

国际指数动态

(2013年8月)

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1. 度

Frazzini Kabiller Pedersen 2012 Alpha
 1976-2011 贡
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 盖
 度
 币 多
 都
 MSCI
 定 保 会 1988
 2013 都 MSCI
 9.8% 13.2% 多 MSCI 7.3%
 15.4% MSCI 韩

保
 都 多

A MSCI

2013 8 5 MSCI
 MSCI MSCI MSCI
 度
 给 9

1. MSCI ACWI Quality Mix Index

2. MSCI World ex USA Quality Mix Index
3. MSCI Emerging Markets Quality Mix Index
4. MSCI Europe Quality Mix Index
5. MSCI World Quality Mix Index
6. MSCI USA Quality Mix Index
7. MSCI AC Asia ex Japan Quality Mix Index
8. MSCI UK Quality Mix Index
9. MSCI Japan Quality Mix Index

B VelocityShares ETF

VelocityShares ETF 贡
都 会 贡 都 贡 各
贡

2.

A 币

2013 8 1 币 币
贡 保
测 BB DTVM 测 保

B 100 ETF

2013 8 15 100 ETF
币 给 11 ETF 102
测 贵 贡 测

C 币

2013 8 22 币 币 GSCI
S&P GSCI S&P GSCI

1. 8 ETF ETN ETC

A ETF

●

B ETF

● **MLP ETF** Global X MLP 会 ETF ETF MLP
测 25% ETF 都 测

● **ETF** KraneShares **ETF**
格 ETF 币 格

C ETF

● **ETF** VelocityShares **ETF**
贡 都 会 贡 都 贡
各

● **会 ETF** Schwab **会 ETF** 6
ETF 格 格
格

- **盖** **ETF** Emerging Global Advisors **盖**
- **贡** **ETF** **币** **冲** **盖** **50**
- **ETF: First Trust** **ETF** **会** **度**
- **会** **ETF**
- D** **ETF**
-
- E** **ETN** **ETC**
-
- 2.** **8** **ETF** **ETN** **ETC**
- A** **ETF**
-
- B** **ETF**
- **ETF** **SSgA** **ETF**
- **次**
- **贡** **ETF** **Cambria** **贡** **ETF** **冲**
- **ETF** **ETC** **ETF** **测**
- **格**

- 观 ETF US Global 划 观 ETF
格

C ETF

- 度 测 ETF First Trust 度 测度 ETF 15%
25% 盖 REITS 会 格 贡
20%
- 度 ETF EG Shares 度 格 比 币 ETF 测
贵 贡 ETF 130/30 ETF
- ETF ETC ETF 测 ETF ETF
币 500
涵都币 500 耳 ETF 度

D ETF

- ETF ProShares ETF
币 18 单 5
- 都 ETF iShares 格 都 ETF ETF
iShares iBoxx 格 ETF iShares iBoxx 盖 格
ETF 单都
- 都 格 ETF ProShares 格 ETF
ETF 都 都格
测
- ETF Schwab ETF 2 9
12
- ETF 会 ETF
ETF ETF
ETF ETF

E ETN ETC



3. Deutsche Börse Xetra 8 ETF ETC ETN

测	币
SPDR Barclays 0-3 Year Euro Corporate Bond UCITS ETF	Barclays 0-3 Year Euro Corporate Bond Index
SPDR Barclays 0-3 Year US Corporate Bond UCITS ETF	Barclays 0-3 Year US Corporate Bond Index
SPDR Barclays 0-3 Year Euro Corporate Bond UCITS ETF	Barclays 0-3 Year Euro Corporate Bond Index
SPDR Barclays 0-3 Year US Corporate Bond UCITS ETF	Barclays 0-3 Year US Corporate Bond Index
UBS ETF - SBI Foreign AAA-BBB 5-10 UCITS ETF (CHF)	SBI Foreign AAA-BBB 5-10

4. NYSE ARCA U.S. 8 ETF ETC ETN

	ETF	
Global X	Global X MLP & Energy Infrastructure ETF	08/05/2013
iShares	iShares Dow Jones-UBS Roll Select Commodity Index Trust	08/07/2013
Charles Schwab	Schwab Fundamental U.S. Broad Market Index ETF	08/13/2013
Charles Schwab	Schwab Fundamental U.S. Large Company Index ETF	08/13/2013
Charles Schwab	Schwab Fundamental U.S. Small Company Index ETF	08/13/2013
Charles Schwab	Schwab Fundamental International Large Company Index ETF	08/13/2013
Charles Schwab	Schwab Fundamental International Small Company Index ETF	08/13/2013
Charles Schwab	Schwab Fundamental Emerging Markets Large Company Index ETF	08/13/2013
EGShares	EGShares EM Dividend High Income ETF	08/13/2013

1 2013 7 高 贡

Derivative Exchange	July				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	109109	50204.1	1908390	89475.4	666666	354280	12694492	686956
Bourse de Montreal	40687	293	206949	28612	283727	2019	2324220	327134
CBOE Future Exchange	NA	NA	2965509	NA	NA	NA	23720761	NA
Chicago Board Options Exchange	28881478	NA	NA	NA	217713183	NA	NA	NA
CME Group	6773227	766521	37858292	3090360	50452922	5610140	347717537	27312100
Colombia SE	NA	NA	0	0	NA	NA	464	19885.8
ICE Futures US	4795	493	1956415	201137	40974	3885	17712319	1685000
International Securities Exchange	119741	NA	NA	NA	3732118	NA	NA	NA
MexDer	1459	566.78	34498	14044.9	38572	15936.2	518602	218112
NASDAQ OMX (US)	95304	NA	NA	NA	2026129	NA	NA	NA
NYSE Euronext (US)	592343	NA	NA	NA	4277395	NA	NA	NA
Asia - Pacific								
ASX Derivatives Trading	521122	25437	34786	361	6015494	298380	134791	1105.63
ASX SFE Derivatives Trading	28160	3446	568469	69485	184780	22670.9	5803237	642644
Bombay SE	47588676	14218500	340324	100448	147742528	43954900	1391519	5536.99
Bursa Malaysia Derivatives	173	0.3	198782	17016	3424	5.68	1598558	37535.7
China Financial Futures Exchange	NA	NA	23211627	15358100	NA	NA	112748252	11005500
Hong Kong Exchanges	1621390	1166520	4883784	3133540	10645802	8678510	30055666	2308140
Korea Exchange	58154187	25635200	5170720	636290000	357609485	164473000	32218749	3137960
National Stock	75950920	22514100	8704083	2536440	531439251	157264000	51865164	230127

Exchange India								
Osaka SE	4289750	851179	19884762	54524600	39638292	851179	177127762	4181890
Shanghai Futures Exchange	NA	NA	NA	NA	0	0	0	0
Singapore Exchange	860606	NA	7865447	NA	6020377	NA	61001248	NA
TAIFEX	10891346	4403890	4051666	4686320	69454262	27677900	22526812	714596
Thailand Futures Exchange	4923	NA	509681	NA	41349	NA	3489497	NA
Tokyo SE Group	64712	NA	1557483	16726500	260461	NA	16358026	1385690
Europe - Africa - Middle East								
Athens Derivatives Exchange	12482	18.5	201713	287.8	124615	202.04	1169165	24880.8
BME Spanish Exchanges	346211	2919.74	620009	39886.1	2769411	22638.9	4356023	303490
Budapest SE	0	0	51015	9691.61	0	0	272544	188.747
EUREX	22573524	752645	22229275	964848	190391071	6046080	199570650	9767280
IMKB	13	4.27	NA	NA	41	12.25	NA	0
Johannesburg SE	259813	2843.44	1037984	315282	2560441	19337.2	9523185	NA
MICEX / RTS	3521924	302874	22168629	1929760	23950695	2110410	172606735	250407
NYSE.Liffe Europe	3334868	201821	5895356	330883	26383085	1576040	50401301	426275
OMX Nordic Exchange	1344147	8382.99	2386722	32986.6	16127034	72709.6	18793245	3226340
Oslo Børs	76053	209.93	297783	822.18	549337	1609.35	2069967	294531
Tel Aviv SE	3384342	NA	5068	NA	26336357	2352770	39915	909.11
Wiener Börse	318	36.22	3704	158.61	9377	39.91	173368	976.059

2 2013 7 高 ETF

Exchange	July		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	15	2266.29	99.83
Colombia SE	1	194800.04	280
Lima SE	8	0.32	0
Mexican Exchange	458	106533	66592
NASDAQ OMX	107	548896.37	18393.47
NYSE Euronext (US)	1394	275360.91	10571.45
Santiago SE	105	10021	0.48
TMX Group	398	6366	502.94

Asia - Pacific			
Australian SE	65	668.33	
BSE India	30	1284.54	58.51
Bursa Malaysia	5	15.63	0.01
Hong Kong Exchanges	111	62735.88	217.44
Indonesia SE	3	518	0.43
Japan Exchange Group - Osaka	NA	709737.47	0
Japan Exchange Group - Tokyo	159	1540329.98	
Korea Exchange	136	17005024	3278.14
National Stock Exchange India	34	9268.95	274.11
Shanghai SE	43	56593.17	747
Shenzhen SE	23	22792.15	366.35
Singapore Exchange	89	227.7	
Taiwan SE Corp.	21	25132.95	164.67
The Stock Exchange of Thailand	15	357.11	8.61
Europe - Africa - Middle East			
Athens Exchange	3	0.19	0.12
BME Spanish Exchanges	74	263.73	0
Borsa Istanbul	17	659.93	34
Budapest SE	1	30	0.03
Deutsche Börse	1010	9792	161.01
Irish SE	1	0.42	0.03
Johannesburg SE	40	3322.61	10.24
Ljubljana SE	0	0	0
London SE Group	1878	17111	332
Luxembourg SE	110	0	0
NASDAQ OMX Nordic Exchange	65	639.8	31.55
NYSE Euronext (Europe)	674	6434	148.02
Oslo Børs	15	2309.39	14.91
Saudi Stock Exchange - Tadawul	3	3.55	0.06
SIX Swiss Exchange	779	7695.68	74.47
Warsaw SE		10.06	0.86
Wiener Börse	21	0.1	0.02

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