

国际指数动态

(2016年9月)



201609

		.....	2
1.	STOXX	.....	2
2.	INDXX LLC	.....	4
		.....	4
1.	8	ETF ETN ETC	5
A	ETF	.....	5
B	ETF	.....	5
C	ETF	.....	6
D	ETF	.....	7
E	ETF	.....	8
F	ETN ETC	.....	8
2.		.....	9
A	2016 8	.....	9
B	2016 8	ETF	10
C	2016 8	ETF	11

“ ”

STOXX 4

Indxx LLC 3

1. STOXX

2016 9 12 STOXX iSTOXX FactSet Thematic Indices
4

STOXX Global Total Market

Index

2

80

FactSet

Revere Business Industry Classification System (FactSet RBICS)

➤ iStoxx FactSet Breakthrough Healthcare Index

(51.6%)

(14.9%)

(7.8%)

iShares

ETF

iShares

Healthcare Innovation UCITS ETF

ETF

Principal Healthcare Innovators Index ETF 2016 8

Nasdaq US Healthcare Innovators Index

➤ iStoxx FactSet Ageing Population Index

	(35.3%)	(28.8%)		
(35.7%)	(12.7%)	(7.0%)	(6.8%)	
iShares	iShares Ageing Population UCITS ETF			
	ETF	Global X Longevity Thematic ETF	Janus	
Long - Term Care ETF	2016	5	6	
	Indxx Global Longevity Thematic Index	Solactive Long-Term Care		
Index				

➤ iStoxx FactSet Automation & Robotics Index

(55.7%)	(39.8%)		(33.2%)	
(23.9%)	(7.9%)	(7.1%)		iShares
	iShares Automation & Robotics UCITS ETF			
ETF	ROBO Global Robotics & Automation Index ETF			
	ROBO Global Robotics and Automation UCITS Index			

➤ iStoxx FactSet Digitalisation Index

				(42.3%)
(27.6%)	(15.3%)	(4.5%)		
(50.8%)	(9.9%)	(5.6%)	(5.3%)	iShares
	iShares Digitalisation UCITS ETF			
ETF	ETFS ISE Cyber Security GO UCITS ETF			
				ISE
Cyber Security UCITS Index				

2. Indxx LLC

2016 9 13 Indxx LLC 3

Indxx Global Internet of Things Thematic Index Indxx Global Robotics & Artificial Intelligence Thematic Index Indxx Global Fintech Thematic Index

Indxx Global Internet of Things Thematic Index

Indxx Global Robotics & Artificial Intelligence Thematic Index

Indxx Global Fintech Thematic Index P2P

1

3 Global X ETF 3 ETF Global X Internet of Things Thematic ETF Global X Robotics & Artificial Intelligence Thematic ETF Global X FinTech Thematic ETF

ETF 30

ETF 3 ETF 2016 9

2016 ETF 191 7

ETF 24 ETF 2016 ETF

4

ETF CrowdInvest Wisdom ETF ETF 基于

CrowdInvest

APP

ETF

Global X

ETF

(FinTech)

ETF

EFF

(FinTech)

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"

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PureFunds

1

ETF

1.

8

ETF

ETN

ETC

A

ETF

●

ETF

First Trust

7

ETF

7

ETF

●

ETF

Korea Investment Management

1

ETF

AdvisorShares KIM Korea Equity ETF (KOR)

ETF

15%

B

ETF

●

ETF

Global X

1

(FinTech)

ETF

Global X FinTech Thematic ETF (FINX)

FINQ

P2P

(BlockChain

,

)

1

PureFunds

1	ETF	PureFunds Solactive FinTech ETF (FINQ)			
		ETF			
●	ETF	Global X			
	ETF	Global X Internet of Things Thematic ETF (SNSR)			
		ETF			
				1	
●	ETF	Global X	1		ETF
		Global X Robotics & Artificial Intelligence Thematic ETF (BOTZ)			
		ETF			
					ETF ROBO-STOX
	2013	ROBO Global Robotics and Automation Index ETF			
(ROBO)		1			
C	ETF				
●	ETF	ETF	Direxion	2	ETF
		Direxion Daily Silver Miners Index Bear 2X Shares (DULL)			Direxion Daily
		Silver Miners Index Bull 2X Shares (SHNY)		DULL	
		ETF			
●	Smart Beta ETF			6	Smart Beta ETF
		Fidelity Core Dividend ETF (FDVV)			
					Fidelity Dividend ETF for Rising
	Rates (FDRR)	FDVV			10
					Fidelity Low Volatility Factor ETF
(FDLO)					Fidelity Momentum
	Factor ETF (FDMO)				Fidelity

Quality Factor ETF (FQAL)

Fidelity Value Factor ETF (FVAL)

EBITDA PE AdvisorShares
 1 Smart Beta ETF AdvisorShares Focused Equity ETF

- **ETF** iShares 1
 ETF iShares Edge MSCI Min Vol USA Small-Cap ETF (SMMV)
 Bats ETF MSCI USA Small Cap Index

Invesco PowerShares 1
 ETF PowerShares S&P International
 Developed High Dividend Low Volatility ETF Bats

iShares 2012 1 ETF

PowerShares S&P 500 High Dividend Low Volatility ETF (SPHD)

500

- **ETF** ETF Janus 1 ETF Janus
 SG Global Quality Income ETF (SGQI) SGI Global Quality Income
 Index 30

- **ETF** ETF Millington Securities 1 ETF
 WBI Power Factor High Dividend Shares (WBIY) ETF
 3000 50%
 100

Amplify 1 FOF ETF

Amplify YieldShares Prime 5 Dividend ETF (PFV)

ETF

D **ETF**

- **ETF:** Guggenheim 2 ETF
 BulletShares 2026 Corporate Bond ETF (BSCQ) theGuggenheim

BulletShares 2024 High Yield Corporate ETF (BSJO)

- | | | | | | | |
|--|------|---|------|---------|------|------|
| | BSCQ | 2026 | | | BSJO | 2024 |
| | | | 2016 | 8 | BSCQ | BSJO |
| | 104 | 135 | ETF | iShares | | 1 |
| | ETF | iShares iBonds Dec 2026 Term Corporate ETF (IBDR) | | | | |
| | | 2026 | | | | |
- **ETF** 1 **ETF** Goldman Sachs Treasury Access 0-1 Year ETF (GBIL) 0-1
 - **ETF** VanEck Vectors 2 **ETF** 6-8 12-17 VanEck Vectors AMT-Free 6-8 Year Municipal Index ETF (ITMS) VanEck Vectors AMT-Free 12-17 Year Municipal Index ETF (ITML) Bats
 - **ETF** J.P. Morgan 1 **ETF** JPMorgan Disciplined High Yield ETF (JPHY) Bats **ETF** (Distressed Debt)
 - **ETF** ETF Nuveen 1 **ETF** NuShares Enhanced Yield U.S. Aggregate Bond ETF (NUAG) BofA Merrill Lynch Enhanced Yield US Broad Bond Index

E **ETF**

●

F **ETN** **ETC**

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2.
A 2016 8

Derivative Exchange	Aug				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	1753019.56	19825.3	16194557	81902.9	7179158.56	106374	99674006	436460
Bourse de Montreal	15833	88.9298	315081	39389.8	304186	1712.07	2827763	353787
CBOE Future Exchange	NA	NA	4766703	NA	NA	NA	38967139	NA
Chicago Board Options Exchange	33265665	NA	NA	NA	285903177	NA	NA	NA
CME Group	11893356	1672800	41755919	4452270	101759023	14099300	408784641	40554500
Colombia SE	NA	NA	0	0	NA	NA	178	1.7698
ICE Futures US	5060	622	3282078	266789	27576	3119	35356969	2712730
International Securities Exchange	19476	NA	NA	NA	656916	NA	NA	NA
MexDer	2271	57.4145	84765	1415.07	42914	1045.27	997899	17147.2
NASDAQ OMX (US)	278671	NA	NA	NA	1587287	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	943654	38883	697306	71015.1	8527023	334128	7580328	707016
BSE India	NA	NA	16884	176.833	6550838	48037.2	56360	474.818
Bursa Malaysia Derivatives	848	NA	205642	4025.07	5544	NA	1874794	37195.2
China Financial Futures Exchange	NA	NA	787500	122593	NA	NA	7031937	1045140
Hong Kong Exchanges	2501750	215510	6541277	581578	19525107	1556110	56329808	4494510
Japan Exchange Group	2304144	NA	18049596	635433	23467804	NA	205813497	7019630
Korea Exchange	27788168	3173110	2415170	277847	236125322	24735300	23059901	2417010
National Stock Exchange India	84911344	881829	5681464	58064.3	657324318	5808340	53201862	450003
New Zealand	NA	NA	0	0	0	0	12	0.89115
Singapore Exchange	528560	NA	11630986	NA	4532577	NA	97643566	NA

TAIFEX	14434984	206738	5369041	211209	114601010	1502320	41979836	1510710
Thailand Futures Exchange	37484	NA	2454891	NA	232116	NA	19945038	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	3740	12.8406	30577	102.836	39948	63.5928	684060	867.759
BME Spanish Exchanges	169873	1616.79	608075	46421.4	2366242	24543.6	6738732	493583
Borsa Istanbul	19433	62.1559	3900430	12438.4	213494	685.165	32413826	105014
Budapest SE	0	0	7848	7.76598	0	0	154171	139.567
Dubai Gold & Commodities	NA	NA	15796	120.963	NA	NA	122057	859.726
EUREX	22277718	861825	25696412	1293370	263825731	9535260	335156865	14895100
Euronext	613647	30677.8	3034127	182891	7082514	338496	29681967	1734510
ICE Futures Europe	1140462	1530.82	2298150	196921	10807372	16644.8	26736208	2317460
Johannesburg SE	264955	238.859	1230249	26848.2	2426318	222681	13481184	276510
Moscow Exchange	2267626	3955.31	18315466	30981	19225241	30161.9	166866800	265726
OMX Nordic Exchange	692931	11172.8	2828472	46114	6148640	98316.7	28611642	449743
Oslo Børs	35999	16.0808	225990	100.953	425455	193.752	2344221	973.316
Tel Aviv SE	2239622	NA	NA	NA	27132042	NA	7371	NA
Warsaw SE	27342	129.362	276985	2611.61	226659	1056.95	3055980	28233.2

B 2016 8 ETF

Exchange	Aug		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	15	1307.92	224.08
Bolsa de Comercio de Santiago	219	12.843	0.39
Bolsa de Valores de Colombia	17	73.601	0.14
Bolsa de Valores de Lima	63	6.254	0.07
Bolsa Mexicana de Valores	26	1773.641	43.33
Nasdaq - US	259	567433.69	25443.07
NYSE	1544	386199.03	19812.14
TMX Group	587	5397.654	701.6
Asia - Pacific			
Australian Securities Exchange	123	1004.362	#N/A
BSE India Limited	49	164.985	30.06
Bursa Malaysia	8	10.256	0.22
Hanoi Stock Exchange	1	#N/A	#N/A

Hong Kong Exchanges and Clearing	145	14551.087	249.91
Indonesia Stock Exchange	9	0.051	0.31
Japan Exchange Group	233	35131.864	#N/A
Korea Exchange	226	11959.87	2308.53
National Stock Exchange of India	59	242.039	169.85
NZX Limited	23	13.765	0.71
Shanghai Stock Exchange	73	8075.037	736
Shenzhen Stock Exchange	48	4986.614	539.72
Singapore Exchange	77	151.887	#N/A
Stock Exchange of Thailand	17	8.908	6.54
Taiwan Stock Exchange Corp.	55	4417.952	964.79
Europe - Africa - Middle East			
Athens Stock Exchange	3	0.246	0.07
BME Spanish Exchanges	48	288.075	0
Borsa Istanbul	11	73.984	14.98
Budapest Stock Exchange	1	0.043	0.09
Deutsche Boerse	1	0.065	0.02
Euronext	1126	11145.824	279.15
Irish Stock Exchange	789	8752.791	140.54
Johannesburg Stock Exchange	202	0.112	0.02
London SE Group	47	306.122	23.97
Luxembourg Stock Exchange	2197	36929.433	582
Namibian Stock Exchange	131	#N/A	#N/A
NASDAQ OMX Nordic Exchange	4	394.197	2
Nigerian Stock Exchange	36	727.222	32.61
Oslo Bors	7	0.049	195
Saudi Stock Exchange (Tadawul)	4	215.732	10.09
SIX Swiss Exchange	3	30.35	0.11
Tehran Stock Exchange	1071	7283.031	67.37
Warsaw Stock Exchange	4	5.604	0.61
Wiener Borse	3	4.229	0.9

C 2016 8 ETF

Derivative Exchange	Aug				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								
BM&FBOVESPA	328 339	54 686.6	0	0.0	2 478 867	239 947.0	0	0.0

Bourse de Montreal	628 513	915.4	NA	NA	5 032 911	7 376.9	NA	NA
Chicago Board Options Exchange	24 430 425	NA	NA	NA	209 092 423	NA	NA	NA
International Securities Exchange	18 101 599	NA	NA	NA	195 622 727	NA	NA	NA
MexDer	2	0.0	0	0.0	8	0.0	0	0.0
NASDAQ OMX (US)	29 832 315	NA	NA	NA	245 148 708	NA	NA	NA
NYSE Liffe (US)	23 419 925	2 991.6	NA	NA	209 142 373	32 857.7	NA	NA
Asia - Pacific								
Hong Kong Exchanges	282 895	2 026.3	1 171	8.8	2 603 693	17 654.7	30 022	282 895
Japan Exchange Group	14 000	NA	NA	NA	42 545	NA	NA	14 000
TAIFEX	34 081	292.2	152 105	1 639.4	234 966	1 777.3	1 322 800	34 081
Europe - Africa - Middle East								
Johannesburg SE	1 466	0.1	18 306	3.5	616 675	21.6	2 698 272	1 466

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