

# 国际指数动态

## (200912)



## 200912

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## 1. MSCI 2009

2009	12	30	MSCI	2009		
			MSCI			
		23		22		MSCI
ACWI IMI						34.14%
MSCI						72.93%
		2008		MSCI		87.39%
				MSCI		120.90%
			MSCI			8.77%
MSCI						21.12% 118.89%
			MSCI			28.01%
MSCI			MSCI			31.91 25.44%
			MSCI	MSCI		84.58%
67.48%		MSCI		6.73%		MSCI
7.13%						
	2009		MSCI		MSCI	
+		MSCI ACWI			MSCI ACWI	
16.60%	MSCI ACWI		MSCI ACWI		48.91%	32
29%						
			MSCI ACWI			
		67.52%	56.77%	MSCI ACWI		
			6.54%	11.92%		

## 2. S&P GSCI

2009	12	2	S&P	S&P GSCI	11	1.52%
		11		13.53%	S&P GSCI	
12.51%		11			1.97%	S&P 500

6%

11

S&P GSCI 11 4.91%

S&P GSCI 11 7.73%

S&P GSCI 11 0.46%

10.44% S&P GSCI Enhanced Capped

Component 35/20 11 3.27%

S&P GSCI Enhanced Capped Component 35/20

14.18% S&P GSCI S&P GSCI

21.72% 20.48%

### 3. S&P S&P 500

2009 12 3 S&P S&P 500

S&P 500

S&P

UBS

S&P 500

COMEX

### 4. S&P BGCantor

2009 12 7 S&P S&P

BGCantor

BGC Partners

2010

BGCantor

S&P

- S&P/BGCantor 0-3
- S&P/BGCantor 3-6
- S&P/BGCantor 6-9
- S&P/BGCantor 9-12
- S&P/BGCantor 0-1
- S&P/BGCantor 1-3
- S&P/BGCantor 3-5
- S&P/BGCantor 7-10
- S&P/BGCantor 10-20
- S&P/BGCantor 20

<b>5. S&amp;P</b>	<b>S&amp;P 500</b>	<b>2009</b>	<b>21.4%</b>		
2009	12 7 S&P	S&P 500	2009		
22.31	2008	28.39	21.4%		
1953		2008	2479		526
			S&P 500	147	
95		2008	241		191
2009		S&P 500	20.5%		
30%		9%			
			34	33	
		S&P 500			
17.4%					
<b>6. S&amp;P</b>	<b>S&amp;P</b>				

2009 12 9 S&P S&P MATRIX

S&P

- 3

shortfall downside

● QBES Q-BES

S&P 500

25

S&P 500 TR

● ComBATS 6A ComBATS

● GSP

PEG

20 25

S&P 500 TR

S&P MATRIX

1

10% 50%

50%

shortfall risk

## 7. S&P

2009	12	10	S&P	S&P/IFCI	
					S&P/IFCI
					- S&P
					24%
				21	
					800
					S&P
3			1.48%		
					Trucost Plc
			Carbon Footprint		
					GHG
			CO2e		
			S&P		
					S&P
<b>8. S&amp;P</b>					

2009 12 11 S&P

					1
			0.2		
	1		0.25		
					1
			0.2		
	1		0.25		

### 9. S&P MSCI GICS

2009	12	15	S&P	MSCI	GICS		
			GICS		MSCI Barra	MSCI	GICS
				GICS			
				MSCI Barra	S&P		
					2010		
				2010			
●							
●							
●							
●							
				REITs			

### 10. S&P/Case-Shiller

2009	12	29	S&P			S&P/Case-Shiller	
						10	
20						2009	
			9				
			S&P/Case-Shiller		2006		
							S&P
20		17			5		



S&P/Case-Shiller

9

S&P/Case-Shiller 10

10

2000 1 100

150

2000 1

50%

S&P Fiserv

S&P/Case-Shiller

Fiserv

Fiserv

S&P

**1. Deutsche Börse Xetra 1 UBS ETF**

2009 12 1 1 UBS ETF SICAV ETF XTF  
ETF MSCI

ETF	
UBS-ETF MSCI Japan I	MSCI Japan

**2. Deutsche Börse Xetra 4 Source ETC**

2009 12 9 4 Source Commodity Markets ETC  
XTF ETC  
Source T-ETCs

T-bills

ETC	
S&P GSCI Aluminum Source T-ETC	S&P GSCI Aluminum Total Return Index
S&P GSCI Copper Source T-ETC	S&P GSCI Copper Total Return Index
S&P GSCI Nickel Source T-ETC	S&P GSCI Nickel Total Return Index
S&P GSCI Zinc Source T-ETC	S&P GSCI Zinc Total Return Index

### 3. Deutsche Börse Xetra 1 Source ETF

2009 12 4 1 Source ETF XTF

Dow Jones EURO STOXX 50

50

Source 4 Dow Jones EURO STOXX 50

ETF Xetra

ETF

Dow Jones EURO STOXX 50 Source ETF

ETF	
Dow Jones EURO STOXX 50 Source ETF – unit class B	Dow Jones EURO STOXX 50

### 4. Deutsche Börse Xetra 2 iPath ETN

2009 12 10 Xetra ETN

iPath ETN ETN

2006 ETC ETN

ETN iPath ETN

S&P 500 VIX Short-Term Futures Index TR S&P

500 VIX Mid-Term Futures Index TR S&P 500

iPath ETN Xetra

ETN Xetra ETC ETN

– ETP

ETN	
iPath S&P 500 VIX Short-Term Futures Index ETN	S&P 500 VIX Short-Term Futures Index TR
iPath S&P 500 VIX Mid-Term Futures Index ETN	S&P 500 VIX Mid-Term Futures Index TR

### 5. Deutsche Börse Xetra 1 ETFlab ETF

2009 12 14 1      DekaBank Deutsche Girozentrale      -  
 ETFlab Investment GmbH      ETF      XTF      ETF  
 50

ETF	
ETFlab DJ EURO STOXX 50 Short	DJ EURO STOXX 50 Short

### 6. Deutsche Börse Xetra 3 iShares ETF

2009 12 15 3      Barclays      iShares ETF      XTF  
 ETF  
 1-5      1 5  
 ETF      1-5  
 1 5

ETF	
iShares Barclays Euro Corporate Bond ex-Financials	Barclays Euro Corporate Bond ex-Financials Index
iShares Barclays Euro Corporate Bond ex-Financials 1-5	Barclays Euro Corporate Bond ex-Financials 1-5 Index
iShares Barclays Euro Corporate Bond 1-5	Barclays Euro Corporate Bond 1-5 Index

### 7. Eurex

2009 12 22      Eurex      2010 1 11  
 Eurex      Dow Jones EURO

STOXX 50 2008 6 Dow Jones EURO  
 STOXX 50 Eurex

Eurex

2008 6 Dow Jones  
 EURO STOXX 50 10000  
 250 48 50  
 BNP Paribas  
 50

## 8. NYSE Arca ETF ETN

2009 12 NYSE Arca ETF

ETF	
Global X China Consumer ETF	S-BOX China Consumer Index
Global X China Industrials ETF	S-BOX China Industrials Index
Claymore China Technology ETF	AlphaShares China Technology Index
Global X China Technology ETF	S-BOX China Technology Index
iShares 10+ Year Credit Bond Fund	BofA Merrill Lynch 10+ Year US Corporate & Yankees Index
iShares 10+ Year Government/Credit Bond Fund	BofA Merrill Lynch 10+ Year US Corporate & Government Index
FaithShares Catholic Values Fund	FaithShares Catholic Values Index
FaithShares Christian Values Fund	FaithShares Christian Values Index
FaithShares Methodist Values Fund	FaithShares Methodist Values Index
Global Shares FTSE Emerging Markets Fund	FTSE Emerging Markets Index
Global X China Financials ETF	S-BOX China Financials Index
Schwab U.S. Large-Cap Growth ETF	Dow Jones U.S. Large-Cap Growth Total

	Stock Market Index
Schwab U.S. Large-Cap Value ETF	Dow Jones U.S. Large-Cap Value Total Stock Market Index
Global X Funds Lists Global X China Energy ETF	S-BOX China Energy Index
FaithShares Baptist Values Fund	FaithShares Baptist Values Index
FaithShares Lutheran Values Fund	FaithShares Lutheran Values Index
SPDR®Barclays Capital Short Term Corporate Bond ETF	Barclays Capital 1-3 Year U.S. Corporate Investment Grade Index

### 9. Dow Jones EURO STOXX 50 ETF

2009 12 4 STOXX Dow Jones EURO STOXX 50  
 XACT Fonder AB ETF ETF  
 XACT 2 ETF XACT 2 ETF  
 200% ETF

### 10. Dow Jones ETN

2009 12 17 Dow Jones  
 ETN  
 ETN Harel Harel SAL  
 Tel Aviv Dow Jones  
 Dow Jones Titans 20 Tel Aviv

96

2 5 10

30

– Ryan

31

**11.FTSE**

**ETF**

2009	11	15	FTSE	Value Partners	
			FTSE	-	Sensible
			ETF	ETF	FTSE
			ETF		FTSE

25

**1 09 11**

Derivative Exchange	November 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
<b>Americas</b>								
BM&FBOVESPA	18,814	6,953	0	0	185,272	47,546	0	0
Bourse de Montreal	2,485	162	238,810	31,186	32,581	1,762	3,722,128	401,620
Buenos Aires SE	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Chicago Board Options Exchange	20,352,944	0	0	0	203,176,757	0	0	0
CME Group	2,550,462	282,800	47,022,843	2,527,866	29,828,803	3,362,825	655,848,585	30,563,256
International Securities Exchange	1,077,384	0	0	0	12,588,413	0	0	0
MexDer	3,273	75	29,021	691	39,946	668	940,281	16,988
NASDAQ OMX PHLX	343,329	323	0	0	5,438,866	51,584	0	0
<b>Asia - Pacific</b>								
ASX Derivatives Trading	317,893	13,446	15,065	447	3,184,342	102,983	358,254	4,179
ASX SFE Derivatives Trading	30,370	3,221	630,808	67,430	290,261	23,247	8,451,180	676,513
Bombay SE	0	0	0	0	352	2	1,751	5
Bursa Malaysia Derivatives	0	0	127,637	238	0	0	1,893,131	2,802
Hong Kong Exchanges	780,441	95,680	3,407,412	334,689	6,773,451	692,488	39,914,091	3,178,449
Korea Exchange	279,633,066	4,991,607	6,314,360	566,174	2,660,583,166	36,520,549	76,461,865	5,490,424
National Stock Exchange India	32,965,274	175,515	15,178,552	78,152	291,739,277	1,232,678	182,421,581	709,014
Osaka SE	3,416,646	0	10,621,598	286,274	31,107,057	0	117,859,980	3,190,158
Singapore Exchange	9,464	0	4,399,889	0	94,796	0	47,249,542	0
TAIFEX	6,032,818	69,986	2,948,639	100,267	70,425,761	650,497	38,328,413	1,061,389
Thailand Futures Exchange	12,999	1	231,965	3,379	85,557	7	2,330,573	28,372
Tokyo SE Group	3,345	0	1,009,204	92,729	39,979	0	14,115,206	1,219,637

Europe - Africa - Middle East								
Athens Derivatives Exchange	37,550	380	245,009	2,398	323,665	2,799	1,895,414	16,231
BME Spanish Exchanges	197,246	3,448	689,134	82,970	3,295,170	49,608	7,188,400	740,870
Borsa Italiana	274,884	23,217	527,013	61,018	2,348,316	182,627	5,811,906	596,282
Budapest SE	0	0	285,120	322	0	0	2,190,454	2,228
EUREX	34,442,888	1,440,073	29,591,539	1,798,658	341,778,678	12,971,845	336,226,907	17,580,125
JSE	463,617	434	1,086,983	25,728	9,626,364	8,134	14,776,378	297,640
OMX Nordic Exchange	1,178,723	16,041	2,634,285	35,794	12,242,867	138,631	28,885,722	317,420
NYSE.Liffe Europe	n/a	n/a	n/a	n/a	47,774,121	2,943,746	71,827,792	4,664,990
Oslo Børs	56,079	40	660,543	476	644,458	450	7,590,062	5,182
Tel Aviv SE	5,449,397	151,870	4,806	127	57,267,260	1,269,700	41,490	930
Warsaw SE	48,748	396	1,061,084	8,979	381,544	2,441	10,633,715	74,135
Wiener Börse	2,682	173	12,729	810	14,796	912	200,674	10,700

## 2 09 11 ETF

Exchange	November 2009		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BM&FBOVESPA	4	199.1	5.3
Lima SE	4	8.8	0.2
Mexican Exchange	235	4,111.4	15.9
NASDAQ OMX	50	80,153.3	2,594.0
NYSE Euronext (US)	1051	287,250.2	18,271.6
TSX Group	132	11,018.2	1,076.1
<b>Asia - Pacific</b>			
Australian SE	25	481.8	n/a
Bombay SE	2	1.0	0.4
Bursa Malaysia	3	4.6	571.0
Hong Kong Exchanges	42	5,544.9	190.8
Indonesia SE	2	0.0	0.0
Korea Exchange	49	2,139.5	468.4
National Stock Exchange India	16	138.9	131.8
New Zealand Exchange	6	5.0	0.5
Osaka SE	12	1,687.1	n/a
Shanghai SE	4	8,296.7	885.0
Shenzhen SE	2	3,392.2	388.2
Singapore Exchange	43	317.1	n/a



Taiwan SE Corp.	14	448.6	81.0
The Stock Exchange of Thailand	3	10.8	11.4
Tokyo SE	69	1,356.3	n/a
<b>Europe - Africa - Middle East</b>			
Athens Exchange	2	12.2	0.3
BME Spanish Exchanges	32	748.1	n/a
Borsa Italiana	403	8,042.3	253.2
Budapest SE	1	0.1	0.1
Deutsche Börse	542	21,686.8	157.3
Irish SE	14	3.5	0.1
Istanbul SE	10	743.4	21.6
Johannesburg SE	24	259.3	7.1
Ljubljana SE	3	0.0	0.0
London SE	369	10,429.3	93.5
NASDAQ OMX Nordic Exchange	15	1,948.1	53.0
NYSE Euronext (Europe)	489	13,136.2	170.0
Oslo Børs	8	2,259.2	71.2
SIX Swiss Exchange	255	4,868.4	52.2
Wiener Börse	22	9.2	0.2

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: 200120

: 0086 21 6880 3988

: 0086 21 6882 9830

: [csindex@sse.com.cn](mailto:csindex@sse.com.cn)