

# 国际指数动态

( 2017 年 7 月 )

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MSCI FTSE Russell ESG MSCI FTSE Russell  
 ESG  
 MSCI  
 ESG FTSE Russel ESG  
 ESG  
 GPIF ESG  
 ESG

**1. MSCI ESG**

2017 7 3 MSCI ESG MSCI Japan  
 Empowering Women Index MSCI Japan ESG Select Leaders Index  
 Government Pension Investment Fund (GPIF)  
 13000 GPIF MSCI ESG

MSCI Japan Empowering Women  
 Index  
 MSCI ESG

MSCI Japan ESG Select Leaders Index  
 ESG MSCI ESG  
 MSCI Japan IMI Top 500 Index ESG  
 ESG

MSCI 700 ESG MSCIESG  
580

## 2. FTSE ESG

2017 7 3 FTSE Russell FTSE Blossom Japan  
Index Government Pension Investment Fund  
ESG

FTSE Russell ESG  
ESG UN Sustainable  
Development Goals

FTSE Blossom Japan Index FTSE Russell  
ESG ESG  
4100 300

ESG

2017 7 ETF ETFs 41  
ETF ETF Smart-beta ETFs  
ETFs ETFs  
ETFs ETFs  
Smart-beta

**1. 7 ETF ETN ETC**

**A ETF**

- **ETF** iShares iShares MSCI  
Emerging Markets ex-China ETF MSCI  
23 22 0.49%  
Nasdaq  
2015 Columbia EM Core ex-China ETF (XCEM)  
950

**B ETF**

- **ETF: iShares** 1 ETF, iShare Russell 2500  
ETF (SMMD) 501-3000  
0.15%, Bats S&P 500  
S&P 500 500  
S&P 500 Index Russell 2000 Index  
500  
Russell 2000 Russell  
2500 Index ETF  
ETF
- **ETF** Charles Schwab ETF Schwab 1000  
Index ETF Schwab 1000 Index  
ETF 1000  
Schwab  
186 iShares Russell 1000 ETF (IWB)

**C ETF**

● **ETF SportsETF** **ETF** **ProSports**

Sponsors ETF (FANZ)

0.69%, Bats

66

10

(ADR)

85%

ADR

**D ETF**

● Smart-beta ETF: 1 Legg Mason Smart-beta

Legg Mason Small-Cap Quality Value ETF SQLV

0.6% Nasdaq SQLV

3%

25%

2

OppenheimerFunds ETF Oppenheimer Emerging

Markets Revenue ETF (REEM) Oppenheimer Global Revenue ETF (RGLB)

Oppenheimer International Revenue ETF (REFA) 0.46%

0.43% 0.42% Bats REEM MSCI Emerging

Markets Index RGLB REFA

MSCI ACWI Index MSCI EAFE Index 3 PowerShares

smart-beta

PowerShares S&P 500 Minimum Variance

Portfolio SPMV S&P 500

PowerShares Russell 1000 Enhanced Equal Weight

Portfolio	USEQ	Russell 1000		
		0.13%	0.29%	Bats
●	<b>ETF:</b> 1	OppenheimerFunds	4	
		ETF	FTSE Russell	
				1000
	2000			
			5	:
				ETFs
				OppenheimerFunds
			2	Principal
				3
				ETFs
				Principal Emerging Markets Multi-Factor
				Index ETF
				Principal International Multi-Factor Index ETF
				Principal U.S.
				Mega-Cap Multi-Factor Index ETF
			20%	
				Mega-cap
				Nasdaq US 500 Large Cap Index
				50
			10%	
●	<b>ETF:</b> Principal		ETF	Principal
				Sustainable Momentum Index ETF
			10	75%
	11-15	25%		

●	ETF:	1	ProShares		
	ETF		ProShares Long Online Short Bricks and Mortar		
	Retail ETF		Online vs Bricks and Mortar Retail Long/Short Index		
			20		3
	100			5	
	ProShares UltraShort Bricks and Mortar Retail ETF				ProShares
	UltraPro Short Bricks and Mortar Retail ETF				Bricks and
	Mortar Retail Index	2	3		
				100	
					2 Direxion
	3	ETF	Direxion Daily EURO Stoxx 50 Bull 3X Shares		
	(EUXL)	1.04%	EUXL		EURO Stoxx 50
	Index				
		Direxion			3
			Direxion Daily FTSE Europe Bull 3X Shares (EURL)		
	5700	2014		EUXL	
	50				3
	United States Commodity Funds	USCF			3
		the United States 3x Oil Fund (USOU)			United States 3x Short
	Oil Fund (USOD)	1.84	2.19%		USOU
				USOD	
		4	Principal		Principal
	Contrarian Value Index ETF				Nasdaq US Large
	Mid Cap Index				



book yield traps

50% 35% 15%

- **ETF** Global X Funds **ETF**  
Global X Iconic U.S. Brands ETF Bats  
Accuvest Global Advisor B2B B2C  
iconic brands

1500

20

Iconic Brands Score 100

Iconic Brands Strength Score

**E** **ETF**

- **ETF: Inspire Investing**  
ETF Inspire Corporate Bond Impact ETF IBD  
0.61% IBD  
Inspire Impact Score S&P 500 Investment Grade Corporate Bond  
Index  
LGBT

200

250



Investment Grade Enhanced Bond ETF (IGEB) 0.35%  
 0.18% Bats HYDB BlackRock High Yield Defensive  
 Bond Index 3.5

IGEB

BlackRock Investment Grade Enhanced Bond Index

5

- **ETF** Columbia **ETF**  
 Columbia Diversified Fixed Income Allocation ETF Beta Advantage  
 Multi-Sector Bond Index

**F** **ETF**

- **ETF** WisdomTree put-write **ETF**  
 WisdomTree CBOE Russell 2000 Put Wright Strategy Fund  
 Russell 2000 Index

**G** **ETN** **ETC**

●

**H** **ETF**



## AdvisorShares New Tech and Media ETF (FNG)

Sabretooth Advisors 0.85%

ADR

FNG

52-

- **ETF** J.P. Morgan **ETF**  
 JPMorgan Equity Long/Short ETF JPMorgan Managed Futures  
 ETF JPMorgan Equity Long/Short ETF

## JPMorgan Managed Futures ETF

ETF

15%

**2.**
**A 2017 6**

Derivative Exchange	JUNE				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	1528008	14566.2	22316893	108583	9497562	101280	121494288	653705
Bolsa de Valores de Colombia	NA	NA	188	2.25567	NA	NA	591	7.11043

CBOE Futures Exchange	NA	NA	6885083	NA	NA	NA	35148414	NA
Chicago Board Options Exchange	37618892	NA	NA	NA	236532721	NA	NA	NA
CME Group	13963616	2234830	55571679	6682440	85863074	13156100	256094933	29863900
ICE Futures US	3066	348	9455408	886200	50017	6802	36030924	3607210
International Securities Exchange	168183	NA	NA	NA	631261	NA	NA	NA
MexDer	2969	81.1898	177004	4120.15	18766	467.614	591696	12141.1
Nasdaq - US	287371	NA	NA	NA	1224419	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	965786	42475.2	76901	199012	4889302	214545	4472958	669393
BSE India Limited	NA	NA	6267	72.3792	114	1.27967	39677	447.401
Bursa Malaysia Derivatives	1720	15.3807	168677	3321.99	12304	62.0854	1091343	20171.3
China Financial Futures Exchange	NA	NA	991444	150670	NA	NA	4633599	696317
Hong Kong Exchanges and Clearing	2459623	232344	6319693	625430	15563961	1402040	35027213	3332720
Japan Exchange Group	2545725	NA	25615308	1262490	14899891	NA	136990440	5531120
Korea Exchange	46519444	3071400	6853730	369587	251876642	20022600	29396500	1885820
National Stock Exchange of India	110051860	1451220	4052219	49820.5	606199598	7284520	27464652	311682
Singapore Exchange	566083	NA	12669344	NA	2803115	NA	67387505	NA
TAIFEX	17694925	299130	5166670	245955	79503713	1287560	25230287	1146250
Thailand Futures Exchange	75527	NA	2236410	NA	340934	NA	11666334	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	7383	35.9607	57161	275.897	37270	159.936	365445	1492.07
BME Spanish Exchanges	339242	4011.88	665520	64057.6	1657207	17866.8	3806040	341870
Borsa Istanbul	22391	76.0424	3891261	13575.8	164180	492.27	21767409	67816.2
Budapest Stock Exchange	0	0	22909	29.8688	0	0	160048	188.641
Dubai Gold & Commodities Exchange	NA	NA	10389	88.0616	NA	NA	61742	495.863
EUREX	32263055	1330010	51675295	2569630	206637081	7797780	221310806	10688300

Euronext	1340933	79508.8	4103816	292170	6912611	384393	22617817	1495290
Johannesburg Stock Exchange	381451	200.959	3194471	63769.4	2164738	1456.58	10483226	215478
Moscow Exchange	3984056	6399.75	15301362	28372.2	20198412	39206.4	86878260	180499
Nasdaq Nordic Exchanges	426071	8265.36	3502441	51822.8	2678203	48008.5	19018730	312028
Oslo Bors	0	0	0	0	273903	154.813	812811	452.714
Tel-Aviv Stock Exchange	2198799	NA	NA	NA	15435464	NA	NA	NA
Warsaw Stock Exchange	25997	163.043	516718	6472.72	169401	962.885	2568924	29532.5

## B 2017 6 ETF

Exchange	JUNE		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BATS Global Markets	181	366321.78	0
BM&FBOVESPA S.A.	15	870.398	341
Bolsa de Comercio de Santiago	219	4.713	0.21
Bolsa de Valores de Colombia	5	25.898	0.16
Bolsa de Valores de Lima	69	19.047	0.09
Bolsa Mexicana de Valores	25	1076.247	82.21
Nasdaq - US	313	740826.25	28389.23
NYSE	1518	399417.59	18455.13
TMX Group	642	7223.463	846.1
<b>Asia - Pacific</b>			
Australian Securities Exchange	136	1502.398	#N/A
BSE India Limited	50	1604.437	69.06
Bursa Malaysia	8	0.193	0.15
Hanoi Stock Exchange	1	#N/A	#N/A
Hong Kong Exchanges and Clearing	156	15991.414	287.2
Indonesia Stock Exchange	13	0.919	0.13
Japan Exchange Group Inc.	234	27829.58	#N/A
Korea Exchange	283	19015.729	3792.59
National Stock Exchange of India Limited	57	360.284	255.49
NZX Limited	23	13.101	0.95
Shanghai Stock Exchange	79	13938.876	1471
Shenzhen Stock Exchange	50	11611.861	770.33
Singapore Exchange	76	145.019	NA
Taiwan Stock Exchange	80	4529.504	1011.89
The Stock Exchange of Thailand	15		

Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	2.079	0.01
BME Spanish Exchanges	9	429.861	0
Borsa Istanbul	13	5.965	16
Botswana Stock Exchange	4	#N/A	0.01
Bucharest Stock Exchange	1	0.12	0.41
Budapest Stock Exchange	1	0.382	0.06
Deutsche Boerse AG	1153	14130.226	346.84
Euronext	822	10414.668	187.41
Irish Stock Exchange	221	0.103	0.01
Johannesburg Stock Exchange	53	242.747	15
LSE Group	2598	45360.978	670
Luxembourg Stock Exchange	120	0	0
Namibian Stock Exchange	4	0.189	0
Nasdaq Nordic Exchanges	37	585.904	26.36
Nigerian Stock Exchange	9	0.615	0.04
Oslo Bors	4	216.7	10.48
Saudi Stock Exchange (Tadawul)	3	17.528	0.07
SIX Swiss Exchange	1137	9695.875	85.18
Tehran Stock Exchange	9	23.307	2
Warsaw Stock Exchange	3	3.982	0.84
Wiener Borse	9	0.08	0.01

## C      2017   6      ETF

Derivative Exchange	JUNE				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	2876129	508906	0	0	14440749	2746980	0	0
Chicago Board Options Exchange	32787073	NA	NA	NA	182490710	NA	NA	NA
International Securities Exchange	18837407	NA	NA	NA	117288994	NA	NA	NA
MexDer	0	0	0	0	247	0.0533484	0	0
Miami International Securities Exchange	6781138	NA	NA	NA	40744381	NA	NA	NA



Nasdaq - US	40015854	NA	NA	NA	214029498	NA	NA	NA
NYSE	24376008	4129.89	NA	NA	132854450	17945.3	NA	NA
<b>Asia – Pacific</b>								
Hong Kong Exchanges and Clearing	255291	2361.99	968	8.45536	991493	8305.94	4895	38.7047
Japan Exchange Group	52618	NA	NA	NA	90220	NA	NA	NA
TAIFEX	12784	123.538	122987	1273.98	76851	714.91	528087	5573.92
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	432	0.329471	NA	NA	1321	0.999719
Budapest Stock Exchange	NA	NA	0	0	NA	NA	2	0.0091074
Johannesburg Stock Exchange	NA	NA	35288	4.77129	0	0	620164	14.7501

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