

国际指数动态

(2015年3月)



201503

| | | |
|-----------|--|---|
| | | 2 |
| 1. | | 2 |
| A | S&P DJI | 2 |
| B | FTSE A50 ETF | 2 |
| C | FTSE | 2 |
| D | STOXX 30 ONE AM | 3 |
| 2. | | 3 |
| A | S&P DJI | 3 |
| B | S&P DJI | 3 |
| C | FTSE MTS Lyxor ETF | 3 |
| D | MSCI | 3 |
| E | MSCI | 4 |
| | | 4 |
| 1. | 3 ETF ETN ETC | 4 |
| A | ETF | 4 |
| B | ETF | 4 |
| C | ETF | 5 |
| D | ETF | 5 |
| E | ETF | 5 |
| F | ETN ETC | 6 |
| 2. | | 6 |
| A | 2015 2 | 6 |
| B | 2015 2 ETF | 8 |
| C | 2015 2 ETF | 9 |

1.

STOXX 30
CSOP A50 ETF
S&P DJI

A S&P DJI

2015 3 10 S&P DJI S&P Korea Dividend Opportunities Index,
S&P Korea BMI 50
S&P DJI Hanwha

B FTSE A50 ETF

2015 3 13 FTSE FTSE China A50 Net Total Return Index
CSOP ETF ETF A
A50 ETF

C FTSE

2015 3 13 FTSE FTSE China Onshore Bond Index Series

D STOXX 30 ONE AM

2015 3 27 STOXX STOXX ASEAN Select Dividend 30 Index
STOXX
One AM

2.

A S&P DJI

2015 3 30 S&P DJI DJSI Ethical Europe Low Volatility Index
50
Smart Beta ESG

B S&P DJI

2015 3 31 S&P DJI S&P GSCI Gold Inverse Index S&P
GSCI Silver Inverse Index S&P GSCI Gold S&P GSCI Silver
" 2013 "

C FTSE MTS Lyxor ETF

2015 3 10 FTSE FTSE MTS Index Lyxor
ETF FTSE MTS
MTS ETF
FTSE MTS Eurozone Government IG 25y+ Index

D MSCI

2015 3 19 MSCI
6 Barra 6

- MSCI ACWI Diversified Multi-Factor Index
- MSCI EM Diversified Multi-Factor Index
- MSCI USA Diversified Multi-Factor Index
- MSCI USA Small Cap Diversified Multi-Factor Index
- MSCI World ex USA Diversified Multi-Factor Index
- MSCI World ex USA Small Cap Diversified Multi-Factor Index

E MSCI

2015 3 23 MSCI NSE
NSE 50 MSCI/NSE 30 MSCI/NSJE 50 NSE 30

1. 3 ETF ETN ETC

A ETF

- **ETF:** CSOP 1 ETF FTSE A50
- **ETF:** DB 2 ETF Russell 2000
Russell Midcap Index
- **ETF:** SPDR 1 ETF FTSE

B ETF

- **ETF:** Global X 2 ETF
WisdomTree 6 ETF
 - **ETF:** iShares 1 ETF
 - **ETF:** iShares 1 ETF MSCI
- C** **ETF**
- **ETF:** IndexIQ 2 ETF IQ
Hedge Event-Driven Tracker ETF IQ Hedge Long/Short Tracker ETF
 - **ETF:** Lattice 1 ETF 5
80 WisdomTree 1 ETF
10%
 - **ETF:** WisdomTree 1 ETF Source
1 Nikkei 400 ETF DB 2 ETF
S&P 500 MSCI Europe UBS 6 ETF
MSCI
 - **ETF:** Direxion 3 ETF Value Line
HKAM 1
ETF S&P Korea Low-Volatility
 - **ETF:** Daiwa 2 ETF Nikkei 225 Inverse
Index TOPIX Inverse (-1x) Index
- D** **ETF**
- **ETF:** iShares 1 ETF
 - **ETF:** DB 3 ETF
SAMSUNG 1 ETF KAP
- E** **ETF**

●

F ETN ETC

- **ETN:** UBS ETN Etracs Monthly Reset 2xLeveraged ISE
 Exclusively Homebuilders ETN Etracs ISE Exclusively Homebuilders ETN

2.

A 2015 2

| Derivative Exchange | Feb | | | | 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 | 193395 | 88367.3 | 7550985 | 129931 | 384697 | 176762 | 16192358 | 278701 |
| Bourse de Montreal | 46272 | 339 | 259221 | 41792 | 72145 | 528 | 614395 | 98098 |
| CBOE Future Exchange | NA | NA | 3166538 | NA | NA | NA | 7740188 | NA |
| Chicago Board Options Exchange | 26169169 | NA | NA | NA | 57587567 | NA | NA | NA |
| CME Group | 9327265 | 1311620 | 33524461 | 3409210 | 21536017 | 2945140 | 85118756 | 8507380 |
| Colombia SE | NA | NA | 14 | 476.75 | NA | NA | 35 | 1226.76 |
| ICE Futures US | 2366 | 287 | 2486574 | 242679 | 6428 | 765 | 5809029 | 571425 |
| International Securities Exchange | 54876 | NA | NA | NA | 109815 | NA | NA | NA |
| MexDer | 8921 | 3822.15 | 95431 | 28705.8 | 13275 | 5655.19 | 193415 | 57538.7 |
| NASDAQ OMX (US) | 101232 | NA | NA | NA | 204427 | NA | NA | NA |
| Asia - Pacific | | | | | | | | |
| ASX Derivatives Trading | 954654 | 53647.9 | 4 | 0.23 | 1675960 | 91828.1 | 124 | 6.79 |
| ASX SFE Derivatives Trading | 38569 | 5559.09 | 624900 | 88275.8 | 59632 | 8392.82 | 1196103 | 164321 |
| BSE India | 29359571 | 12704800 | 59817 | 26105.5 | 55493753 | 23922100 | 155415 | 66964.5 |

| | | | | | | | | |
|--------------------------------------|-----------|----------------|----------|-----------|-----------|----------------|----------|---------------|
| Bursa Malaysia Derivatives | 72 | NA | 158578 | 13775 | 479 | NA | 398753 | 34070 |
| China Financial Futures Exchange | NA | NA | 19072975 | 19792800 | NA | NA | 50550371 | 53494600 |
| Hong Kong Exchanges | 1152576 | 944867 | 3613275 | 2532650 | 2796856 | 2267510 | 9026454 | 6031070 |
| Korea Exchange | 27370251 | 170267000 0 | 1878767 | 235519000 | 65407392 | 637792000 0 | 4991051 | 61937100 0 |
| National Stock Exchange India | 167125418 | 39913100 | 15942356 | 4384730 | 348602085 | 81561500 | 31243955 | 8471550 |
| New Zealand | NA | NA | 0 | 0 | NA | NA | 0 | 0 |
| Osaka SE | 2846621 | NA | 18069435 | 71967100 | 5765308 | NA | 43608837 | 16331000 0 |
| Singapore Exchange | 607013 | NA | 8467209 | NA | 1298518 | NA | 21565478 | NA |
| TAIFEX | 7250026 | 3444880 | 1937484 | 2715970 | 22907070 | 10682900 | 5920583 | 8059880 |
| Thailand Futures Exchange | 19004 | NA | 1641986 | NA | 32385 | NA | 3512061 | NA |
| Europe - Africa - Middle East | | | | | | | | |
| Athens Derivatives Exchange | 16919 | 21.75 | 447038 | 563.87 | 30122 | 39 | 762531 | 953.73 |
| BME Spanish Exchanges | 701861 | 7552 | 791905 | 60473 | 1065998 | 11266 | 1908542 | 138077 |
| Borsa Istanbul | 1603 | 168.3 | 681430 | 42384.6 | 2539 | 318.39 | 1183431 | 72702.2 |
| Budapest SE | 0 | 0 | 0 | 0 | 0 | 0 | 27776 | 4572.14 |
| EUREX | 32014613 | 1166360 | 25104372 | 1299420 | 72023951 | 2669960 | 61681920 | 3105240 |
| Euronext | 1043635 | 48874 | 3472259 | 197320 | 2550907 | 114093 | 8230857 | 449048 |
| ICE Futures Europe | 1404080 | 1626 | 1929098 | 184119 | 2943518 | 3365 | 4451505 | 399182 |
| Johannesburg SE | 228421 | 1925.82 | 1000908 | 313256 | 415340 | 3481.09 | 2029719 | 661586 |
| Moscow Exchange | 1317328 | 143518 | 14998539 | 1663390 | 2265741 | 236075 | 25960858 | 2756590 |
| OMX Nordic Exchange | 1807225 | 17529.8 | 3032709 | 52831.9 | 4893168 | 35764.2 | 6498692 | 107668 |
| Oslo Børs | 45098 | 230.81 | 189452 | 969.72 | 108894 | 598.73 | 445002 | 2444.03 |
| Tel Aviv SE | 3326118 | NA | 2337 | NA | 7069304 | NA | 5616 | NA |

B 2015 2 ETF

| Exchange | Feb | | |
|--------------------------------------|----------------|----------------|------------------|
| | Number of ETFs | Total Turnover | Number of Trades |
| Americas | | | |
| BM&FBOVESPA | 16 | 1902.35 | 234.23 |
| Bolsa de Valores de Colombia | 18 | 138613.78 | 0.16 |
| Lima SE | 3 | 19.72 | 0.02 |
| Mexican Exchange | 526 | 121162 | 69.47 |
| NASDAQ OMX | 152 | 583980.3 | 23339.3 |
| NYSE | 1469 | 343643.49 | 16358.68 |
| Santiago SE | 102 | 4125 | 0.26 |
| TMX Group | 509 | 8461.5 | 913.9 |
| Asia - Pacific | | | |
| Australian SE | 89 | 1219.3 | NA |
| BSE India | 37 | 1072.34 | 54.79 |
| Bursa Malaysia | 6 | 2.39 | 0.2 |
| Hong Kong Exchanges | 126 | 105317.71 | 357.68 |
| Indonesia SE | 8 | 385.68 | 2.93 |
| Japan Exchange Group - Osaka | NA | NA | NA |
| Japan Exchange Group - Tokyo | 195 | 3744912.98 | NA |
| Korea Exchange | 166 | 9547057 | 1683.63 |
| National Stock Exchange India | 42 | 10953.01 | 165.41 |
| New Zealand Exchange | 7 | 6.88 | 0.35 |
| Shanghai SE | 63 | 138244.93 | 1110 |
| Shenzhen SE | 40 | 47022.17 | 408.12 |
| Singapore Exchange | 89 | 195.43 | NA |
| Taiwan SE Corp. | 25 | 46490.28 | 270.62 |
| The Stock Exchange of Thailand | 21 | 597.1 | 5.34 |
| Europe - Africa - Middle East | | | |
| Athens Exchange | 3 | 1.45 | 0.18 |
| BME Spanish Exchanges | 72 | 983.51 | 0 |
| Borsa Istanbul | 15 | 362.05 | 27.47 |
| Budapest SE | 1 | 0 | 0.01 |
| Deutsche Börse | 1052 | 15438.4 | 299.9 |
| Euronext | 673 | 10933 | 199.32 |
| Irish SE | 1 | 0.96 | 0.04 |
| Johannesburg SE | 45 | 4219.32 | 14.7 |
| Luxembourg SE | 149 | 0 | 0 |
| NASDAQ OMX Nordic Exchange | 42 | 966.3 | 32.74 |
| Oslo Børs | 46 | 1875.05 | 13.97 |
| Saudi Stock Exchange - Tadawul | 3 | 2.43 | 0.12 |

| | | | |
|--------------------|-----|---------|------|
| SIX Swiss Exchange | 853 | 7541.63 | 90.8 |
| Wiener Börse | 19 | 0.24 | 0.06 |

C 2015 2 ETF

| Derivative Exchange | Feb | | | | 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 |
| Americas | | | | | | | | |
| BM&FBOVESPA | 270941 | 134895.0 | 0 | 0.0 | 573566 | 283203.0 | 0 | 0.0 |
| Bourse de Montreal | 289165 | 655.0 | NA | NA | 721172 | 1633.0 | NA | NA |
| Chicago Board Options Exchange | 23579009 | NA | NA | NA | 55491244 | NA | NA | NA |
| International Securities Exchange | 16144457 | NA | NA | NA | 36766864 | NA | NA | NA |
| MexDer | 865 | 3.7 | 0 | 0.0 | 5418 | 22.1 | 0 | 0.0 |
| NASDAQ OMX (US) | 23780822 | NA | NA | NA | 53805022 | NA | NA | NA |
| NYSE Liffe (US) | 7649298 | 1035.7 | NA | NA | 31115424 | 4797.2 | NA | NA |
| Asia - Pacific | | | | | | | | |
| Hong Kong Exchanges | 470507 | 30289.0 | 7188 | 519.0 | 1387689 | 87705.0 | 36402 | 2502.0 |
| Osaka SE | 0 | NA | NA | NA | 10 | NA | NA | NA |
| Europe - Africa - Middle East | | | | | | | | |
| Johannesburg SE | 0 | 0.0 | 16755 | 15.7 | 1790 | 2.0 | 25890 | 36.9 |

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:csindex@sse.com.cn