

国际指数动态

2019年2月)

| | | | | | |
|-------|-----------------------|---|-------------|-------|---|
| ..... |  |  |  |  | 2 |
| 1. | FTSE RUSSELL | | ESG | ..... | 2 |
| 2. | STOXX | 7 |  | ..... | 3 |
| 3. | S&P DOW JONES INDICES |  |  | ..... | 3 |
| 4. | SOLACTIVE | | ESG | ..... | 4 |
| ..... |  |  |  |  | 4 |
| 1. | 2 | | ETF BTN BTC | ..... | 4 |
| A | | | ETF | ..... | 4 |
| B | | | ETF | ..... | 4 |
| C | | | ETF | ..... | 4 |
| D | | | ETF | ..... | 5 |
| E | | | ETF | ..... | 5 |
| F | | | ETF | ..... | 6 |
| H | | | ETF | ..... | 6 |
| 2. |  |  |  | ..... | 6 |
| A | 2019 | 1 |  | ..... | 6 |
| B | 2019 | 1 | ETF | ..... | 8 |
| C | 2019 | 1 | ETF | ..... | 9 |

| | | | | |
|------------------|----------------------|---------------------|----------------------------|-----------------------|
| | FTSE Russell | ESG | | ESG |
| | FTSE All-Share Index | ESG | 100 | |
| FTSE Russell | | | | |
| | 5 | | | 5 |
| | | | FTSE World Government Bond | |
| Index (WGBI) | | Carry and Roll Down | | STOXX |
| 7 | | | | S&P Dow Jones Indices |
| Solactive | ISS ESG | ESG | | Solactive Global |
| Benchmark Series | | ISS ESG | ESG | |
| ESG | | | | |

1. FTSE Russell ESG

| | | | | | |
|------------------|-----|----|--------------|----------------------|-------------|
| 2019 | 2 | 1 | FTSE Russell | ESG | FTSE UK 100 |
| ESG Select Index | | | | FTSE All-Share Index | ESG |
| | 100 | | ESG | FTSE Russell | ESG |
| | | 14 | | 300 | ESG |
| | 0-5 | 5 | ESG | 100 | |

| | | | | | |
|--------------------------------------------|---|---|-------------------------------------------------------------|---|-------------|
| 2019 | 2 | 7 | FTSE Russell | | FTSE Market |
| Based Allocation Index Series | | | | 5 | FTSE US |
| Market Based Allocation Conservative Index | | | FTSE US Market Based Allocation | | |
| Moderately Conservative Index | | | FTSE US Market Based Allocation Moderate | | |
| Index | | | FTSE US Market based Allocation Moderately Aggressive Index | | FTSE US |
| Market Based Allocation Aggressive Index | | | | | |

3

5

5

5

2

2019 2 22 FTSE Russell

FTSE Nomura Carry and Roll Down (CaRD) World Government Bond

Index Series

FTSE World Government Bond Index (WGBI)

carry

roll down

(WGBI)

2. STOXX 7

2019 2 20 STOXX 7

STOXX Global

Housing Construction STOXX Global Industry 4.0 STOXX Global Millennials

STOXX Global Sharing Economy STOXX Global Silver Economy STOXX

Global Smart Cities STOXX Global Smart Factory

4.0

7

STOXX Developed and Emerging Markets Total Market

Index

3

1

FactSet Revere

50%

3. S&P Dow Jones Indices

2019 2 6 S&P Dow Jones Indices

S&P Europe 350 Economic Cycle Factor Rotator Index

OECD

Europe Composite Leading Indicator CLI

OECD

6%

4. Solactive ESG

| | | | | | | |
|-----------------------|-----|---|-----------|-----------------------------------|--|-------------------|
| 2019 | 2 | 1 | Solactive | ESG | | Solactive ISS ESG |
| Screened Index Series | | | | Solactive Global Benchmark Series | | |
| | ESG | | ISS ESG | ESG | | ESG |

| | | | | | | |
|------|---|-----|-----|-----|----|-----------|
| 2019 | 2 | | | ETF | 21 | 8 |
| 13 | | ETF | | | | ETF |
| | | | 15 | 12 | | Innovator |
| | | | ETF | | 3 | ETF |
| | | | | 3 | | ETF |
| | | | ETF | | | |

1. 2 ETF ETN ETC

A ETF

B ETF

C ETF

- | | | |
|-------------------------------------------|-------------------|---------------------|
| ETF: | Tortoise Advisors | ETF |
| Tortoise Cloud Infrastructure Fund (TCLD) | | Tortoise Electronic |
| Transactions Fund (TPAY) | 0.40% | Cboe |
| | | TCLD |

4.5% Red

Hat Alphabet Oracle VMWare TPAY

“ ”

FleetCor Tech Wirecard Global Payments PayPal

- **ETF:** WisdomTree ETF

WisdomTree Modern Tech Platforms Fund

ETF

20

D **ETF**

- **ETF:** Innovator 12 ETF

ETF MSCI Emerging Markets Investable Market Index – Price Return
 MSCI EAFE Investable Market Index – Price Return NASDAQ-100 Price Index
 Russell 2000 Price Index 4

Buffer, Power Buffer Ultra Buffer ETF Buffer ETF

10% Power Buffer ETF 15%

Ultra Buffer ETF 5%-35%

Innovator S&P 500 Price Index ETF

Innovator Buffer

- **ETF:** Fidelity ETF Fidelity

Targeted Emerging Markets Factor ETF (FDEM), 0.45% Fidelity Targeted

International Factor ETF (FDEV), 0.39% Fidelity Small-Mid Factor ETF

(FSMD), 0.29% FDEM FDEV Cboe FSMD

Fidelity ETF FDEM Fidelity

ETF

E **ETF**

F ETF
G ETN ETC
H ETF

- **ETF:** ARK Invest

ETF ARK Fintech Innovation ETF (ARKF) 0.75%

- **ETF:** AdvisorShares

ETF AdvisorShares SabreTooth ETF (BKCH) 0.85%

Nasdaq ETF ADR

- **ETF:** Legg Mason ETF

The Western Asset Short Duration Income ETF (WINC) 0.29%

Nasdaq WINC 15

3

2.
A 2019 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 |
| | | | | | | | | |

| | | | | | | | | |
|-----------------------------------|----------|----------|-----------|---------|----------|----------|-----------|---------|
| BM&FBOVESPA | 2719082 | 32801.7 | 105567263 | 600993 | 2719082 | 32801.7 | 105567263 | 600993 |
| Bolsa de Comercio de Buenos Aires | 0 | 0 | 6238 | 6094.39 | 0 | 0 | 6238 | 6094.39 |
| Bolsa de Valores de Colombia | 0 | 0 | 265 | 2.98306 | 0 | 0 | 265 | 2.98306 |
| Bourse de Montreal | 7433 | NA | 415989 | NA | 7433 | NA | 415989 | NA |
| CBOE Futures Exchange | NA | NA | 4948014 | NA | NA | NA | 4948014 | NA |
| Chicago Board Options Exchange | 40685911 | NA | NA | NA | 40685911 | NA | NA | NA |
| CME Group | 13981547 | 2326510 | 54467828 | 6862220 | 13981547 | 2326510 | 54467828 | 6862220 |
| ICE Futures US | NA | NA | NA | 152574 | NA | NA | NA | 152574 |
| International Securities Exchange | 83977 | NA | NA | NA | 83977 | NA | NA | NA |
| MexDer | 4501 | 101.414 | 54906 | 1230.77 | 4501 | 101.414 | 54906 | 1230.77 |
| Nasdaq - US | 249474 | NA | NA | NA | 249474 | NA | NA | NA |
| Asia - Pacific | | | | | | | | |
| Australian Securities Exchange | 752483 | 31633.4 | 835745 | 86095 | 752483 | 31633.4 | 835745 | 86095 |
| Bursa Malaysia Derivatives | 1390 | 0.156498 | 181961 | 3655.95 | 1390 | 0.156498 | 181961 | 3655.95 |
| China Financial Futures Exchange | NA | NA | 2826176 | 364226 | NA | NA | 2826176 | 364226 |
| Hong Kong Exchanges and Clearing | 3291802 | 333297 | 10586477 | 1168810 | 3291802 | 333297 | 10586477 | 1168810 |

Japan Exchange

| Exchange | | | | | | | | |
|-----------------------------|----------|---------|----------|---------|----------|---------|----------|---------|
| BME Spanish Exchanges | 181019 | 1792.93 | 630005 | 52187.8 | 181019 | 1792.93 | 630005 | 52187.8 |
| Borsa Istanbul | 17640 | 42.9327 | 4325039 | 10336 | 17640 | 42.9327 | 4325039 | 10336 |
| Budapest Stock Exchange | 0 | 0 | 34818 | 50.9669 | 0 | 0 | 34818 | 50.9669 |
| EUREX | 35346442 | 1248570 | 34344632 | 1693940 | 35346442 | 1248570 | 34344632 | 1693940 |
| Euronext | 1450605 | 81986.9 | 3261839 | 222124 | 1450605 | 81986.9 | 3261839 | 222124 |
| Johannesburg Stock Exchange | 419216 | 203.154 | 859162 | 21006.9 | 419216 | 203.154 | 859162 | 21006.9 |
| Moscow Exchange | 1322039 | 3092.31 | 7905608 | 17700.9 | 1322039 | 3092.31 | 7905608 | 17700.9 |
| Nasdaq Nordic Exchanges | 466299 | 7580.81 | 3317034 | 53457.8 | 466299 | 7580.81 | 3317034 | 53457.8 |
| Oslo Bors | 73415 | 659.961 | 258464 | 2359.58 | 73415 | 659.961 | 258464 | 2359.58 |
| Tel-Aviv Stock Exchange | 2317213 | 96003.8 | NA | NA | 2317213 | 96003.8 | NA | NA |
| Warsaw Stock Exchange | 18091 | 113.818 | 332147 | 4164.53 | 18091 | 113.818 | 332147 | 4164.53 |

B 2019 1 ETF

| Exchange | JANUARY | | |
|----------------------------------|----------------|----------------|------------------|
| | Number of ETFs | Total Turnover | Number of Trades |
| Americas | | | |
| BATS Global Markets | 292 | 457.8 | 0 |
| BM&FBOVESPA S.A. | 16 | 2601.198 | 598 |
| Bolsa de Comercio de Santiago | 265 | 33.288 | 0.22 |
| Bolsa de Valores de Colombia | 3 | 66.986 | 0.3 |
| Bolsa de Valores de Lima | 68 | 15.959 | 0.17 |
| Bolsa Mexicana de Valores | 21 | 1333.031 | 47.73 |
| Nasdaq - US | 354 | 1070490.09 | 40526.55 |
| NYSE | 1579 | 500250.83 | 24245.64 |
| TMX Group | 758 | 7807.49 | 948.2 |
| Asia - Pacific | | | |
| Australian Securities Exchange | 152 | 976.872 | NA |
| BSE India Limited | 44 | 174.941 | 46.9 |
| Bursa Malaysia | 12 | 10.559 | 0.19 |
| Hong Kong Exchanges and Clearing | 137 | 8916.52 | 248.74 |
| Indonesia Stock Exchange | NA | NA | NA |
| Japan Exchange Group Inc. | 247 | 34301.681 | NA |

| | | | |
|------------------------------------------|------|-----------|---------|
| Korea Exchange | 420 | 25568.529 | 7178.06 |
| National Stock Exchange of India Limited | 69 | 430.167 | 345.33 |
| NZX Limited | 23 | 31.01 | 1.55 |
| Philippine Stock Exchange | 1 | 0.679 | 1.47 |
| Shanghai Stock Exchange | 116 | 24379.867 | 2670 |
| Shenzhen Stock Exchange | 55 | 7495.29 | 1255.3 |
| Singapore Exchange | 51 | 158.753 | NA |
| Taiwan Stock Exchange | 114 | 5098.554 | 1231.53 |
| The Stock Exchange of Thailand | 17 | 24.045 | 8.89 |
| Europe - Africa - Middle East | | | |
| Athens Stock Exchange (ATHEX) | 1 | NA | NA |
| BME Spanish Exchanges | 6 | NA | NA |
| Borsa Istanbul | 6 | 68.955 | 25.81 |
| Botswana Stock Exchange | 3 | NA | 0 |
| Bucharest Stock Exchange | 1 | 0.087 | 0.24 |
| Budapest Stock Exchange | 1 | 0.203 | 0.05 |
| Deutsche Boerse AG | 1351 | NA | NA |
| Euronext | 1168 | NA | NA |
| Irish Stock Exchange | NA | NA | NA |
| Johannesburg Stock Exchange | 74 | 309.179 | 18 |
| Kazakhstan Stock Exchange | 1 | 0.002 | 0.02 |
| LSE Group | 3025 | 25771.35 | 844 |
| Luxembourg Stock Exchange | 96 | NA | NA |
| Moscow Exchange | 6 | 34.57 | 65.98 |
| Namibian Stock Exchange | 4 | 0.027 | 0 |
| Nasdaq Nordic Exchanges | 40 | NA | NA |
| Nigerian Stock Exchange | 9 | 0.33 | 0.06 |
| Oslo Bors | 4 | NA | NA |
| Saudi Stock Exchange (Tadawul) | 3 | 41.458 | 0.32 |
| SIX Swiss Exchange | 1343 | NA | NA |
| Stock Exchange of Mauritius | 6 | 0.008 | 0 |
| Tehran Stock Exchange | 11 | 120.615 | 25 |
| Warsaw Stock Exchange | 4 | NA | NA |
| Wiener Borse | 97 | NA | NA |

C 2019 1 ETF

| Derivative Exchange | JANUARY | | | | Year-to-Date Total | | | |
|------------------------|------------------------|----------------------|------------------------|----------------------|------------------------|----------------------|------------------------|----------------------|
| | ETF Options | | ETF Futures | | ETF Options | | ETF Futures | |
| | Number of Contracts | Notional Turnover | Number of Contracts | Notional Turnover | Number of Contracts | Notional Turnover | Number of Contracts | Notional Turnover |

| | Traded | | Traded | | Traded | | Traded | |
|-----------------------------------------|----------|-------------|--------|----------|----------|-------------|--------|----------|
| Americas | | | | | | | | |
| BATS Global Markets - US | 16066667 | NA | NA | NA | 16066667 | NA | NA | NA |
| Bourse de Montreal | 884892 | NA | 3784 | NA | 884892 | NA | 3784 | NA |
| Chicago Board Options Exchange | 32468053 | NA | NA | NA | 32468053 | NA | NA | NA |
| International Securities Exchange | 22289462 | NA | NA | NA | 22289462 | NA | NA | NA |
| MexDer | 2 | 0.000523626 | 0 | 0 | 2 | 0.000523626 | 0 | 0 |
| Miami International Securities Exchange | 5679807 | NA | NA | NA | 5679807 | NA | NA | NA |
| Nasdaq - US | 34456576 | NA | NA | NA | 34456576 | NA | NA | NA |
| NYSE | 34904675 | 7020.44 | NA | NA | 34904675 | 7020.44 | NA | NA |
| Asia - Pacific | | | | | | | | |
| Hong Kong Exchanges and Clearing | 132055 | 1121.27 | 1861 | 16.5698 | 132055 | 1121.27 | 1861 | 16.5698 |
| Japan Exchange Group | 29180 | NA | NA | NA | 29180 | NA | NA | NA |
| TAIFEX | 13434 | 99.7805 | 103250 | 1281.22 | 13434 | 99.7805 | 103250 | 1281.22 |
| Europe - Africa - Middle East | | | | | | | | |
| Johannesburg Stock Exchange | 0 | 0 | 2484 | 0.464574 | 0 | 0 | 2484 | 0.464574 |

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