

国际指数动态

2018年6月)

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1.	M G I I 认	
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1.	I I I	
A	ETF	4
B	ETF	4
C	律 ETF	6
D	ETF	8
E	ETF	9
F	ETN ETC	9
G	ETF	9
2.	链	
A	2018 5 链	12
B	2018 5 ETF 链	13
C	2018 5 ETF 链	15

Asia Index Private Limited 认 链 S&P BSE 500
index BSE 认 Solactive
Solactive 划活 LGIM ESG
ESG ESG

1. Asia Index Private Limited 认

2018 6 28 Asia Index Private Limited 认
S&P BSE Diversified Financials Revenue Growth Index 链
S&P BSE 500 index BSE 认
扩 S&P BSE 500 index 么 市
75% 领
5% 么 6 12
师 素 师

2. Solactive

ESG

2018 6 7 Solactive
Solactive Australian Investment Grade Corporate Bond Select TR Index
AUD 件 BetaShares
Australian Investment Grade Corporate Bond ETF (CRED)
险 更 活
始 通 更险
7%

2018	6	18	Solactive	Legal & General Investment Management
LGIM			ESG	Solactive L&G ESG Index Family
			Solactive	ESG
低		更包		活
LGIM	ESG	通	Solactive Global Benchmark Series	时
				网 例
			么	活 ESG
	L&G ESG			Solactive L&G ESG Index Family
件	LGIM	活	活	师
		么		
2018	6	21	Solactive	
Solactive Blockchain Technology & Hardware Index			件	Horizons Blockchain
Technology & Hardware Index ETF				
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		始		件
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		扩	观	更
			么	团
		素	么	
2018	6			ETF 38
	16		扩	ETF 链 扩
Invesco		10		ETF 律 扩
ETF		8		ESG
损 例			始	球 ETF
Equbot		ETF		Ocean Capital Advisors
ETF of ETF				ETF

1. 6 ETF ETN ETC

A ETF

- **ETF: Franklin Templeton** ETF
Franklin Latin America ETF Franklin South Africa ETF
Franklin Saudi Arabia ETF 达
ETF 活 险 始 Franklin
Templeton 损 ETF FTSE Russell 险

B ETF

- **例 同 ETF: O'Shares** 链 例
ETF O'Shares Global Internet Giants ETF
(OGIG) 0.48% ETF O'Shares
52 始
Facebook Alphabet 同 6-6.5
OGIG 75 24 1
● **ESG ETF: Goldman Sachs** ESG ETF Goldman Sachs
JUST U.S. Large Cap Equity ETF (JUST) 0.20%
ETF 活 Just Capital Russell 1000
么 香
险 链
50
始
件
5 437 观 18 927
ETF 2017
12 21.5

- **ETF: State Street Global Advisors**
 - ETF Communication Services Select Sector SPDR Fund (XLC)
 - 0.13% ETF S&P Dow Jones MSCI
 - GICS (Global Industry Classification Standard) 2015
 - 低 GICS
 - SPDR ETF 始
 - XLC 件 Technology Select Sector SPDR Fund (XLK)
 - Consumer Discretionary Select Sector SPDR Fund (XLY)

- **ETF: Reality Shares**
 - ETF Reality Shares Nasdaq NexGen Economy China ETF (BCNA)
 - 0.78% Nasdaq 始 活 师
 - 损 关 ETF
 - 链
 - A H ADR
 - 团 观 领
 - 30-100
 - 损 ETF 件
 - 认 6 1 BCNA 观
 - 5.594 5374

- **ETF: iShares**
 - ETF iShares Robotics and Artificial Intelligence ETF (IRBO)
 - 0.47% IRBO 更
 - 43 例
 - 链 领
 - 扩 AI 险 20
 - 10 5
 - 达 11 90 IRBO

- **ESG ETF:** Vanguard ESG ETF 达
Cboe BZX ETF 件
ETF 0.15 ETF 件 ESG
缺 件
例
- **ETF:** ALPS ETF ALPS
Clean Energy ETF (ACES) 0.65% Cboe BZX
ACES CIBC Atlas Clean Energy Index
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5 么
5 ACES 32
- C 律 ETF**
- **ETF:** Equbot 球 ETF AI
Powered International Equity ETF (AIIQ) 0.79%
ETF IBM Watson 素
ETF Watson 10 活 件
扩 12 么
80-250 Watson
划件 10% ETF 件
- **链 律 ETF:** Amplify 活 链 损 ETF
ETF Amplify EASI Tactical Growth ETF (EASI) 0.75%
ETF 件 ETF

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ETF

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- **ETF of ETFs: Ocean Capital Advisors**

	损 ETF	ETF	Rogers AI Global Macro ETF	
(BIKR)	1.18%		BIKR	ETF
		师	ETF	ETF
	球	素	素	素 18
		师	活	
6	BIKR	ETF	39	低
		7.15	迪	4.17
	3.96	3.54	BIKR	
	件		ETF	6
ETF		24.65		

D ETF

- **ETF: Invesco** 10 ETF
 - Invesco BulletShares 2019 Municipal Bond ETF
 - Invesco BulletShares 2020 Municipal Bond ETF
 - Invesco BulletShares 2021 Municipal Bond ETF
 - Invesco BulletShares 2022 Municipal Bond ETF
 - Invesco BulletShares 2023 Municipal Bond ETF
 - Invesco BulletShares 2024 Municipal Bond ETF
 - Invesco BulletShares 2025 Municipal Bond ETF
 - Invesco BulletShares 2026 Municipal Bond ETF
 - Invesco BulletShares 2027 Municipal Bond ETF
 - Invesco BulletShares 2028 Municipal Bond ETF

ETF	2019-2028	iShares	iBonds
ETF	始 BulletShares		
	ETF	2019	2024

- **ETF: Fidelity Investments**

ETF	Fidelity Low Duration Bond Factor ETF (FLDR)
0.15%	Cboe BZX FLDR 活
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● **ETF: KraneShares** ETF

KraneShares CCBS China Corporate High Yield Bond USD Index ETF

(KCCB) 0.69% ETF

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5%

E **ETF**

● 换 **ETF: State Street Global Advisors** 换

ETF SPDR Gold MiniShares Trust (GLDM) 0.18%

GLDM 始 SPDR Gold Trust (GLD) GLDM

1/100 换 GLD 换

F **ETN** **ETC**

●

G **ETF**

● **ETF: Franklin Templeton**

ETF ETF 达 Franklin Liberty High Yield Corporate

ETF (FLHY), 0.40% Franklin Liberty International Aggregate Bond ETF

(FLIA), 0.35% Franklin Liberty Senior Loan ETF (FLBL), 0.45% FLHY

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ETF

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20% FLIA

FLBL 件

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- **ETF: First Trust** ETF
First Trust TCW Unconstrained Plus Bond ETF (UCON)
0.75% ETF 链
客 0 10
70% 60% 50% 低
ETF 师 31
- **ETF: Amplify Investments**
ETF Amplify Advanced Battery Metals and
Materials ETF (BATT) 0.72% ETF
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7500 领
始
10% 险 件
险 件
活

活 活 ESG ETF
35-55

- **换 ETF:** iShares 更换 包 ETF
iShares Gold Strategy ETF (IAUF) 0.25% Cboe BZX
IAUF 始 Bloomberg Composite Gold Index
险 件 险 换 ETF ETF
换 损换 ETF iShares Gold Trust
(IAU) 件 券
25 ETF 仓 件
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- **ETF:** Janus Henderson
MBS ETF Janus Henderson Mortgage-Backed Securities ETF
(JMBS) ETF
险
活 Bloomberg Barclays US MBS Index Total Return Value
Unhedged USD 险 活 0.5%
MBS 损
始 活

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- **ETF:** Fidelity Investments
ETF Fidelity High Yield Factor ETF (FDHY) 0.45%
ETF ICE BofAML BB-B US
High Yield Constrained Index 链
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ETF 律
链 活 1000
链 网 划
件 律 客

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Derivative Exchange	MAY				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	1488248	12373.6	35183655	162724	8142368	64087.9	214712523	1197620
Bolsa de Valores de Colombia	0	0	60	0.805918	0	0	1020	13.7009
Bourse de Montreal	9150	230.143	422101	59246.8	26589	678.841	2890756	410760
CBOE Futures Exchange	NA	NA	5357014	NA	NA	NA	33279698	NA
Chicago Board Options Exchange	37286444	NA	NA	NA	250401777	NA	NA	NA
CME Group	12751402	2107750	44942448	5903520	95666652	16047100	283911683	37301300
ICE Futures US	0	0	2480268	149655	300	0	16678661	1129440
International Securities Exchange	81229	NA	NA	NA	340225	NA	NA	NA
MexDer	1295	30.9848	49540	1121.04	4441	112.363	310523	7867.31
Nasdaq - US	204529	NA	NA	NA	1603367	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	1221695	56077.6	985689	111967	5389940	247988	5593515	627660
BSE India Limited	NA	NA	6	0.0783927	NA	NA	42	0.53979
Bursa Malaysia Derivatives	368	0.0402061	2556436	5448.93	3296	25.2214	3317453	22898.1
China Financial Futures Exchange	NA	NA	1051110	172818	NA	NA	5071710	873354
Hong Kong Exchanges and Clearing	2620045	292717	9400302	1185530	16131272	1876380	49085715	5906150
Japan Exchange Group	2564636	NA	17610962	786557	15949286	NA	136591769	6090180
Korea Exchange	41031429	2961630	5565385	295551	281749954	20440200	36730533	1966870

National Stock Exchange of India	169458594	2437780	4991448	66328.1	751180446	10714300	27749771	369849
Singapore Exchange	1219833	NA	12415895	NA	5252635	NA	67045082	NA
TAIFEX	15278054	275640	6589054	316937	81374098	1502540	33569955	1661750
Thailand Futures Exchange	98906	NA	3007716	NA	581821	NA	16507761	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	7019	34.4469	70622	344.82	40479	209.988	328991	1709.34
BME Spanish Exchanges	303846	3476.23	758133	72970.4	1520556	18340.4	3475152	343350
Borsa Istanbul	7691	22.1807	4908463	13810.3	63901	225.037	23267144	80448
Budapest Stock Exchange	0	0	53911	72.2147	0	0	180362	264.218
Dubai Gold & Commodities Exchange	NA	NA	5647	54.0722	NA	NA	59366	556.702
EUREX	11427664	42630800	44872274	42058700	115974090	130722000	197800628	157416000
Johannesburg Stock Exchange	484168	210.999	930845	25439.9	1976620	1006.88	6310322	176142
Moscow Exchange	2030128	4688.38	8951971	19195.8	16803925	40101	60720377	141314
Nasdaq Nordic Exchanges	557483	10059	3283777	58238.2	2551341	47771.1	18388643	328674
Oslo Bors	47257	452.05	198574	1960.3	232789	2700.16	662525	4304.79
Tel-Aviv Stock Exchange	2755248	NA	NA	NA	15472449	NA	NA	NA
Warsaw Stock Exchange	22658	139.671	311140	3818.59	129583	891.24	1811416	24711.3

B 2018 5 ETF 链

Exchange	MAY		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	274	371282.21	0
BM&FBOVESPA S.A.	15	1945.576	310308
Bolsa de Comercio de Santiago	265	8.322	0.24
Bolsa de Valores de Colombia	3	59.01	0.25
Bolsa de Valores de Lima	NA	NA	NA

Bolsa Mexicana de Valores	22	1378.148	105.88
Nasdaq - US	340	801303.64	31928.14
NYSE	1505	57823.82	3440.12
TMX Group	687	5648.043	620.9
Asia - Pacific			
Australian Securities Exchange	151	1330.557	NA
BSE India Limited	41	209.543	30.48
Bursa Malaysia	10	1.344	0.55
Hong Kong Exchanges and Clearing	135	11003.217	250.31
Indonesia Stock Exchange	19	0.575	0.92
Japan Exchange Group Inc.	243	28792.823	NA
Korea Exchange	367	19559.955	5721.81
National Stock Exchange of India Limited	63	448.18	314.53
NZX Limited	23	36.877	1.93
Philippine Stock Exchange	1	1.203	1.56
Shanghai Stock Exchange	100	19060.699	1855
Shenzhen Stock Exchange	54	54597.287	2374.74
Singapore Exchange	58	176.627	NA
Taiwan Stock Exchange	104	4172.703	925.74
The Stock Exchange of Thailand	17	15.664	13.53
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	0	0
BME Spanish Exchanges	8	0	0
Borsa Istanbul	9	58.913	20.73
Botswana Stock Exchange	4	NA	0
Bucharest Stock Exchange	1	0.065	0.13
Budapest Stock Exchange	1	0	0
Deutsche Boerse AG	1272	0	0
Euronext	797	0	0
Irish Stock Exchange	7	0	0
Johannesburg Stock Exchange	73	293.07	17.74
LSE Group	2817	28156.757	829
Luxembourg Stock Exchange	95		

C 2018 5 ETF 链

Derivative Exchange	MAY				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	18141566	NA	NA	NA	100873461	NA	NA	NA
BM&FBOVESPA	2007813	380860	0	0	8225343	1804600	0	0
Bourse de Montreal	1023296	1828.75	NA	NA	5229111	9468.1	NA	NA
Chicago Board Options Exchange	28054251	NA	NA	NA	180925633	NA	NA	NA
International Securities Exchange	21524058	NA	NA	NA	116554834	NA	NA	NA
MexDer	1	0	0	0	1	0	0	0
Miami International Securities Exchange	6451445	NA	NA	NA	35537907	NA	NA	NA
Nasdaq - US	33225246	NA	NA	NA	208885042	NA	NA	NA
NYSE	30327316	4410.95	NA	NA	167661554	32284	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	97052	1049.34	482	4.46093	705093	7778.01	2161	22.4642
Japan Exchange Group	19900	NA	NA	NA	94045	NA	NA	NA

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