

国际指数动态

2018年2月)

201802

.....		2
1.	FTSE RUSSELL	
2.	FTSE RUSSELL	
3.	SOLACTIVE	
.....		3
1.	2	ETF ETN ETC
A		ETF 3
B		ETF 4
C		ETF 4
D	仓	ETF 5
E		ETF 7
F		ETF 7
H		ETF 7
2.		
A	2018	1 9
B	2018	1 ETF 10
C	2018	1 ETF 12

FTSE Russell

FTSE Russell

变

Solactive

才

1. FTSE Russell

2018 2 1 FTSE Russell FTSE
Women on Boards Leadership Index Series

FTSE All-Share Women on Boards
Leadership Index Russell 1000 Women on Boards Leadership Index
UK FTSE All-Share ex Investment Trust Index Russell 1000 Index
1
2 FTSE Russell ESG

2. FTSE Russell

2018 2 7 FTSE Russell
FTSE All-World ex Australia Net Tax (Super) Index Series
Qantas Super

词

变

3. Solactive

2018 2 22 Solactive Solactive Industrial
Robotics & Automation Index

变

词

的 10

2018 2 ETFs 31 23
8 词 ETF 词仓
smart beta Direxion 6
的 仓 ETFs 6 2 3 ETFs Vanguard
ETFs 1
2 仓
的

1. 2 ETF ETN ETC

A ETF

- **ETF** : Franklin Templeton Investments **ETF**
 FTSE Russell **Franklin**
 FTSE India ETF (FLIN), 0.19% **Franklin FTSE Russia ETF (FLRU),**
 0.19% **Franklin FTSE Asia ex Japan ETF (FLAX), 0.19%** **Franklin FTSE**
 Switzerland ETF (FLSW), 0.09% **ETF**
ETF 的 **ETF** 0.19%
 存 **ETF** 0.09%

B ETF

C ETF

- **超 ETF: Innovation Shares** **ETF**
 Innovation Shares NextGen Vehicles & Technology ETF (EKAR)
 0.65% **ETF**

超

1

7%

2018 1

73

- **ETF: KraneShares** **ETF** **KraneShares**
 MSCI All China Health Care Index ETF (KURE) 0.79%
ETF **MSCI** **GICS**

的

A B H N

2017 12

58

- **ETF: First Trust** **ETF** **First**
 Trust Nasdaq Artificial Intelligence and Robotics ETF (ROBT)
 0.65 **Nasdaq** **ETF** **Nasdaq** **Consumer**

Technology Association
Intelligence and Robotics Index

Nasdaq CTA Artificial

2.5

20%

3 1 才

传

才

2

3

才

才

CTA AI/Robotics Exposure Score

30

才

60%

25%

15%

- **ETF:** T. Boone Pickens

ETF NYSE Pickens Oil Response ETF (BOON) 0.85%

ETF

TriLine Index Solutions

第

ETF

层

1000

40%

2017 12

81

D 仓 ETF

- **Smart beta ETF:** 1 Whitford Asset Management smart beta

ETF Volshares Large Cap ETF (VSL) 0.65%

ETF

Whitford

ETF

Solactive US Large Cap Index

25

2 Salt Financial

ETF Salt truBeta High Exposure ETF (SLT) 0.50%
CBOE ETF Salt Financial truBeta

500 truBeta
truBeta 出 1.00 /
truBeta

100
30% truBeta

的

truBeta 1.58 变

- **ETF:** 1 Direxion 6 ETFs
125% 4 Portfolio+ ETFs
Portfolio+ S&P Mid Cap ETF (PPMC), 0.40% Portfolio+
Developed Markets ETF (PPDM), 0.47% Portfolio+ Emerging Markets ETF
(PPEM), 0.40% Portfolio+ Total Bond Market ETF (PPTB), 0.34%
Direxion ETFs Portfolio+
Portfolio+ S&P 500 ETF (PPLC) 0.34% Portfolio+
S&P Small Cap ETF (PPSC) 0.46% Direxion 200%
300% Portfolio+ 的
125% 2 Direxion 6 ETFs
Direxion Daily Lithium Bull 2X Shares, 1.09% Direxion Daily
Robotics & Artificial Intelligence Bull 2X Shares, 1.07% Direxion Daily
Preferred Stock Bull 2X Shares, 0.90% Direxion Daily Lithium Bull 3X
Shares, 1.24% Direxion Daily Robotics & Artificial Intelligence Bull 3X
Shares, 1.22% Direxion Daily Preferred Stock Bull 3X Shares, 1.05%
ETF Solactive Global Lithium Index Indxx Global Robotics and

- Artificial Intelligence Thematic Index Indxx US High Yield, Low Volatility Preferred Stock Index 200% 300%
- **仓 ETF: WisdomTree** ETF WisdomTree CBOE
- Russell 2000 PutWrite Strategy Fund (RPUT) 0.43% CBOE
- ETF 仓 put write strategy
- Russell 2000
- 仓
- 的
- **ETF Metaurus Advisors** ETFs
- Metaurus Advisors U.S. Equity Cumulative Dividends Fund Series 2027
- IDIV Metaurus Advisors U.S. Equity Ex-Dividend Fund Series
- 2027 XDIV 0.58 0.29
- ETF 变 变
- IDIV Solactive U.S. Cumulative Dividends Index S&P 500
- 2027
- XDIV Solactive U.S. Ex Dividends Index S&P 500
- 变 ETF 2027 12

- E** **ETF**

- F** **ETF**

- G** **ETN** **ETC**

- H** **ETF**

- **ETF: Horizons ETFs** ETF Horizons
- Cadence Hedged US Dividend Yield ETF (USDY) 0.68%
- CBOE ETF 1.
- ;2. 的 ;3. 仓 ;4.

2.

A 2018 1

Derivative Exchange	JANUARY				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	1549426	15288.3	39456534	234464	1549426	15288.3	39456534	234464
Bolsa de Valores de Colombia	0	0	226	3.1002	0	0	226	3.1002
Bourse de Montreal	6270	165.84	433935	63897.2	6270	165.84	433935	63897.2
CBOE Futures Exchange	NA	NA	7351991	NA	NA	NA	7351991	NA
Chicago Board Options Exchange	55743740	NA	NA	NA	55743740	NA	NA	NA
CME Group	19955687	3800320	44056005	5960480	19955687	3800320	44056005	5960480
ICE Futures US	0	0	2541410	196797	0	0	2541410	196797
International Securities Exchange	114645	NA	NA	NA	114645	NA	NA	NA
MexDer	1004	25.9345	39665	1041.26	1004	25.9345	39665	1041.26
Nasdaq - US	396160	NA	NA	NA	396160	NA	NA	NA
Asia – Pacific								
Australian Securities Exchange	874425	43027.1	688531	82493.2	874425	43027.1	688531	82493.2
Bursa Malaysia Derivatives	1550	19.7481	177718	3978.35	1550	19.7481	177718	3978.35
China Financial Futures Exchange	NA	NA	993076	182855	NA	NA	993076	182855
Hong Kong Exchanges and Clearing	4052655	500328	9879758	1271640	4052655	500328	9879758	1271640
Japan Exchange Group	3034126	NA	23894730	1053120	3034126	NA	23894730	1053120
Korea Exchange	68026317	5121100	7406274	394635	68026317	5121100	7406274	394635
National Stock Exchange of India	134189456	2007060	5031029	70793.7	134189456	2007060	5031029	70793.7

Singapore Exchange	768064	NA	14481011	NA	768064	NA	14481011	NA
TAIFEX	21446387	405091	6357111	333174	21446387	405091	6357111	333174
Thailand Futures Exchange	156661	NA	3757092	NA	156661	NA	3757092	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	9502	51.5664	75349	409.597	9502	51.5664	75349	409.597
BME Spanish Exchanges	411618	5261.06	647075	69357.3	411618	5261.06	647075	69357.3
Borsa Istanbul	11394	43.6577	4303570	16622.4	11394	43.6577	4303570	16622.4
Budapest Stock Exchange	0	0	33428	53.5693	0	0	33428	53.5693
Dubai Gold & Commodities Exchange	NA	NA	15377	147.681	NA	NA	15377	147.681
EUREX	31433049	1420480	29764314	1825850	31433049	1420480	29764314	1825850
Euronext	1385587	94840.9	3008112	251355	1385587	94840.9	3008112	251355
ICE Futures Europe	1193792	1388.61	2149491	225614	1193792	1388.61	2149491	225614
Johannesburg Stock Exchange	379147	99.9588	970105	26611.5	379147	99.9588	970105	26611.5
Moscow Exchange	3296682	7955.24	9144154	22652	3296682	7955.24	9144154	22652
Nasdaq Nordic Exchanges	461758	9465.17	3230805	64945.7	461758	9465.17	3230805	64945.7
Oslo Bors	52	510.5	197	1.24183	52	510.5	197	1.24183
Tel-Aviv Stock Exchange	3297945	NA	NA	NA	3297945	NA	NA	NA
Warsaw Stock Exchange	23829	182.084	254096	3891.35	23829	182.084	254096	3891.35

B 2018 1 ETF

Exchange	JANUARY		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	NA	403138.91	0
BM&FBOVESPA S.A.	15	1610.958	330691
Bolsa de Comercio de Santiago	265	13.818	0.36
Bolsa de Valores de Colombia	3	25.727	0.32

Bolsa de Valores de Lima	62	7.195	0.11
Bolsa Mexicana de Valores	22	1568.715	35.45
Nasdaq – US	340	1002128.14	33542.29
NYSE	1531	437902.02	18938.14
TMX Group	593	8445.492	1120.9
Asia – Pacific			
Australian Securities Exchange	145	1136.369	NA
BSE India Limited	41	202.414	434.62
Bursa Malaysia	9	6.714	1.27
Hong Kong Exchanges and Clearing	133	18938.846	379.39
Indonesia Stock Exchange	14	0.128	0.87
Japan Exchange Group Inc.	244	40602.21	NA
Korea Exchange	325	41289.323	8787.52
National Stock Exchange of India Limited	61	468.661	366.01
NZX Limited	23	41.972	1.82
Shanghai Stock Exchange	89	24983.073	1686
Shenzhen Stock Exchange	54	11679.053	1004.17
Singapore Exchange	64	193.298	NA
Taiwan Stock Exchange	98	6475.211	1025.17
The Stock Exchange of Thailand	16	20.841	10.13
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	0.833	0.1
BME Spanish Exchanges	8	442.23	0
Borsa Istanbul	13	38.873	15.29
Botswana Stock Exchange	4	NA	0
Bucharest Stock Exchange	1	0.115	0.18
Budapest Stock Exchange	1	0.166	0.07
Deutsche Boerse AG	1212	20045.5	510.5
Euronext	808	7833.168	223.38
Irish Stock Exchange	248	0.249	0.02
Johannesburg Stock Exchange	63	423.753	23
LSE Group	2624	31020.636	820
Luxembourg Stock Exchange	96	0	0
Namibian Stock Exchange	4	3.95	0.01
Nasdaq Nordic Exchanges	37	868.971	26.52
Nigerian Stock Exchange	9	0.333	0.06
Oslo Bors	4	216.844	13.52
Saudi Stock Exchange (Tadawul)	3	22.317	0.2
SIX Swiss Exchange	1195	11794.273	115.43
Tehran Stock Exchange	11	61.818	13
Warsaw Stock Exchange	3	5.157	1.75
Wiener Borse	51	2.499	0.21

C 2018 1 ETF

Derivative Exchange	JANUARY				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								
BATS Global Markets - US	18896969	NA	NA	NA	18896969	NA	NA	NA
BM&FBOVESPA	1578705	369174	0	0	1578705	369174	0	0
Bourse de Montreal	1031676	1933.99	NA	NA	1031676	1933.99	NA	NA
Chicago Board Options Exchange	38487868	NA	NA	NA	38487868	NA	NA	NA
International Securities Exchange	24304773	NA	NA	NA	24304773	NA	NA	NA
Miami International Securities Exchange	7264242	NA	NA	NA	7264242	NA	NA	NA
Nasdaq - US	41466663	NA	NA	NA	41466663	NA	NA	NA
NYSE	34993059	6917.35	NA	NA	34993059	6917.35	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	226357	2639.66	718	7.92768	226357	2639.66	718	7.92768
Japan Exchange Group	4000	NA	NA	NA	4000	NA	NA	NA
TAIFEX	15969	168.203	150014	1726.97	15969	168.203	150014	1726.97
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	467	0.343112	NA	NA	467	0.343112
Johannesburg Stock Exchange	0	0	20218	3.04501	0	0	20218	3.04501

仓

308

6 13

200127

0086 21 5018 5500

0086 21 5018 6368

csindex@sse.com.cn