

国际指数动态

(2017 年 02 月)

及 201702

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1.	并	
2.	并	
3.	并	
4.	并 披	
	披	5
1.	及	
A	ETF	5
B	ETF	6
C	ETF	7
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2.	及 披健	
A	2017 1 健 披 健	12
B	2017 1 健 ETF 健	13
C	2017 1 健 ETF 披 健	15

2017 2 MSCI 并 ESG
 并 并
 STOXX 并 STOXX 50
 后 Solactive
 备
 备 披

1. MSCI 并 MSCI ESG Universal Indexes

2017 2 8 MSCI 并 MSCI ESG Universal Indexes
 ESG

- MSCI ACWI ESG Universal Index
- MSCI World ESG Universal Index
- MSCI Europe ESG Universal Index
- MSCI EM (Emerging Markets) ESG Universal Index
- MSCI USA ESG Universal Index

ESG 而 MSCI ESG ESG
 担 7 ESG 而
 及 较 0-10 际
 际

担

- 1 ESG 回 ESG
- 2 广 ESG 0
- 3 担

久杠 ESG ESG 杠 ESG
ESG 杠 担杠

MSCI ESG 超 MSCI ACWI ESG
MSCI ACWI ESG Leaders MSCI ACWI Socially Responsible MSCI
ACWI SRI

2. 并

2017 2 13 并 Hang Seng SCHK Mainland China Banks
Index 而

际
广 12 杠 具 50 备
包 广 12 杠 具
20
10 杠 10%
固

3. STOXX 并 STOXX 50

2017 2 21 STOXX 并 EURO STOXX 50 Corporate Bond
Index

STOXX 50 STOXX 50
而

创

1-3 3-5 5-7 7

STOXX 50 STOXX
50 STOXX 50 AAA-A

4. Solactive 并 披

1 2017 2 6 Solactive 并 备 超

Solactive GLD Long USD Gold Index

备

SPDR Long Dollar Gold Trust

2 2017 2 7 Solactive 并 超

Solactive SuperRegion Select Index

100

创 25 广 个 75

广 杠 50%

杠 25% 杠 杠

激

3 2017 2 14 Solactive Lyxor Climate Bonds Initiative

并 Solactive Green Bond EUR USD IG Index 回

间

- Climate Bonds Initiative

- 回

- 对 担 3 回

- 12 杠

-

- S&P Moody's 降

-

杠 5% 杠

10%

4 2017 2 15 Solactive 并 超 Solactive
U.S. Founder-Run Companies Index Global X Founder-Run Companies
ETF Solactive U.S. Broad Market Index 际
广 CEO 100

5 2017 2 24 Solactive 并
备 Solactive US Preferred Share Select Index 担
固 2/3
杠 3%
Solactive US Preferred Share Select Hedged to CAD Index
冲 备 备
BMO US Preferred Share Index ETF BMO US Preferred Share Hedged to CAD
Index ETF

披

2017 2 ETF 个 10 PowerShares
FOF 具 披 披
ESG ETF
被 超 GaveKal Knowledge Leaders Emerging Markets ETF ETF
达 2015
7

1. 及 1 ETF ETN ETC

A ETF

- 高 ETF iShares 高 ETF 超
iShares MSCI Argentina Global Exposure ETF MSCI All Argentina

25/50 Index 25 几 高 高 回
 间 25 几 高
 广 10% 5%
 广 25%
 广 50%

- **ETF WisdomTree**
 ETF 超 WisdomTree Global ex-Mexico Equity Fund

WisdomTree Global ex-Mexico Equity Index 年健
 际 广
 1 2
 杠 25%

ETF Trump
 WisdomTree 广 披

- **ETF iShares** ETF 超

iShares Russell 2500 ETF Russell 2500 Index
 501 担 3000 际 Russell 3000
 Index 19%

B ETF

- **ETF ETF QNB Global Funds**
 ETF 超 QNB ZyFin India Consumption UCITS ETF ZyFin India

Consumption Index 风健
 均 披 恋 30 几
 杠 4% 20%

- **ETF Global X** ETF 超

Global X Founder-Run Companies ETF Solactive U.S. Founder-Run
 Companies Index Bats 健 较

- **ETF Tortoise** ETF 超 Tortoise Water

Fund Tortoise Water Index Bats 健

回 末 担 固 冲

高久

际

担 50%

个

70%

际

个

30%

- **ESG ETF** Nuveen ESG ETF 超
NuShares ESG International Developed Markets Equity ETF NuShares ESG
Emerging Markets Equity ETF MSCI EAFE index MSCI
Emerging Markets Index ESG 较

- **ETF** ETF Managers Group ETF 超
Emerging AgroSphere ETF Emerging AgroSphere Index 年

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Solactive AG

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- **ETF** Northern Lights 固
ETF 超 Inspire Small/Mid Cap Impact ETF Inspire
Global Hope Large Cap ETF Inspire Small/Mid Cap Impact Index
Inspire Global Hope Large Cap Index

际

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Inspire Small/Mid Cap Impact Index

100

500

Inspire Global Hope Large Cap

Index

100

400

ETF

2017

1

及

C ETF

- **ETF** Nomura **ETF** 超 NEXT
FUNDS Nikkei 225 High Dividend Yield Stock 50 Index Exchange Traded
Fund Nikkei 225 High Dividend Yield Stock 50 Index 健
225 225 际 50 50 并 2016 12
- **ETF** Direxion **ETF** 超 Direxion
Tactical Low Vol ETF Indxx High Beta Low Volatility Index
REITs MLPs VIX 各 VIX
降 而
- **ETF** Ossiam **ETF** 超
Ossiam Global Multi-Asset Risk-Control - UCITS ETF FOF
Global Multi-Asset Risk-Control Index 风健
Solactive **ETF** **ETF**
披 **ETF** **ETF** 个 16
后 **ETF**
VIX 各 VIX 降 激
- **ETF** BNP Paribas 6 **ETF**
回 6 **ETF**
- **ETF** Direxion 2 **ETF** 超
Direxion S&P 500 Low Volatility Target Beta ETF Direxion Enhanced
Dividend Target Beta ETF Direxion S&P 500 Low Volatility Target Beta
ETF S&P 500 Low Volatility Beta Rebalanced Index 冲达
广 S&P 500 Low Volatility Index
S&P 500 1 Direxion Enhanced Dividend Target Beta ETF
Indxx Dominant Dividend U.S. Consistency Index 冲
广 100 包

50

- 广 S&P 500 0.67
- **ETF** 1 PIMCO 3

ETF 超 PIMCO RAFI Dynamic Multi-Factor Emerging Markets

Equity ETF PIMCO RAFI Dynamic Multi-Factor International Equity ETF

PIMCO RAFI Dynamic Multi-Factor U.S. Equity ETF ETF

Research Affiliates 并 Solactive AG

固 杠 高久

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2 Alpha Architect FOF 披 超 Alpha

Architect Value Momentum Trend ETF Alpha Architect Value

Momentum Trend Index Bats 健 Alpha Architect

ETF 披 及 广 回

创 披 ETF

际 及

达 后 明

担 100%
- **ETF** Direxion 8 ETF 8

ETF ETF

Direxion Daily Value/Growth Relative

Performance ETF Russell 1000 Value Index

Russell 1000 Growth Index
- **ETF** 1 Legg Mason

ETF 超 ClearBridge All Cap Growth ETF NASDAQ

ETF 立 采

披回 具

2 Spinnaker ETF Trust

ETF 超

- **ETF** iShares **ETF** 超 iShares Edge
Investment Grade Enhanced Bond ETF BlackRock Investment Grade
Enhanced Bond Index
对 担 2.5 1
广 后 担 杠 2%
- **ETF** WisdomTree **ETF** 超
WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond
Fund Bloomberg Barclays U.S. Aggregate Short-Term Enhanced Yield
Index
对 5 对 3
广 后
担
- **ETF** 1 Spinnaker ETF Trust
ETF 超 Fieldstone UVA Unconstrained Medium-Term Fixed Income
ETF 年健 **ETF** BB
达 京 4-7 2 First Trust
ETF 超 First Trust TCW Opportunistic Fixed Income
ETF **ETF**
京
- **ETF** IndexIQ **ETF** 超 IQ S&P High
Yield Low Volatility Bond ETF S&P U.S. High Yield Low Volatility
Corporate Bond Index 年健 S&P U.S. High Yield
Corporate Bond Index 际
杠 3%

E 披 ETF

- **REITs ETF** Infrastructure Capital REITs ETF 超 InfraCap
- REIT Preferred ETF Indxx REIT Preferred Stock Index 年健
- 广 杠 健对 担 7500 具 健
- 担 25 担 3% REITs
- 杠 10%

F ETN ETC

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2. 及 披健

A 2017 1 健 披 健

Derivative Exchange	Jan				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	1226075	13213	16703336	89337.6	1226075	13213	16703336	89337.6
Bolsa de Valores de Colombia	NA	NA	35	0.409448	NA	NA	35	0.409448
CBOE Futures Exchange	NA	NA	4674138	NA	NA	NA	4674138	NA
Chicago Board Options Exchange	36681524	NA	NA	NA	36681524	NA	NA	NA
CME Group	13077413	1900350	36835284	4114860	13077413	1900350	36835284	4114860
ICE Futures US	11608	1584	4172023	449554	11608	1584	4172023	449554
International Securities Exchange	28733	NA	NA	NA	28733	NA	NA	NA
MexDer	3812	84.0928	69038	1118.74	3812	84.0928	69038	1118.74
Nasdaq - US	207364	NA	NA	NA	207364	NA	NA	NA
Rofex	50	0.00258592	21557	27240.4	50	0.00258592	21557	27240.4
Asia - Pacific								
Australian Securities Exchange	700893	30156.2	610577	64582.7	700893	30156.2	610577	64582.7

Bursa Malaysia Derivatives	1928	NA	185351	3245.54	1928	NA	185351	3245.54
China Financial Futures Exchange	NA	NA	502808	73828.8	NA	NA	502808	73828.8
Hong Kong Exchanges and Clearing	2311238	198544	4819680	433473	2311238	198544	4819680	433473
Japan Exchange Group	2453991	NA	22827055	790197	2453991	NA	22827055	790197
Korea Exchange	26319345	2943460	3078480	274555	26319345	2943460	3078480	274555
National Stock Exchange of India	92850779	957038	4792429	47957.6	92850779	957038	4792429	47957.6
Singapore Exchange	317074	NA	9569767	NA	317074	NA	9569767	NA
TAIFEX	8682843	129604	2876546	121693	8682843	129604	2876546	121693
Thailand Futures Exchange	41289	NA	1674389	NA	41289	NA	1674389	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	4311	16.2374	44460	164.907	4311	16.2374	44460	164.907
BME Spanish Exchanges	365897	3570.51	615090	51360.8	365897	3570.51	615090	51360.8
Borsa Istanbul	31686	83.0182	3706661	9899.67	31686	83.0182	3706661	9899.67
Budapest Stock Exchange	0	0	24080	27.0858	0	0	24080	27.0858
Dubai Gold & Commodities Exchange	NA	NA	6966	50.5549	NA	NA	6966	50.5549
EUREX	29199275	1088950	26971544	1344210	29199275	1088950	26971544	1344210
Euronext	922154	47979.2	3472027	219252	922154	47979.2	3472027	219252
Johannesburg Stock Exchange	395562	296.629	1171482	25062.5	395562	296.629	1171482	25062.5
Moscow Exchange	2279959	5090.78	13457465	29074.2	2279959	5090.78	13457465	29074.2
Nasdaq Nordic Exchanges	489682	8385.75	3024539	51950	489682	8385.75	3024539	51950
Oslo Bors	65331	31.8884	255306	124.593	65331	31.8884	255306	124.593
Tel-Aviv Stock Exchange	2708835	NA	NA	NA	2708835	NA	NA	NA
Warsaw Stock Exchange	31349	155.986	306965	3061.01	31349	155.986	306965	3061.01

Exchange	Jan		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA S.A.	15	712.408	266
Bolsa de Comercio de Santiago	219	10.761	0.26
Bolsa de Valores de Colombia	3	35.828	0.15
Bolsa de Valores de Lima	64	2.754	0.05
Bolsa Mexicana de Valores	26	1724.766	36.64
Nasdaq - US	300	667961.59	28634.42
NYSE	1512	363638.98	18167.61
TMX Group	626	7083.117	923.9
Asia - Pacific			
BSE India Limited	50	812.414	19.46
Bursa Malaysia	8	0.115	0.1
Hong Kong Exchanges and Clearing	145	7307.395	177.99
Indonesia Stock Exchange	10	0.023	0.24
Korea Exchange	258	11062.106	2656.08
National Stock Exchange of India Limited	57	472.654	285.82
NZX Limited	23	17.007	0.73
Shanghai Stock Exchange	76	6133.224	557
Shenzhen Stock Exchange	48	2567.209	281.05
Taiwan Stock Exchange	65	2104.755	492.51
The Stock Exchange of Thailand	15	17.908	4.78
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	3	0.107	0.06
BME Spanish Exchanges	21	274.072	0
Borsa Istanbul	11	50.165	21.23
Bucharest Stock Exchange	1	0.079	0.15
Budapest Stock Exchange	1	0.832	0.12
Deutsche Boerse AG	1127	13385.705	386.52
Euronext	805	10792.015	178.51
Irish Stock Exchange	215	0.225	0.03
Johannesburg Stock Exchange	50	140.818	13.59
LSE Group	2490	40536.596	753
Luxembourg Stock Exchange	117	0	0
Namibian Stock Exchange	4	0.381	0
Nasdaq Nordic Exchanges	36	769.8	21.77
Nigerian Stock Exchange	9	0.004	0.06
Oslo Bors	4	220.934	9.92
Saudi Stock Exchange (Tadawul)	3	21.781	0.12
SIX Swiss Exchange	1104	11397.553	92.24
Tehran Stock Exchange	8	26.094	5
Warsaw Stock Exchange	3	4.025	1.3

Wiener Borse	9	0.129	0.02
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C 2017 1 健 ETF 披 健

Derivative Exchange	Jan				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	751431	146561	0	0	751431	146561	0	0
Chicago Board Options Exchange	25965755	NA	NA	NA	25965755	NA	NA	NA
International Securities Exchange	20128659	NA	NA	NA	20128659	NA	NA	NA
Miami International Securities Exchange	6462100	NA	NA	NA	6462100	NA	NA	NA
Nasdaq - US	33975768	NA	NA	NA	33975768	NA	NA	NA
NYSE	20108534	2519.19	NA	NA	20108534	2519.19	NA	NA
Asia – Pacific								
Hong Kong Exchanges and Clearing	246864	1840.4	715	5.15843	175232	1387.88	1471	11.4722
Japan Exchange Group	9302	NA	NA	NA	6903	NA	NA	NA
TAIFEX	19531	161.505	120560	1140.02	13117	111.53	82356	849.848
Europe - Africa - Middle East								
Johannesburg Stock Exchange	0	0	136218	0.260924	0	0	136218	0.260924

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回	健	久回		回际	披回
					回
			均	308	几
	6	13 采			股
	200127				
低	0086 21 5018 5500				
筹	0086 21 5018 6368				
低	csindex@sse.com.cn				