

国际指数动态

2018年3月)

201803

	2
	2
1.	!	
A	ETF	2
B	ETF	3
C	ETF	3
D	ETF	3
E	ETF	5
F	ETF	5
H	ETF	6
2.		
A	2018 2	9
B	2018 2 ETF	10
C	2018 2 ETF	12

MSCI A MSCI
A 2018 6 1 MSCI
MSCI China A Index MSCI China A Large Cap Index MSCI
China A Mid Cap Index MSCI China A RMB Index MSCI China A Large Cap
RMB Index MSCI China A Mid Cap RMB Index MSCI China All Shares Large
Cap Index MSCI China All Shares Mid Cap Index MSCI China All Shares SMID
Cap Index MSCI China A International Large Cap Index MSCI China A
International Mid Cap Index MSCI China A International Smid Cap Index

2017 6 20 MSCI A MSCI Emerging
Markets Index MSCI ACWI Index 2018 6 1
MSCI

2018 3 ETFs 29 14
15 ETF
14 ETF
1 O'Shares
smart beta ETF 2

iShares 7 ETFs

1. 3 ETF ETN ETC

A ETF

1.5% 10

E ETF

- **ETF:** iShares ETF
iShares iBonds Dec 2024 Term Muni Bond ETF (IBMM) 0.18%
CBOE ETF iShares iBonds Sep 2018
Term Muni Bond ETF (IBMG) 2018 8
ETF

- **ETF:** Fidelity Investments ETFs
Fidelity High Yield Factor ETF
Fidelity Low Duration Bond Factor ETF CBOE
ETF Fidelity High Yield
Factor ETF ICE BofAML BB-B US High Yield Constrained Index
ETF

Fidelity Low Duration Bond Factor ETF Fidelity Low Duration
Investment Grade Factor Index

F ETF

- **ETF:** Cboe Vest ETF Cboe Vest
S&P 500 Dividend Aristocrats Target Income ETF (KNG) 0.75%
CGM ETF S&P 500 Dividend Aristocrats

Index covered call
S&P 500 Index
3% S&P 500
Dividend Aristocrats index 25 S&P 500
ETF
20% covered call

G ETN ETC

- **ETN:** Barclays Fisher Investments
ETNs Barclays ETN+ FI Enhanced Global High Yield
Exchange Traded Notes Series B (FIYY) Barclays ETN+ FI Enhanced
Europe 50 Exchange Traded Notes Series C (FFEU) 0.93%
1.05% FIYY MSCI World High
Dividend Yield Index
2 FFEU STOXX Europe 50 Index 2
ETNs

H ETF

- **ETF:** Davis Funds ETF Davis Select
International ETF (DINT) 0.75% Nasdaq ETF
Davis Funds
ETF DINT
40%
30%
- **ETF:** 1 First Trust
ETF First Trust TCW Unconstrained Plus Bond ETF

	ETF		
ETF	Unconstrained		ETF
		70%	
		60%	50%
ETF	0-10		
2	Franklin Templeton		ETFs
	Franklin Liberty High Yield Corporate ETF (FLHY)		Franklin Liberty
	International Aggregate Bond ETF (FLIA)		Franklin Liberty Senior Loan
	ETF (FLBL)	CBOE	FLHY
			FLIA
		20%	FLBL
		25%	
●	ETF	1	iShares
		7	ETFs
	iShares Evolved U.S. Discretionary Spending ETF (IEDI)		iShares Evolved
	U.S. Healthcare Staples ETF (IEHS)		iShares Evolved U.S. Innovative
	Healthcare ETF (IEIH)		iShares Evolved U.S. Financials ETF (IEFN)
	iShares Evolved U.S. Consumer Staples ETF (IECS)		iShares Evolved U.S.
	Technology ETF (IETC)		iShares Evolved U.S. Media and Entertainment ETF
	(IEME)	0.18%	CBOE
			ETFs
			ETFs
			ETFs

2	Equbot			ETF	The AI Powered
	International Equity ETF (AIIQ)				
					AI Powered Equity
ETF	AIEQ		1.4	Equbot	
	ETF	ETF	IBM		Watson
		80-250		12	
					10%

2.

A 2018 2

Derivative Exchange	FEBRUARY				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	1769793	11958.4	46016038	280170	3319219	27246.7	85472572	514635
Bolsa de Valores de Colombia	0	0	146	1.95421	0	0	372	5.0544
Bourse de Montreal	4731	120.397	596563	84558.7	11001	286.237	1030498	148456
CBOE Futures Exchange	NA	NA	9176418	NA	NA	NA	16528409	NA
Chicago Board Options Exchange	66369271	NA	NA	NA	122113011	NA	NA	NA
CME Group	27662872	4520490	65524115	8565540	47618559	8320810	109580120	14526000
ICE Futures US	0	0	3308837	245938	0	0	5850247	442735
International Securities Exchange	55668	NA	NA	NA	170313	NA	NA	NA
MexDer	1177	30.4233	39504	980.773	2181	56.3578	79169	2022.03
Nasdaq - US	434989	NA	NA	NA	831149	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	1350201	61397.7	1098447	123568	2224626	104425	1786978	206061
Bursa Malaysia Derivatives	507	5.35591	182562	4211.28	2057	25.1041	360280	8189.63
China Financial Futures Exchange	NA	NA	863785	149188	NA	NA	1856861	332042
Hong Kong Exchanges and Clearing	3632903	411368	9932549	1102770	7685558	911696	19812307	2374420
Japan Exchange Group	4111843	NA	35068233	1461500	7145969	NA	58962963	2514630
Korea Exchange	65731873	4710060	8267677	427231	133758190	9831160	15673951	821866
National Stock Exchange of India	143940748	2039950	6420118	85390.1	278130204	4047010	11451147	156184

Singapore Exchange	1079758	NA	14695578	NA	1847822	NA	29176589	NA
TAIFEX	12716857	231493	5854056	287262	34163244	636584	12211167	620435
Thailand Futures Exchange	153297	NA	3239123	NA	309958	NA	6996215	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	7391	38.9323	75723	396.506	16893	90.4987	151072	806.103
BME Spanish Exchanges	312777	3731.98	793902	75929.6	724395	8993.05	1440977	145287
Borsa Istanbul	16850	62.8001	5046121	19069.6	28244	106.458	9349691	35692
Budapest Stock Exchange	0	0	33501	50.6276	0	0	66929	104.197
Dubai Gold & Commodities Exchange	NA	NA	18890	176.869	NA	NA	34267	324.551
EUREX	47471284	2014780	41226305	2303570	78904333	3435270	70990619	4129420
Euronext	NA	NA	NA	NA	1385587	94840.9	3008112	251355
ICE Futures Europe	1138616	1733.45	3007144	290607	2332408	3122.06	5156635	516221
Johannesburg Stock Exchange	324128	208.482	1103538	32453.8	703275	308.44	2073643	59065.3
Moscow Exchange	4026862	9981.39	14547489	35901.9	7323544	17936.6	23691643	58553.9
Nasdaq Nordic Exchanges	614034	11489.6	4203198	77194.5	1075792	20954.8	7434003	142140
Oslo Bors	NA	NA	NA	NA	52	510.5	197	1.24183
Tel-Aviv Stock Exchange	3713229	NA	NA	NA	7011174	NA	NA	NA
Warsaw Stock Exchange	26652	190.141	336103	4801.72	50481	372.225	590199	8693.07

B 2018 2 ETF

Exchange	FEBRUARY		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	260	613755.93	0
BM&FBOVESPA S.A.	15	1567.654	254920
Bolsa de Comercio de Santiago	265	14.65	0.27
Bolsa de Valores de Colombia	3	63.634	0.41

Bolsa de Valores de Lima	64	12.97	0.16
Bolsa Mexicana de Valores	22	1252.061	38.58
Nasdaq - US	341	1187793.15	44803.5
NYSE	1544	610412.76	29546.09
TMX Group	675	10059.104	1284.2
Asia - Pacific			
Australian Securities Exchange	145	1487.749	NA
BSE India Limited	41	226.539	34.86
Bursa Malaysia	10	5.654	0.67
Hong Kong Exchanges and Clearing	133	16641.513	359.67
Indonesia Stock Exchange	NA	NA	NA
Japan Exchange Group Inc.	244	62139.85	NA
Korea Exchange	332	33778.821	7966.89
National Stock Exchange of India Limited	61	486.711	373.97
NZX Limited	23	42.859	1.55
Philippine Stock Exchange	1	1.823	1.17
Shanghai Stock Exchange	90	17135.635	1733
Shenzhen Stock Exchange	53	6576.069	935.55
Singapore Exchange	64	259.829	NA
Taiwan Stock Exchange	99	5609.976	978.62
The Stock Exchange of Thailand	16	13.638	10.89
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	0	0
BME Spanish Exchanges	8	0	0
Borsa Istanbul	13	23.72	11.81
Botswana Stock Exchange	4	NA	4
Bucharest Stock Exchange	1	0.073	0.13
Budapest Stock Exchange	1	0	0
Deutsche Boerse AG	1234	0	0
Euronext	803	0	0
Irish Stock Exchange	247	0	0
Johannesburg Stock Exchange	64	371.667	23
LSE Group	2652	32598.339	838
Luxembourg Stock Exchange	95	0	0
Namibian Stock Exchange	NA	NA	NA
Nasdaq Nordic Exchanges	37	0	0
Nigerian Stock Exchange	9	0.048	0.05
Oslo Bors	4	0	0
Saudi Stock Exchange (Tadawul)	3	21.518	0.14
SIX Swiss Exchange	1213	0	0
Tehran Stock Exchange	11	75.362	13
Warsaw Stock Exchange	3	0	0
Wiener Borse	NA	NA	NA

C 2018 2 ETF

Derivative Exchange	FEBRUARY				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	22824840	NA	NA	NA	41721809	NA	NA	NA
BM&FBOVESPA	1395338	343036	0	0	2974043	712210	0	0
Bourse de Montreal	1446776	2608.08	NA	NA	2478452	4542.07	NA	NA
Chicago Board Options Exchange	42369450	NA	NA	NA	80857318	NA	NA	NA
International Securities Exchange	25083835	NA	NA	NA	49388608	NA	NA	NA
Miami International Securities Exchange	7966417	NA	NA	NA	15230659	NA	NA	NA
Nasdaq - US	47842417	NA	NA	NA	89309080	NA	NA	NA
NYSE	39380775	8341.08	NA	NA	74373834	15258.4	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	171872	1862.4	354	3.57736	398229	4502.06	1072	11.505
Japan Exchange Group	12040	NA	NA	NA	16040	NA	NA	NA
TAIFEX	11900	130.032	136308	1521.85	27869	298.235	286322	3248.82
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	552	0.399632	NA	NA	1019	0.742744
Johannesburg Stock Exchange	NA	NA	1568	0.500464	0	0	21786	3.54548

308

6 13

200127

0086 21 5018 5500

0086 21 5018 6368

csindex@sse.com.cn