

国际指数动态

(2015年5月)

201505

	2
1. A	又 启	2
A	FTSE A	2
B	S&P DJI 又 S&P 两 A	2
2.	3
A	S&P DJI 又 事	3
B	MSCI 又 伦	3
C	FTSE 又 IPF	3
D	STOXX 又	3
E	STOXX NIKKO EURO STOXX 50	4
F	S&P DJI AccuShares	4
G	FTSE 些 FTSE Russell	4
H	S&P DJI 些	4
	5
1.	5 又 ETF ETN ETC	5
A	ETF	5
B	ETF	5
C	ETF	6
D	ETF	6
E	ETN ETC	6
2.	些	6
A	2015 4 些 些	6
B	2015 4 些 ETF 些	8
C	2015 4 些 ETF 些	9

1. A 又 启

A 60
245 A
两
QFII RQFII 两
A
A
5 26 FTSE 定 A A
S&P DJI 又 两 A

A FTSE A

2015 5 26 FTSE 定 两 A
反 RQFII
FTSE 两 A FTSE
5% 两 A 它 32%

B S&P DJI 又 S&P 两 A

2015 5 5 S&P DJI 定 又 S&P Access China A Dividend
Opportunities Index S&P DJI 2 S&P Access China A
Index S&P Access China A Index

75

另

2.

A S&P DJI 又 事

2015 5 12 S&P DJI 些 定
 又 事 S&P/BOVESPA S&P/BOVESPA 合
 S&P/BOVESPA , S&P/BOVESPA
 S&P/BOVESPA Smart Beta

B MSCI 又 伦

2015 5 7 伦 MSCI 定
 6 1 又 MSCI Saudi Arabia Indexes 又 MSCI
 GCC Countries International Indexes MSCI Saudi Arabia IMI 25 50 Index
 25%
 5% 50%
 两专

C FTSE 又 IPF

2015 5 14 FTSE Stanbic IBTC 又
 Investable Pension Fund (IPF)
 仅 FTSE Frontier Index Series 两
 南

D STOXX 又

2015 5 26 STOXX 又 International Exposure Indices
 反 两南 50% 可
 南 STOXX EURO STOXX

International Exposure and STOXX Japan International Exposure indices

ETF 又 Source 2015 6 又

E STOXX NIKKO EURO STOXX 50

2015 5 19 STOXX 定 EURO STOXX 50 Index
可 NIKKO 两 STOXX

F S&P DJI AccuShares

2015 5 19 S&P DJI 定 可 AccuShares
CBOE Volatility Index® (the VIX Index) S&P GSCI® S&P GSCI
Crude Oil S&P GSCI Brent Crude Oil S&P GSCI Natural Gas S&P GSCI
Industrial Metals S&P GSCI Agriculture and Livestock AccuShares
又 ETF

G FTSE 些 FTSE Russell

2015 5 18 些 定 FTSE Russell
上 全 FTSE Russell
可
FTSE Russell 5 26 又 Russell Pure Style® Index Series
Russell Top 200®, Russell Midcap®, Russell 1000® and Russell
2000® Pure Growth and Value Indexes

H S&P DJI 些

2015 5 14 S&P DJI 些 (BMV Mexican Stock
Exchange)定 BMV

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S&P DJI

BMV

S&P/BMV

1. 5 又 ETF ETN ETC

A ETF

- 两 ETF: 专 可又 1 两 划 ETF
些 又 1 两 两 500 ETF 些
- ETF: 可又 1 500 ETF 些
可 Diamond Hill 又 1 ETF 些
- ETF: ETF ComStage 又 3 ETF MSCI
iShares 又 1 ETF
STOXX Europe 600

B ETF

- ETF iShares 又 ETF 1 ETF STOXX
Europe 600 Banks 1 ETF STOXX Europe 600
Basic Resources 1 ETF STOXX Europe 600 Health Care
1 ETF STOXX Europe 600 Insurance 1
ETF STOXX Europe 600 Oil & Gas 1 ETF
STOXX Europe 600 Technology 1 ETF
STOXX Europe 600 Utilities
- ETF: WisdomTree 又 1 ETF 些
- 合 ETF: ETF Global X 又 1 YieldCo Index
ETF YieldCo 合 yield-oriented 2-3
又 NRG Energy 划

YieldCo



75%-95%

专

C ETF

- **ETF:** ETF Global X 又 4 ETF
Global X Scientific Beta US ETF Global X Scientific Beta Europe ETF
Global X Scientific Beta Japan ETF Global X Scientific Beta Asia ex-Japan
ETF 些

-  **ETF:** 可 OSSIAM 又 1  ETF

D ETF

●

E ETN ETC

- **ETN:** UBS Etracs 又 1 ETN MSCI US REIT
Index 些

2. 些

A 2015 4 些 些

Derivative Exchange	Apr				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
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
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	761591	33922.4	358	16.5247	3390418	147332	709	32.0633
ASX SFE Derivatives Trading	12016	1382.71	549337	63394	98021	10904.9	3159299	342597
BSE India	9093589	59840	63480	419.613	84599077	583272	290447	1997.35
Bursa Malaysia Derivatives	511	NA	196420	4913.66	1094	NA	821096	19530.7
China Financial Futures Exchange	NA	NA	39269753	8379940	NA	NA	120557315	22704800
Hong Kong Exchanges	2261937	279982	6648208	666074	6717911	753863	20731302	1893660
Korea Exchange	45185613	5574870	3272373	4058600	151918972	17718100	11259050	5009600
National Stock Exchange India	191781877	685500	14679503	60688.7	721411308	2693550	61907127	268254
New Zealand	NA	NA	0	0	NA	NA	0	0
Osaka SE	3104629	NA	22703492	785302	12359735	NA	94862949	3392390
Singapore Exchange	542859	NA	14632533	NA	2365121	NA	37531078	NA
TAIFEX	17950192	283727	4458261	207323	54904817	838849	14062868	629031
Thailand Futures Exchange	17862	NA	1475549	NA	76118	NA	7278595	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	6272	8.29225	249635	317.279	44820	62.7575	1264395	1689.99
BME Spanish Exchanges	329645	4241.37	836240	83294.5	2111486	25384.6	3564947	312094
Borsa Istanbul	889	52.5606	611178	14268.2	5070	243.063	2544848	60439
Budapest SE	NA	NA	28007	0.073913	7	0	86024	37.1112
EUREX	26072739	1247220	25969611	1709760	131662007	5755600	133197705	7823350
Euronext	1116606	63089.4	3917233	268484	4973534	260756	16061697	1020680
ICE Futures Europe	1188804	1510.53	2029141	215908	6114818	7873.55	11305383	1121890
Johannesburg SE	120732	87.2627	844677	25453.1	792165	527.486	5631717	154826
Moscow Exchange	1567690	3088.43	15314664	31417.9	5195383	9197.89	55052898	99045.6
OMX Nordic Exchange	777384	15597.3	3267381	65933.4	6835621	72361.7	13419128	258138
Oslo Børs	40754	3.84845	243387	22.6926	182019	100.189	937023	484.787
Tel Aviv SE	3676081	NA	4632	NA	16516917	NA	15733	NA

B 2015 4 些 ETF 些

Exchange	Apr		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	18	973.936	120.36
Bolsa de Valores de Colombia	18	16.971	0.14
Lima SE	3	2.272	0.01
Mexican Exchange	525	5700.968	69414
NASDAQ OMX	157	613675.04	23881.22
NYSE	1498	334451.53	15214.48
Santiago SE	102	43.331	0.47
TMX Group	513	5863.948	660
Asia - Pacific			
Australian SE	90	1361.824	#N/A
BSE India	38	19.861	53
Bursa Malaysia	6	1.833	0.46
Hong Kong Exchanges	127	37464.501	809.21
Indonesia SE	8	0.033	0.33
Japan Exchange Group - Osaka	NA	NA	#N/A
Japan Exchange Group - Tokyo	211	43342.373	#N/A
Korea Exchange	171	15056.944	2722.67
National Stock Exchange India	43	221.223	188.18
New Zealand Exchange	10	9.197	0.47
Shanghai SE	64	60668.507	2477
Shenzhen SE	41	20914.422	1091.08
Singapore Exchange	89	191.001	#N/A
Taiwan SE Corp.	27	3789.257	653.89
The Stock Exchange of Thailand	21	7.27	5
Europe - Africa - Middle East			
Athens Exchange	3	0.908	0.08
BME Spanish Exchanges	72	1404.449	0
Borsa Istanbul	15	151.11	19.44
Budapest SE	1	0.56	0.05
Deutsche Börse	1053	18010.533	323.66
Euronext	676	14437.472	213.39
Irish SE	1	1.345	0.06
Johannesburg SE	45	743.491	28.1
Luxembourg SE	149	0	0
NASDAQ OMX Nordic Exchange	40	1092.559	34.73
Oslo Børs	44	336.793	17.08
Saudi Stock Exchange - Tadawul	3	66.084	1.82

SIX Swiss Exchange	890	7973.85	87.2
Wiener Börse	18	0.314	0.05

C 2015 4 些 ETF 些

Derivative Exchange	Apr				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	1 041 892	182 061.0	0	0.0
Chicago Board Options Exchange	491 315	880.4	NA	NA	108 860 428	NA	NA	NA
MexDer	28 131 596	NA	0	0.0	5 468	1.5	0	0.0
NASDAQ OMX (US)	23 518 299	NA	NA	NA	98 785 973	NA	NA	NA
NYSE Liffe (US)	0	0.0	NA	NA	77 944 845	11 191.1	NA	NA
Asia - Pacific								
Hong Kong Exchanges	859 931	13 164.6	22 402	223.8	2 903 897	32 463.7	75 935	727.8
Osaka SE	0	NA	NA	NA	14	NA	NA	NA
Europe - Africa - Middle East								
Johannesburg SE	0	0.0	14 359	0.7	2 984	0.3	111 320	11.1

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