

# 200704

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**1**

4 4  
 —— (NASDAQ China Index)( CHNX)  
 2007

30

6000

2

10

3

## 2 S&P/TSX

2007 4 3

S&P/TSX

2007 4 10

2002 7

Steve Rive

[http://www2.standardandpoors.com/portal/site/sp/en/us/page.topic/aboutsp\\_news/4,5,5,1,0,0,0,0,0,3,1,0,0,0,0,0.html](http://www2.standardandpoors.com/portal/site/sp/en/us/page.topic/aboutsp_news/4,5,5,1,0,0,0,0,0,3,1,0,0,0,0,0.html)

## 3 MSCI Barra

2007 4 24 MSCI Barra

MSCI

dividend

purification rules

MSCI Barra 2007 7

2007 10

MSCI

MSCI

MSCI

MSCI

## 4

2007 4 2  
DFM DFM DFM 10  
DFM  
DFM 10 DFM 10  
DFM 10 DFM 10  
DFM 10  
AED  
www.djindexes.com

## 5

2007 4 17  
Nuclear Power Index JP Morgan  
JP Morgan  
750

**1 VANGUARD ETF**

2007 4 10 4 0.11% ETF

ETF 2001

ETF 28

ETF

20

1986 Vanguard Total Bond Market Index

Fund 440

2006

ETF

ETF ( )	
ETF (BND)	
ETF (BSV)	1-5 /
ETF (BIV)	5-10 /
ETF (BLV)	/

**2 BGI ETF**

2007 4 11 BGI iShares iBoxx \$ High Yield Corporate Bond

Fund HYG BGI 16 iShares ETF

0.5%

1.08%

BGI ETF CEO

iShares

iBoxx

50

1

4

16

H

4

16

H

8

H

i

183

4

181

5

2

## 2 CME

2007

4

23

(CME)

2007

CME

1982

——CME

500

1986

6

8600

2

1 07 3

Derivative Exchange	March 2007				Year-to-Date Total			
	Stock Index Options		Stock Index Futures		Stock Index Options		Stock Index Futures	
	Number of	Notional	Number of	Notional	Number of	Notional	Number of	Notional
	Contracts	Turnover	Contracts	Turnover	Contracts	Turnover	Contracts	Turnover
	Traded	mil of USD	Traded	mil of USD	Traded	mil of USD	Traded	mil of USD
<b>Americas</b>								
American SE	NA	NA	NT	NT	NA	NA	NT	NT
Bourse de Montréal	2,883	186.4	591,528	76,303.2	6,077	380.5	904,336	114,224.0
Chicago Board Options Exchange	42,654,643	NA	NT	NT	93,509,543	NA	NT	NT
Chicago Board of Trade	32,723	2,674.5	3,874,580	252,973.3	78,977	6,239.9	8,447,929	553,085.1
Chicago Mercantile Exchange	4,230,445	1,071,035.0	60,136,312	4,555,928.1	9,695,728	2,281,525.5	133,504,069	9,454,928.5
International Securities Exchange	1,097,831	NA	NT	NT	2,767,592	NA	NT	NT
MexDer	12,817	300.3	86,572	2,137.9	51,569	1,236.1	227,854	5,662.4
Philadelphia SE	540,825	266.0	NT	NT	1,475,154	668.6	NT	NT
Santiago SE	NT	NT	0	0.0	NT	NT	0	0.0
Sao Paulo SE	31,949	6,860.3	NT	NT	93,135	19,702.6	NT	NT
<b>Asia - Pacific</b>								
ASX Derivatives Trading	151,959	7,241.6	11,869	238.6	343,916	15,910.4	28,800	567.1
ASX SFE Derivatives Trading	63,700	7,526.2	1,206,080	137,619.7	151,705	15,994.2	1,921,590	217,744.0
Bombay SE	0	0.0	486,658	359.2	0	0.0	821,388	2,852.8
Bursa Malaysia Derivatives	NT	NT	333,750	5,675.5	NT	NT	887,726	15,163.2
Hong Kong Exchanges	907,523	103,037.0	2,242,909	214,232.2	2,295,294	263,700.1	6,483,793	619,216.0
Korea Exchange	239,399,548	4,686,621.3	4,092,048	401,066.6	680,782,450	13,201,663.0	10,939,810	1,061,741.5
National Stock Exchange of India	5,893,846	26,072.0	15,648,805	66,940.5	10,308,403	61,900.7	28,101,237	164,812.6
Osaka SE	3,377,734	NA	6,600,216	522,508.2	7,853,577	NA	15,150,470	1,177,861.6
Singapore Exchange	54,585	3,843.5	3,704,165	220,859.1	105,168	7,312.6	8,595,919	491,092.5
TAIFEX	9,352,894	2,604.1	1,240,727	50,143.1	22,620,815	5,177.0	3,091,112	127,770.6
Thailand Futures Exchange	NT	NT	45,040	603.5	NT	NT	148,263	1,982.7
Tokyo SE	4,001	NA	2,208,365	317,313.7	4,770	NA	3,938,563	569,845.3
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	70,466	1,206.5	347,560	5,835.6	176,053	3,105.4	820,373	14,193.9
BME Spanish Exchanges	515,609	10,049.8	1,085,166	162,403.4	1,263,754	24,133.5	2,686,621	404,609.5

Borsa Italiana	386,047	51,756.1	841,165	178,067.9	944,014	127,021.5	1,748,552	369,767.4
Budapest SE	0	NT	371,800	480.7	0	0.0	1,069,209	1,366.8
Eurex	37,231,581	1,897,243.3	50,139,632	3,739,138.8	84,000,611	4,278,194.5	94,569,868	7,343,037.5
Euronext.liffe	6,569,104	556,328.5	10,449,584	1,035,485.9	15,734,787	1,348,917.8	22,551,396	2,229,999.4
JSE	1,378,585	1,160.1	2,604,141	73,572.9	2,772,068	2,431.5	4,255,502	119,118.4
OMX <sup>1</sup>	1,860,872	31,360.2	3,188,654	52,885.9	4,476,016	75,650.2	7,893,264	93,807.8
Oslo Børs	211,872	242.8	450,050	515.8	428,861	457.6	863,339	1,025.9
Tel Aviv SE	0	0.0	0	0.0	14,132,823	320,661.3	6,688	136.8
Warsaw SE	42,868	463.6	879,251	9,975.8	103,347	1,149.4	2,017,921	16,554.0
Wiener Börse	3,964	455.7	27,019	2,769.6	8,231	941.0	39,571	4,112.7

## 2 07 1 -3 ETF

(in USD millions)

Exchange	Number of ETFs			Total Turnover			Year-to-date
	2007			2007			
	January	February	March	January	February	March	Total
<b>Americas</b>							
American SE	220	246	257	21,901.5	16,505.5	18,509.4	<b>56,916.4</b>
Lima SE	3	3	3	2.1	0.1	1.6	<b>3.8</b>
Mexican Exchange	58	61	61	1,546.2	1,578.6	1,698.1	<b>4,822.8</b>
NYSE Group	148	146	156	203,085.5	175,900.1	275,909.0	<b>654,894.6</b>
Sao Paulo SE	1	1	1	50.3	38.7	49.4	<b>138.4</b>
TSX Group	34	38	40	3,355.4	2,689.2	4,597.5	<b>10,642.1</b>
<b>Asia - Pacific</b>							
Australian SE	3	3	3	49.8	58.5	96.9	<b>205.3</b>
Bursa Malaysia	1	1	1	0.1	1.3	0.0	<b>1.4</b>
Hong Kong Exchanges	9	9	9	1,668.8	1,154.6	1,157.7	<b>3,981.0</b>
Korea Exchange	12	12	12	688.0	803.7	816.7	<b>2,308.4</b>
National Stock Exchange India	5	5	6	13.0	18.3	23.6	<b>54.9</b>
New Zealand Exchange	6	6	6	4.2	5.5	8.4	<b>18.1</b>
Osaka SE	2	2	2	1,566.7	1,699.7	2,193.5	<b>5,459.8</b>
Shanghai SE	3	3	3	952.4	927.8	918.2	<b>2,798.4</b>
Shenzhen SE	2	2	2	279.1	141.5	162.1	<b>582.8</b>
Singapore Exchange	14	14	16	55.9	36.5	46.3	<b>138.6</b>
Taiwan SE Corp.	3	3	3	280.5	136.3	250.5	<b>667.3</b>
Tokyo SE	11	11	11	1,600.5	3,005.6	2,542.4	<b>7,148.5</b>
<b>Europe - Africa - Middle East</b>							
BME Spanish Exchanges	5	5	5	337.2	243.0	642.7	<b>1,222.9</b>
Borsa Italiana	89	97	108	2,939.0	3,129.5	4,455.7	<b>10,524.2</b>
Budapest SE	1	1	1	5.7	2.0	4.5	<b>12.2</b>

Deutsche Börse	183	183	195	10,084.2	10,919.1	14,854.2	<b>35,857.6</b>
Euronext	174	178	181	6,334.5	5,284.5	11,564.2	<b>23,183.2</b>
Irish SE	1	1	1	25.6	18.3	49.7	<b>93.5</b>
Istanbul SE	6	6	6	398.6	389.1	356.0	<b>1,143.7</b>
JSE	9	9	9	107.1	96.6	130.5	<b>334.2</b>
Ljubljana SE	1	1	NA	0.1	0.4	NA	-
OMX <sup>1</sup>	9	9	10	915.4	1,063.4	2,081.6	<b>4,060.4</b>
Oslo Børs	2	2	2	101.3	99.3	26.1	<b>226.7</b>
Swiss Exchange	67	67	72	1,844.1	1,658.2	1,995.0	<b>5,497.3</b>
Tel Aviv SE	103	116	117	1,660.5	1,436.2	1,515.3	<b>4,612.0</b>
Wiener Börse	12	12	12	60.5	37.0	57.2	<b>154.7</b>

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### 中证指数有限公司

中国上海市浦东南路 528 号

证券大厦南塔 13 楼

邮编：200120

电话：0086 21 6880 3988

传真：0086 21 6882 9830

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