

国际指数动态

(2016年4月)

201604

		.....	2
1.	FTSE	.....	2
2.	STOXX	STOXX 50	2
3.	S&P DJI	准	2
		.....	4
1.	4	ETF ETN ETC	4
A	ETF	.....	4
B	ETF	.....	4
C	ETF	.....	5
D	ETF	.....	6
E	ETF	.....	6
F	ETN ETC	.....	7
2.		.....	7
A	2016 3	.....	7
B	2016 3	ETF	8
C	2016 3	ETF	9

1. FTSE

2016 4 12 FTSE Russell FTSE4Good ASEAN 5 Index
 FTSE ESG FTSE
 反 FTSE ESG Ratings
 300 准 准 准
 FTSE FTSE/JSE Responsible Investment FTSE4Good
 Bursa Malaysia FTSE
 ESG

2. STOXX STOXX 50

2016 4 7 MSCI EURO STOXX 50 Corporate Bond Index
 ETF
 EURO STOXX 50
 15 双 7.5
 双 20% 双
 40%

3. S&P DJI 准

2016 4 6 S&P DJI 双 S&P/CSE
 Sector and Industry Group Indices Colombo Stock Exchange
 CSE) 295 185
 S&P DJI CSE 2012 双 S&P Sri Lanka 20

反

S&P/CSE Sector indices	S&P/CSE Industry Group indices
S&P/CSE Energy Sector Index	S&P/CSE Energy Industry Group Index
S&P/CSE Materials Sector Index	S&P/CSE Materials Industry Group Index
S&P/CSE Industrials Sector Index	S&P/CSE Capital Goods Industry Group Index
	S&P/CSE Commercial & Professional Services Industry Group Index
	S&P/CSE Transportation Industry Group Index
S&P/CSE Consumer Discretionary Sector Index	S&P/CSE Automobiles & Components Industry Group Index
	S&P/CSE Consumer Durables & Apparel Industry Group Index
	S&P/CSE Consumer Services Industry Group Index
	S&P/CSE Media Industry Group Index
	S&P/CSE Retailing Industry Group Index
S&P/CSE Consumer Staples Sector Index	S&P/CSE Food & Staples Retailing Industry Group Index
	S&P/CSE Food, Beverage & Tobacco Industry Group Index
	S&P/CSE Household & Personal Products Industry Group Index
S&P/CSE Health Care Sector Index	S&P/CSE Health Care Equipment & Services Industry Group Index
	S&P/CSE Pharmaceuticals, Biotechnology & Life Sciences Industry Group Index
S&P/CSE Financials Sector Index	S&P/CSE Banks Industry Group Index
	S&P/CSE Diversified Financials Industry Group Index
	S&P/CSE Insurance Industry Group Index
	S&P/CSE Real Estate Industry Group Index
S&P/CSE Information Technology Sector Index	S&P/CSE Software & Services Industry Group Index
	S&P/CSE Technology Hardware & Equipment Industry Group Index
	S&P/CSE Semiconductors & Semiconductor Equipment Industry Group Index
S&P/CSE Telecommunication Services Sector Index	S&P/CSE Telecommunication Services Industry Group Index
S&P/CSE Utilities Sector Index	S&P/CSE Utilities Industry Group Index

2016 4 27 S&P DJI 双 JPX/S&P
CAPEX & Human Capital Index

于
RobecoSAM 准 JPX/S&P S&P DJI
2016 3 26 S&P DJI
Japan Exchange Group Osaka
Exchange 2015 双 S&P/JPX

1. 4 ETF ETN ETC

A ETF

- **ETF** AMUNDI ETF 反
AMUNDI Hang Seng HK 35 Index ETF ETF Hang Seng HK 35
Index

B ETF

- **ETF:** Sprott 1
ETF 反 Sprott BUZZ Social Media Insights ETF
ETF
Twitter, Facebook, LinkedIn, YouTube,
Flickr Reddit 1
CrowdInvest ETF CrowdInvest
APP
准 ETF
20 1500

CrowdInvest				准	-
35					
●	ETF	ETF	Amplify ETFs	1	
ETF 反		Amplify Online Retail ETF			ETF
		EQM Online Retail Index	于		3
			2		
		70%			
●	ESG ETF		Global X	1	ESG ETF 反
		Global X Conscious Companies ETF			ETF
					双 iShares
1		ETF 反	iShares Sustainable MSCI Global		
			Impact ETF (MPCT)		
●	三 ETF		Global X	1	三 ETF 反
			Global X S&P 500 Catholic Values ETF (CATH)		
		ETF	S&P 500		三
C	ETF				
●	之 ETF:	Dhandho		1	之 ETF 反
		Dhandho Junoon ETF	Dhandho Junoon Index		
		之	之 准 之		之
●	ETF:		JPMorgan	2	ETF 准
			反 准		JPMorgan Diversified Return
		International Currency Hedged ETF	JPMorgan Diversified Return Europe		
		Currency Hedged ETF			7
		ETF	MSCI Quality Mix indexes		于
●	发 ETF:	ETF	Direxion	3	发 ETF 准

- **ETF** ETF REX 2 ETF 反 准
 REX Gold Hedged FTSE Emerging Markets ETF REX Gold Hedged S&P
 500 ETF ETF ETF FTSE
 Emerging Gold Overlay Index S&P 500 Dynamic Gold Hedged Index
 双

- **ETF** ETF Recon Capital 4 ETF 反
 准 Recon Capital International Minimum Volatility ETF Recon Capital
 Europe Minimum Volatility ETF (IVOL) Recon Capital Japan Minimum
 Volatility ETF (JVOL) Recon Capital USA Minimum Volatility ETF

- **ETF** Deutsche 1 ETF 反
 Deutsche X-trackers FTSE Emerging Comprehensive Factor ETF (DEMG)

D **ETF**

- **ETF:** ETF WisdomTree 4 Smart
 Beta ETF 准 ETF ETF
 ETF BATS
 Guggenheim 3 ETF 反 准
 Guggenheim BulletShares 2026 Corporate Bond ETF Guggenheim
 BulletShares 2027 Corporate Bond ETF Guggenheim BulletShares 2028
 Corporate Bond ETF

- **ETF** J.P. Morgan 1 ETF 反 JPMorgan
 Disciplined High Yield ETF

E **ETF**

Samsung S&P GSCI Crude Oil ER Futures ETF

F ETN ETC

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2.
A 2016 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								
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	3940812	NA	NA	NA	13201688	NA
Chicago Board Options Exchange	37738061	NA	NA	NA	110502776	NA	NA	NA
CME Group	11915033	1730120	56611569	5677040	39079959	5225140	177588810	16736900
Colombia SE	NA	NA	40	0.433156	NA	NA	118	1.11377
ICE Futures US	2706	293	6931242	487122	7951	824	15591907	1157040
International Securities Exchange	75291	NA	NA	NA	472658	NA	NA	NA
NASDAQ OMX (US)	222076	NA	NA	NA	519926	NA	NA	NA
Buenos Aires SE	0	0	0	0	0	0	0	0
Asia - Pacific								
Australian Securities Exchange	1012065	43900.8	1495726	140203	3109921	118905	3190494	285673
BSE India	1497720	11301.3	12487	94.3005	6462493	47364.3	34805	250.231
Bursa Malaysia Derivatives	785	NA	258715	5400.86	2034	NA	786313	15392.5
China Financial Futures Exchange	NA	NA	1211940	176080	NA	NA	2814655	403584
Hong Kong Exchanges	2511683	196952	7028016	559808	7679078	573403	22022845	1653180

Japan Exchange Group	2665360	NA	27102902	1098220	9777427	NA	96472902	3132070
Korea Exchange	24304679	2565790	3057335	323755	92533700	9182640	9576740	955608
National Stock Exchange India	83853796	702012	7165236	57346.6	259602656	2097750	22760805	174886
New Zealand	0	0	6	0.475862	0	0	12	0.89115
Singapore Exchange	454941	NA	13739333	NA	1522604	NA	40708368	NA
TAIFEX	15294733	205239	5732210	210990	44064379	549252	16051989	550531
Thailand Futures Exchange	34351	NA	3409635	NA	83972	NA	8664138	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	6045	9.92194	83163	71.6597	17463	19.3447	300162	239.157
BME Spanish Exchanges	333875	3319.38	805325	59613.1	1013883	9774.02	2831630	191101
Borsa Istanbul	21926	74.1841	3881210	13404.2	87194	266.589	13163594	40931
Budapest SE	0	0	27363	24.9242	0	0	68858	59.0649
Dubai Gold & Commodities	NA	NA	12652	85.2642	NA	NA	46687	309.175
EUREX	33393789	1222340	59087457	2533540	109429769	3995950	143701146	6288870
Euronext	904392	44977.9	3701915	224072	3216192	148996	12024915	690049
ICE Futures Europe	1381138	1968.55	5003268	434795	4113936	7338.94	11156901	973418
Johannesburg SE	416897	201.854	3169953	60133.1	959375	608.803	5754748	111652
Moscow Exchange	2775068	4321.32	24495542	40098	7520678	10778.6	68763245	100369
OMX Nordic Exchange	814301	13591.7	3585234	56813.5	2567018	40273.9	12127152	189087
Oslo Børs	42728	18.3097	293637	125.876	195069	87.3374	1016567	444.201
Tel Aviv SE	3297846	NA	3615	NA	12332948	NA	7371	NA
Warsaw SE	33245	168.317	491550	4941.19	90533	419.014	1262275	11619.8

B 2016 3 ETF

Exchange	Mar		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	14	1470.287	288.86
Bolsa de Comercio de Santiago	219	17.581	0.23
Bolsa de Valores de Colombia	17	68.042	0.24
Bolsa de Valores de Lima	NA	#N/A	#N/A
Bolsa Mexicana de Valores	26	2372.479	75.71
Nasdaq - US	216	700623.13	32437.7

NYSE	1561	450500.78	25694.76
TMX Group	547	7924.979	1025.8
Asia - Pacific			
Australian Securities Exchange	110	975.306	#N/A
BSE India Limited	46	116.944	40.56
Bursa Malaysia	8	0.198	0.15
Hanoi Stock Exchange	1	#N/A	#N/A
Hong Kong Exchanges and Clearing	137	13215.478	374.52
Indonesia Stock Exchange	NA	#N/A	#N/A
Japan Exchange Group	225	54530.084	0
Korea Exchange	206	14063.378	2703
National Stock Exchange of India	55	376.212	204.91
NZX Limited	23	8.345	0.62
Shanghai Stock Exchange	73	12412.415	1229
Shenzhen Stock Exchange	46	14980.875	1006.09
Singapore Exchange	84	232.476	#N/A
Stock Exchange of Thailand	20	25.118	5.45
Taiwan Stock Exchange Corp.	43	6592.41	1438.37
Europe - Africa - Middle East			
Athens Stock Exchange	3	0.339	0.07
BME Spanish Exchanges	48	850.074	0
Borsa Istanbul	11	80.923	27.67
Budapest Stock Exchange	1	0.227	0.03
Deutsche Boerse	1132	16512.162	295.44
Euronext	757	15659.011	181.43
Irish Stock Exchange	195	0.226	0.01
Johannesburg Stock Exchange	47	715.89	23.42
London SE Group	2355	41932.345	677
Luxembourg Stock Exchange	133	0	0
Namibian Stock Exchange	4	41.967	3
NASDAQ OMX Nordic Exchange	36	1234.189	59.22
Nigerian Stock Exchange	7	0.037	157
Oslo Bors	4	384.779	22.29
Saudi Stock Exchange (Tadawul)	3	28.359	0.18
SIX Swiss Exchange	1035	8208.862	78.98
Tehran Stock Exchange	4	1.97	5080
Warsaw Stock Exchange	3	2.964	0.99
Wiener Borse	9	0	0.01

C 2016 3 ETF

Derivative Exchange	Mar	Year-to-Date Total
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	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								
Buenos Aires SE	0	0.0	0	0.0	0	0.0	0	0.0
Chicago Board Options Exchange	25 021 523	NA	NA	NA	79 138 364	NA	NA	NA
International Securities Exchange	27 397 294	NA	NA	NA	85 023 407	NA	NA	NA
MexDer	0	0.0	0	0.0	0	0.0	0	0.0
NASDAQ OMX (US)	32 430 133	NA	NA	NA	95 293 093	NA	NA	NA
NYSE Liffe (US)	0	0.0	0	0.0	0	0.0	0	0.0
Asia - Pacific								
Hong Kong Exchanges	335 095	2 377.7	4 793	35.3	1 169 025	7 573.1	20 821	143.6
Japan Exchange Group	0	NA	NA	NA	1 327	NA	NA	NA
New Zealand	0	0.0	0	0.0	0	0.0	0	0.0
TAIFEX	22 572	176.2	228 351	1 928.7	65 291	488.3	621 106	5 181.4
Europe - Africa - Middle East								
Johannesburg SE	0	0.0	137 492	14.3	612 688	21.3	2 554 420	490.4

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