

# 国际指数动态

2018年4月)

.....		2
1.	ASIA INDEX .....	2
2.	SOLACTIVE .....	2
3.	SOLACTIVE & .....	3
4.	STOXX LDI .....	3
5.	SOLACTIVE .....	3
.....		4
1.	4 ETF ETN ETC .....	4
A	ETF .....	4
B	ETF .....	4
C	ETF .....	4
D	ETF .....	6
E	ETF .....	7
F	ETF .....	8
H	ETF .....	8
2.	.....	10
A	2018 3 .....	10
B	2018 3 ETF .....	12
C	2018 3 ETF .....	13

Asia Index

	STOXX	LDI	LDI
Liability Driven Investing			Solactive
&			
		Solactive	

## 1. Asia Index

2018	4	2	Asia Index		
			S&P BSE Arbitrage Rate Index	100%	S&P BSE
			SENSEX Total Return Index	100%	S&P BSE SENSEX Futures Excess
			Return Index		

## 2. Solactive

2018	4	11	Solactive		
			Solactive High Dividend Maximum Upside Volatility Indices		
			Solactive	Solactive High Dividend Upside Volatility	
			Euro 5% AR Index	50	

### 3. Solactive &

2018 4 17 Solactive &  
Solactive Autonomous & Electric Vehicles Index

ARTIS Algorithmic Theme Identification System

Solactive

75

5

### 4. STOXX LDI

2018 4 19 STOXX iSTOXX RiskFirst LDI Indices. LDI  
Liability Driven Investing

iSTOXX RiskFirst LDI

Indices

LDI

STOXX

RiskFirst

12

LDI

### 5. Solactive

2018 4 20 Solactive UBS

Solactive UBS Development Bank Bond Index Family

36

2018 4 ETF 25  
14 11 ETF ETF  
ETF ETF  
ESG ETF  
ETF ETF 89

**1. 4 ETF ETN ETC**

**A ETF**

**B ETF**

**C ETF**

- **ETF:** State Street Global Advisors

ETF Select Sector SPDRs ETF family

Communication Services Select Sector SPDR Fund (XLC)

ETF 2018 9 28

GICS GICS
  
- **ETF:** Pacer ETFs

ETF The Pacer Military Times Best Employers ETF (VETS)

0.60% Nasdaq ETF "

"

60% 2

2018 1 37
  
- **ETF:** iShares ETF iShares

U.S. Infrastructure ETF (IFRA) 0.40% CBOE

IFRA NYSE FactSet U.S. Infrastructure Index FactSet

Revere Business Industry Classification System 95

50%
  
- **ESG ETF:** iShares ESG ETF iShares MSCI

USA Small-Cap ESG Optimized ETF (ESML) 0.17% CBOE

ETF

ETF MSCI USA Small Cap Extended ESG Focus Index

MSCI USA Small Cap Index

ESG

- **ETF:** Global X X Autonomous & Electric Vehicles ETF (DRIV) 0.68% Global Nasdaq

DRIV 26 / 5 15 30 3 30

- **ETF:** ProShares ProShares Online Retail ETF 25% ETF ETF

**D ETF**

- **smart beta ETF:** 1 Deutsche Asset Management smart beta ETF Xtrackers Russell 1000 US QARP 0.19% ETF Russell 1000 Index

Russell 1000 Index 289 QARP 20.6% 18.5 17.7 2 First Trust smart beta ETF (FTW) ETF First Trust Taiwan AlphaDEX Fund First Trust India NIFTY 50 Equal Weight ETF (NFTY) 0.80% AlphaDex ETF smart beta

NFTY smart-beta ETF

NIFTY 50 Equal Weight Index

- **ETF:** Pacer Funds 4 ETFs  
Pacer CFRA-Stovall Global Seasonal Rotation Index ETF Pacer CFRA-Stovall Small Cap Seasonal Rotation Index ETF Pacer CFRA-Stovall Large Cap Seasonal Rotation Index ETF Pacer CFRA-Stovall Equal Weight Seasonal Rotation Index ETF 4 ETFs S&P Global 1200 Index S&P SmallCap 600 Index S&P 500 Index S&P 500 Equal Weight Index. 1 1 4 30  
5 1 11 1  
4

**E ETF**

- **ETF:** FlexShares ETF  
FlexShares High Yield Value-Scored US Bond Index Fund  
ETF  
18 1 1.5  
8%  
5%
- **ETF:** Goldman Sachs ETF  
Goldman Sachs Access Inflation Protected USD Bond ETF ETF  
FTSE



ETF

- **&AI ETF:** Direxion  
 ETF Direxion Daily Robotics, Artificial Intelligence &  
 Automation Index Bull 3X Shares (UBOT) 1.22%  
 UBOT Global X Robotics & Artificial Intelligence ETF  
 (BOTZ) UBOT 300%  
 30

**F ETF**

- **ETF:** iShares ETF iShares  
 Bloomberg Roll Select Commodity Strategy ETF (CMDY) 0.28%  
 ETF K-1  
 tax forms CMDY Bloomberg Roll Select Commodity Index  
 22

**G ETN ETC**

- **ETN:** Goldman Sachs ETN  
 Large Cap Growth Index-Linked ETN (FRLG) 1.46%  
 Russell 1000 Index 2

**H ETF**

- **ETF:** Little Harbor Advisors  
 LHA Market State U.S. Tactical ETF (MSUS)  
 1.25% CBOE ETF

ETF		ETF			
				0%	
160%				MSUS	
				ETF	
ETF		VictoryShares U.S. 500 Volatility Wtd Index Fund (CFA)			
ETF		500			
●		<b>ETF:</b> Prudential			ETF
		PGIM Ultra Short Bond ETF (PULS)	0.15%		
		ETF			
			1		3
●		<b>ETF:</b> VanEck		ETF	VanEck Vectors
		Real Asset Allocation ETF (RAAX)	0.74%		
		ETF			ETF
				ETP	ETF
		"	"		
		100%		ETF	
		" Real Asset Model"			
●		<b>ETF:</b> Principal Financial Group			
ETF		Principal Investment Grade Corporate Active ETF (IG)			
		0.26%		"	"
					ETF
		Bloomberg Barclays U.S. Corporate Investment Grade Bond Index			
		10%	3	7.5	ETF
					ETF
●		<b>ETF:</b> Hartford Funds			
		ETF		Hartford Schroders Tax-Aware Bond ETF	
		(HTAB)			

ETF 0.39%

ETF HTAB

25%

ETF

- **ETF** WisdomTree ETFs

WisdomTree Global Multifactor Fund WisdomTree International

Multifactor Fund WisdomTree Emerging Markets Multifactor Fund

ETF

ETF

0

WisdomTree International

Multifactor Fund

## 2.

### A 2018 3

Derivative Exchange	MARCH				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	1846653	11203.1	58872641	345825	5165872	38449.7	144345213	860459
Bolsa de Valores de Colombia	0	0	454	6.00625	0	0	826	11.0607
Bourse de Montreal	3335	83.8119	1072981	151512	14336	370.049	2103479	299968
CBOE Futures Exchange	NA	NA	5910046	NA	NA	NA	22438455	NA

Chicago Board Options Exchange	49063559	NA	NA	NA	171176570	NA	NA	NA
CME Group	18558234	2962020	74053307	9730350	66176793	11282800	183633427	24256400
ICE Futures US	300	0	6181922	398997	300	0	12032169	841732
International Securities Exchange	NA	NA	NA	NA	170313	NA	NA	NA
MexDer	554	14.3298	138060	3600.87	2735	70.6876	217229	5622.9
Nasdaq - US	291208	NA	NA	NA	1122357	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	1029046	46709.5	1919536	211564	3253672	151134	3706514	417625
BSE India Limited	NA	NA	16	0.205028	NA	NA	16	0.205028
Bursa Malaysia Derivatives	571	0.0440392	185072	4409.36	2628	25.1481	545352	12599
China Financial Futures Exchange	NA	NA	1163035	202405	NA	NA	3019896	534447
Hong Kong Exchanges and Clearing	3159470	361708	10104582	1149360	10845028	1273400	29916889	3523780
Japan Exchange Group	3520035	NA	37475355	1899340	10666004	NA	96438318	4413970
Korea Exchange	54867840	4002960	9173119	494504	188626030	13834100	24847070	1316370
National Stock Exchange of India	166029327	2310370	6313352	82011	444159531	6357380	17764499	238195
Singapore Exchange	1179337	NA	13504214	NA	3027159	NA	42680803	NA
TAIFEX	17467653	327078	8092340	401082	51630897	963661	20303507	1021520
Thailand Futures Exchange	111147	NA	3904229	NA	421105	NA	10900444	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	7446	37.9497	58220	299.446	24339	128.448	209292	1105.55
BME Spanish Exchanges	363325	4343.27	707010	68774	1087720	13336.3	2147987	214061
Borsa Istanbul	7832	28.6926	3531074	12716.9	36076	135.15	12880765	48408.9
Budapest Stock Exchange	0	0	31417	46.6445	0	0	98346	150.851

Dubai Gold & Commodities Exchange	NA	NA	12880	117.071	NA	NA	47147	441.621
EUREX	9521521	47294900	40812304	76124600	88425854	50730200	111802923	80254000
Euronext	1671409	107157	3617240	278908	3056996	201998	6625352	530263
ICE Futures Europe	NA	NA	NA	NA	2332408	3122.06	5156635	516221
Johannesburg Stock Exchange	453880	231.434	2587791	71624.6	1157155	539.874	4661434	130690
Moscow Exchange	3850330	9529.84	14522807	35136.2	11173874	27466.5	38214450	93690.1
Nasdaq Nordic Exchanges	513461	9498.02	4340570	70157.3	1589253	30452.8	11774573	212297
Oslo Bors	45803	426.886	224449	21.4248	45855	937.386	224646	22.6667
Tel-Aviv Stock Exchange	2691762	NA	NA	NA	9702936	NA	NA	NA
Warsaw Stock Exchange	39953	270.571	607054	8222.6	90434	642.796	1197253	16915.7

## B      2018   3      ETF

Exchange	MARCH		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BATS Global Markets	269	496640.59	0
BM&FBOVESPA S.A.	15	1567.108	239917
Bolsa de Comercio de Santiago	265	5.33	0.21
Bolsa de Valores de Colombia	3	38.876	0.29
Bolsa de Valores de Lima	64	8.182	0.11
Bolsa Mexicana de Valores	22	1403.384	48.31
Nasdaq - US	342	986740.57	35967.47
NYSE	1538	470113.8	22416.27
TMX Group	683	7733.664	910.6
<b>Asia – Pacific</b>			
Australian Securities Exchange	146	1243.894	NA
BSE India Limited	41	291.486	48.66
Bursa Malaysia	10	3.101	0.4
Hong Kong Exchanges and Clearing	133	13318.975	310.63
Indonesia Stock Exchange	15	0.13	0.72
Japan Exchange Group Inc.	241	56226.127	NA
Korea Exchange	353	31541.361	7512.45

National Stock Exchange of India Limited	61	629.798	288.81
NZX Limited	23	41.449	1.49
Philippine Stock Exchange	1	1.259	1.56
Shanghai Stock Exchange	90	18806.965	1989
Shenzhen Stock Exchange	54	29416.528	2040.56
Singapore Exchange	64	193.651	NA
Taiwan Stock Exchange	99	5992.907	1216.1
The Stock Exchange of Thailand	17	19	13.88
<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange (ATHEX)	1	0	0
BME Spanish Exchanges	8	0	0
Borsa Istanbul	9	17.832	10.37
Botswana Stock Exchange	4	NA	0.02
Bucharest Stock Exchange	1	0.082	0.13
Budapest Stock Exchange	1	0	0
Deutsche Boerse AG	1238	0	0
Euronext	796	0	0
Irish Stock Exchange	250	0	0
Johannesburg Stock Exchange	72	280.888	19
LSE Group	2759	29694.431	815
Luxembourg Stock Exchange	94	0	0
Namibian Stock Exchange	NA	NA	NA
Nasdaq Nordic Exchanges	37	0	0
Nigerian Stock Exchange	9	0.031	0.04
Oslo Bors	4	0	0
Saudi Stock Exchange (Tadawul)	3	16.223	0.16
SIX Swiss Exchange	1235	0	0
Tehran Stock Exchange	11	99.807	14
Warsaw Stock Exchange	3	0	0
Wiener Borse	NA	NA	NA

## C      2018   3      ETF

Derivative Exchange	MARCH				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	21220841	NA	NA	NA	62942650	NA	NA	NA
BM&FBOVESPA	1235674	303243	0	0	4209717	1015450	0	0
Bourse de Montreal	695189	1243.99	NA	NA	3173641	5786.06	NA	NA
Chicago Board Options Exchange	38317910	NA	NA	NA	119175228	NA	NA	NA
International Securities Exchange	24581908	NA	NA	NA	73970516	NA	NA	NA
Nasdaq - US	45873683	NA	NA	NA	135182763	NA	NA	NA
NYSE	32406203	6538.74	NA	NA	106780037	21797.2	NA	NA
<b>Asia – Pacific</b>								
Hong Kong Exchanges and Clearing	112268	1176.18	346	4.07732	510497	5678.24	1418	15.5824
Japan Exchange Group	20050	NA	NA	NA	36090	NA	NA	NA
TAIFEX	15723	183.883	128976	1500.47	43592	482.118	415298	4749.29
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	534	0.372237	NA	NA	1553	1.11498
Johannesburg Stock Exchange	0	0	108	13.4393	0	0	21894	16.9848

□

I J & I I