

2018 7)

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A	ETF	4
B	ETF	4
C	ETF	4
D	ETF	6
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S&P Dow Jones Indices

Solactive

1. S&P Dow Jones Indices

2018 7 17 S&P Dow Jones Indices

S&P Carbon Price Risk Adjusted Index Series

Trucost

12

S&P 500 Carbon Price Risk 2030 Adjusted Index S&P MidCap 400 Carbon Price Risk 2030 Adjusted Index S&P SmallCap 600 Carbon Price Risk 2030 Adjusted Index S&P Europe 350 Carbon Price Risk 2030 Adjusted Index S&P Global 1200 Carbon Price Risk 2030 Adjusted Index S&P South Africa Composite Carbon Price Risk 2030 Adjusted Index S&P Global LargeMidCap Carbon Price Risk 2030 Adjusted Index S&P Developed LargeMidCap Carbon Price Risk 2030 Adjusted Index S&P Emerging LargeMidCap Carbon Price Risk 2030 Adjusted Index S&P Europe Developed LargeMidCap Carbon Price Risk 2030 Adjusted Index S&P North America LargeMidCap Carbon Price Risk 2030 Adjusted Index S&P AsiaPac Developed LargeMidCap Carbon Price Risk 2030 Adjusted Index

2. Solactive

2018 7 5 Solactive
Climate and Energy Transition Index

Natixis

Natixis Sustainalytics

ESG Solactive GBS Developed

Markets Large & Mid Cap Index

2018 7 10 Solactive Solactive
USD China Corporate High Yield Bond Index KraneShares CCBS China
Corporate High Yield Bond USD Index ETF (KCCB)

2 5

Fitch Moody

2018 7 ETF 35 22

13

ETF ETF ETF

Smart Beta

Bitwise Asset Management ETF

1. 7 ETF ETN ETC

A ETF

B ETF

C ETF

- **AR/VR ETF:** Exchange Traded Concepts Eve Capital
ETF ETF
Tactile Analytics AR/VR Virtual Technology ETF ARVR
0.85% ETF EQM Wearables Index
EQM Tactile AR/VR Virtual Technology Index

- **ETF:** ProShares ETF
ProShares Online Retail ETF (ONLN) 0.58%
ETF ETF

ProShares

5

24

4.5

50

25

- **ETF:** ImpactShares NAACP
ETF Impact Shares NAACP Minority Empowerment ETF (NACP)
0.76% NACP Morningstar US
Large-Mid Cap Index NAACP
ESG Sustainalytics

5

● **ETF: Innovator Capital Management**

ETF Innovator Loup Frontier Tech ETF (LOUP) 0.70%
ETF 2.5
2500 LOUP Innovator
Loup Ventures

30

25

5

50%

● **ETF: Pacer Funds** ETF Pacer US

Export Leaders ETF (PEXL) 0.60% PEXL
S&P 500 Index S&P MidCap 400 Index
200
100 ETF

● **ETF: Pacer Funds** ETF

Pacer CFRA-Stovall Equal Weight Seasonal Rotation ETF (SZNE)

0.60% SZNE S&P 500 Equal Weight Index

1 1 4 30

25 5 1 10 31 50%

50% 11 1 12

31

D

ETF

- **ETF:** VanEck ETF VanEck Vectors
 Morningstar Global Wide Moat ETF ETF
 VanEck VanEck Vectors Morningstar Wide Moat ETF (MOAT)
 Morningstar MOAT
 ETF Morningstar Global Markets
 Index 20 12
 Morningstar
 50
- **ETF:** Global X ETF Global X S&P 500
 Quality Dividend ETF (QDIV) 0.35% Cboe BXZ
 QDIV S&P 500 Index
 200 80
- **ETF:** First Trust ETF
 First Trust Lunt U.S. Factor Rotation ETF (FCTR) 0.65% Cboe
 BZX ETF Lunt Capital Management
 Nasdaq US 500 Large Cap Index
 4
 50
 50
 200

200

7 FCTR 166

- ETF:** Global X 2 ETF of ETF

Global X TargetIncome 5 ETF(TFIV) Global X TargetIncome Plus 2 ETF (TFLT) 0.77 0.78 Cboe BZX

ETF ETF Global X SuperDividend ETF (SDIV), Global X SuperDividend U.S. ETF (DIV), iShares 20+ Year Treasury Bond ETF (TLT), iShares Core U.S. Aggregate Bond ETF (AGG), Xtrackers USD High Yield Corporate Bond ETF (HYLB), SPDR Blackstone / GSO Senior Loan ETF (SRLN), Schwab U.S. TIPS ETF (SCHP), Global X MLP & Energy Infrastructure ETF (MLPX), Global X U.S. Preferred ETF (PFFD), Schwab U.S. REIT ETF (SCHH), VanEck Vectors J.P. Morgan EM Local Currency Bond ETF (EMLC) TFLT 10

2 TFIV 5

10 3

5-6 ETF

ETF 20 5%

ETF 0 5 10 15 20

ETF

ETF

ETF

E

ETF

- ETF:** iShares ETF

iShares iBonds Dec 2025 Term Muni Bond ETF iShares

iBonds Dec 2026 Term Muni Bond ETF

ETF	2018	2024	iShares
<ul style="list-style-type: none"> ETF: iShares Rated Corporate Bond ETF ICE BofAML US High Yield Constrained Index 			iShares BB ETF BB+ BB BB- ETF 2 2.5
<ul style="list-style-type: none"> ETF: WisdomTree WisdomTree Yield Enhanced Global Aggregate Bond Fund Bloomberg Barclays Global Aggregate Index 			ETF ETF 1 4 8
<ul style="list-style-type: none"> Smart Beta ETF: 1 FlexShares Smart Beta ETF Fund (HYGV) 	0.37	654	FlexShares High Yield Value-Scored Bond Index 4 HYGV 980 18 1.5

8

5

2 Invesco 8 Smart Beta ETF

Invesco Emerging Markets Debt Defensive ETF (IEMD), 0.29%

Invesco Emerging Markets Debt Value ETF (IEMV), 0.29% Invesco High

Yield Defensive ETF (IHYD), 0.23% Invesco High Yield Value ETF

(IHYV), 0.23%

Treasury 1-3 Years Index(20%); Invesco U.S. Treasury 10-30 Years Index
 (10%);Invesco Investment Grade Value Index(5%) 400-
 1000 IMFP Invesco High
 Yield Defensive Index(30%); Invesco Investment Grade Defensive Index
 (20%); the Invesco U.S. Fixed Rate 30-Year MBS Index(20%); Invesco
 Investment Grade Value Index(10%); Invesco U.S. Treasury 10-30 Years
 Index(10%); Invesco Emerging Markets Debt Defensive Index(5%); Invesco
 Emerging Markets Debt Value Index(5%) 500-1000

F ETF

- **ETF:** Amplify ETFs ETF Amplify
 BlackSwan Growth & Treasury Core ETF (SWAN)

	ETF	SPDR S&P 500 ETF Trust (SPY)	LEAP
	ETF	90	LEAP
10		500	
	10		LEAP
		SPY	LEAP
70	delta	SPY	1.00 LEAP
0.70	LEAP	12	

- **ETF:** Bitwise Asset Management ETF

Bitwise HOLD 10 Private Index Fund
 ETF 10 6
 Bitwise HOLD 10 Private Index Fund bitcoin, ethereum,
 Ripple, bitcoin cash, Litecoin, Stellar Lumens, Dash, Monero, Zcash
 Ethereum Classic

G ETN ETC

H ETF

- **ETF:** Prudential Investment Management
ETF PGIM Active High Yield Bond ETF
ETF

- 25

- 20
- **ETF:** ClearShares ETF
ClearShares Ultra-Short Maturity ETF (OPER) 0.30%
ETF
ETF
ETF
OPER

- **ETF:** PGIM ETF The PGIM
QMA Strategic Alpha International Equity ETF PGIM QMA Strategic Alpha
Large-Cap Core ETF PGIM QMA Strategic Alpha Small-Cap Growth ETF
PGIM QMA Strategic Alpha Small-Cap Value ETF
PGIM QMA Strategic Alpha International Equity
ETF MSCI EAFE Index PGIM QMA Strategic Alpha Large-
Cap Core ETF S&P 500 Index PGIM QMA Strategic
Alpha Small-Cap Growth ETF PGIM QMA Strategic Alpha Small-Cap
Value ETF Russell 2000 Growth Index Russell 2000
Value Index Prudential QMA ETF

● **ETF: Opus Capital Management**

ETF Opus Small Cap Value Plus ETF (OSCV)
 0.79% OSCV

● **Dorsey Wright ETF: AdvisorShare ETF**

AdvisorShares Dorsey Wright Micro-Cap ETF (DWMC) AdvisorShares
 Dorsey Wright Short ETF (DWSH) 0.99% Nasdaq
 ETF Dorsey Wright DWMC
 Russell 2000 Index

Dorsey Wright

DWSH

ETF

2.

A 2018 6

Derivative Exchange	JUNE				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	2205408	14871.8	63667500	274526	10347776	78959.7	278380023	1472150
Bolsa de Valores de Colombia	0	0	244	3.2398	0	0	1264	16.9407
Bourse de Montreal	33325	824.954	937200	129889	59914	1503.8	3827956	540649
CBOE Futures Exchange	NA	NA	5660941	NA	NA	NA	38940639	NA
Chicago Board Options Exchange	37969247	NA	NA	NA	288371024	NA	NA	NA
CME Group	12185224	2122100	55549040	7417990	107851876	18169200	339460723	44719300

ICE Futures US	0	0	6037993	327416	300	0	22716654	1456860
International Securities Exchange	133173	NA	NA	NA	473398	NA	NA	NA
MexDer	644	14.8586	163455	3804.82	5085	127.222	473978	11672.1
Nasdaq - US	236408	NA	NA	NA	1839775	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	1198617	54220.2	2032493	220217	6588557	302209	7626008	847877
BSE India Limited	NA	NA	331	4.29021	NA	NA	373	4.83
Bursa Malaysia Derivatives	1085	0.114124	261858	5397.82	4381	25.3356	3579311	28296
China Financial Futures Exchange	NA	NA	112747	167795	NA	NA	5184457	1041150
Hong Kong Exchanges and Clearing	3404386	343148	10050137	1182680	19535658	2219520	59135852	7088830
Japan Exchange Group	2427860	NA	26023701	1420010	18377146	NA	162615470	7510190
Korea Exchange	47657650	3219240	7761668	403155	329407604	23659400	44492201	2370030
National Stock Exchange of India	161100469	2326010	5182508	68605.8	912280915	13040300	32932279	438455
Singapore Exchange	1139357	NA	13501180	NA	6391992	NA	80546262	NA
TAIFEX	14792477	266693	6456392	309387	96166575	1769230	40026347	1971140
Thailand Futures Exchange	145142	NA	4362577	NA	726963	NA	20870338	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	10313	48.919	199234	281.98	50792	258.907	528225	1991.32
BME Spanish Exchanges	327259	3671.85	678060	62249.6	1847815	22012.2	4153212	405599
Borsa Istanbul	18758	51.9442	5253584	13586.8	82659	276.981	28520728	94034.9
Budapest Stock Exchange	0	0	40095	51.2925	0	0	220457	315.47
Dubai Gold & Commodities Exchange	NA	NA	5698	54.9281	NA	NA	65064	611.63
EUREX	6457099	38048100	40916383	70985000	122431189	168770000	238717011	228401000
Euronext	1554266	99860.9	3556146	272486	9167151	390547	20088270	1030860

ICE Futures Europe	1095701	NA	13092698	NA	7304200	3122.06	68282413	516221
Johannesburg Stock Exchange	455149	204.943	2776704	64083.5	2431769	1211.82	9087026	240226
Moscow Exchange	1914159	4272.19	9448780	19679.6	18718084	44373.2	70169157	160994
Nasdaq Nordic Exchanges	464946	8099.16	3242704	53634.9	3016287	55870.2	21631347	382309
Oslo Bors	48868	485.085	217177	2207.76	407811	3185.24	1119862	6512.55
Tel-Aviv Stock Exchange	1939748	NA	NA	NA	17412197	NA	NA	NA
Warsaw Stock Exchange	22994	137.556	504411	5995.32	152577	1028.8	2315827	30706.6

B 2018 6 ETF

Exchange	JUNE		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BATS Global Markets	275	397240.55	0
BM&FBOVESPA S.A.	15	1617.944	489
Bolsa de Comercio de Santiago	265	20.268	0.32
Bolsa de Valores de Colombia	3	71.236	0.28
Bolsa de Valores de Lima	69	7.099	0.06
Bolsa Mexicana de Valores	22	1540.685	45.67
Nasdaq - US	338	845797.08	32617.57
NYSE	1505	65147.74	3802.61
TMX Group	689	5164.991	607.8
Asia - Pacific			
Australian Securities Exchange	149	1219.787	NA
BSE India Limited	41	239.276	49.63
Bursa Malaysia	10	1.079	0.31
Hong Kong Exchanges and Clearing	135	13172.382	295.41
Indonesia Stock Exchange	19	0.036	0.43
Japan Exchange Group Inc.	243	30753.735	NA
Korea Exchange	372	19879.708	5443.82
National Stock Exchange of India Limited	63	450.811	306.9
NZX Limited	23	43.979	1.89
Philippine Stock Exchange	1	1.316	1.94
Shanghai Stock Exchange	101	18167.949	1895
Shenzhen Stock Exchange	54	41607.691	2134.88

Singapore Exchange	51	169.506	NA
Taiwan Stock Exchange	110	4216.051	997.37
The Stock Exchange of Thailand	17	13.34	14.41
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	1	1.426	0.06
BME Spanish Exchanges	8	410.541	0
Borsa Istanbul	9	39.152	15.77
Botswana Stock Exchange	4	NA	0.02
Bucharest Stock Exchange	1	0.04	0.12
Budapest Stock Exchange	1	0	0
Deutsche Boerse AG	1276	0	0
Euronext	801	0	0
Irish Stock Exchange	272	0	0
Johannesburg Stock Exchange	74	438.15	20
LSE Group	2841	24294.729	747
Luxembourg Stock Exchange	96	0	0
Namibian Stock Exchange	4	0.977	0.01
Nasdaq Nordic Exchanges	37	0	0
Nigerian Stock Exchange	9	0.007	0.06
Oslo Bors	4	164.939	10.38
Saudi Stock Exchange (Tadawul)	3	11.363	0.1
SIX Swiss Exchange	1270	0	0
Stock Exchange of Mauritius	5	0.012	0.01
Tehran Stock Exchange	12	94.163	19
Warsaw Stock Exchange	3	0	0
Wiener Borse	98	3.132	0.17

C 2018 6 ETF

Derivative Exchange	JUNE				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	16345983	NA	NA	NA	117219444	NA	NA	NA
BM&FBOVESPA	1872983	339104	0	0	10098326	2143700	0	0
Bourse de Montreal	1076983	1892.14	NA	NA	6306094	11360.2	NA	NA

Chicago Board Options Exchange	26640427	NA	NA	NA	207566060	NA	NA	NA
International Securities Exchange	22052642	NA	NA	NA	138607476	NA	NA	NA
MexDer	3	0.000503	0	0	4	0.000503	0	0
Miami International Securities Exchange	6040054	NA	NA	NA	41577961	NA	NA	NA
Nasdaq - US	31328529	NA	NA	NA	240213571	NA	NA	NA
NYSE	28766159	5018.52	NA	NA	196427713	37302.5	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	122307	1209.64	761	6.62817	827400	8987.65	2922	29.0924
Japan Exchange Group	32100	NA	NA	NA	126145	NA	NA	NA
TAIFEX	11920	105.044	109913	1236.43	81645	840.548	734664	8435.03
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	637	0.348926	NA	NA	3308	2.16606
Johannesburg Stock Exchange	NA	NA	145754	14.6489	0	0	182818	33.956

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