

# 国际指数动态

( 2017 年 5 月 )



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1.		
2.		
3.		
	.....	4
1.		
A	ETF .....	4
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FTSE Russell A  
A FTSE  
Russell

Solactive

### 1. FTSE Russell

2017 5 15 FTSE Russell FTSE A  
FTSE China A Free Indexes A FTSE  
China A Large Cap Free Index A FTSE China  
A Mid Cap Free Index A FTSE China A Small  
Cap Free Index A FTSE China A Free Index  
A FTSE China A All Cap Free Index  
A A  
A  
FTSE China A Indexes A

A

2017 5 26 FTSE Russell  
FTSE Bursa Malaysia MidS Cap Index FTSE  
Bursa Malaysia MidS Cap Shariah Index FTSE Bursa Malaysia MidS Cap Index  
FTSE Bursa Malaysia EMAS Index 2

20

FTSE Bursa Malaysia MidS Cap Shariah Index FTSE Bursa

Malaysia MidS Cap Index

**2.**

2017 5 8

0.1%

2

100%

75

50

**3. Solactive**

2017 5 10 Solactive

Solactive Global Infrastructure Low Earnings Volatility Index

100

AMUNDI GLOBAL

INFRASTRUCTURE UCITS ETF

2017 5 12 Solactive

Solactive

USD Investment Grade Corporate Index

4

18

2017 5 22 Solactive

Solactive

Stable Income Europe Index

50

)

2017 5 24 Solactive Solactive  
B-BRE Tel Aviv 125 Low Volatility High Dividends Index TA-125

50 25  
IBI

2017 5 ETF 20 8pæ  
ETF  
ETF ETF  
4 8 ETF  
30 ETF 5

**1. 5 ETF ETN ETC**

**A ETF**

● **ETF: KraneShares 1 ETF**

KraneShares Bloomberg Barclays China Aggregate Bond Index ETF

Bloomberg Barclays China Aggregate RIC Capped Index

25%

**B** 12 11 12 11 16.92 11 14 13 11 4.0 11 18.8 11 14 13 37

25 50

- **ETF: Cambria** 1 ETF  
Cambria Marijuana Industry ETF ETF

ETF

20 50

**C ETF**

- **ETF: Cambria** 2 ETF  
Cambria Domestic Tax Optimized ETF Cambria Foreign Tax Optimized  
ETF Cambria Domestic Tax Optimized Index Cambria Foreign  
Tax Optimized Index

PE PS

100

- **ETF: ( ) Alpha Architect** 1 FoF Alpha  
Architect Value Momentum Trend ETF Alpha Architect Value  
Momentum Trend Index Bats  
ValueShares U.S. Quantitative Value ETF ValueShares International  
Quantitative Value ETF MomentumShares U.S. Quantitative Momentum  
ETF MomentumShares International Quantitative Momentum ETF  
EFT FoF

ETF

FoF

50%

100%

2 Hartford Funds 2 ETF Hartford

Multifactor Low Volatility International Equity ETF Hartford Multifactor







●	<b>ETF: GraniteShares</b>		<b>ETFs</b>	
	GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF (COMB)			
	GraniteShares S&P GSCI Commodity Broad Strategy No K-1 ETF			
	(COMG)		0.25% 0.35%	COMB
	Bloomberg Commodity Index	22		20
	COMG	S&P GSCI	24	22
	COMB	COMG		25%
	1940 Act funds			ETFs
		Schedule K-1		

**F ETN ETC**

●

- **ETF** 1 Principal Global Investors  
 ETF Principal Active Global Dividend Income ETF  
 Bats ETF  
 40%
- 2 Cambria ETF Cambria Core Equity ETF
  
- **ETF** J.P. Morgan ETF  
 JPMorgan Ultra-Short Income ETF Bats
  
- **ETF** Virtus ETF  
 Virtus WMC Global Factor Opportunities ETF

## 2.

### A 2017 4

Derivative Exchange	Apr				Year-to-Date Total			
	Stock Index Options		Stock Index Futures		Stock Index Options		Stock Index 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	
<b>Americas</b>								
BM&FBOVESPA	1511381	15679.7	18992392	102827	5915757	63227.7	75539158	417338
Bolsa de Valores de Colombia	NA	NA	13	0.15135	NA	NA	170	1.98361
Bourse de Montreal	28010	189.08	320874	42618.5	46523	317.68	1823930	247936
CBOE Futures Exchange	NA	NA	5726768	NA	NA	NA	21547736	NA
Chicago Board Options Exchange	39837252	NA	NA	NA	159989273	NA	NA	NA
CME Group	13151909	1974360	36185763	4186590	57838687	8756040	162951871	18760800
ICE Futures US	5830	802	4331707	468759	43867	6028	21989837	2231910
International Securities Exchange	94117	NA	NA	NA	358873	NA	NA	NA
MexDer	1051	26.2326	51243	1125.14	11918	284.326	337294	6622.07
Nasdaq - US	170185	NA	NA	NA	733938	NA	NA	NA
Rofex	334	0.0130006	23929	33.6202	532	0.0220671	93748	118.99
<b>Asia - Pacific</b>								
Australian Securities Exchange	739455	32140.2	523793	56538.3	3069206	135157	3563971	380818
BSE India Limited	114	1.27967	18597	207.332	114	1.27967	18598	207.343
Bursa Malaysia Derivatives	2221	18.8962	170880	3178.94	8878	39.6965	742911	13485.6
China Financial Futures Exchange	NA	NA	761102	115748	NA	NA	2762809	415187
Hong Kong Exchanges and Clearing	2269386	206348	5465693	528663	10605706	937194	22710575	2111430
Japan Exchange Group	2809272	NA	21985371	783302	9990842	NA	91427388	3529980
Korea Exchange	56151616	3388290	5576229	272662	140027226	12660100	15663751	1162300
National Stock Exchange of India	91730573	1135360	4174077	49032.8	383580575	4398190	18596164	203524
Singapore Exchange	459445	NA	10969369	NA	1668114	NA	42877662	NA
TAIFEX	13510225	219151	4435938	202072	49708665	787833	16063125	715316
Thailand Futures Exchange	58040	NA	1474352	NA	209909	NA	7721261	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	4294	19.6664	46016	181.936	19889	77.4979	229496	852.621

BME Spanish Exchanges	234224	2589.12	622884	57513.4	1029519	10508.8	2527162	218116
Borsa Istanbul	32737	101.593	3855400	12253.1	123428	354.813	14480249	42734.9
Budapest Stock Exchange	0	0	17714	20.1441	0	0	100902	114.216
Dubai Gold & Commodities Exchange	NA	NA	10144	82.2202	NA	NA	39467	309.256
EUREX	40711885	1442350	28936584	1410310	134097707	4893880	138243115	6480460
Euronext	1131602	63472.1	3766939	247389	4495680	240787	14687020	933671
Johannesburg Stock Exchange	190497	177.727	922978	19840.2	1450616	985.847	6217095	127741
Moscow Exchange	4019649	7761.29	14698555	30011.4	12607235	26043.8	58608708	125077
Nasdaq Nordic Exchanges	360880	6425.59	2836499	50238.1	1804324	31355.7	12784354	209047
Oslo Bors	0	0	0	0	273903	154.813	812811	452.714
Tel-Aviv Stock Exchange	2295754	NA	NA	NA	10698980	NA	NA	NA
Warsaw Stock Exchange	18602	110.183	325010	3790.21	110947	598.466	1635894	17859.3

## B 2017 4 ETF

Exchange	Apr		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BATS Global Markets	167	290438.97	0
BM&FBOVESPA S.A.	15	968.288	262
Bolsa de Comercio de Santiago	219	37.189	0.28
Bolsa de Valores de Colombia	4	45.268	0.01
Bolsa de Valores de Lima	69	8.657	0.08
Bolsa Mexicana de Valores	26	662.526	21.34
Nasdaq - US	301	604397.9	25419.7
NYSE	1519	346723.7	16106.14
TMX Group	647	5988.567	732
<b>Asia - Pacific</b>			
Australian Securities Exchange	131	757.368	#N/A
BSE India Limited	50	817.964	36.87
Bursa Malaysia	8	0.184	0.13
Hanoi Stock Exchange	1	#N/A	#N/A

Hong Kong Exchanges and Clearing	156	12808.184	171.09
Indonesia Stock Exchange	11	0.127	0.14
Japan Exchange Group Inc.	231	29271.627	#N/A
Korea Exchange	271	14778.517	2810.1
National Stock Exchange of India Limited	57	273.186	269.31
NZX Limited	23	12.14	0.72
Shanghai Stock Exchange	79	9261.785	762
Shenzhen Stock Exchange	48	11052.603	565.92
Singapore Exchange	76	160.123	NA
Taiwan Stock Exchange	77	2116.166	471.9
The Stock Exchange of Thailand	15	2.172	2.24
<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange (ATHEX)	3	1.243	0.09
BME Spanish Exchanges	21	414.804	0
Borsa Istanbul	11	28.294	20.43
Botswana Stock Exchange	4	#N/A	0.01
Bucharest Stock Exchange	1	0.053	0.18
Budapest Stock Exchange	1	0.083	0.02
Deutsche Boerse AG	1145	12852.938	320.66
Euronext	809	11007.304	167.73
Irish Stock Exchange	217	0.196	0.02
Johannesburg Stock Exchange	53	266.03	16
LSE Group	2549	40095.934	635
Luxembourg Stock Exchange	115	0	0
Namibian Stock Exchange	4	0	0
Nasdaq Nordic Exchanges	37	641.448	25.37
Nigerian Stock Exchange	9	0	0.02
Oslo Bors	4	213.588	8.74
Saudi Stock Exchange (Tadawul)	3	29.051	0.13
SIX Swiss Exchange	1108	8226.38	76.3
Tehran Stock Exchange	9	17.248	2
Warsaw Stock Exchange	3	3.409	0.98
Wiener Borse	9	0.065	0.02

## C 2017 4 ETF

Derivative Exchange	Apr				Year-to-Date Total			
	ETF Options		ETF Futures		ETF Options		ETF Futures	
	Number of	Notional	Number of	Notional	Number of	Notional	Number of	Notional

	Contracts Traded	Turnover	Contracts Traded	Turnover	Contracts Traded	Turnover	Contracts Traded	Turnover
<b>Americas</b>								
BATS Global Markets - US	22569974.0	NA	NA	NA	43086174.0	NA	NA	NA
BM&FBOVESPA	3339045.0	636654.0	0.0	0.0	6278843.0	1229340.0	0.0	0.0
Bourse de Montreal	719602.0	1212.9	NA	NA	3842628.0	6642.5	NA	NA
Chicago Board Options Exchange	30226242.0	NA	NA	NA	118344056.0	NA	NA	NA
International Securities Exchange	17833296.0	NA	NA	NA	80024940.0	NA	NA	NA
MexDer	0.0	0.0	0.0	0.0	247.0	0.1	0.0	0.0
Miami International Securities Exchange	6469975.0	NA	NA	NA	27555036.0	NA	NA	NA
Nasdaq - US	33624555.0	NA	NA	NA	138330494.0	NA	NA	NA
NYSE	20116449.0	2282.8	NA	NA	87230113.0	10761.5	NA	NA
<b>Asia Pacific</b>								
Hong Kong Exchanges and Clearing	82873.0	653.4	313.0	2.3	576654.0	4571.3	3173.0	24.1
Japan Exchange Group	8751.0	NA	NA	NA	34102.0	NA	NA	NA
TAIFEX	11296.0	106.8	75426.0	814.7	47746.0	455.0	301502.0	3261.8
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	425.0	0.3	NA	NA	485.0	0.4
Budapest Stock Exchange	NA	NA	0.0	0.0	NA	NA	2.0	0.0
Euronext	715.0	2.8	0.0	0.0	8240.0	29.2	0.0	0.0
Johannesburg Stock Exchange	0.0	0.0	45.0	0.8	0.0	0.0	584148.0	9.8

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