

国际指数动态

(2017 年 11 月)

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1.	计	1
A	ETF	5
B	ETF	6
C	ETF	6
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(FTSE Russell (编
ESG 惯范 ((京 近
遍 STOXX 京 (京 近
聚 (东 港 东 ((京
京 Solactive ((遍 (达
Solactive ((遍 (达
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1. FTSE Russell

2017 11 29 (FTSE Russell (明
FTSE Global Climate Index Series FTSE ESG Index Series (明
FTSE ESG
FTSE Global Climate Index Series 编 紧 (明
进 免 FTSE All-World FTSE All-Share
Russell 1000 的 (明
FTSE ESG Index Series ESG 惯范 (明
FTSE Developed FTSE Emerging FTSE All-Share
Russell 1000 的 (ESG

2. STOXX 京

2017 11 17 STOXX iSTOXX Global Economic Growth Select
50 Index (浦 iSTOXX Europe Economic Growth Select 50 Index
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京 近 聚 计 (东
港 东 聚 (东
监 力 (300
(东 港 (东
IMF 京 (GDP (东
(GDP 港 聚 港
达

3. Hang Seng

2017 11 20 ((明
Hang Seng SCHK HK Companies Index (HSSCHKC) Hang Seng SCHK
Mainland China Companies Index (HSSCMLC) Hang Seng SCHK ex-AH
Companies Index (HSSCNAH) (达
AH 遍
Hang Seng Stock Connect Hong Kong Index
监 HSSCHKC (50%
活 达 HSSCMLC
(50% 活
达 HSSCNAH 监 A
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(10% (没

4. Solactive

2017 11 20 (Solactive (明
 Solactive-ProShares Bricks and Mortar Retail Store Index (ProShares
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 监 该 (5
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 (50% 京 (75%
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5. Solactive

2017 11 30 (Solactive (PowerShares 5 ETFs 个
 东 东 的 (聚 明

- Solactive Tradable European Value Factor Index
- Solactive Tradable European Quality Factor Index
- Solactive Tradable European Low Beta Factor Index
- Solactive Tradable European Price Momentum Factor Index
- Solactive Tradable European Earnings Momentum Factor Index.

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2017 11 (活 ETFs 66 ((极 (ETFs
(Smart Beta 东关 ((东 达 1 紧 (5 (5 16
东 东 的 (Vanguard
东关 ETFs (达 东关
ETFs 2 免 (几 (4 既
(3 东关 ETFs 1 东关 ETFs.
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1. 计 11 ETF ETN ETC

A ETF

- **ETF** Franklin Templeton 16 ETF (府该 16
活 (货 明 Franklin FTSE Australia ETF
(FLAU), 0.09%; Franklin FTSE Canada ETF (FLCA), 0.09%; Franklin FTSE
France ETF (FLFR), 0.09%; Franklin FTSE Germany ETF (FLGR), 0.09%;
Franklin FTSE Hong Kong ETF (FLHK), 0.09%; Franklin FTSE Italy ETF
(FLIY), 0.09%; Franklin FTSE Japan ETF (FLJP), 0.09%; Franklin FTSE
United Kingdom ETF (FLGB), 0.09%; Franklin FTSE Europe ETF (FLEE),
0.09%; Franklin FTSE Europe Hedged ETF (FLEH), 0.09%; Franklin FTSE

Japan Hedged ETF (FLJH), 0.09%; Franklin FTSE South Korea ETF (FLKR);
Franklin FTSE Brazil ETF (FLBR), 0.19%; Franklin FTSE China ETF (FLCH),
0.19%; Franklin FTSE Mexico ETF (FLMX), 0.19%; Franklin FTSE Taiwan
ETF (FLTW), 0.19% (FTSE Russell

个 (25% (5% 50% 监

B ETF

- **ETF** 关 ETF (个
FTSE Russell Russell 2000 Index (明 KODEX US Russell 2000
ETF ((

C ETF

- **ESG ETF** Asset Management One AM-One ESG
ETF (FTSE Blossom Japan Index (耳 个 FTSE Russell ESG FTSE Blossom Japan Index
FTSE Russell ESG (计 ESG (力
ESG 遍 紧 (

- **ETF** Impact Shares ETFs (明
Impact Shares YWCA Women s Empowerment ETF WOMN (明 1000
Impact Shares NAACP Minority Empowerment ETF NACP Impact
Shares Cause Based ETF (0.75% WOMN NACP
货 YWCA 紧
NAACP (明 1000
明 (负 赌 的 场
免 东 的 场
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Impact Shares 计 (巴

ETFs (ETF

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- 点东器 ETF: KraneShares 点东器 ETF (明
KraneShares Future Vehicle Index ETF (点东器 (
Indxx (货 较
东 点东器 (活
(府该 (
- ETF: KraneShares ETF (明
KraneShares Emerging Markets Healthcare Index ETF (
Indxx (货
东 1 (府该 敞
20 (
10% ((
- ETF 1 Reality Shares 京 ETF (明
Reality Shares Nasdaq Blockchain Economy ETF (京
几 (Nasdaq 府该
(2 6 东 100
京 东 紧 (港
50 100 (货 (没 2 FirstTrust
ETF (明 First Trust Indxx Blockchain ETF (

Nasdaq 货 Indxx (府该
 (紧 东
 2 (100 (几 赌
 10% 策 (没策 紧 的 策 Active Users (几
 50% (几 活 几
 耳策 Active Supporters (30% (活
 策 Active Explorers (20% (活
 基 几 3 Horizons 货
 (明 Horizons Blockchain ETF (级
 几
 聚 (敞 20 (货
 赌港 浦 遍
 2.5 (100
 (货 东 (

- **ETF Exchange Traded Concepts** ETF (明
 Weatherstorm Real Estate ETF 聚
 东 (见活 (没
 关 (计
 (货 惯 的 (15
 (没
 达 (盖 港
- **货 ETF iShares** 货 ETF (明 iShares
 U.S. Infrastructure ETF (NYSE FactSet U.S. Infrastructure Index
 货 (货 东 货
 50% (没

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- **ETF ProShares** ETF (明
 ProShares Decline of the Retail Store ETF EMTY ProShares Long
 Online/Short Stores ETF CLIX (0.65% (
 EMTY
 Solactive-ProShares Bricks and Mortar Retail Store Index ((
 56 的 (获 敞
 点企 的 CLIX 个 ProShares Long Online/Short
 Stores Index (活 ((
 50%
- **ETF: EntrepreneurShares** ETF (明
 Entrepreneur 30 Fund ENTR (EntrepreneurShares affiliate Capital
 Impact Advisors (0.49% (
 府该 10 (免
 紧 (关
 免 紧 (
 港 30 (没已赌

D ETF

- **ETF: 1 Principal** ETF (明 Principal
 International Multi-Factor Index ETF PXUS (0.39% (
 Nasdaq (Nasdaq Developed
 Market Ex-US Ex-Korea Large Mid Cap Index ((
 东 紧 (没 紧
 (明 (东
 东 港 2017 9 (
 327 2 OppenheimerFunds ETFs (明
 Oppenheimer Russell 1000 Dynamic Multifactor ETF (OMFL),
 0.29% Oppenheimer Russell 2000 Dynamic Multifactor ETF (OMFS),

- 0.39% (CBOE Russell
1000 Index Russell 2000 Index (5 东
东 掘 京
活 金 浦 (港
浦 (港 槛 达
(策免 紧
(策免东 (3 John
Hancock ETF (明 John Hancock Multifactor Small
Cap ETF JHSC (0.5% ()
Dimensional Fund Advisors ()
明 750 明 (明 4% ()
紧 (4%
- **ETF:** 1 J.P. Morgan 5 ETF (Russell
1000 Index (明 JPMorgan U.S. Dividend
ETF (JDIV) (JPMorgan U.S. Minimum Volatility ETF (JMIN) (JPMorgan
U.S. Momentum Factor ETF (JMOM) (JPMorgan U.S. Quality Factor ETF
(JQUA) JPMorgan U.S. Value Factor ETF (JVAL) ()
0.12% (J.P. Morgan ETFs
2 OppenheimerFunds ETFs (明
Oppenheimer Russell 1000 Momentum Factor ETF (OMOM),
0.19% Oppenheimer Russell 1000 Quality Factor ETF (OQAL), 0.19%
Oppenheimer Russell 1000 Size Factor ETF (OSIZ), 0.19% Oppenheimer
Russell 1000 Value Factor ETF (OVLU), 0.19% Oppenheimer Russell 1000
Low Volatility Factor ETF (OVOL), 0.19% Oppenheimer Russell 1000
Yield Factor ETF (OYLD), 0.19% (CBOE
ETFs Russell 1000 Index (没 Russell
1000 紧 ()
 - **ETF** Phil Bak 达 ETF (明
Reverse Cap Weighted U.S. Large Cap ETF RVRS (0.29% ()

CBOE	个	S&P 500 Index
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4%编	即	
遍 (计 (港赌极 (
东 港赌 (港储	RVRS
敞达 (东
● ETF Aptus Capital Advisors		ETF (明
Aptus Fortified Value ETF FTVA (0.79% (CBOE
FTVA	Solactive US Large & Mid Cap Index	
50	REITs (
盘 (编的紧	块货 ETF
浦 (0.5% 没	紧 (
敞 ((
● ETF 1 First Trust		ETF (明 First
Trust SMID Cap Rising Dividend Achievers ETF SDVY (0.6% (
Nasdaq	100	
(聚 (既	
Nasdaq US Benchmark Index	25% (
3 活 5 (没 12	没 储	
付 港 25% 12	覆 港 65%	
5 东 的 2017 9 (
8.01 162 监 (极		
的 2 Advisors Asset Management	港	ETFs (明
AAM S&P 500 High Dividend Value ETF (SPDV)		AAM S&P
Emerging Markets High Dividend Value ETF (EEMD) (0.29%	
0.49% ((
S&P 500 Index S&P Emerging Plus LargeMidCap Index		聚 港
(

- (紧
- 活 2.5% 2.5% 紧 储 (
- 货 紧 ((
- 明 5
- 的 (没
- **ETF iShares** ETF (明

iShares U.S. Dividend and Buyback ETF DIVB (0.25% (

CBOE Morningstar (

聚 港 2017 9 30 (

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聚 港
 - **ETF PowerShares** ETF (

S&P 500 赌 港 遍 明

PowerShares S&P 500 Rising Rates Portfolio (S&P 500

S&P 500 60 10 浦

赌编 紧 聚 (及

港 (
 - **ETF Virtus** ETF (明

Virtus Glovista Emerging Markets ETF EMEM (0.68% (

Glovista Investments 可 东 15

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- **盖 ETF** Direxion 盖 ETF (明 Direxion Daily
Pharmaceutical & Medical Bull 3X Shares (PILL) (smart-beta
Dynamic Pharmaceutical Intellidex Index 3 Direxion
明 (盖 PILL
港 盖 (0.94% 港 1.12%

- **ETF** Whitford Asset Management 达 ETF (明
Volshares Large Cap ETF (0.65% 货
Whitford (Solactive US Large Cap Index 500
(没 东 紧 ()
没 (25 (没 3.9%
(2.5% 聚 港

- **ETF** 2.08 Innovator IBD 50 Fund FFTY
东关 ETF 东关 ETF IBD 50 Index
货 (()
较进 (FFTY 较个 IBD 50 Index ()
7000 50 (货 没)
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(东 的)
策 (港)
5 (没 10 (3.5% (耳)
3% (2% (1% ()
0.5% (货)
(单础 ()
50%

E ETF

- **ETFs of ETFs:** Vanguard ETFs of ETFs (明
Vanguard Total Corporate Bond ETF Shares VTC (0.07% ()

Nasdaq	Bloomberg
Barclays U.S. Corporate Bond Index	ETFs (Vanguard
Short-Term Corporate Bond ETF VCSH	(220
Vanguard Intermediate-Term Corporate Bond ETF VCIT	(180
Vanguard Long-Term Corporate Bond ETF VCLT	(
20	ETF 0.07% (VTC
	ETF 导

F ETF

G ETN ETC

H 东关 ETF

- **ETFs:** Vanguard 东关 ETFs (5

货 货 (明 Vanguard U.S. Minimum Volatility ETF (Vanguard U.S. Value Factor ETF (Vanguard U.S. Momentum Factor ETF (Vanguard U.S. Liquidity Factor ETF (Vanguard U.S. Quality Factor ETF Vanguard U.S. Multifactor ETF 货

0.13% (货 0.18% (达 东关

ETFs (

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(货 免 东 ETF

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Zhiwu Chen, Roger Ibbotson Wendy Hu 的

2010 9 遍 Liquidity as an Investment Style 净

货 (达

紧

- **ETFs of ETFs:** FormulaFolios 东关 ETFs of

ETFs (明 FormulaFolios Smart Growth ETF FMSG

FormulaFolios Tactical Growth ETF FFTG (0.71%

1.00% (CBOE FFSG 货 ()
 (50% ETFs (50% 掘
 没 (几 免 货 免 京 免 的
 赌 盘 (浦 (货
 50% 50% (货 50%
 的 FFTG 货 (

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 的 (聚 东 ()
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- **ETF** iShares 东关 货 ()
 (货 明 iShares Evolved U.S. Consumer Staples ETF ()
 iShares Evolved U.S. Discretionary Spending ETF (iShares Evolved U.S.
 Financials ETF (iShares Evolved U.S. Healthcare Staples ETF (iShares
 Evolved U.S. Innovative Healthcare ETF (iShares Evolved U.S. Media and
 Entertainment ETF (iShares Evolved U.S. Technology ETF 没 货
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- **ETF** Amplify ETFs 东关 几 ETF ()
 明 Amplify Blockchain Leaders ETF ()
 货 敞 Emerita Capital Indices EQM Indexes
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 活 (获
 活 几 活 关 ETF

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ETFs (ETFs

- **ETF** iShares 东关 ETF (明 iShares
Gold Exposure ETF (浦获 (
- 达 聚 (浦获
- ETF ETNs 关 东关 (货
- Bloomberg Composite Gold Index 达 (
- 浦获 (货 关 (
- 的 的
- **ETF** AdvisorShares 东关 ETF (
- 了活达 (明 AdvisorShares VICE ETF
- ACT (0.75% (货
- 了 达 达 (活 达
- 净 东 货 (
- 了 (
- 达 (达
- 京 东
- **ETF** First Trust 东关 ETF (明 First
- Trust Municipal High Income ETF FMHI (0.55% (Nasdaq
- 惯范 力 (
- 究浦 (浦 监 敞 14 40%
- 场 敞 5000
- ((敞 10% 敞

2. 计

A 2017 10

Derivative Exchange	OCTOBER				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	2043387	27880.6	37699633	212746	16700800	196452	237678993	1307440
Bolsa de Valores de Colombia	NA	NA	26	0.312071	NA	NA	1566	19.3227
Bourse de Montreal	7131	40.4197	285325	35124	187683	1175.33	4974909	643434
CBOE Futures Exchange	NA	NA	5866945	NA	NA	NA	61872488	NA
Chicago Board Options Exchange	44019706	NA	NA	NA	410705405	NA	NA	NA
CME Group	13816939	2412770	35477557	4374010	139732632	22188600	416738405	49255500
ICE Futures US	1333	201	2190239	197148	60950	8355	53044046	5154130
International Securities Exchange	105832	NA	NA	NA	1072695	NA	NA	NA
MexDer	272	7.04443	47896	1207.64	20094	522.091	820241	18918
Nasdaq - US	234644	NA	NA	NA	2276030	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	1173212	53036.6	694910	76307.1	8961775	398798	8434456	1105680
BSE India Limited	NA	NA	1	0.0118895	114	1.27967	44102	500.077
Bursa Malaysia Derivatives	1607	20.3343	137536	2667.34	18056	124.218	1700624	31922.9
China Financial Futures Exchange	NA	NA	643838	110104	NA	NA	7929764	1236400
Hong Kong Exchanges and Clearing	2608722	272220	6107351	670543	26456802	2537850	60540649	6091950
Japan Exchange Group	3802514	NA	24090840	981552	26580668	NA	221386489	9145210
Korea Exchange	33069218	2364580	4118616	234130	445050472	32575800	52386952	3185280
National Stock Exchange of India	119056866	1649430	4238220	55324.1	1102053690	14074100	45184094	540144
Singapore Exchange	1266838	NA	11288112	NA	6457751	NA	114360184	NA
TAIFEX	14958643	264937	4411274	222642	149428152	2501880	46443212	2179810

Thailand Futures Exchange	119383	NA	2628626	NA	893792	NA	21386163	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	13470	61.9397	36642	168.937	68214	308.9	540943	2363.26
BME Spanish Exchanges	828649	9811.39	936268	89247.9	3339149	38046.1	6640802	613223
Borsa Istanbul	18910	65.2676	4647931	16120.6	247932	799.201	36508778	122060
Budapest Stock Exchange	0	0	18883	27.2692	0	0	248366	314.234
Dubai Gold & Commodities Exchange	NA	NA	14631	129.779	NA	NA	111429	930.519
EUREX	27588288	1127290	24099932	1343990	314317127	12373000	344392084	17438200
Euronext	1241451	77069.5	2977458	225267	12045686	700910	35658722	2457470
ICE Futures Europe	868848	NA	1828918	NA	8130459	7967.11	23038309	1241670
Johannesburg Stock Exchange	400869	285.376	888403	23325.6	3673210	2165.74	16481815	354947
Moscow Exchange	2583413	5690.52	8937085	19030.7	32089480	63111.1	131985492	272611
Nasdaq Nordic Exchanges	635775	12504.7	3107408	60726.2	4955176	92497.3	31781688	544513
Oslo Bors	0	0	0	0	1319364	154.813	4368569	452.714
Tel-Aviv Stock Exchange	1782022	NA	NA	NA	25673843	NA	NA	NA
Warsaw Stock Exchange	19768	135.044	289020	3948.22	255272	1544.04	3847604	46886.2

B 2017 10 ETF

Exchange	OCTOBER		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	231	NA	NA
BM&FBOVESPA S.A.	15	1498.93	318759
Bolsa de Comercio de Santiago	265	11.757	0.23
Bolsa de Valores de Colombia	3	61.847	0.26
Bolsa de Valores de Lima	61	6.274	0.09
Bolsa Mexicana de Valores	23	1375.675	40.61
Nasdaq - US	333	637104.62	23568.05
NYSE	1457	319342.44	14773.98

TMX Group	642	5101.127	658.9
Asia - Pacific			
Australian Securities Exchange	140	1101.058	N/A
BSE India Limited	40	171.781	30.76
Bursa Malaysia	8	0.773	0.26
Hanoi Stock Exchange	NA	N/A	N/A
Hong Kong Exchanges and Clearing	136	10165.036	215.57
Indonesia Stock Exchange	14	1.993	0.27
Japan Exchange Group Inc.	246	32865.429	N/A
Korea Exchange	307	16174.679	3071.36
National Stock Exchange of India Limited	60	393.06	318.54
NZX Limited	23	18.356	1.6
Shanghai Stock Exchange	87	15470.05	906
Shenzhen Stock Exchange	53	23826.645	900.16
Singapore Exchange	70	118.96	NA
Taiwan Stock Exchange	95	3172.44	626.21
The Stock Exchange of Thailand	16	10.858	7.75
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	0.931	0.03
BME Spanish Exchanges	9	839.97	0
Borsa Istanbul	13	32.572	12.87
Botswana Stock Exchange	4	N/A	0
Bucharest Stock Exchange	1	0.046	0.15
Budapest Stock Exchange	1	0.117	0.05
Deutsche Boerse AG	1196	11446.385	321.33
Euronext	831	10229.363	157.44
Irish Stock Exchange	227	1.758	0.03
Johannesburg Stock Exchange	61	470.12	20
LSE Group	2567	40598.44	643
Luxembourg Stock Exchange	104	0	0
Namibian Stock Exchange	NA	N/A	N/A
Nasdaq Nordic Exchanges	37	608.686	26.25
Nigerian Stock Exchange	9	0.038	0.03
Oslo Bors	4	210.343	10.98
Saudi Stock Exchange (Tadawul)	3	31.304	0.18
SIX Swiss Exchange	1161	8906.7	82.42
Tehran Stock Exchange	10	57.662	10
Warsaw Stock Exchange	3	6.192	1.29
Wiener Borse	60	2.037	0.13

C 2017 10 ETF

Derivative Exchange	OCTOBER				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								
BATS Global Markets - US	13342368	NA	NA	NA	176187935	NA	NA	NA
BM&FBOVESPA	1720230	354835	0	0	28570537	5543490	0	0
Bourse de Montreal	683100	1115.43	NA	NA	9959207	16866.4	NA	NA
Chicago Board Options Exchange	29530472	NA	NA	NA	303800611	NA	NA	NA
International Securities Exchange	16895823	NA	NA	NA	188735179	NA	NA	NA
MexDer	0	0	0	0	247	0.0533484	0	0
Miami International Securities Exchange	5186883	NA	NA	NA	63679579	NA	NA	NA
Nasdaq - US	30110734	NA	NA	NA	338804059	NA	NA	NA
NYSE	24489199	3265.34	NA	NA	227967282	31024.2	NA	NA
Asia Pacific								
Hong Kong Exchanges and Clearing	247009	2322.13	326	2.94849	1935907	17489.3	6917	56.878
Japan Exchange Group	12000	NA	NA	NA	149107	NA	NA	NA
TAIFEX	12513	138.704	88495	1078.41	131180	1291.93	966856	10704.7
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	822	0.591685	NA	NA	3471	2.62196
Johannesburg Stock Exchange	0	0	970	0.297967	0	0	716076	27.7848

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