

# 国际指数动态

(2016年8月)

**201608**

|           |                    |                          |           |
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5

STOXX 50

STOXX 50

## 1. Zacks Index

2016 8 10 Zacks Index Summit  
 Zacks Global Water Index (ZAZWTRX) ETF  
 Elevation ETF Trust Summit Water Infrastructure Multifactor ETF  
 ETF  
 ZAZWTRX

2

40

30 50

| 指数                               | 产品                                       | 上市地 | 选股标准                          |
|----------------------------------|--|-----|-------------------------------|
| NASDAQ OMX<br>Global Water Index | PowerShares Global<br>Water Portfolio    | 纽交所 | 在全球主要市场选取业务涉及<br>水务的上市公司，市值加权 |
|                                  | PowerShares Global<br>Water UCITS ETF    | 伦交所 |                               |
| NASDAQ OMX US<br>Water Index     | PowerShares Water<br>Resources Portfolio | 纽交所 | 在美国市场选取业务涉及水务<br>的上市公司，市值加权   |

|                          |                                       |     |                             |
|--------------------------|---------------------------------------|-----|-----------------------------|
| S&P Global Water Index   | Guggenheim S&P Global Water Index ETF | 纽交所 | 在全球主要市场选取业务涉及水务的上市公司，市值加权   |
|                          | iShares Global Water UCITS ETF        | 伦交所 |                             |
| ISE Water Index          | First Trust ISE Water Index Fund      | 纽交所 | 在美国市场选取业务涉及饮用水和废水的上市公司，市值加权 |
| SGI World Water CW Index | Lyxor World Water UCITS ETF           | 伦交所 | 在全球主要市场选取业务涉及水务的上市公司，市值加权   |

## 2. Asia Index

2016 8 16 S&P DJI Asia Index Private  
 Limited S&P BSE Liquid Rate  
 Index  
 CBLO  
 CBLO Collateralized Borrowing and Lending  
 Obligation  
 CBLO

## 3. STOXX

2016 8 30 STOXX  
 EURO STOXX 50 Index EURO STOXX 50 Corporate Bond Indices

5

5% 7.5% 10% 15% 20% 5

➤ EURO STOXX 50 Multi-Asset Momentum 5% Risk Cap

- EURO STOXX 50 Multi-Asset Momentum 7.5% Risk Cap
- EURO STOXX 50 Multi-Asset Momentum 10% Risk Cap
- EURO STOXX 50 Multi-Asset Momentum 15% Risk Cap
- EURO STOXX 50 Multi-Asset Momentum 20% Risk Cap

|    |      |                       |                          |      |             |
|----|------|-----------------------|--------------------------|------|-------------|
|    | ETFs |                       | ETF                      | 17   |             |
|    | ETF  | ETF                   |                          | 19   |             |
|    | 41   | ETF                   |                          | 9    |             |
|    | ETF  | Etracs                | iShares                  | SPDR | ProShares   |
| 10 |      | Smart Beta            |                          | ETF  | ETF         |
|    |      | PureFunds             | 2                        | ETF  |             |
|    |      | ETF                   | CSat Investment Advisory | 1    | ETF         |
|    |      | Sprott                |                          | ETF  | Sprott BUZZ |
|    |      | Social Media Insights | ETF                      |      | ETF         |
|    |      | ETF                   |                          |      |             |
|    |      |                       | ETF                      |      |             |

**1. 8 ETF ETN ETC**

**A ETF**

- **ETF** Davis Investment Discipline 1
- ETF Davis Focused US Equity ETF (DAVS)
- ETF 15-35 100
- **ETF** Davis Investment Discipline 1
- ETF Davis Select World Opportunities ETF

(DSWO) ETF30-40%

- **ETF** KB 1 **ETF**  
ETF Hang Seng China Enterprises Index  
2016 44 ETF  
17 250

**B ETF**

- **ETF** PureFunds 2 **ETF**  
ETF PureFunds  
Solactive FinTech ETF (FINQ) PureFunds ETFx HealthTech ETF (IMED)  
FINQ  
IMED

2 ETF  
FINQ 31 IMED  
60

- **ETF** ETF USCF Advisers 1  
USCF Restaurant Leaders Fund  
Restaurant ETF (BITE) 30-40  
3

- **ETF** Phil Bak **CSat**  
Investment Advisory ETF American  
Customer Satisfaction Index ETF (ACSI) Bats  
ETF American Customer Satisfaction Index  
70000

- **ETF** Principal 1 ETF  
Principal Healthcare Innovators Index ETF (BTEC)  
ETF
  
- **ETF** Davis Investment Discipline 1  
ETF Davis Select Financial ETF (DSFE) ETF  
50% 50%
  
- **ESG ETF** iShares 1 ESG ETF  
iShares MSCI USA ESG Optimized ETF MSCI USA ESG Focus  
Index MSCI USA Index  
SerenityShares 1 ESG  
ETF SerenityShares Impact ETF ETF  
ESG 75-100  
2.5%
  
- **ETF** Principal 1  
ETF Principal Millennials Index ETF  
ETF 1980-2000  
8  
5-15 ETF  
Global X 5 Global X  
Millennials Thematic ETF (MILN)
  
- C** **ETF**
  
- **ETF** ETF WisdomTree 1 ETF  
WisdomTree Dynamic Currency Hedged International Quality

Dividend Growth Fund

WisdomTree

ETF 0% 100%

- **ETF** ETF Pacer Financial 3  
 ETF Pacer US Cash Cows 100 ETF Pacer  
 Developed Markets International Cash Cows 100 ETF Pacer Emerging  
 Markets Cash Cows 100 ETF 3 ETF Russell 1000 Index FTSE  
 All-World Developed ex US Index FTSE Emerging Markets Index

REITs

2%

- **ETF** ETF Direxion 1 ETF

Direxion Daily European Financials Bull 2X Shares (EUFL)

1 ETF Direxion Daily European Financials Bear  
 1X Shares (EUFS) EUFL ETF MSCI Europe  
 Financials Index

- **Smart Beta ETF** Legg Mason 2

ETF Legg Mason Low  
 Volatility High Dividend ETF (LVHD) Legg Mason International Low  
 Volatility High Dividend ETF (LVHI). ETFs QS Investors  
 QS Emerging Markets Low Volatility High Dividend Hedged Index

MSCI Emerging Markets IMI Index 23

50-200

2.5% 25% 15%

- **ETF** First Trust 2 ETF

First Trust Horizon Managed Volatility Developed International  
 ETF (HDMV) First Trust Horizon Managed Volatility Domestic ETF  
 (HUSV)



|          |   |  |                                     |                            |         |
|----------|---|--|-------------------------------------|----------------------------|---------|
|          |   | HDMV                                   | 20                                  |                            | 100-200 |
|          | HUSV  |  | 50-75                               |                            |         |
| ●        | <b>ETF</b>  | iSectors                               | 1                                   |                            | ETF     |
|          | iSectors Post-MPT Growth ETF (PMPT)               |  |                                     |                            |         |
|          | ETF   | MPT                                    | Modern Portfolio Theory             |                            |         |
|          |   | GDP                                    |                                     |                            |         |
| <b>D</b> | <b>ETF</b>  |  |                                     |                            |         |
| ●        | <b>ETF:</b>                                       | iShares                                | 1                                   |                            |         |
|          | ETF   | iShares 5-10 Year USD Bond ETF         |                                     | Barclays U.S. Universal    |         |
|          | 5-10 Year Index                                   |  |                                     | 5-10                       |         |
|          |   |  |                                     | Muni Bonds                 |         |
| ●        | <b>ETF</b>  |  | 1                                   | ETF                        | Listed  |
|          | Index Fund US Bond                                | S&P U.S. Treasury Bond 7-10 Year Index |                                     |                            |         |
| ●        | <b>ETF</b>  | iShares                                | 1                                   | ETF                        | iShares |
|          | Fallen Angels High Yield Corporate Bond UCITS ETF |  |                                     | ETF                        |         |
| <b>E</b> | <b>ETF</b>  |  |                                     |                            |         |
| ●        |   |  |                                     |                            |         |
| <b>F</b> | <b>ETN</b>  | <b>ETC</b>                             |                                     |                            |         |
| ●        | <b>ETN</b>  | 1                                      | ETN                                 | C-Tracks Miller/Howard MLP |         |
|          | Fundamental ETN                                   |  | Miller/Howard MLP Fundamental Index |                            |         |

## 2.

### A 2016 7

| Derivative Exchange               | Jul                        |                   |                            |                   | 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 |
| <b>Americas</b>                   |                            |                   |                            |                   |                            |                   |                            |                   |
| BM&FBOVESPA                       | 1502570                    | 8217.78           | 13010606                   | 64545.6           | 5426139                    | 86548.4           | 83479449                   | 354557            |
| CBOE Future Exchange              | NA                         | NA                | 4475738                    | NA                | NA                         | NA                | 34200436                   | NA                |
| Chicago Board Options Exchange    | 33920988                   | NA                | NA                         | NA                | 252637512                  | NA                | NA                         | NA                |
| CME Group                         | 11738282                   | 1702290           | 39586296                   | 4145840           | 89865667                   | 12426500          | 367028722                  | 36102200          |
| Colombia SE                       | NA                         | NA                | 15                         | 0.162462          | NA                         | NA                | 178                        | 1.7698            |
| ICE Futures US                    | 3684                       | 438               | 2982369                    | 239914            | 22516                      | 2497              | 32074891                   | 2445950           |
| International Securities Exchange | 21437                      | NA                | NA                         | NA                | 637440                     | NA                | NA                         | NA                |
| MexDer                            | 5195                       | 127.104           | 100054                     | 1621.17           | 40643                      | 987.86            | 913134                     | 15732.2           |
| NASDAQ OMX (US)                   | 177415                     | NA                | NA                         | NA                | 1308616                    | NA                | NA                         | NA                |
| <b>Asia - Pacific</b>             |                            |                   |                            |                   |                            |                   |                            |                   |
| Australian Securities Exchange    | 896873                     | 36665.7           | 638909                     | 64225             | 7583369                    | 295245            | 6883022                    | 636001            |
| BSE India                         | 0                          | 0                 | 0                          | 0                 | 6550838                    | 48037.2           | 35256                      | 253.701           |
| Bursa Malaysia Derivatives        | 693                        | NA                | 186089                     | 3779.98           | 4696                       | NA                | 1669152                    | 33170.1           |
| China Financial Futures Exchange  | NA                         | NA                | 788319                     | 122685            | NA                         | NA                | 6244437                    | 922549            |
| Hong Kong Exchanges               | 2185113                    | 184771            | 6317547                    | 542213            | 17023357                   | 1340600           | 49788531                   | 3912930           |
| Japan Exchange Group              | 2768997                    | NA                | 20850385                   | 695081            | 21163660                   | NA                | 187763901                  | 6384200           |
| Korea Exchange                    | 31293173                   | 3505360           | 2591983                    | 291292            | 208337154                  | 21562200          | 20644731                   | 2139160           |
| National Stock Exchange India     | 72311766                   | 738082            | 4701956                    | 47683.1           | 572412974                  | 4926510           | 47520398                   | 391939            |
| New Zealand                       | NA                         | NA                | 0                          | 0                 | 0                          | 0                 | 12                         | 0.89115           |
| Singapore Exchange                | 575338                     | NA                | 10544364                   | NA                | 4004017                    | NA                | 86012580                   | NA                |
| TAIFEX                            | 13543387                   | 191318            | 4803720                    | 187508            | 100166026                  | 1295580           | 36610795                   | 1299500           |

|                                      |          |         |          |         |           |         |           |          |
|--------------------------------------|----------|---------|----------|---------|-----------|---------|-----------|----------|
| Thailand Futures Exchange            | 33232    | NA      | 1972940  | NA      | 194632    | NA      | 17490147  | NA       |
| <b>Europe - Africa - Middle East</b> |          |         |          |         |           |         |           |          |
| Athens Derivatives Exchange          | 3733     | 12.521  | 45120    | 150.587 | 36208     | 50.7523 | 653483    | 764.923  |
| BME Spanish Exchanges                | 169876   | 1571.83 | 745462   | 52525.4 | 2196369   | 22926.8 | 6130657   | 447161   |
| Borsa Istanbul                       | 23813    | 77.3347 | 3110946  | 10074.2 | 194061    | 623.009 | 28513396  | 92575.5  |
| Budapest SE                          | 0        | 0       | 14414    | 13.9465 | 0         | 0       | 146323    | 131.801  |
| Dubai Gold & Commodities             | NA       | NA      | 13586    | 103.11  | NA        | NA      | 106261    | 738.762  |
| EUREX                                | 28493674 | 979052  | 30460820 | 1343590 | 241548013 | 8673440 | 309460453 | 13601700 |
| Euronext                             | 698533   | 34304.1 | 3058368  | 181634  | 6468867   | 307818  | 26647840  | 1551620  |
| ICE Futures Europe                   | 1281358  | 1701.51 | 2608912  | 229367  | 9666910   | 15114   | 24438058  | 2120540  |
| Johannesburg SE                      | 219221   | 184.3   | 968134   | 23767.1 | 2161363   | 222442  | 12250935  | 249662   |
| Moscow Exchange                      | 2009257  | 3299.97 | 16973076 | 27627.7 | 16957615  | 26206.6 | 148551334 | 234745   |
| OMX Nordic Exchange                  | 684242   | 10781.4 | 2972973  | 46991.2 | 5455709   | 87143.9 | 25783170  | 403629   |
| Oslo Børs                            | 39664    | 17.9287 | 235287   | 27.1741 | 389456    | 177.671 | 2118231   | 872.362  |
| Tel Aviv SE                          | 2980975  | NA      | NA       | NA      | 24892420  | NA      | 7371      | NA       |
| Warsaw SE                            | 23362    | 104.718 | 297264   | 2653.91 | 199317    | 927.588 | 2778995   | 25621.6  |

## B 2016 7 ETF

| Exchange                         | Jul            |                |                  |
|----------------------------------|----------------|----------------|------------------|
|                                  | Number of ETFs | Total Turnover | Number of Trades |
| <b>Americas</b>                  |                |                |                  |
| BM&FBOVESPA                      | 14             | 776.485        | 166.7            |
| Bolsa de Comercio de Santiago    | 219            | 13.08          | 0.4              |
| Bolsa de Valores de Colombia     | 17             | 21.18          | 0.1              |
| Bolsa de Valores de Lima         | 62             | 7.372          | 0.05             |
| Bolsa Mexicana de Valores        | 26             | 1667.603       | 38.74            |
| Nasdaq - US                      | 254            | 595338.63      | 25041.92         |
| NYSE                             | 1575           | 371559.82      | 19112.11         |
| TMX Group                        | 586            | 5376.803       | 718.4            |
| <b>Asia - Pacific</b>            |                |                |                  |
| Australian Securities Exchange   | 120            | 1009.302       | #N/A             |
| BSE India Limited                | 42             | 143.762        | 27.31            |
| Bursa Malaysia                   | 8              | 34.047         | 0.26             |
| Hanoi Stock Exchange             | 1              | #N/A           | #N/A             |
| Hong Kong Exchanges and Clearing | 148            | 8836.984       | 210.72           |
| Indonesia Stock Exchange         | #NA            | #N/A           | #N/A             |

|                                      |      |           |         |
|--------------------------------------|------|-----------|---------|
| Japan Exchange Group                 | 231  | 52164.405 | NA      |
| Korea Exchange                       | 220  | 14971.907 | 2801.78 |
| National Stock Exchange of India     | 57   | 262.134   | 171.46  |
| NZX Limited                          | 23   | 18.148    | 0.85    |
| Shanghai Stock Exchange              | 71   | 6668.203  | 668     |
| Shenzhen Stock Exchange              | 48   | 5413.755  | 544.69  |
| Singapore Exchange                   | 78   | 205.547   | #N/A    |
| Stock Exchange of Thailand           | 17   | 12.432    | 6.7     |
| Taiwan Stock Exchange Corp.          | 51   | 4806.843  | 1033.5  |
| <b>Europe - Africa - Middle East</b> |      |           |         |
| Athens Stock Exchange                | 3    | 0.358     | 0.06    |
| BME Spanish Exchanges                | 48   | 411.738   | 0       |
| Borsa Istanbul                       | 11   | 63.837    | 14.75   |
| Budapest Stock Exchange              | 1    | 0.005     | 0.04    |
| Deutsche Boerse                      | 1    | 0.08      | 0.03    |
| Euronext                             | 1128 | 14831.079 | 303.58  |
| Irish Stock Exchange                 | 777  | 11480.157 | 180.07  |
| Johannesburg Stock Exchange          | 202  | 0.112     | 0.01    |
| London SE Group                      | 47   | 421.222   | 21.87   |
| Luxembourg Stock Exchange            | 2218 | 50321.968 | 680     |
| Namibian Stock Exchange              | 129  | #NA       | #NA     |
| NASDAQ OMX Nordic Exchange           | 4    | 134.544   | 3       |
| Nigerian Stock Exchange              | 36   | 806.819   | 41.36   |
| Oslo Bors                            | 7    | 0.01      | 108     |
| Saudi Stock Exchange (Tadawul)       | 4    | 289.333   | 13.06   |
| SIX Swiss Exchange                   | 3    | 12.842    | 0.06    |
| Tehran Stock Exchange                | 1070 | 11185.47  | 78.03   |
| Warsaw Stock Exchange                | 4    | 24.802    | 0.54    |
| Wiener Borse                         | 3    | 4.264     | 1.02    |

## C 2016 7 ETF

| Derivative Exchange            | Jul                        |                   |                            |                   | 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 |
| <b>Americas</b>                |                            |                   |                            |                   |                            |                   |                            |                   |
| BM&FBOVESPA                    | 446 944                    | 69.2              | NA                         | NA                | 2 150 528                  | 185 260.0         | 0                          | 0.0               |
| Chicago Board Options Exchange | 26 250 172                 | NA                | NA                         | NA                | 184 661 998                | NA                | NA                         | NA                |
| International                  | 20 023 805                 | NA                | NA                         | NA                | 177 521 128                | NA                | NA                         | NA                |

|                                      |            |         |         |         |             |          |           |          |
|--------------------------------------|------------|---------|---------|---------|-------------|----------|-----------|----------|
| Securities Exchange                  |            |         |         |         |             |          |           |          |
| MexDer                               | 5          | 0.0     | 0       | 0.0     | 6           | 0.0      | 0         | 0.0      |
| NASDAQ OMX (US)                      | 28 330 835 | NA      | NA      | NA      | 215 316 393 | NA       | NA        | NA       |
| NYSE Liffe (US)                      | 21 168 288 | 2 704.9 | NA      | NA      | 185 722 448 | 29 866.1 | NA        | NA       |
| <b>Asia - Pacific</b>                |            |         |         |         |             |          |           |          |
| Hong Kong Exchanges                  | 220 716    | 1 556.9 | 1 054   | 7.7     | 2 320 798   | 15 628.4 | 28 851    | 201.8    |
| Japan Exchange Group                 | 13 603     | NA      | NA      | NA      | 28 545      | NA       | NA        | NA       |
| TAIFEX                               | 30 469     | 232.7   | 126 666 | 1 269.2 | 200 885     | 1 485.1  | 1 170 695 | 10 230.0 |
| <b>Europe - Africa - Middle East</b> |            |         |         |         |             |          |           |          |
| Johannesburg SE                      | 869        | 0.1     | 8 606   | 1.3     | 615 209     | 21.5     | 2 679 966 | 507.5    |

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