

国际指数动态

2019年5月)

201905

.....				2			
1.	HANG SENG INDEXES	2	ESG	1	.....	2	
2.	STOXX		ESG		.....	2	
3.	S&P DOW JONES INDICES		ESG		.....	3	
4.	SOLACTIVE	1		1	.....	4	
.....					4		
1.	5		ETF	BTN	BTC	.....	4
A			ETF			.....	4
B			ETF			.....	4
C			ETF			.....	4
D			ETF			.....	5
E			ETF			.....	7
F			ETF			.....	7
H			ETF			.....	8
2.						.....	9
A	2019	4				.....	9
B	2019	4		ETF		.....	11
C	2019	4		ETF		.....	12

	STOXX	S&P Dow Jones Indices	Hang Seng Indexes
		ESG	Hang Seng Indexes
		ROE	50
1		Solactive	1
	50		Solactive
	1		/

1. Hang Seng Indexes 2 ESG 1

2019	5	14	Hang Seng Indexes	2	ESG	HSI ESG
Index			HSCEI ESG Index			Hang Seng Index
HSI			Hang Seng China Enterprises Index		HSCEI	
			ESG		ESG	
			ESG		Hong Kong Quality Assurance	
			Agency (HKQAA)			

2019	5	14	Hang Seng Indexes	1		
			Hang Seng Stock Connect Greater Bay Area Innovation Top 50 Index			
			Hang Seng Stock Connect Greater Bay Area Composite Index			
			/		ROE	4
			50			

2. STOXX ESG

2019	5	29	STOXX	ESG	STOXX ESG-X Index
Series			ESG	ESG	Sustainalytics

STOXX Europe 600 STOXX Global 3000 STOXX Global 1800
STOXX Emerging Markets 800 1

2

3 ESG 5

3. S&P Dow Jones Indices ESG

2019 5 21 S&P Dow Jones Indices 22 ESG

ESG

- S&P/ASX 200 ESG
- S&P Europe 350 ESG
- S&P Japan 500 ESG
- S&P Global 1200 ESG
- S&P United States LargeMidCap ESG
- S&P Canada LargeMidCap ESG
- S&P Korea LargeMidCap ESG
- S&P North America LargeMidCap ESG
- S&P Europe Developed LargeMidCap ESG
- S&P Mid-East and Africa Developed LargeMidCap ESG
- S&P Asia Pacific Developed LargeMidCap ESG
- S&P Developed LargeMidCap ESG
- S&P Europe Emerging LargeMidCap ESG
- S&P Latin America Emerging LargeMidCap ESG
- S&P Mid-East and Africa Emerging LargeMidCap ESG
- S&P Asia Pacific Emerging Large MidCap ESG
- S&P Emerging LargeMidCap ESG
- S&P Global LargeMidCap ESG
- S&P Asia Pacific Developed ex Korea ESG
- S&P Asia Pacific Emerging Plus LargeMidCap ESG
- S&P Developed BMI ex Korea LargeMidCap ESG
- S&P Emerging Plus LargeMidCap ESG

ESG S&P Dow Jones Indices

1

10 2 3 4

GICS ESG 25%

4. Solactive	1			1	
2019 5 8	Solactive	1			Solactive SoFi
US 50 Growth Index				1000	
12		EPS		EPS	
		50			
20%					
2019 5 9	Solactive	1			Solactive Global
Technology Leaders Index					Solactive GBS Developed Markets Large &
Mid Cap Index				10	
			/		
2019 5			ETF 27		ETF
9		ETF	7	ETF	Smart Beta
			ETF		Exchange Traded Concepts
2	AI	ETF	AI	ETF	22 USCF
	1	ETF			ETF
3	5			ETF	
1.	5	ETF	ETN	ETC	
A		ETF			
B		ETF			
C		ETF			

- **ETF:** SoFi 1 ETF SoFi Gig
Economy ETF (GIGE) 0.59% Nasdaq GIGE
gig economy 1
2
3
1 30%-60% 2
10% 3
- **ETF:** Amplify 1 ETF Amplify
CrowdBureau Peer-to-Peer Lending & Crowdfunding ETF (LEND)
0.65%
34
LendingTree Qudian LexinFintech
- **ESG ETF:** iShare 1 ESG ETF iShares ESG MSCI USA
Leaders ETF (SUSL) 0.15% Nasdaq
MSCI USA Extended ESG Leaders Index
MSCI ESG
337
- **ETF:** WisdomTree 1 ETF WisdomTree
Modern Tech Platforms Fund (PLAT) 0.45% ETF

D ETF

- **ETF of ETFs:** Pacer Financial 5 ETF Pacer Trendpilot
International ETF (PTIN) Pacer Emerging Markets Cash Cows 100 ETF

(ECOW) Pacer US Cash Cows Growth ETF (BUL) Pacer Trendpilot Fund Of Funds ETF (TRND) Pacer Cash Cows Fund of Funds ETF (HERD)

0.65% 0.70% 0.60% 0.78% 0.74% ETF

PTIN S&P Developed Ex-US Large Cap Local Currency Total Return

Index SCRTWU 3 SCRTWU 200

ETF 100% SCRTWU

SCRTWU 200 ETF 50%

SCRTWU 50% 3

ECOW FTSE Emerging Markets Index 12

100 2%

20

BUL S&P 900 Pure Growth Index 12

50 5%

TRND 4 ETF Pacer Trendpilot U.S. Large Cap ETF (PTLC) Pacer

Trendpilot U.S. Mid Cap ETF (PTMC) Pacer Trendpilot 100 ETF (PTNQ)

Pacer Trendpilot International ETF (PTIN) PTLC PTMC PTNQ

20% PTIN 40%

HERD 5 ETF Pacer US Cash Cows 100 Index ETF (COWZ) Pacer

US Small Cap Cash Cows Index ETF (CALF) Pacer US Cash Cows Growth

Index (BUL) Pacer Global Cash Cows Dividend Index ETF (GCOW) Pacer

Developed Markets International Cash Cows 100 ETF (ICOW) ETF

20%

● **ETF:** Acquirers Funds 1 ETF Acquirers

Fund (ZIG) 0.94% ETF

25%

130/30

- **Smart Beta ETF:** Columbia Threadneedle 2 Smart Beta ETF
Columbia Research Enhanced Core ETF (RECS) Columbia
Research Enhanced Value ETF (REVS) RECS
Russell 1000 Index
1 5 1
2 3
Russell 1000 index
REVS RECS
Russell 1000 Value Index

E ETF

- **ETF:** ishare 5 ETF iShares
iBonds 2021 Term High Yield and Income ETF (IBHA) iShares iBonds 2022
Term High Yield and Income ETF (IBHB) iShares iBonds 2023 Term High
Yield and Income ETF (IBHC) iShares iBonds 2024 Term High Yield and
Income ETF (IBHD) iShares iBonds 2025 Term High Yield and Income ETF
(IBHE) 0.35% Cboe ETF
BBB 2.5
2 300
BBB

F ETF

●

Crescent Crypto Core II Index

55 10

- **ETF:** iM Global Partner Dynamic Beta Investments 1
- ETF iM DBi Managed Futures Strategy ETF (DBMF) 0.85
- ETF
- CTA

G ETN ETC
H ETF

- **ETF:** Quadratic Capital 1
- ETF Quadratic Interest Rate Volatility and Inflation Hedge ETF
- (IVOL) 0.99% ETF TIPS Treasury
- Inflation-Protected Securities TIPS

- **ETF:** VanEck 1 ETF VanEck
- Vectors Municipal Allocation ETF (MAAX) 0.36% Cboe
- ETF
- ETF ETF
- VanEck Vectors High-Yield Municipal Index ETF (HYD)
- ETF VanEck Vectors
- AMT-Free Long Municipal Index ETF (MLN)
- ETF VanEck Vectors AMT-Free Short Municipal Index
- ETF (SMB)

- **AI ETF:** Exchange Traded Concepts 2 ETF
- Qraft AI-Enhanced U.S. Large-Cap ETF (QRFT) Qraft AI-Enhanced U.S.
- Large-Cap Momentum ETF (AMOM) 0.75%
- QRFT 5

Bolsa de Valores de Colombia	NA	NA	245	3.0095	0	0	2343	28.4034
Bourse de Montreal	6523	NA	388889	NA	23476	NA	2281088	NA
CBOE Futures Exchange	NA	NA	4567106	NA	NA	NA	18664010	NA
Chicago Board Options Exchange	35273134	NA	NA	NA	147907601	NA	NA	NA
CME Group	9559819	1738890	39137020	5517070	46518594	7936590	194991005	26028600
ICE Futures US	NA	NA	NA	113266	NA	NA	NA	757690
International Securities Exchange	80655	NA	NA	NA	292215	NA	NA	NA
MexDer	194	4.50399	47905	1116.31	5731	129.054	260563	5788.35
Miami International Securities Exchange	204	NA	NA	NA	555	NA	NA	NA
Nasdaq - US	190724	NA	NA	NA	827153	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	755759	32705.2	778866	84202.4	3254478	139338	4827756	510614
BSE India Limited	0	0	7	0.00975312	26718	27.0727	66	0.0907491
Bursa Malaysia Derivatives	1709	0.181479	188973	3718.63	5105	0.541735	691514	13937.3
China Financial Futures Exchange	NA	NA	5223711	904763	NA	NA	15665921	2429270
Hong Kong Exchanges and Clearing	2560603	276463	9163348	1105220	12121500	1258940	38225160	4385700
Japan Exchange Group	2315070	NA	20424482	815751	9823757	NA	96291049	4027880
Korea Exchange	62642044	3738900	7394577	307331	235889111	14178600	31957209	1374300
National Stock Exchange of India	298812862	8071.32	5521413	58263.3	1185881612	7788460	24296152	245182
Singapore Exchange	830244	NA	16440508	NA	3416758	NA	63005676	NA
TAIFEX	13515489	238127	5093032	230275	50617286	847661	20928559	892904
Thailand Futures Exchange	90317	NA	2105614	NA	372837	NA	12334087	NA
Europe - Africa - Middle East								

Athens Derivatives Exchange	3964	17.4006	34797	153.692	15832	64.6436	128735	528.511
BME Spanish Exchanges	239532	2496.36	569188	48979.3	1033809	10550.4	2416258	204013
Borsa Istanbul	23226	48.2958	5105156	10425.8	69571	160.145	18263427	41760.3
Budapest Stock Exchange	0	0	16461	24.1641	0	0	106109	154.145
EUREX	38909367	1374980	29323476	1522440	147636929	5177030	156009641	7472720
Euronext	1222526	75314.3	3118975	238606	5614650	332808	12638025	909870
ICE Futures Europe	939139	NA	12768095	NA	4217843	NA	20084670	NA
Johannesburg Stock Exchange	456945	113.255	658679	16775	1674759	675.755	4639533	105218
Moscow Exchange	1488038	3620.06	7946829	18300.1	5834196	13869	33218946	75342
Oslo Bors	54870	536.894	197360	1873.12	255981	2389.14	873649	8089.8
Tehran Stock Exchange	NA	NA	554	1.11847	NA	NA	5840	9.61752
Tel-Aviv Stock Exchange	1893575	83501	NA	NA	7806814	334018	NA	NA
Warsaw Stock Exchange	14650	91.235	223696	2769.13	64120	397.018	1226292	15150

B 2019 4 ETF

Exchange	APRIL		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	301	294875.68	0
BM&FBOVESPA S.A.	16	2270.825	512
Bolsa de Comercio de Santiago	265	23.843	0.2
Bolsa de Valores de Colombia	3	63.902	0.33
Bolsa de Valores de Lima	72	17.129	0.12
Bolsa Mexicana de Valores	21	857.008	31.85
Nasdaq - US	353	760121.67	28748.75
NYSE	1578	383183.13	18111.13
TMX Group	783	5072.572	575.3
Asia - Pacific			
Australian Securities Exchange	155	1198.541	NA
BSE India Limited	43	172.285	108.71

Bursa Malaysia	12	1.297	0.34
Hong Kong Exchanges and Clearing	137	13910.007	285.46
Indonesia Stock Exchange	NA	NA	NA
Japan Exchange Group Inc.	252	29950.703	NA
Korea Exchange	427	24166.935	6151.14
National Stock Exchange of India Limited	70	675.295	597.27
NZX Limited	23	27.743	2.19
Philippine Stock Exchange	1	0.356	0.85
Shanghai Stock Exchange	123	46256.491	4640
Shenzhen Stock Exchange	59	19302.631	1882.31
Singapore Exchange	51	143.644	NA
Taiwan Stock Exchange	118	6721.406	1420.22
The Stock Exchange of Thailand	17	21.265	5.91
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	NA	NA
BME Spanish Exchanges	6	NA	NA
Borsa Istanbul	6	123.199	25.16
Botswana Stock Exchange	3	3.232	7
Bucharest Stock Exchange	1	0.045	0.1
Budapest Stock Exchange	1	NA	NA
Deutsche Boerse AG	1402	NA	NA
Euronext	1178	NA	NA
Iran Fara Bourse Securities Exchange	20	198.073	24.12
Johannesburg Stock Exchange	77	265.88	21
Kazakhstan Stock Exchange	1	0.001	0.02
LSE Group	3095	21159.832	761.91
Luxembourg Stock Exchange	86	NA	NA
Moscow Exchange	6	31.922	65
Namibian Stock Exchange	NA	NA	NA
Nasdaq Nordic Exchanges	NA	NA	NA
Nigerian Stock Exchange	9	0.027	0.02
Oslo Bors	4	NA	NA
Saudi Stock Exchange (Tadawul)	3	61.406	0.72
SIX Swiss Exchange	1390	NA	NA
Stock Exchange of Mauritius	4	0.005	0
Tehran Stock Exchange	11	256.749	40
Warsaw Stock Exchange	4	NA	NA
Wiener Borse	120	NA	NA

Derivative Exchange	APRIL				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	12039973	NA	NA	NA	55088040	NA	NA	NA
BM&FBOVESPA	0	0	0	0	1370077	277099	0	0
Bourse de Montreal	703192	NA	320	NA	2949206	NA	4525	NA
Chicago Board Options Exchange	24000449	NA	NA	NA	112409976	NA	NA	NA
International Securities Exchange	19066955	NA	NA	NA	80321461	NA	NA	NA
MexDer	0	0	0	0	2	0.000523626	0	0
Miami International Securities Exchange	5346115	NA	NA	NA	22073772	NA	NA	NA
Nasdaq - US	28385567	NA	NA	NA	120912961	NA	NA	NA
NYSE	25945122	3497.2	NA	NA	117909984	18489.6	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	310365	3221.41	1958	20.9058	1145048	11347	8317	84.3568
Japan Exchange Group	123190	NA	NA	NA	206745	NA	NA	NA
TAIFEX	14182	137.994	115947	1386.97	53990	468.335	464742	5360.94
Europe - Africa - Middle East								
Johannesburg Stock Exchange	NA	NA	88	0.0391138	0	0	89104	7.63363

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