

国际指数动态

(2014年6月)

	2
1.		
A	MSCI	2
B	STOXX RESONA	2
C	FTSE	3
D	SPDJI	3
2.		
A	FTSE R/QFII	3
B	MSCI A 差	4
C	MSCI A	4
3.		
A	FTSE Vanguard	4
B	STOXX SSgA	5
C	STOXX 50 NOMURA	5
D	SPDJI S&P/TSX 60 ESG	5
	5
1.	差 " 2 !	
A	列 ETF	5
B	ETF	6
C	ETF	6
D	ETF	6
E	ETF	6
F	ETN ETC	6
2.	差 " 2 "	
A	列 ETF	6
B	ETF	7
C	ETF	7
D	ETF	7
E	ETF	8
F	ETN ETC	8
3.	A 4 . Ö D " 2	
4.	E " 2	
1:2014	5	10
2:2014	5 ETF	11

STOXX 1800

STOXX 1800

C FTSE

2014 6 17 FTSE

J.P.Morgan

J.P.morgan

FTSE 客

ETF

差

D SPDJI

2014 6 23

SPDJI

差 冲

2. A

MSCI FTSE A

A ; 之

A 差

A

RQFII 性 6400 A 20 差

— 差 FTSE MSCI A

A ;

FTSE MSCI A

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A FTSE R/QFII

2014 6 5 FTSE 6 17 R/QFII
 差 A 冲
 R/QFII 性 之
 差
 R/QFII FTSE
 A 冲
B MSCI A 差
 2014 6 10 MSCI A 差
 A ; 2015 MSCI 2014
 3 A MSCI 差
 QFII RQFII
 ;
C MSCI A
 2014 6 26 MSCI 列 MSCI
 A MSCI QFII RQFII
 MSCI 司 声
 ; 差 MSCI A 人 QFII RQFII
 A

3.

A FTSE Vanguard
 2014 6 16 FTSE Vanguard
 ETF ; 差 列 :

- FTSE Asia Pacific ex Japan, Australia, New Zealand High Dividend Yield Index
- FTSE Developed Europe Index
- FTSE Japan Index

B STOXX

SSgA

2014 6 5 STOXX SSgA ETF
; 差 之

C STOXX

50

NOMURA

2014 6 20 STOXX 50 NOMURA
STOXX 50

D SPDJI

S&P/TSX 60 ESG

2014 6 16 SPDJI TSX RobecoSAM S&P/TSX 60 ESG
RobecoSAM CSA S&P/TSX 60
S&P/TSX 60

1. 差 6 ETF ETN ETC

A 列 ETF

- **ETF:** SSgA 1 ETF STOXX
iShares 1 ETF MSCI

● 外 ETF: iShares 1 外 ETF MSCI

B ETF

●

C ETF

● ETF: iShares 3 ETF 列 MSCI MSCI
MSCI了

● ETF: SSgA 9 ETF 差
差 MSCI J.P.Morgan

1 ETF FTSE

D ETF

● ETF: iShares 1 ETF

E ETF

●

F ETN ETC

● **ETN:** Credit Suisse 1 ETN 受 Credit Suisse FI Large Cap Growth
Enhanced Exchange Traded Notes (FLGE) UBS 3 ETN 列 UBS
AG FI Enhanced Large Cap Growth ETN (FBGX) Etracs Wells Fargo MLP
Ex-Energy ETN (FMLP) Etracs Monthly Pay 2xLeveraged Wells Fargo MLP
Ex-Energy ETN (LMLP)

2. 差 6 ETF ETN ETC

A 列 ETF

● **ETF:** iShares 1 ETF MSCI
Source ETF Trust 1 ETF Euro STOXX 50 Index Recon

ETF

E ETF

●

F ETN ETC

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3. Deutsche Börse Xetra 6 **ETF ETC ETN**

Lyxor UCITS ETF German Mid-Cap MDAX	MDAX
iShares Core MSCI Emerging Markets IMI UCITS ETF	MSCI Emerging Markets IMI USD
UBS ETF - Barclays US Liquid Corporates UCITS ETF (hedged to EUR) A-dis	Barclays US Liquid Corporates Total Return
UBS ETF - Barclays Euro Area Liquid Corporates 1-5 Year UCITS ETF (EUR) A-dis	Barclays Euro Area Liquid Corporates 1-5 Year Total Return
Amundi ETF STOXX Europe 50 UCITS ETF	STOXX Europe 50 Index
UBS ETF - Barclays US Liquid Corporates UCITS ETF (USD) A-dis	Barclays US Liquid Corporates Total Return
Amundi ETF Short MSCI USA Daily UCITS ETF	MSCI USA Short Daily
iShares MSCI USA Dividend IQ UCITS ETF	MSCI USA High Dividend Yield Index
Amundi ETF MSCI Italy UCITS ETF	MSCI Italy
iShares MSCI Emerging Markets Consumer Growth UCITS ETF	MSCI Emerging Markets Consumer Growth Index
UBS ETF - FTSE 250 UCITS ETF (GBP) A-dis	FTSE 250 Index
UBS ETF - MSCI Europe ex UK UCITS ETF (EUR) A-dis	MSCI Europe ex-UK Index

4. NYSE NASDAQ 6 ETF ETC ETN

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NYSE Arca	SPDR MSCI EAFE Quality Mix ETF	6/05/2014
NYSE Arca	SPDR MSCI Emerging Markets Quality Mix ETF	6/05/2014
NYSE Arca	SPDR MSCI World Quality Mix ETF	6/05/2014
NYSE Arca	iShares MSCI Japan Minimum Volatility ETF	6/05/2014
NYSE Arca	iShares MSCI Europe Minimum Volatility ETF	6/05/2014
NYSE Arca	iShares MSCI Asia ex-Japan Minimum Volatility ETF	6/05/2014
NYSE Arca	SPDR Euro Stoxx Small Cap ETF	6/05/2014
NYSE Arca	Credit Suisse FI Large Cap Growth Enhanced ETN	6/11/2014
NYSE Arca	UBS AG FI Enhanced Large Cap Growth ETN	6/11/2014
NYSE Arca	Etracs Wells Fargo MLP ex-Energy ETN	6/11/2014
NYSE Arca	SPDR MSCI Australia Quality Mix ETF	6/12/2014
NYSE Arca	SPDR MSCI Canada Quality Mix ETF	6/12/2014
NYSE Arca	SPDR MSCI Germany Quality Mix ETF	6/12/2014
NYSE Arca	SPDR MSCI Japan Quality Mix ETF	6/12/2014
NYSE Arca	SPDR MSCI Spain Quality Mix ETF	6/12/2014
NYSE Arca	SPDR MSCI United Kingdom Quality Mix ETF	6/12/2014
NYSE Arca	iShares Core Dividend Growth ETF	6/12/2014
NYSE Arca	iShares Core MSCI Europe ETF	6/12/2014
NYSE Arca	iShares Core MSCI Pacific ETF	6/12/2014
NYSE Arca	iShares Core Total USD Bond Market ETF	6/12/2014
NYSE Arca	JPMorgan Diversified Return Global Equity ETF	6/17/2014
NYSE Arca	Etracs Monthly Pay 2xLeveraged Wells Fargo MLP Ex-Energy ETN	6/25/2014

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Derivative Exchange	May				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	57988	30337.9	1435775	76871	329609	161578	7812365	390414
Bourse de Montreal	27209	199	252706	35798	230395	1686	1573040	222818
CBOE Future Exchange	NA	NA	3029577	NA	NA	NA	19168504	NA
Chicago Board Options Exchange	30605872	NA	NA	NA	167811577	NA	NA	NA
CME Group	8190579	1048970	37368519	3416090	49054117	5919500	230563910	20827600
Colombia SE	NA	NA	14	582.05	NA	NA	272	10888.3
ICE Futures US	8203	915	2960021	330169	27913	3188	14338744	1646190
International Securities Exchange	95937	NA	NA	NA	555840	NA	NA	NA
MexDer	4954	2051.18	39828	16663	18201	7387.5	331736	133425
NASDAQ OMX (US)	73095	NA	NA	NA	416134	NA	NA	NA
NYSE Liffe (US)	504942	NA	NA	NA	4158304	NA	NA	NA
Asia - Pacific								
ASX Derivatives Trading	679769	36261.2	6789	72.27	3443673	180314	89060	923.87
ASX SFE Derivatives Trading	38355	5234.75	549988	74843.7	215538	28699.4	3579999	470300
Bombay SE	8138810	2913980	88483	31573	116153138	37719200	570246	187454
Bursa Malaysia Derivatives	317	NA	163350	14359	1510	NA	921819	81430
China Financial Futures Exchange	NA	NA	13939261	8956830	NA	NA	70729193	46342600
Hong Kong Exchanges	1307194	1031720	3523528	2387180	6984388	5226550	19721267	12984900
Korea Exchange	33185947	430832000 0	2656545	345452000	187033970	239134000 00	16111087	20642600 00
National Stock	71491525	26039600	10606833	3835860	330800608	108433000	40513239	13166000

Exchange India								
New Zealand	NA	NA	0	0	NA	NA	0	0
Osaka SE	2613552	NA	14316914	47506400	17723473	NA	93076923	31763900 0
Singapore Exchange	829634	NA	6988051	NA	4109071	NA	37513233	NA
TAIFEX	10737181	4791760	2986293	3921820	45693000	19939200	13725237	17531500
Thailand Futures Exchange	6549	NA	2601418	NA	25180	NA	3969673	NA
Tokyo SE Group	NA	NA	NA	NA	47987	NA	3313230	35271300
Europe - Africa - Middle East								
Athens Derivatives Exchange	19928	37.88	370997	693.65	93370	186.82	1460269	2946.14
BME Spanish Exchanges	440298	4657	721913	56306	2905994	29632.7	3860383	292332
Borsa Istanbul	155	79.67	443195	26122.1	1142	296.52	2816242	148716
Budapest SE	0	0	24741	4601.19	0	0	155911	28266.4
EUREX	21212465	758012	19939865	1006360	135278510	4887390	132012812	6394580
Johannesburg SE	258150	1032.41	902893	274326	1287998	8325.48	6140990	1991340
Liffe	1576335	132121	1863722	147661	7811042	635679	14244909	1073410
Moscow Exchange	3334786	282358	17812808	1531880	20766264	1807060	109115705	9432100
OMX Nordic Exchange	1404860	10516.8	2361051	35433.5	7684183	51736.8	12764814	189343
Oslo Børs	85456	349.33	295029	1205.98	372465	1437.28	1346459	5219.39
Tel Aviv SE	3208495	NA	4197	NA	19168494	NA	20329	NA

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Exchange	May		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	16	1960.82	111.41
Colombia SE	6	141840.83	0.17
Lima SE	3	4.43	0.01
Mexican Exchange	484	63243	73336
NASDAQ OMX	131	496787.55	18638.11
NYSE Euronext (US)	NA	NA	NA
Santiago SE	105	11660	0.43
TMX Group	439	5963.45	389.17
Asia - Pacific			

Australian SE	76	670.51	NA
BSE India	36	1816.1	101.14
Bursa Malaysia	6	3.21	0.32
Hong Kong Exchanges	121	37098.88	123.98
Indonesia SE	6	481.9	2.7
Japan Exchange Group - Osaka	NA	NA	NA
Japan Exchange Group - Tokyo	179	1866153.19	NA
Korea Exchange	154	12996576	1913.05
National Stock Exchange India	39	13858.36	275.7
New Zealand Exchange	5	4.4	0.4
Shanghai SE	51	42651.39	656
Shenzhen SE	33	12792.7	193.83
Singapore Exchange	89	187.66	NA
Taiwan SE Corp.	21	15715.81	71.91
The Stock Exchange of Thailand	17	323.67	4.09
Europe - Africa - Middle East			
Athens Exchange	3	1.23	0.15
BME Spanish Exchanges	72	459.27	0
Borsa Istanbul	17	249.74	23.77
Budapest SE	1	0	0.01
Deutsche Börse	1018	9561	177.5
Irish SE	1	0.34	0.06
Johannesburg SE	44	8040.4	16.66
Ljubljana SE	0	0	0
London SE Group	NA	NA	NA
Luxembourg SE	140	0	0
NASDAQ OMX Nordic Exchange	55	1127.4	25.24
NYSE Euronext (Europe)	NA	NA	NA
Oslo Børs	67	2951.84	13.15
Saudi Stock Exchange - Tadawul	3	13.67	0.1
SIX Swiss Exchange	781	5477.53	67.11
Warsaw SE	NA	NA	NA
Wiener Börse	20	0.17	0.02

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