

# 国际指数动态

(2016年3月)

**201603**

		.....	<b>2</b>
<b>1.</b>	<b>FTSE</b>	<b>A-H 50</b> .....	<b>2</b>
<b>2.</b>	<b>MSCI</b>	<b>A</b> .....	<b>2</b>
<b>3.</b>	<b>S&amp;P DJI</b>	<b>CPI</b> .....	<b>2</b>
		.....	<b>2</b>
<b>1.</b>	<b>3</b>	<b>ETF ETN ETC</b> .....	<b>2</b>
<b>A</b>	<b>ETF</b>	.....	<b>2</b>
<b>B</b>	<b>ETF</b>	.....	<b>3</b>
<b>C</b>	<b>ETF</b>	.....	<b>3</b>
<b>D</b>	<b>ETF</b>	.....	<b>4</b>
<b>E</b>	<b>ETF</b>	.....	<b>4</b>
<b>F</b>	<b>ETN ETC</b>	.....	<b>5</b>
<b>2.</b>		.....	<b>5</b>
<b>A</b>	<b>2016 2</b>	.....	<b>5</b>
<b>B</b>	<b>2016 2</b>	<b>ETF</b> .....	<b>6</b>
<b>C</b>	<b>2016 2</b>	<b>ETF</b> .....	<b>7</b>

**1. FTSE A-H 50**

2016 3 30 FTSE Russell FTSE China A-H 50 Index  
 FTSE Russell A  
 Deutsche Bank ETF  
 A

**2. MSCI A**

2016 3 31 MSCI 16  
 A 6

**3. S&P DJI CPI**

2016 3 30 S&P DJI S&P Monthly Australian Consumer  
 Price Indicator

**1. 3 ETF ETN ETC**

**A ETF**

- **ETF:** ETF      Ossiam      1      ETF  
Japan Minimum Variance ETF      ETF      S&P/TOPIX 150 Index

- **ETF**      1      ETF  
ActiveBeta® Europe Equity ETF      ActiveBeta

**B      ETF**

- **性别主题 ETF:**      (State Street Global Advisors      SSGA )  
1      ETF  
ETF      ETF      SSGA

1000      140

- **无人机主题 ETF:**      PureFunds      1      ETF  
PureFunds Drone Economy Strategy ETF      ETF  
Reality Shares Drone Index

- **电子游戏 ETF:**      PureFunds      1      ETF  
PureFunds Video Game Tech ETF      ETF  
ETF      36  
Activision Blizzard      Nintendo  
Logitech      Nvidia

**C      ETF**

- **质量 ETF:** ETF Mitsubishi UFJ Kokusai 1  
ETF MAXIS JAPAN Quality 150 Index ETF iSTOXX  
MUTB Japan Quality 150 Index STOXX  
Japan 600 Index 159  
2%
- **红利 ETF:** Vanguard 2 ETF  
Vanguard International Dividend Appreciation ETF (VIGI) Vanguard  
International High Dividend Yield ETF (VYMI) VIGI Nasdaq  
International Dividend Achievers Select Index  
  
VYMI FTSE All-World ex US High Dividend Yield Index
- **Smart Beta ETF:** ETF Goldman Sachs 2 Smart Beta  
ETF ActiveBeta ETFs Goldman Sachs ActiveBeta  
Europe Equity ETF (GSEU) Goldman Sachs ActiveBeta Japan Equity ETF  
(GSJY) ETF  
Smart Beta
- **ETF** Vanguard 1 ETF  
Vanguard Global Minimum Volatility ETF
- D** **ETF**
- **公司债 ETF:** Deutsche Asset Management 1  
ETF db x-trackers Barclays USD Corporate Bond UCITS  
ETF
- E** **ETF**
-

**F ETN ETC**

●

**2.**
**A 2016 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
<b>Americas</b>								
Bourse de Montreal	4281	22.946	19976	2400.44	11615	61.5975	44236	5217.71
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	4092473	NA	NA	NA	9260876	NA
Chicago Board Options Exchange	34846537	NA	NA	NA	72764715	NA	NA	NA
CME Group	13010609	1694880	56559759	5139010	27164926	3495020	120977241	11059800
Colombia SE	NA	NA	40	0.357497	NA	NA	78	0.680613
ICE Futures US	2465	246	3994615	303533	5245	531	8660665	669920
International Securities Exchange	166054	NA	NA	NA	397367	NA	NA	NA
MexDer	4401	101.677	102333	1566.38	10668	243.914	235661	3515.1
NASDAQ OMX (US)	188893	NA	NA	NA	297850	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	1100740	39473	862091	73841.1	2097856	75004.1	1694768	145470
BSE India	2391860	16901.9	14625	100.004	4964773	36063.1	22318	155.931
Bursa Malaysia Derivatives	687	NA	221506	4168.48	1249	NA	527598	9991.67
China Financial Futures Exchange	NA	NA	716378	99558.5	NA	NA	1602715	227504
Hong Kong Exchanges	2154268	152606	6261886	447577	5167395	376450	14994829	1093370
Japan Exchange Group	3410353	NA	32188707	959953	7112067	NA	69370000	2033840
Korea Exchange	26490519	2523340	2774721	264965	68229021	6616850	6519405	631853

National Stock Exchange India	96800669	747097	8444206	61535	175748860	1395740	15595569	117539
New Zealand	NA	NA	0	0	NA	NA	6	0.415288
Singapore Exchange	504657	NA	11595201	NA	1067663	NA	26969035	NA
TAIFEX	9176736	113568	3336907	113980	28769646	344014	10319779	339541
Thailand Futures Exchange	22371	NA	2412845	NA	49621	NA	5254503	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	6045	4.38539	126713	89.2935	11418	9.42276	216999	167.497
BME Spanish Exchanges	312212	2905.73	1060286	64981.4	680008	6454.64	2026305	131488
Borsa Istanbul	30885	92.219	5139330	15374.8	65268	192.405	9282384	27526.8
Budapest SE	0	0	17247	14.0866	0	0	41495	34.1408
Dubai Gold & Commodities	NA	NA	17864	115.19	NA	NA	34035	223.911
EUREX	36454848	1250130	44258738	1876130	76035980	2773610	84613689	3755320
Euronext	1129068	50447.3	4113883	226584	2311800	104018	8323000	465977
ICE Futures Europe	1335623	2230.97	3079057	263024	2732798	5370.39	6153633	538623
Johannesburg SE	316134	229.886	1373070	26882.3	542478	406.95	2584795	51519.3
Moscow Exchange	2796515	3866.89	26322159	36470.8	4745610	6457.32	44267703	60271.5
OMX Nordic Exchange	971225	14804.6	4503169	69249.4	1752717	26682.2	8541918	132273
Oslo Børs	61453	24.0632	383904	150.316	152341	69.0277	722930	318.326
Tel Aviv SE	4188269	NA	1670	NA	9035102	NA	3756	NA
Warsaw SE	28634	128.788	377185	3360.23	57288	250.696	770725	6678.61

## B 2016 2 ETF

Exchange	Feb		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BM&FBOVESPA	14	658.705	192.97
Bolsa de Comercio de Santiago	219	19.083	0.3
Bolsa de Valores de Colombia	17	87.436	0.28
Bolsa de Valores de Lima	32	6.409	0.06
Bolsa Mexicana de Valores	572	5127.333	89.23
Nasdaq - US	210	757102	37075.56
NYSE	1567	478856.56	28623.53
TMX Group	536	7430.2	1067.1
<b>Asia - Pacific</b>			

Australian Securities Exchange	110	885.081	#N/A
BSE India Limited	45	115.7	32.1
Bursa Malaysia	8	16.175	0.14
Hanoi Stock Exchange	1	#N/A	#N/A
Hong Kong Exchanges and Clearing	138	9758.327	345.54
Indonesia Stock Exchange	9	0.033	0.27
Japan Exchange Group	224	66574.924	#N/A
Korea Exchange	204	13119.756	3030
National Stock Exchange of India	54	255.773	248.83
NZX Limited	23	11.965	0.49
Shanghai Stock Exchange	73	6756.981	723
Shenzhen Stock Exchange	46	6352.743	543.81
Singapore Exchange	86	148.262	#N/A
Stock Exchange of Thailand	21	5.986	5.89
Taiwan Stock Exchange Corp.	38	2962.664	798.5
<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange	3	0.47	0.12
BME Spanish Exchanges	48	826.115	0
Borsa Istanbul	11	45.586	21.29



	Traded		Traded		Traded		Traded	
<b>Americas</b>								
Bourse de Montreal	43 861	61.4	NA	NA	111 458	153.1	NA	NA
Buenos Aires SE	0	0.0	0	0.0	0	0.0	0	0.0
Chicago Board Options Exchange	25 230 297	NA	NA	NA	54 116 841	NA	NA	NA
International Securities Exchange	27 365 209	NA	NA	NA	57 626 113	NA	NA	NA
MexDer	0	0.0	0	0.0	0	0.0	0	0.0
NASDAQ OMX (US)	30 081 954	NA	NA	NA	62 862 960	NA	NA	NA
NYSE Liffe (US)	25 499 963	4 662.2	NA	NA	58 149 896	11 439.4	NA	NA
<b>Asia - Pacific</b>								
Hong Kong Exchanges	282 875	1 733.4	4 323	28.4	833 930	5 195.3	16 028	108.2
Japan Exchange Group	27	NA	NA	NA	1 327	NA	NA	NA
TAIFEX	15 165	111.0	120 437	955.5	42 719	312.1	392 755	3 252.7
<b>Europe - Africa - Middle East</b>								
Johannesburg SE	0	0.0	20 478	3.0	612 688	21.3	2 416 928	476.1

308

6 13  
: 200127  
:0086 21 5018 5500  
:0086 21 5018 6368  
:csindex@sse.com.cn