

国际指数动态

(2015年12月)

201512

	2
1.		
2.	3
1.		
A	ETF	3
B	ETF	4
C	ETF	4
D	ETF	5
E	ETN ETC.....	5
2.		
A	2015 11	5
B	2015 11 ETF	6
C	2015 11 ETF	7

1. S&P DJI Smart Beta

2015 12 7 S&P DJI S&P 500 Low Volatility Target Beta
 Index S&P 500® Low Volatility Index

S&P 500

500

500

Natixis

2015 12 14 S&P DJI Asia Index
 Private Limited S&P BSE Factor Indices

30

➤ S&P BSE Enhanced Value Index

30

➤ S&P BSE Low Volatility Index

30

➤ S&P BSE Momentum Index

30

➤ S&P BSE Quality Index

30

5%

2005 9 16

2015 12 22 S&P DJI

S&P/JPX Dividend Aristocrats Index

S&P DJI

S&P/JPX Global Intrinsic Value Index S&P/JPX Risk

Control Index the S&P/JPX Smart Beta Index Series

S&P

Dividend Aristocrats index family

2. FTSE

2015 12 7 FTSE FTSE Russell Focused Factor Indexes

FTSE Global Factor Index US large-cap

Russell 1000® Index

ETF State Street Global Advisors ETF

1. 12 ETF ETN ETC

A ETF

- **ETF:** ETF Pacer ETFs 2 ETF
- Pacer Trendpilot European Index ETF Pacer Autopilot Hedged European
- Index ETF BATS FTSE Eurobloc
- Index Pacer Autopilot Hedged
- European Index
- **ETF** Elkhorn 1 ETF Elkhorn
- FTSE RAFI U.S. Equity Income ETF BATS ETF
- FTSE RAFI US Equity Income Index

B
ETF

- **ETF:** ETF State Street Global Advisors
 1 ETF The SPDR S&P 500 Fossil Fuel Free
 ETF ETF S&P 500 Fossil Fuel Free Index S&P
 500
- **ETF:** Tierra Funds 1 ETF
 Latin America Real Estate ETF
- **ETF** ETF State Street Global Advisors 1
 ETF S&P BMI North American Natural
 Resources Index
 ETF SPDR S&P North American Natural Resources ETF

- **ETF**

- **ETF:** Guggenheim Investmentsn 1
 ETF Guggenheim Dow Jones Industrial Average® Dividend ETF

- **ETF:** ETF Alpha Architect 1 ETF
 MomentumShares U.S. Quantitative Momentum ETF

BATS

- **Smart Beta ETF:** ETF SPDR 3 Smart Beta ETF
 Russell 1000
 SPDR Russell 1000 Momentum Focus ETF SPDR Russell 1000 Low
 Volatility Focus ETF SPDR Russell 1000 Yield Focus ETF

C
ETF

-

D ETF

●

E ETN ETC

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2.
A 2015 11

Derivative Exchange	Nov				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	118642	22979	8158998	33747.2	1902066	297342	98264704	515693
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	3481215	NA	NA	NA	47142162	NA
Chicago Board Options Exchange	29000970	NA	NA	NA	375714764	NA	NA	NA
CME Group	10022875	1386040	37269939	3757520	128217442	17448500	508760009	51334500
Colombia SE	NA	NA	201	1.8716	NA	NA	813	9.18635
ICE Futures US	1854	219	3014027	269930	27571	3348	41731760	3829190
International Securities Exchange	293100	NA	NA	NA	2136525	NA	NA	NA
MexDer	3879	101.214	87299	1621.83	87229	2390.36	1353784	28866.1
Asia - Pacific								
ASX Derivatives Trading	1001980	36522.1	765	28.3483	10406712	416890	10127	381.297
ASX SFE Derivatives Trading	40454	3750.83	691792	63486.6	309049	30999.1	9857448	975118
BSE India	1847	14573.8	7	57.1202	160373927	1136460	461720	3290.99
Bursa Malaysia Derivatives	332	NA	222351	4265.26	4229	NA	2780526	60109.8

China Financial Futures Exchange	NA	NA	777742	136452	NA	NA	333967456	66495800
Derivatives Market	2630662	NA	19723897	671327	35163491	NA	284096829	10095600
Hong Kong Exchanges	1920429	162205	6647733	573914	21834468	2152090	65698588	5624820
Korea Exchange	30020158	3206220	2502992	267700	451896684	80038900	35964194	7636020
National Stock Exchange India	54497693	479177	5139901	43377.2	1834696166	6854220	159608114	682300
New Zealand	NA	NA	0	0	NA	NA	50	3.52791
Singapore Exchange	428871	NA	11680839	NA	5232001	NA	152304721	NA
TAIFEX	18952824	247796	5550420	201551	175853756	2496960	50837981	2031810
Thailand Futures Exchange	22923	NA	1913598	NA	278577	NA	24227641	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	5869	6.29437	74494	78.9552	90674	116.998	2063857	2696.59
BME Spanish Exchanges	271327	2942.67	781181	63299.8	4840999	57772.5	9715969	834284
Borsa Istanbul	2055	73.1839	604453	12602.6	14478	828.449	6819464	151693
Budapest SE	0	0	19188	14.8249	0	0	189101	116.75
EUREX	24905700	1040480	27669263	1483430	370621518	15968600	381002317	21315500
Euronext	892955	44422	3323389	210446	12014171	625609	39772689	2551210
Moscow Exchange	2191758	3106.59	19704038	31154.4	17839761	29628.4	177411643	302792
OMX Nordic Exchange	822390	13995.4	2992933	51580.9	11312005	152617	32917832	611930
Oslo Børs	41109	23.6984	222634	128.366	614712	327.266	2626234	1391.35
Tel Aviv SE	3459268	NA	1141	NA	43757507	NA	27508	NA
Athens Derivatives Exchange	5869	6.29437	74494	78.9552	90674	116.998	2063857	2696.59

B 2015 11 ETF

Exchange	Nov		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	16	827.264	285.22
Bolsa de Comercio de Santiago	201	17.672	0.24
Bolsa de Valores de Colombia	17	2.119	0.03
Bolsa de Valores de Lima	21	3.472	0.04
Bolsa Mexicana de Valores	567	4354.057	82.16
Nasdaq - US	191	562092.15	24365.86

NYSE	1572	334521.95	17732.46
TMX Group	526	4490.575	647.6
Asia - Pacific			
Australian Securities Exchange	103	959.475	#N/A
BSE India Limited	42	93.634	25.73
Bursa Malaysia	7	12.521	0.12
Hong Kong Exchanges and Clearing	135	14712.833	305.29
Indonesia Stock Exchange	9	0.021	0.25
Japan Exchange Group - Tokyo	#N/A	#N/A	#N/A
Korea Exchange	200	10151.439	2254.64
National Stock Exchange of India	49	185.954	160.63
NZX Limited	23	9.515	0.47
Shanghai Stock Exchange	73	7667.392	1069
Shenzhen Stock Exchange	46	5876.772	836.65
Singapore Exchange	87	111.997	#N/A
Stock Exchange of Thailand	21	13.099	5.13

	Traded		Traded		Traded		Traded	
Americas								
BM&FBOVESPA	437 517	51 730.7	0	0.0	3 699 988	538 137.0	0	0.0
Buenos Aires SE	0	0.0	0	0.0	0	0.0	0	0.0
Chicago Board Options Exchange	19 236 026	NA	NA	NA	295 698 249	NA	NA	NA
International Securities Exchange	19 650 360	NA	NA	NA	251 059 971	NA	NA	NA
MexDer	0	0.0	0	0.0	13 587	3.8	0	0.0
NYSE Liffe (US)	20 708 098	3 173.3	NA	NA	264 819 211	44 085.9	NA	NA
Asia - Pacific								
Derivatives Market	0	NA	NA	NA	7 654	NA	NA	NA
Hong Kong Exchanges	359 136	2 839.5	9 697	94.5	7 599 094	75 505.5	220 053	2 114.0
TAIFEX	NA	NA	173 792	1 711.3	NA	NA	1 103 688	10 442.4
Europe - Africa - Middle East								
Johannesburg SE	0	0.0	36 976	3.5	21 778	1.0	653 548	58.6

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