

国际指数动态

(2015年4月)

201504

				.....	2
1.				.....	2
A	S&P DJI	S&P 500		.....	2
2.				.....	3
A	S&P DJI	S&P/NZX 50		.....	3
B	S&P DJI	ESG		.....	3
C	S&P DJI			.....	3
D	MSCI	Parametric		.....	3
E	S&P DJI			.....	4
F	STOXX			.....	4
G	MSCI			.....	4
				.....	4
1.	4	ETF	ETN	ETC	4
A		ETF			5
B		ETF			5
C		ETF			5
D		ETF			5
E		ETF			6
F	ETN	ETC			6
2.					6
A	2015	3			6
B	2015	3	ETF		7
C	2015	3	ETF		9

1.

2007 David C. Blitz & Pim van Vliet The Volatility Effect: Lower risk without lower return

Beta

2011 4 S&P DJI 500 S&P 500
100
350
BMI 2012 MSCI
2014 FTSE
2015 4 S&P DJI S&P 500
S&P 500

A S&P DJI S&P 500

2015 4 8 S&P DJI S&P 500
500 100
S&P DJI Smart Beta
S&P 500
S&P DJI Invesco
Powershares ETF

2.

A S&P DJI S&P/NZX 50

2015 4 15 S&P DJI S&P/NZX 50 S&P
 DJI NZX 2
 NZX 50 Index 25
 S&P DJI NZX ETF

B S&P DJI ESG

2015 4 8 S&P DJI RobecoSAM S&P ESG
 Pan-Europe S&P Pan-Europe Developed
 Sovereign Bond Index

C S&P DJI

2015 4 13 S&P DJI
 S&P DJI

D MSCI Parametric

2015 4 27 MSCI MSCI
 Parametric Portfolio Associates Parametric

E S&P DJI

2015 4 14 S&P DJI DJ Brookfield Global Infrastructure
Composite Index
Brookfield

F STOXX

2015 4 22 STOXX MOU
Memorandum of Understanding
STOXX

G MSCI

2015 4 14 MSCI MSCI

2015 5

1. 4 ETF ETN ETC

A
ETF

- **ETF:** ETF Global X 1 ETF
MSCI All Pakistan Select 25/50
- **ETF:** MSCI 1 ETF ETF
XIE Shares FTSE ETF iShares
MSCI 2 ETF ETF
ETF
- **ETF:** Direxion 1 A ETF
ETF
- **ETF:** iShares MSCI 1 ETF
- **ETF:** iShares MSCI GCC 1 ETF

B
ETF

- **ETF:** WisdomTree 1 ETF
- **ETF:** Deutsche X 2 ETF
- **ETF:** ETF Global X 1
ETF
ETF ETF

C
ETF

- **ETF:** PowerShares 1 ETF
- **ETF:** 2 ETF Nikkei 225
Inverse Index TOPIX Inverse (-1x) Index

D
ETF

- **ETF:** iShares 1 AAA-AA ETF 1
 ETF 1 ETF 1 ETF 1
 ETF 1 ETF 2 ETF
- **ETF:** iShares 1 ETF 1 ETF
 2 BBB-BB ETF

E ETF

●

F ETN ETC

- **ETN:** KIS 1 ETN EURO STOXX 50

2.

A 2015 3

Derivative Exchange	Mar				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	216903	27360.6	9676117	50977.9	601600	92160	25868475	153527
Bourse de Montreal	39717	230.185	664984	85889.1	111862	652.067	1279379	164194
CBOE Future Exchange	NA	NA	3688432	NA	NA	NA	11428620	NA
Chicago Board Options Exchange	27754923	NA	NA	NA	85342490	NA	NA	NA
CME Group	11096898	1487570	51065017	5359950	32632915	4432700	136183773	13867300
Colombia SE	NA	NA	216	2.75188	NA	NA	251	3.26467
ICE Futures US	2505	310	5105080	448892	8933	1075	10914109	1020320
International Securities Exchange	177723	NA	NA	NA	287538	NA	NA	NA
MexDer	7129	202.82	164244	4024.24	20404	582.158	357659	7893.39

NASDAQ OMX (US)	135587	NA	NA	NA	340014	NA	NA	NA
Asia - Pacific								
ASX Derivatives Trading	952867	41801.6	227	10.2907	2628827	113599	351	15.6074
ASX SFE Derivatives Trading	26373	2971.95	1413859	151577	86005	9532.69	2609962	280070
BSE India	20011735	135651	71552	491.626	75505488	523947	226967	1578.97
Bursa Malaysia Derivatives	104	NA	225923	5196.81	583	NA	624676	14603.6
China Financial Futures Exchange	NA	NA	30737191	5693460	NA	NA	81287562	14393600
Hong Kong Exchanges	1659118	181400	5056640	449657	4455974	473860	14083094	1227530
Korea Exchange	41325967	4770970	2995626	386870	106733359	12158300	7986677	952280
National Stock Exchange India	181027346	685860	15983669	70250.5	529629431	2009880	47227624	207763
New Zealand	181027346	NA	0	0	NA	NA	0	0
Osaka SE	181027346	NA	28550620	1233430	9255106	NA	72159457	2610910
Singapore Exchange	181027346	NA	1333067	NA	1822262	NA	22898545	NA
TAIFEX	181027346	216004	3684024	165856	36954625	555519	9604607	422009
Thailand Futures Exchange	181027346	NA	2290985	NA	58256	NA	5803046	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	8426	10.6891	252229	302.865	38548	54.5591	1014760	1375.41
BME Spanish Exchanges	715843	8564.3	820165	74052.1	1781841	21225.9	2728707	229518
Borsa Istanbul	1642	60.7456	750239	16602.7	4181	190.37	1933670	46130.8
Budapest SE	0	0	30241	20.6921	0	0	58017	37.2646
EUREX	33565317	1516920	45546174	2643030	105589268	4523140	107228094	6139860
Euronext	1306021	69879.5	3913607	249024	3856928	198350	12144464	754617
ICE Futures Europe	1982496	2601.19	4824737	461231	4926014	6388.61	9276242	910600
Johannesburg SE	256093	140.98	2757321	72595.1	671433	441.682	4787040	129745
Moscow Exchange	1361952	2456.5	13777376	24973.4	3627693	6135.35	39738234	67908.9
OMX Nordic Exchange	1165069	16671.5	3653055	71728.3	6058237	56923.1	10151747	192905
Oslo Børs	32371	19.1698	248634	147.587	141265	96.4368	693636	463.069

B 2015 3 ETF

Exchange	Mar
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	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	18	1034.45	175.08
Bolsa de Valores de Colombia	18	38.122	0.15
Lima SE	3	2.724	0.03
Mexican Exchange	541	7522.238	83.15
NASDAQ OMX	153	740664.91	26771.98
NYSE	1486	405518.41	17166.31
Santiago SE	102	17.269	0.35
TMX Group	513	6572.536	880.1
Asia - Pacific			
Australian SE	90	1109.429	#N/A
BSE India	37	44.576	77
Bursa Malaysia	6	0.696	0.27
Hong Kong Exchanges	126	23332.972	574.43
Indonesia SE	8	0.699	1.56
Japan Exchange Group - Osaka	NA	NA	#N/A
Japan Exchange Group - Tokyo	209	46678.472	#N/A
Korea Exchange	168	12655.298	2295.42
National Stock Exchange India	44	222.283	209
New Zealand Exchange	7	5.858	0.4
Shanghai SE	64	44215.719	2373
Shenzhen SE	40	16035.473	819.6
Singapore Exchange	89	262.353	#N/A
Taiwan SE Corp.	25	2671.933	519.33
The Stock Exchange of Thailand	21	13.257	6.15
Europe - Africa - Middle East			
Athens Exchange	3	0.206	0.11
BME Spanish Exchanges	72	1344.221	0
Borsa Istanbul	15	154.887	23.27
Budapest SE	1	0.108	0.03
Deutsche Börse	1046	20434.509	377.41
Euronext	674	14714.053	233.6
Irish SE	1	0.955	0.05
Johannesburg SE	45	448.98	18.83
Luxembourg SE	149	0	0
NASDAQ OMX Nordic Exchange	40	1116.875	39.54
Oslo Børs	44	318.015	15.6
Saudi Stock Exchange - Tadawul	3	9.073	0.35
SIX Swiss Exchange	853	7541.63	90.8
Wiener Börse	19	0.24	0.06

C 2015 3 ETF

Derivative Exchange	Mar				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	243 910	37 553.7	0	0.0	817 476	141 643.0	0	0.0
Bourse de Montreal	491 315	880.4	NA	NA	1 212 487	2 183.8	NA	NA
Chicago Board Options Exchange	28 131 596	NA	NA	NA	83 622 840	NA	NA	NA
International Securities Exchange	23 518 299	NA	NA	NA	60 285 163	NA	NA	NA
MexDer	0	0.0	0	0.0	5 418	1.5	0	0.0
NASDAQ OMX (US)	21 940 845	NA	NA	NA	75 745 867	NA	NA	NA
NYSE Liffe (US)	25 175 767	3 596.9	NA	NA	56 291 191	8 394.1	NA	NA
Asia - Pacific								
Hong Kong Exchanges	656 277	7 985.7	17 131	181.2	2 043 966	19 298.1	53 533	503.9
Osaka SE	4	NA	NA	NA	14	NA	NA	NA
Europe - Africa - Middle East								
Johannesburg SE	1 194	0.1	71 071	7.3	2 984	0.3	96 961	10.4

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