MSCI

3.1

MSCI

MSCI

5. S&P

2009 11 2 S&P

GCC

S&P

BMI

15.46%

S&P BMI

18.67%

165

S&P GCC

27.65% 11.55%

S&P GCC

12.82%

6. S&P GSCI 10

2009 11 3 S&P S&P GSCI 10 5.87% 5

S&P GSCI 10 7.05

S&P GSCI 10.82% S&P GSCI

10 3.28%

61.98% 1000 /oz S&P GSCI

10 2.47% 19.06%

S&P GSCI 10

3.05%

S&P GSCI 10 3.10%

13.99%

7. S&P S&P/ASX

2009 11 12 S&P

S&P/ASX 2009 11 16

S&P/ASX
S&P
S&P/ASX 300
S&P

8. S&P

2009	11	16	S&P	S&P		2009	10
30			23.3	21.8		20.2	
9.1			6.1	5.4		5.1	
3.8		2.4	1.7	1.1			
16		11					
	1			1			
						1-3	3-5
5-7	7-10	10					
				5		3-5	
5.2							
12		694.2		8			

9. S&P S&P 500 VEQTOR

2009 11 18 S&P S&P 500 VEQTOR

3 S&P 500 S&P VIX
LIBOR

S&P 500 VEQTOR S&P VIX
CBOE S&P 500 S&P 500 VIX

10. Dow Jones Brookfield

2009 11 4 Dow Jones Brookfield
Dow Jones Brookfield
Brookfield
Dow Jones Brookfield
70%
10%
Dow Jones Brookfield
Dow Jones Brookfield
MLP

11. Dow Jones

2009 11 6 Dow Jones Dow
Jones Dow Jones
Dow Jones

2003 11 Dow Jones
6

12. FTSE

2009 11 30 FTSE FTSE
TRI

FTSE

88 FTSE

FTSE 100 FTSE MIB FTSE/Xinhua China 25

FTSE/Xinhua A50 FTSE 15

TRI FTSE

ETF

TRI

13. Deutsche Börse

4 DAX

2009 11 10 DAX 4

DAX DAX DAX DAX

DAX

ETF

DAX

DAX

DAX

DAX

DAX

4

15%

5

200

14. Deutsche Börse

2009 11 11

2010 1 4

DAXplus

25%

5%

113

DAXplus

20

DAXplus

20

DAXplus

10% DAXplus

20

15. Deutsche Börse

SIX

STOXX

2009 11 12

SIX

Dow Jones

Dow Jones

2.061

3.09

Stoxx

Stoxx

Dow Jones

SIX

1998

SIX

Stoxx

1 Dow Jones

SIX

Dow Jones

Stoxx

Stoxx

2900

4400

2010

SIX

DAX

SMI

SIX

STOXX

Eurex

1. Deutsche Börse Xetra 7 UBS ETF

2009 11 23 7 UBS ETF SICAV XTF
 ETF 7 ETF MSCI

ETF	
UBS-ETF MSCI USA I	MSCI USA
UBS-ETF MSCI Canada	MSCI Canada
UBS-ETF MSCI Europe	MSCI Europe
UBS-ETF MSCI Europe I	MSCI Europe
UBS-ETF MSCI World I	MSCI World
UBS-ETF MSCI Pacific ex Japan	MSCI Pacific ex Japan
UBS-ETF MSCI EMU Values	MSCI EMU Values
Jefferies TR/J CRB Global Industrial Metals Equity Index Fund	Thomson Reuters/Jefferies CRB In-The-Ground Global Industrial Metals Equity Index
OOK, Inc.,	SPADE Oklahoma Index
UBS E-TRACS Dow Jones-UBS Commodity Index Total Return ETN	DJ-UBS Commodity Index Total Return

2. Deutsche Börse Xetra 16 Xmtch ETF

2009 11 23 16 Credit Suisse XTF
 Xmtch ETF 8 8 16 ETF
 7 7 2

ETF	
Xmtch (IE) on MSCI UK Large Cap	MSCI UK Large Cap
Xmtch (IE) on MSCI UK Small Cap	UK Small Cap
Xmtch (IE) on MSCI USA Large Cap	MSCI USA Large Cap
Xmtch (IE) on MSCI USA Small Cap	MSCI USA Small Cap
Xmtch (IE) on MSCI Japan Large Cap	MSCI Japan Large Cap
Xmtch (IE) on MSCI Japan Small Cap	MSCI Japan Small Cap
Xmtch (IE) on MSCI EMU Small Cap	MSCI EMU Small Cap
Xmtch (IE) on iBoxx USD Govt 1-3	iBoxx USD Govt 1-3
Xmtch (IE) on iBoxx USD Govt 3-7	iBoxx USD Govt 3-7
Xmtch (IE) on iBoxx USD Govt 7-10	iBoxx USD Govt 7-10
Xmtch (IE) on iBoxx EUR Govt 1-3	iBoxx EUR Govt 1-3
Xmtch (IE) on iBoxx EUR Govt 3-7	iBoxx EUR Govt 3-7
Xmtch (IE) on iBoxx EUR Govt 7-10	iBoxx EUR Govt 7-10
Xmtch (IE) on iBoxx USD Inflation Linked	iBoxx USD Inflation Linked
Xmtch (IE) on iBoxx EUR Inflation Linked	iBoxx EUR Inflation Linked
Xmtch (Lux) on MSCI Emerging Markets	MSCI Emerging Markets

3. NYSE Arca ETF ETN

2009 11 NYSE Arca ETF

ETF	
PIMCO 3-7 Year U.S. Treasury Index Fund	BofA Merrill Lynch 3-7 Year US Treasury Index
PIMCO 25+ Year Zero Coupon U.S. Treasury Index	BofA Merrill Lynch Long US Treasury Principal STRIPS Index
Schwab U.S. Broad Market ETF	Dow Jones U.S. Broad Market
Schwab U.S. Large-Cap ETF	Dow Jones U.S. Large-Cap

Schwab U.S. Small-Cap ETF	Dow Jones U.S. Small-Cap ETF
Schwab International Equity ETF	FTSE Developed ex-US Index
TXF Large Companies ETF	SPADE Texas Index
Market Vectors Junior Gold Miners ETF	Market Vectors Junior Gold Miners Index
IQ ARB Merger Arbitrage ETF	IQ ARB Merger Arbitrage Index
PowerShares Build America Bond Portfolio ETF	Merrill Lynch Build America Bond Index
Barclays ETN+ Short B Leveraged ETN	S&P 500® Total Return Index
Barclays ETN+ Short C Leveraged ETN	S&P 500® Total Return Index
Barclays ETN+ Short D Leveraged ETN	S&P 500® Total Return Index
Barclays ETN+ Long B Leveraged ETN	S&P 500® Total Return Index
Barclays ETN+ Long C Leveraged ETN	S&P 500® Total Return Index
Market Vectors Poland ETF	Market Vectors Poland Index

4. LSE

ETC

2009	11	12	LSE	LSE	ETF Securities	18
			ETC	G10		
			ETC			
			ETFS Long AUD Short USD		ETFS Short AUD Long USD	
			ETFS Long GBP Short USD		ETFS Short GBP Long USD	
			ETFS Long CAD Short USD		ETFS Short CAD Long USD	
			ETFS Long EUR Short USD		ETFS Short EUR Long USD	
			ETFS Long JPY Short USD		ETFS Short JPY Long USD	
			ETFS Long NZD Short USD		ETFS Short NZD Long USD	
			ETFS Long NOK Short USD		ETFS Short NOK Long USD	
			ETFS Long SEK Short USD		ETFS Short SEK Long USD	
			ETFS Long CHF Short USD		ETFS Short CHF Long USD	

5. Dow Jones

Schwab

ETF

2009 11 2 Dow Jones Charles Schwab
U.S. Total Market Size U.S. Total Market Style
ETF

2009 11 3 ETF 3
ETF 2

6. Dow Jones ETF

2009 11 23 Dow Jones Dow Jones
Simplex
ETF Dow Jones ETF
Simple-X NY Dow Jones Index ETF 12 10

7. FTSE Schwab ETF

2009 11 2 FTSE Charles Schwab
ETF Schwab ETF
FTSE All Emerging FTSE
Developed ex-US FTSE Developed Small
Cap ex-US Liquid
FTSE All Emerging 22
FTSE Developed ex-US
24
FTSE Developed Small Cap
ex-US Liquid 24
1.5
5 FTSE All Emerging FTSE
Developed ex-US FTSE
Developed Small Cap ex-US Liquid
FTSE All Emerging
19.36 17.87

1 09 10

Derivative Exchange	October 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
Americas								
BM&FBOVESPA	21,477	7,698	0	0	166,458	40,593	0	0
Bourse de Montreal	3,023	182	336,814	40,648	30,096	1,600	3,483,318	370,434
Buenos Aires SE	0	0	0	0	0	0	0	0
Chicago Board Options Exchange	21,797,622	0	0	0	182,823,813	0	0	0
CME Group	3,178,498	368,215	58,953,337	3,105,281	27,278,341	3,080,025	608,825,742	28,035,390
International Securities Exchange	1,276,855	0	0	0	11,511,029	0	0	0
MexDer	4,227	94	51,395	1,171	36,673	593	911,260	16,298
Philadelphia SE	n/a	n/a	n/a	n/a	4,757,061	50,942	0	0
Asia - Pacific								
ASX Derivatives Trading	281,686	11,892	19,824	552	2,866,449	89,537	343,189	3,732
ASX SFE Derivatives Trading	17,534	1,887	623,174	66,711	259,891	20,026	7,820,372	609,083
Bombay SE	0	0	0	0	352	2	1,751	5
Bursa Malaysia Derivatives	0	0	120,405	220	0	0	1,765,494	2,563
Hong Kong Exchanges	717,748	86,877	2,959,083	288,209	5,993,010	596,808	36,506,679	2,843,760
Korea Exchange	265,480,584	4,770,440	6,487,017	586,589	2,380,950,100	31,528,942	70,147,505	4,924,251
National Stock Exchange India	26,671,252	142,572	13,615,447	70,182	258,774,003	1,057,163	167,243,029	630,862
Osaka SE	3,104,685	0	10,015,287	273,795	27,690,411	0	107,238,382	2,903,883
Singapore Exchange	7,301	0	4,329,027	0	85,332	0	42,849,653	0
TAIFEX	6,043,269	68,720	3,551,679	118,140	64,392,943	580,511	35,379,774	961,122
Thailand Futures Exchange	13,721	1	251,717	3,845	72,558	6	2,098,608	24,993
Tokyo SE Group	921	0	1,125,091	96,270	36,634	0	13,106,002	1,126,908
Europe - Africa - Middle East								

Athens Derivatives Exchange	39,539	418	187,797	2,027	286,115	2,419	1,650,405	13,833
BME Spanish Exchanges	194,972	3,284	740,645	83,398	3,097,924	46,159	6,499,266	657,900
Borsa Italiana	306,879	26,218	581,882	67,533	2,073,432	159,411	5,284,893	535,263
Budapest SE	0	0	264,345	296	0	0	1,905,334	1,905
EUREX	35,086,205	1,435,520	32,326,078	1,973,248	307,335,790	11,531,772	306,635,368	15,781,467
JSE	687,785	602	1,027,047					

The Stock Exchange of Thailand	3	15.0	12.5
Tokyo SE	68	2,101.0	0.0
Europe - Africa - Middle East			
Athens Exchange	2	9.5	0.3
BME Spanish Exchanges	32	428.7	n/a
Borsa Italiana	401	9,442.9	307.4
Budapest SE	1	1.2	0.1
Deutsche Börse	518	23,248.0	179.7
Irish SE	14	12.7	0.1
Istanbul SE	10	761.9	22.2
Johannesburg SE	24	324.8	6.9
Ljubljana SE	3	0.0	0.0
London SE	342	12,126.6	109.4
NASDAQ OMX Nordic Exchange	13	1,999.9	64.3
NYSE Euronext (Europe)	487	11,445.9	188.8
Oslo Børs	8	2,316.9	79.1
SIX Swiss Exchange	194	5,940.9	50.0
Wiener Börse	22	8.0	0.3

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