

# 国际指数动态

2018 年 1 月 )

**201801**

.....				2
1.				
2.				
3.				
4.				
5.				
6.				
7.				
.....				6
1.				
A	ETF			6
B	ETF			6
C	ETF			6
D	ETF			8
E	ETF			10
F	ETF			10
H	ETF			12
2.				
A	2017	12		12
B	2017	12	ETF	14
C	2017	12	ETF	15

Hang Seng

Solactive 6

Beta Beta

STOXX

AI

AI

## 1. Hang Seng

2018 1 8

Hang

Seng SCHK New Economy Index

29

## 2. Hang Seng

2018 1 22

Hang Seng SCHK Quality Growth Low Volatility Index

75

75

50

### 3. STOXX

2018 1 22 STOXX STOXX AI  
 Global Artificial Intelligence Index 200 AI

7000 STOXX Developed and Emerging Markets Total  
 Market Index STOXX

AI Yewno

AI

AI

AI

AI

### 4. Solactive

2018 1 12 Solactive

Solactive USD High Yield Corporates Total Market 0-5 Year Index (SOLHYCST)

Solactive USD High Yield Corporates Total Market Low Beta Index (SOLHYCLB)

Solactive USD High Yield Corporates Total Market High Beta Index (SOLHYCHB)

Deutsche Asset Management

ETF

SOLHYCST

5

SOLHYCLB

Beta

SOLHYCHB

Beta

Beta

Beta

3%

## 5. Solactive

2018 1 11 Solactive Equileap

Equileap Global Gender Equality 100 Leaders Index

100

UBS

ETF

23

Equileap

ESG

35

19

100

## 6. Solactive

2018 1 25 Solactive

Solactive Sustainability Index Europe

Solactive

Arabesque S-Ray

ESG

ESG

Arabesque S-Ray

Arabesque

500

ESG

5

Solactive (

)

Solactive Europe 675 Index

## 7. Solactive

2018 1 26 Solactive Electric Vehicles  
and Future Mobility Index

5

KraneShares Electric Vehicles and Future Mobility ETF

KARS

Electric Vehicles and Future Mobility Index

64

A 1 24

76

2018 1 ETFs 40 2017 1  
 17 2016 1 2015 1 13 2018 ETF  
 GraniteShares 17 2017  
 10 Smart Beta  
 1 2  
 1 ETF 2 Innovation Shares  
 ETF

**1. 1 ETF ETN ETC**

**A ETF**

**B ETF**

**C ETF**

- **LGBT ETF: InsightShares** ETF InsightShares LGBT  
 Employment Equality ETF (PRID) 0.65% ETF  
 LGBT HRC's Corporate  
 Equality Index (CEI) CEI LGBT  
 LGBT CEI 85  
 100 10 12

LGBT

- **ETF: KraneShares** ETF  
 KraneShares Electric Vehicles and Future Mobility Index ETF (KARS)  
 0.69% KARS

	5			
	1	64		40
	23.3	15.7		
●	<b>ETF:</b>	InsightShares	ETF	InsightShares
	Patriotic Employers ETF (HONR)		0.65%	ETF
		Victory Media		
	Victory Media			
		Victory Media		
			Solactive US Large & Mid Cap Index	
				10
		2500		
		2018		104
	UBS Optimus			
●	<b>ETF:</b>	1 First Trust	ETF	The First Trust Indxx
	Innovative Transaction & Process ETF (LEGR)		0.65%	ETF
				100
		2 Reality Shares		ETF
	Reality Shares Nasdaq NexGen Economy ETF (BLCN)			0.68%
	Nasdaq	ETF	Reality Shares Nasdaq Blockchain Economy	
	Index			



**D ETF**

- **ETF:** Arrow Funds ETF Arrow Dogs of the World ETF (DOGS) 0.65% ETF 2017  
Arrow DWA Country Rotation ETF (DWCR)

DWCR DOGS DOGS

48

ETF

75%

20%

- **ETF:** 1 Fidelity Investments ETFs  
Fidelity International High Dividend ETF (FIDI) Fidelity International Value Factor ETF (FIVA) 0.39% FIDI  
FIVA 2 Regents Park Affinity ETF Affinity World Leaders Equity ETF (WLDR) 0.47% Cboe WLDR  
Thomson Reuters Global Developed Index

“Affinity Score”

Affinity Score

25%

3 American

Century ETF American Century STOXX U.S. Quality

Value ETF (VALQ) 0.29% VALQ

STOXX USA 900 Index

- **ETF: Motley Fool Asset Management Motley Fool**

	ETF	Motley Fool 100 Index ETF
(TMFC)	0.50%	Cboe ETF Motley Fool
100 Index	Motley Fool	
Motley Fool		“ ”
“Fool IQ”	150	
100		
  
- **ETF: Innovation Shares ETF Innovation**

Shares NextGen Protocol ETF (KOIN)	0.65%	
ETF		1
	100	
	15	
7		40 1
42		
  
- **ETF: Strategy Shares ETF Strategy**

Shares Nasdaq 7HANDL Index ETF (HNDL)	0.96%	Nasdaq
ETF	50/50	
	ETF	30
ETF 70	ETF	
ETF	50%	
	ETF	50%
ETF		Nasdaq-100 Index
		12
	ETF	ETF

HNDL

23

**E**

**ETF**

- **ETF: Deutsche Asset Management** ETF  
 Xtrackers Short Duration High Yield Bond ETF (SHYL) 0.20%  
 Solactive USD High Yield Corporates Total Market 0-5 Year Index (SOLHYCST)  
 20 272 477  
 10  
 4 15  
 5
  - **ETF: J.P. Morgan** ETF **JPMorgan USD**  
 Emerging Markets Sovereign Bond ETF (JPMB) 0.39%  
 JPMB JPMorgan  
 Emerging Markets Risk-Aware Bond Index  
 JPMB
  - **ETF: American Century** ETF **American Century**  
 Diversified Corporate Bond ETF (KORP) 0.45%
- 35

**F**

**ETF**

**G**

**ETN**

**ETC**

- **ETNs: Barclays** 15 **ETNs** iPath ETN

ETNs 0.45%

0.75%

- iPath Series B Bloomberg Agriculture Subindex Total Return ETN (JJAB)
- iPath Series B Bloomberg Aluminum Subindex Total Return ETN (JJUB)
- iPath Series B Bloomberg Coffee Subindex Total Return ETN (BJO)
- iPath Series B Bloomberg Copper Subindex Total Return ETN (JJCB)
- iPath Series B Bloomberg Cotton Subindex Total Return ETN (BALB)
- iPath Series B Bloomberg Energy Subindex Total Return ETN (JJEB)
- iPath Series B Bloomberg Grains Subindex Total Return ETN (JJGB)
- iPath Series B Bloomberg Industrial Metals Subindex Total Return ETN (JJMB)
- iPath Series B Bloomberg Livestock Subindex Total Return ETN (COWB)
- iPath Series B Bloomberg Nickel Subindex Total Return ETN (BJJN)
- iPath Series B Bloomberg Platinum Subindex Total Return ETN (PGMB)
- iPath Series B Bloomberg Precious Metals Subindex Total Return ETN (JJPB)
- iPath Series B Bloomberg Softs Subindex Total Return ETN (JJSB)
- iPath Series B Bloomberg Sugar Subindex Total Return ETN (SGGB)
- iPath Series B Bloomberg Tin Subindex Total Return ETN (JJTB)

- **VIX ETNs** Barclays 2 VIX ETNs 2019 1  
iPath Cboe ETNs  
iPath S&P 500 VIX Short-Term Futures ETN (VXX) the iPath S&P  
500 VIX Mid-Term Futures ETN (VXZ) ETNs iPath  
Series B S&P 500 VIX Short-Term Futures ETN (VXXB) iPath Series B S&P  
500 VIX Mid-Term Futures ETN (VXZB)
- **ETNs:** Bank of Montreal (BMO) REX Shares  
ETNs BMO REX MicroSectors FANG+ Index 3X Leveraged ETNs  
(FNGU) BMO REX MicroSectors FANG+ Index -3X Inverse Leveraged  
ETNs (FNGD) 0.95%

“ ” Facebook Netflix Google  
 ETNs 300% -300%

## H ETF

- **ETF: J.P. Morgan** ETF  
 JPMorgan Long/Short ETF (JPLS) 0.69% ETF

- **ETF: Amplify** ETF Amplify  
 Transformational Data Sharing ETF (BLOK) 0.70%  
 ETF

ETF

“ ” “ ”

## 2.

### A 2017 12

Derivative Exchange	DECEMBER				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	1488248	13914.4	35183655	182987	19972818	232489	309127546	1686220
Bolsa de Valores de Colombia	NA	NA	127	1.57113	NA	NA	1734	21.383
Bourse de Montreal	5245	NA	970470	NA	193038	1176.11	6243975	679771
CBOE Futures Exchange	NA	NA	5779878	NA	NA	NA	73991390	NA

Chicago Board Options Exchange	40613580	NA	NA	NA	496337160	NA	NA	NA
CME Group	13130840	2365140	46108054	5898380	168773253	27345300	504155607	60326200
ICE Futures US	589	90	5559575	371751	63559	8748	61085119	5734980
International Securities Exchange	109101	NA	NA	NA	1353210	NA	NA	NA
MexDer	252	6.15694	130071	3155.84	20625	535.377	994120	23186.9
Nasdaq - US	208189	NA	NA	NA	2758019	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	783650	35941.9	600619	187173	10884443	485143	9738002	1371340
BSE India Limited	NA	NA	NA	NA	114	1.27967	44102	500.077
Bursa Malaysia Derivatives	1091	12.3235	162698	3379.09	20285	152.201	2034237	38745.9
China Financial Futures Exchange	NA	NA	931802	160130	NA	NA	9825623	1563050
Hong Kong Exchanges and Clearing	2427103	284861	7221329	853643	31935369	3161540	75546018	7843350
Japan Exchange Group	2555974	NA	24667048	1387540	33347953	NA	279090996	11851400
Korea Exchange	50145526	3721600	6987969	403001	554765334	40801200	66332720	3984510
National Stock Exchange of India	123101774	1776410	4769247	63808.7	1362724693	17840000	54332172	662616
Singapore Exchange	921894	NA	12573294	NA	8531404	NA	141164086	NA
TAIFEX	20119411	355677	6013043	296839	186736963	3164940	57798917	2745490
Thailand Futures Exchange	101795	NA	2328412	NA	1081681	NA	26321073	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	9715	45.4535	39125	184.497	94573	430.701	629343	2770.51
BME Spanish Exchanges	556850	6743.74	655110	64985	4303701	49633.1	8037727	749387
Borsa Istanbul	12755	44.8962	3868510	13955.8	277937	903.523	44883102	151444
Budapest Stock Exchange	0	0	31911	47.1002	0	0	307897	402.793
Dubai Gold & Commodities Exchange	NA	NA	15030	137.211	NA	NA	140615	1196.85
EUREX	25062925	1064790	44021491	2312980	372741102	14911300	422686646	21780200
Euronext	1115799	71867.7	2940792	225964	14677562	869546	41912510	2943220
ICE Futures Europe	865116	827.842	5396164	492831	11034747	15691.7	36545692	3579620

Johannesburg Stock Exchange	325466	121.781	2989174	65989	4420461	2446.69	20397512	445145
Moscow Exchange	2717292	6016.44	9042956	20274	38061837	76594.3	152629708	318673
Nasdaq Nordic Exchanges	464666	9083.1	3995056	63225.9	6111718	115031	39065778	670995
Oslo Bors	61639	NA	220282	NA	1524062	154.813	5056927	452.714
Tel-Aviv Stock Exchange	3386554	NA	NA	NA	32388214	NA	NA	NA
Warsaw Stock Exchange	17243	118.622	400887	5524.55	304494	1884.66	4582943	57077

## B      2017   12                      ETF

Exchange	DECEMBER		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BATS Global Markets	250	319889.39	0
BM&FBOVESPA S.A.	15	1448.609	295992
Bolsa de Comercio de Santiago	265	7.486	0.23
Bolsa de Valores de Colombia	3	26.969	0.24
Bolsa de Valores de Lima	61	3.94	0.09
Bolsa Mexicana de Valores	22	1028.4	29.84
Nasdaq - US	337	769651.15	25635.21
NYSE	1498	346242.37	15479.28
TMX Group	653	5949.088	628
<b>Asia - Pacific</b>			
Australian Securities Exchange	129	1176.876	NA
BSE India Limited	41	255.104	527.79
Bursa Malaysia	9	6.29	0.75
Hanoi Stock Exchange	NA	NA	NA
Hong Kong Exchanges and Clearing	133	10372.964	198.63
Indonesia Stock Exchange	14	1.407	0.4
Japan Exchange Group Inc.	254	32202.491	NA
Korea Exchange	325	22715.836	5074.3
National Stock Exchange of India Limited	61	472.834	386.52
NZX Limited	23	17.163	1.39
Shanghai Stock Exchange	87	22969.397	1492
Shenzhen Stock Exchange	52	57371.663	1629.82
Singapore Exchange	64	148.979	NA
Taiwan Stock Exchange	98	3810.31	734.84
The Stock Exchange of Thailand	16	10.919	6.1

<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange (ATHEX)	1	0.252	0.03
BME Spanish Exchanges	8	358.8	0
Borsa Istanbul	13	30.046	12.31
Botswana Stock Exchange	4	NA	0.01
Bucharest Stock Exchange	1	0.088	0.2
Budapest Stock Exchange	1	0.122	0.05
Deutsche Boerse AG	NA	NA	NA
Euronext	804	12957.949	151
Irish Stock Exchange	244	0.096	0.01
Johannesburg Stock Exchange	63	303.314	19
LSE Group	2608	31069.845	549
Luxembourg Stock Exchange	104	0	0
Namibian Stock Exchange	4	1.119	0.01
Nasdaq Nordic Exchanges	37	749.611	24.84
Nigerian Stock Exchange	9	0.034	0.05
Oslo Bors	4	139.264	8.83
Saudi Stock Exchange (Tadawul)	3	27.061	0.14
SIX Swiss Exchange	1170	9902.807	82.72
Tehran Stock Exchange	10	57.664	11
Warsaw Stock Exchange	3	3.591	1.24
Wiener Borse	59	1.761	0.11

## C      2017 12      ETF

Derivative Exchange	DECEMBER				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>								
BATS Global Markets - US	13785635	NA	NA	NA	203994229	NA	NA	NA
BM&FBOVESPA	2007813	428288	0	0	31666541	6287300	0	0
Chicago Board Options Exchange	28552056	NA	NA	NA	363702411	NA	NA	NA
International Securities Exchange	19013362	NA	NA	NA	227656519	NA	NA	NA
MexDer	0	0	0	0	247	0.0533484	0	0



Miami International Securities Exchange	5322860	NA	NA	NA	74654817	NA	NA	NA
Nasdaq - US	33201677	NA	NA	NA	405040187	NA	NA	NA
NYSE	24892840	5771.73	NA	NA	277938488	40178.7	NA	NA
<b>Asia - Pacific</b>								
Hong Kong Exchanges and Clearing	227525	2370.47	172	1.66349	2619081	24605.9	7449	62.3833
Japan Exchange Group	6040	NA	NA	NA	168187	NA	NA	NA
TAIFEX	14694	171.049	114553	1280.07	165967	1664.87	1224271	13538.7
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	430	0.3	NA	NA	5 714	4.2
Budapest Stock Exchange	NA	NA	0	0	NA	NA	2	0
Johannesburg Stock Exchange	0	0	64 640	8.4	0	0	782 526	36.9

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