

国际指数动态

(2017 年 8 月)

.....		2
.....		2
1.		
A	ETF	3
B	ETF	3
C	ETF	3
D	ETF	4
E	ETF	6
F	ETF	7
G	ETN ETC.....	7
H	ETF	8
2.		
A	2017 7	10
B	2017 7 ETF	11
C	2017 7 ETF	13

Zacks

Zacks

2017 8 29 Zacks

1

2

3

Zacks

60

2017 8 ETF

ETFs 31

ETFs

ETFs

ETFs

Smart Beta

ETF

ETF

7

131

140

63

40

ETF

ETF“ ”

			ETF		Turner Investment
Elkhorn	AQR		ETF		
1.	8	ETF	ETN	ETC	
A	ETF				
●	ETF	iShares	ETF		iShares Russell 1000 Pure
	U.S. Revenue ETF	AMCA			Russell 1000 Index
0.15%	Nasdaq		7		428
					Russell 1000 Index
●	ETF		ETF		FTSE China A50 Index
	ETF	FTSE China A50 Index			
	A		FTSE Russell		ETF
B	ETF				
C	ETF				
●	ETF	WisdomTree			ETFs
	A	WisdomTree			
		WisdomTree Emerging Markets ex-State-Owned Enterprises Fund (XSOE)			
		WisdomTree China ex-State-Owned Enterprises Fund (CXSE)			
		.XSOE		440	CXSE
	68 ,		50		A XSOE
A	5%	CXSE	A	25%	
		2000			

D

ETF

- **ETF:** J.P. Morgan 5 ETFs ETF
Russell 1000 Index

- JPMorgan U.S. Dividend ETF 12

- JPMorgan U.S. Minimum Volatility
ETF

- JPMorgan U.S.
Momentum Factor ETF

- JPMorgan U.S. Quality Factor ETF

- JPMorgan U.S. Value
Factor ETF

- PB PE

- **ETF:** (1) Advisors Asset Management
AAM S&P

- 500 Sector High Dividend ETF S&P 500

- 5

- AAM S&P Emerging Markets Sector High
Dividend ETF S&P Emerging Plus

- LargeMidCap Index 2 iShares ETF

iShares U.S. Dividend and Buyback ETF

Morningstar

Morningstar US Market Index

90%

4.9%

- **ETF:** First Trust 30 Equal Weight ETF EDOW ETF First Trust Dow 0.5%

- **ETF** 1 Transamerica Corp.
DeltaShares S&P 500 Managed Risk ETF (DMRL), 0.35% DeltaShares S&P 400 Managed Risk ETF (DMRM), 0.45% DeltaShares S&P 600 Managed Risk ETF (DMRS), 0.45% DeltaShares S&P International Managed Risk ETF (DMRI), 0.50%

5

1

2

3

10% 2 First Trust

First Trust CBOE S&P 500 VIX Tail Hedge Fund VIXH

ETF First Trust Dorsey Wright People's Portfolio ETF(DWPP)

DWPP Dorsey Wright

Nasdaq US 500 Large-Cap Index
Index

Nasdaq US Large Cap Equal

E

ETF

●

ETF: iShares

ETF

iShares Broad USD High Yield Corporate Bond ETF

BofA Merrill

Lynch U.S. High Yield Constrained Index

2017 6

1888

2%

G10

2.5

18

1

●

ETF Vanguard

ETF

Vanguard Total

Corporate Bond ETF

0.07%

Bloomberg Barclays

U.S. Corporate Bond Index

Vanguard

Vanguard Short-Term Corporate

Bond ETF (VCSH) Vanguard Intermediate-Term Corporate Bond ETF

(VCIT) Vanguard Long-Term Corporate Bond ETF (VCLT)

●

ETF: Direxion Investment

ETF

Direxion

Daily Emerging Markets Bond Bull 3XShares EMBU

J.P. Morgan Custom Emerging Markets Bond Index

1.07%

EMBU

10

Euroclear

3

412

50

Libor

Libor short Libor floor 2.5% Short Libor Index

Libor

H ETF

- **ETF:** (1) VanEck ETF VanEck

Vectors Bitcoin Strategy ETF

LedgerX

CBOE

Gemini Trust

Gemini

Gemini

Cameron Tyler Winklevoss

ETF Winklevoss Bitcoin Trust COIN

SEC

VanEck ETF

25%

2 REX

ETF

REX Bitcoin Strategy ETF

REX Short Bitcoin Strategy ETF

Bats

25%

ETFs ETNs

- **ETF** Spinnaker Trust ETF

Fieldstone Merlin Dynamic Large Cap Growth ETF FMDG

0.8%

25

ROE

- **ETF** Spinnaker Trust
Fieldstone/UVA Unconstrained Medium-Term Fixed Income ETF FFIU
0.5%
20%
ETFs
- **ETF** First Trust **ETF** First Trust
Institutional Preferred Securities and Income ETF FPEI
10 1000
0.85% PFEI
- **ETF** Elkhorn Investment
ETF Elkhorn Long Non-USD Currency ETF Bats
25%
-

Blue Tractor

Dynamic SSRS Portfolio

alpha

ETF

Blue Tractor Large Cap Equity ETF

S&P 500

2.

A 2017 7

Derivative Exchange	JULY				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	1248256	16554.6	19289345	100717	10745818	117834	140783633	754421
Bolsa de Valores de Colombia	NA	NA	293	3.62782	NA	NA	884	10.7383
CBOE Futures Exchange	NA	NA	5965062	NA	NA	NA	41113476	NA
Chicago Board Options Exchange	36249053	NA	NA	NA	272781774	NA	NA	NA
CME Group	10468176	1764620	31360091	3763770	96331250	14920700	287455024	33627700
ICE Futures US	3056	436	3384046	355329	53073	7238	39414970	3962540
International Securities Exchange	168183	NA	NA	NA	631261	NA	NA	NA
MexDer	1752	50.3338	38398	1030.13	18458	476.953	599454	12934.5
Nasdaq - US	262601	NA	NA	NA	1487020	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	941370	42477.7	779209	87496.8	5830672	257023	5252167	756890
BSE India Limited	NA	NA	4165	49.5322	114	1.27967	43842	496.933
Bursa Malaysia Derivatives	1504	14.9568	157293	3103.3	13808	77.0422	1248636	23274.6
China Financial Futures Exchange	NA	NA	932031	145354	NA	NA	5565630	841671
Hong Kong Exchanges and Clearing	2421334	251996	6005310	636037	17985295	1654040	41032523	3968760
Japan Exchange Group	2228638	NA	16338331	628177	17128529	NA	153328771	6159300

Korea Exchange	48992532	3385840	5164981	292495	300869174	23408500	34561481	2178310
National Stock Exchange of India	113202652	1532190	4224510	54123.2	719402250	8816710	31689162	365806
Singapore Exchange	628680	NA	11299139	NA	3431795	NA	78686644	NA
TAIFEX	16624367	286692	5029976	240720	96128080	1574250	30260263	1386970
Thailand Futures Exchange	104348	NA	1326523	NA	445282	NA	12992857	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	5923	30.6026	53283	274.918	43193	190.538	418728	1766.98
BME Spanish Exchanges	186519	2290.49	679506	57987.3	1843726	20157.2	4485546	399857
Borsa Istanbul	23100	85.5157	2709009	10049.1	187280	577.786	24476418	77865.4
Budapest Stock Exchange	0	0	19805	27.1762	0	0	179853	215.817
Dubai Gold & Commodities Exchange	NA	NA	13030	113.763	NA	NA	74772	609.626
EUREX	23975703	1059680	24349605	1451300	230612784	8857460	245660411	12139600
Euronext	1306919	79890.5	3386419	248854	8219530	464284	26004236	1744140
Johannesburg Stock Exchange	296873	97.0692	946679	23388	2461611	1553.65	11429905	238866
Moscow Exchange	3197237	5314.97	12921367	24511.1	23395649	44521.4	99799627	205010
Nasdaq Nordic Exchanges	488918	9658.63	2960103	58462.6	3167121	57667.1	21978833	370491
Oslo Bors	0	0	0	0	273903	154.813	812811	452.714
Tel-Aviv Stock Exchange	2532457	NA	NA	NA	17967921	NA	NA	NA
Warsaw Stock Exchange	12924	84.0403	237406	3087.59	182325	1046.93	2806330	32620.1

B 2017 7 ETF

Exchange	JULY		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	191	258846.43	0
BM&FBOVESPA S.A.	15	906.924	341
Bolsa de Comercio de Santiago	219	13.432	0.21
Bolsa de Valores de Colombia	3	32.544	0.16
Bolsa de Valores de Lima	69	5.752	0.09

Bolsa Mexicana de Valores	23	1477.401	82.21
Nasdaq - US	317	557961.72	28389.23
NYSE	NA	N/A	N/A
TMX Group	604	5769.434	846.1
Asia - Pacific			
Australian Securities Exchange	137	1393.997	N/A
BSE India Limited	51	2111.309	28.51
Bursa Malaysia	8	0.386	0.17
Hanoi Stock Exchange	1	N/A	N/A
Hong Kong Exchanges and Clearing	156	13999.394	245.93
Indonesia Stock Exchange	NA	N/A	N/A
Japan Exchange Group Inc.	234	21258.564	N/A
Korea Exchange	290	16834.016	3474.45
National Stock Exchange of India Limited	59	422.504	250.13
NZX Limited	23	24.265	0.98
Shanghai Stock Exchange	81	13320.297	1135
Shenzhen Stock Exchange	52	14863.699	930
Singapore Exchange	73	190.904	NA
Taiwan Stock Exchange	81	4028.875	845.37
The Stock Exchange of Thailand	15	2.827	3.33
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	0.294	0.02
BME Spanish Exchanges	9	361.853	0
Borsa Istanbul	13	7.641	16.39
Botswana Stock Exchange	4	N/A	0.01
Bucharest Stock Exchange	1	0.181	0.33
Budapest Stock Exchange	1	0.121	0.03
Deutsche Boerse AG	1153	12791.314	290.17
Euronext	824	11540.725	160.93
Irish Stock Exchange	212	0.647	0.06
Johannesburg Stock Exchange	56	237.703	15
LSE Group	2611	44520.951	602
Luxembourg Stock Exchange	104	0	0
Namibian Stock Exchange	NA	N/A	N/A
Nasdaq Nordic Exchanges	37	614.407	27
Nigerian Stock Exchange	NA	N/A	N/A
Oslo Bors	4	238.664	10.45
Saudi Stock Exchange (Tadawul)	3	23.697	0.16
SIX Swiss Exchange	1141	9782.694	76.81
Tehran Stock Exchange	10	20.662	5
Warsaw Stock Exchange	3	2.344	0.88
Wiener Borse	9	0.024	0.01

C 2017 7 ETF

	JULY		Year-to-Date Total
	ETF Options	ETF Futures	ETF Options
Derivative Exchange			

308

6 13
200127
0086 21 5018 5500
0086 21 5018 6368
csindex@sse.com.cn