

# 国际指数动态

2018年12月)

## 201812

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Hang Seng Indexes 绿  
 HSCEI 绿 常 30 HSCEI  
 绿 FTSE Russell 第

## 1. Hang Seng Indexes 绿

2018 12 3 Hang Seng Indexes 绿 HSCEI  
 Volatility Index(VHSCEI) Hang Seng China Enterprises Index  
 (HSCEI) 30 绿 VHSCEI  
 常 量 HSCEI 绿  
 绿 税 常 HSCEI 30  
 常 HSCEI 30 常 绿

## 2. FTSE Russell 第

2018 12 6 FTSE Russell 第 FTSE  
 EPRA Nareit Green Indexes FTSE EPRA Nareit Developed Index  
 GeoPhy 1500 第 具 具  
 具 合 公  
 63 首 合 40 9  
 合

发

2018 12 常 ETF 17 复  
MLP Invesco  
J.P. Morgan smart-beta ETF  
smart-beta 首

**1. 常 12 ETF ETN ETC**

**A ETF**

- **ETF:** 1 Global X 6 ETF
  - Global X NASDAQ China Technology ETF (QQQC) Global
  - X MSCI China Communication Services ETF (CHIC)
  - NASDAQ OMX China Technology Index MSCI China
  - Communication Services 10/50 Index Global X China Consumer ETF
  - (CHIQ) Global X MSCI China Consumer Discretionary ETF (CHIQ)
  - Solactive China Consumer Total Return Index MSCI
  - China Consumer Discretionary 10/50 Index Global X China Materials ETF
  - (CHIM) Global X MSCI China Materials ETF (CHIM)
  - Solactive China Materials Total Return Index MSCI China
  - Materials 10/50 Index Global X China Industrials ETF (CHII)
  - Global X MSCI China Industrials ETF (CHII) Solactive China
  - Industrials Total Return Index MSCI China Industrials 10/50 Index
  - Global X China Energy ETF (CHIE) Global X MSCI China Energy
  - ETF (CHIE) Solactive China Energy Total Return Index
  - MSCI China Energy IMI Plus 10/50 Index Global X China Financials ETF
  - (CHIX) Global X MSCI China Financials ETF (CHIX)
  - Solactive China Financials Total Return Index MSCI China
  - Financials 10/50 Index 2 Global X 6 ETF

Global X MSCI China Large-Cap 50 ETF (CHIL) Global X MSCI China  
Health Care ETF (CHIH) Global X MSCI China Information Technology  
ETF (CHIK) Global X MSCI China Utilities ETF (CHIU) Global X MSCI  
China Consumer Staples ETF (CHIS) Global X MSCI China Real Estate ETF  
(CHIR) CHIL 绿 0.29% 5 ETF 绿 0.65%  
Global X 合 6 ETF Global X  
常 ETF

**B ETF**

**C ETF**

- **MLP ETF:** Cushing Asset Management 4 MLP ETF

Cushing Energy & MLP ETF (XLEY) Cushing Utility & MLP ETF  
(XLUY) Cushing Transportation & MLP ETF (XLTY) Cushing Energy  
Supply Chain & MLP ETF (XLSY) 绿 0.65%  
MLP 级 master limited partnership 获  
获 获 首  
似 ETF Cushing 30 MLP Index

XLEY XLUY XLTY

S&P 500 Energy Index S&P 500 Utilities Index Dow Jones

Transportation Average XLSY 量 S&P 500 Energy  
Index 合 S&P 500 Materials Index Cushing 30 MLP Index  
首 绿 6-17 12  
2% 础 1-5 首 绿  
具首 绿 础 1%  
6% 似  
76% MLP 24%

**D ETF**

- **smart-beta ETF:** IndexIQ 1 smart-beta ETF IQ 500  
International ETF (IQIN) 绿 0.25% ETF IQ  
500 International Index 23  
2 10  
52 500 合 100000  
常  
合 例 绿 具  
500  
合 5%

**E 首 ETF**

- **smart-beta ETF:** Invesco 2 smart-beta 首 ETF  
Invesco Multi-Factor Defensive Core Fixed Income ETF (IMFD)合 Invesco  
Multi-Factor Income ETF (IMFI) 绿 0.12%合 0.16% Cboe  
IMFD 55% Invesco U.S. Treasury 1-3 Years  
Index 20% Invesco U.S. Fixed Rate 30-Year MBS Index 15% Invesco  
Investment Grade Defensive Index 合 10% Invesco Emerging Markets Debt  
Defensive Index 200-500 IMFI  
25% Invesco U.S. Fixed Rate 30-Year MBS Index 15% Invesco  
Emerging Markets Debt Value Index 15% Invesco High Yield Defensive  
Index 15% Invesco Investment Grade Value Index 10% Invesco  
Emerging Markets Debt Defensive Index, 10% Invesco High Yield Value  
Index,合 10% Invesco Investment Grade Defensive Index  
500-1000 IMFD IMFI
- **ETF:** 1 WisdomTree 1 ETF  
WisdomTree Yield Enhanced Global Aggregate Bond Fund (GLBY) 绿  
0.20% ETF Bloomberg Barclays Global Aggregate  
Index

例绿 合 2 IndexIQ 1  
ETF IndexIQ Short Duration Enhanced Core Bond U.S. ETF  
(SDAG) 绿 0.36% ETF ETF

ETF 4  
几 首 合  
几 例绿 具  
首 25%

**F ETF**

**G ETN ETC**

**H ETF**

- **smart-beta ETF:** J.P. Morgan 2 ETF  
JPMorgan Corporate Bond Research Enhanced ETF (JIGB)合 JPMorgan U.S.  
Aggregate Bond ETF (JAGG) 绿 0.07%合 0.14%  
JAGG 具 合  
Bloomberg Barclays U.S. Aggregate Index  
合 JIGB Bloomberg Barclays U.S. Corporate Bond  
Index 具 J.P. Morgan  
合  
税 公  
/ 绿

**2. 常**

**A 2018 11 根**

Derivative Exchange	NOVEMBER				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>								
BATS Global Markets - US	40691	NA	NA	NA	40691	NA	NA	NA
BM&FBOVESPA	2258362	26804.5	75619579	385805	21330827	167332	600943155	3030360
Bolsa de Comercio de Buenos Aires	0	0	69342	61488.1	0	0	348190	193432
Bolsa de Valores de Colombia	0	0	224	2.42815	0	0	2104	26.9722
Bourse de Montreal	57	NA	486	NA	122598	1503.8	6082676	540649
CBOE Futures Exchange	NA	NA	5695778	NA	NA	NA	69397036	NA
Chicago Board Options Exchange	45436548	NA	NA	NA	507926536	NA	NA	NA
CME Group	16822753	2785410	60440911	7971120	188057419	31921200	613672071	82025600
ICE Futures US	NA	NA	NA	155948	300	0	22716654	2337410
International Securities Exchange	117591	NA	NA	NA	1044814	NA	NA	NA
MexDer	1602	34.1745	87914	1820.36	10331	254.194	801381	19561.9
Nasdaq - US	225227	NA	NA	NA	3340124	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	1033277	43603.3	1090674	113257	11840145	532582	13638252	1494000
BSE India Limited	NA	NA	NA	NA	NA	NA	393	5.09866
Bursa Malaysia Derivatives	1034	0.121931	193652	3815.72	9840	25.8513	4606584	49540.3
Hong Kong Exchanges and Clearing	3834469	369109	12635758	1342410	37135399	3935990	116664358	13303300
Japan Exchange Group	2883368	NA	27338873	1019150	32971059	NA	306521959	13433200
Korea Exchange	68979964	4089490	9970924	417189	628145929	42196500	89917651	4419570
National Stock Exchange of India	282797526	2288240	6717256	63513.4	1928449689	25327900	62660461	788012



Singapore Exchange	805658	NA	15113299	NA	10776171	NA	156157615	NA
TAIFEX	15281339	243439	8286044	330454	179989455	3197160	80325364	3759970
Thailand Futures Exchange	103711	NA	3426870	NA	1236581	NA	39073972	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	4322	16.0836	36942	138.346	77935	373.491	694061	2901.71
BME Spanish Exchanges	411382	4266.24	635717	53566.6	3533720	40025.5	7303780	687152
Borsa Istanbul	12955	30.5656	4046325	9389.25	158366	436.459	51509567	142889
Budapest Stock Exchange	0	0	34079	46.1889	0	0	382765	527.118
Dubai Gold & Commodities Exchange	NA	NA	NA	NA	NA	NA	75226	714.744
EUREX	34381986	1333300	35940429	1856020	383906995	15500600	453022471	23664200
Euronext	1696831	1927340	1111558	3805130	17303305	2719250	33966782	5807280
Johannesburg Stock Exchange	305566	158.182	1013902	23180	4531108	2266.26	15756071	392423
Moscow Exchange	2131102	4727.41	12437601	26387.9	29506086	68492.4	126999141	281807
Nasdaq Nordic Exchanges	615591	10185.4	3637557	59465.7	6246272	112515	38836014	679934
Oslo Bors	83724	787.532	245023	2336.83	755908	45764.3	2243874	17706.6
Tel-Aviv Stock Exchange	2774731	121950	NA	NA	29821624	121950	NA	NA
Warsaw Stock Exchange	32979	195.915	343946	4034.77	273671	1755.49	4057812	51470.8

## B 2018 11 根 ETF

Exchange	NOVEMBER		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BATS Global Markets	279	471.4	0
BM&FBOVESPA S.A.	16	2404.921	480
Bolsa de Comercio de Santiago	265	4.952	0.08
Bolsa de Valores de Colombia	3	39.219	0.2
Bolsa de Valores de Lima	NA	NA	NA

Bolsa Mexicana de Valores	22	1833.698	88.45
Nasdaq - US	354	983174.64	40316.8
NYSE	1558	512032.49	24676
TMX Group	735	7286.628	926.8
<b>Asia - Pacific</b>			
Australian Securities Exchange	153	1354.609	NA
BSE India Limited	42	75.63	26.15
Bursa Malaysia	10	4.464	0.18
Hong Kong Exchanges and Clearing	136	10161.581	283
Indonesia Stock Exchange	22	0.589	0.67
Japan Exchange Group Inc.	246	40847.257	NA
Korea Exchange	415	34364.747	9392.94
National Stock Exchange of India Limited	66	376.84	337.28
NZX Limited	23	16.772	1.67
Philippine Stock Exchange	1	0.441	1.12
Shanghai Stock Exchange	109	29396.337	3615
Shenzhen Stock Exchange	54	57169.316	2657.53
Singapore Exchange	51	106.79	NA
Taiwan Stock Exchange	109	5167.605	1309.53
The Stock Exchange of Thailand	17	7.642	10.86
<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange (ATHEX)	1	NA	NA
BME Spanish Exchanges	6	NA	NA
Borsa Istanbul	9	35.425	19.18
Botswana Stock Exchange	5	NA	0.01
Bucharest Stock Exchange	1	0.042	0.13
Budapest Stock Exchange	1	NA	NA
Deutsche Boerse AG	1335	NA	NA
Euronext	816	NA	NA
Irish Stock Exchange	321	NA	NA
Johannesburg Stock Exchange	74	246.171	19
LSE Group	2946	24103.816	790
Luxembourg Stock Exchange	99	NA	NA
Moscow Exchange	8	30.068	53.7
Namibian Stock Exchange	NA	NA	NA
Nasdaq Nordic Exchanges	39	NA	NA
Nigerian Stock Exchange	9	0.01	0.03
Oslo Bors	4	NA	NA
Saudi Stock Exchange (Tadawul)	3	33.162	0.25
SIX Swiss Exchange	1338	NA	NA
Stock Exchange of Mauritius	6	0.022	0.02
Tehran Stock Exchange	11	100.621	23
Warsaw Stock Exchange	3	NA	NA

Wiener Borse	97	NA	NA
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## C 2018 11 根 ETF

Derivative Exchange	NOVEMBER				Year-to-Date Total			
	ETF Options		ETF Futures		ETF Options		ETF 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>								
BATS Global Markets - US	19063744	NA	NA	NA	206933677	NA	NA	NA
BM&FBOVESPA	1769797	390724	0	0	17258077	3648340	0	0
Bourse de Montreal	873658	NA	300	NA	13634556	11360.2	10300	NA
Chicago Board Options Exchange	36520405	NA	NA	NA	366340713	NA	NA	NA
International Securities Exchange	24546267	NA	NA	NA	258598615	NA	NA	NA
MexDer	0	0	0	0	4	0.000503	0	0
Miami International Securities Exchange	5924583	NA	NA	NA	71684855	NA	NA	NA
Nasdaq - US	39885795	NA	NA	NA	417723914	NA	NA	NA
NYSE	40725917	6358.5	NA	NA	321250240	56899.1	NA	NA
<b>Asia - Pacific</b>								
Hong Kong Exchanges and Clearing	154205	1226.38	1997	16.3637	1469474	14563	9729	90.3227
Japan Exchange Group	25040	NA	NA	NA	287625	NA	NA	NA
TAIFEX	10865	76.699	134294	1604.36	140543	1351.1	1413666	15998.7
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	0	0	NA	NA	4364	2.63724
Johannesburg Stock Exchange	NA	NA	21540	2.42074	0	0	345338.56	55.092

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0086 21 5018 5500  
0086 21 5018 6368  
csindex@sse.com.cn