

# 国际指数动态

2018年9月)

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倍 FTSE Russell 而

Hang Seng Indexes 而

Big Bay Area

## 1. FTSE Russell 而

2018 10 4 FTSE Russell 而

FTSE ST Singapore Shariah Index

Yasaar Ltd 覆

Yasaar Ltd

际

FTSE ST All-Share

Index

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金

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48

## 2. Hang Seng Indexes 而

2018 10 8 Hang Seng Indexes 而

Hang

Seng Stock Connect Hong Kong Big Bay Area Index

Hang Seng Big Bay Area Composite Index 倍

95

66

2017 9

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ETF 36

而 30

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倍

ETF 而

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ETF

Vanguard

ESG ETF

房

ETF 倍 而 Invesco 而 4 State Street Global  
Advisors 4 ETF ETF

## 1. 9 而 ETF ETN ETC

### A ETF

- 而寸 **ETF:** Invesco 而 ETF ETF  
号 Invesco Strategic US ETF (IUS), 0.19%  
Invesco Strategic US Small Company ETF (IUSS), 0.23% Invesco Strategic  
Developed ex-US ETF (ISDX), 0.23% Invesco Strategic Developed ex-US  
Small Company ETF (ISDS), 0.35% Invesco Strategic Emerging Markets  
ETF (ISEM), 0.35% ETF Nasdaq ETF  
短 倍 格 号 短 金  
IUS ISDX 号 ISEM 格 90% 倍  
格 80% 倍 格  
7 IUS 获 546 ISDX 获  
24 而寸 际 795 ISEM 获  
此 22 际 380 IUSS 号 ISDS  
10 格 80

- 倍 **ETF:** State Street Global Advisors  
Smart-beta StrategicFactors ETF 号  
际 ETF SPDR MSCI Canada StrategicFactors ETF (QCAN)  
SPDR Solactive Canada ETF (ZCAN) Solactive GBS Canada  
Large & Mid Cap Index SPDR MSCI Germany StrategicFactors ETF  
(QDEU) SPDR Solactive Germany ETF (ZDEU) Solactive  
GBS Germany Large & Mid Cap Index SPDR MSCI Japan StrategicFactors  
ETF (QJPN) SPDR Solactive Japan ETF (ZJPN) Solactive  
GBS Japan Large & Mid Cap Index SPDR MSCI United Kingdom

StrategicFactors ETF (QGBR) SPDR Solactive United Kingdom ETF  
(ZGBR) Solactive GBS United Kingdom Large & Mid Cap Index  
ETF 0.14%

**B ETF**

**C ETF**

- **季 ETF:** Defiance ETF 而 季 ETF  
Defiance Quantum ETF QTUM 0.65%  
Defiance ETF 季 季 即  
季 或即 QTUM 60 际  
此 即 而 或 即 而 跟  
号 Lockheed Martin (LMT)  
International Business Machines Corp. (IBM) Applied Materials (AMAT)号  
Attunity (ATTU) 金
- **ETF:** Amplify ETF 季 而 ETF  
Amplify International Online Retail ETF (XBUY) 号  
ETF 短 90  
ETF 倍 房  
倍 长 1  
金 担  
格 短 金 80  
20 级独金 号  
贷 际 号 25
- **跟 或 即 ETF:** KraneShares 季 而 跟 或  
即 ETF KraneShares Robotics and Artificial Intelligence Index  
ETF (KBOT) KBOT 此  
20 ETF  
A H 号

或 号 AI 号

- **而 ETF:** Impact Shares 而 ETF Impact Shares  
Sustainable Development Goals Global Equity ETF (SDGA)  
0.76% SDGA Morningstar Societal Development  
Index 获 而 号  
号 产 Sustainalytics 际  
化精 号  
际 季 而 号 ESG

ESG

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- **ESG ETF:** Vanguard 而 ESG ETF Vanguard ESG  
U.S. Stock ETF (ESGV) 号 Vanguard ESG International Stock ETF  
(VSGX) 0.12%号 0.15% Cboe ESGV  
FTSE US All Cap Choice Index VSGX FTSE Global All Cap ex US  
Choice Index 此 号  
担 此 都 号  
United Nations' 10 Global Compact Principles

跟 化精

- **ESG ETF:** Deutsche Bank 而 ESG ETF Xtrackers MSCI  
EAFE ESG Leaders Equity ETF (EASG) 0.14%  
EASG MSCI EAFE Index 此 化精  
号 MSCI ESG  
ESG 号 寸  
号 都 好 号  
7 EASG  
459 倍 23.2

**D ETF**

- **ETF:** Cambria Funds 而 ETF Cambria  
Trinity ETF (TRTY) 0.66% Cboe TRTY  
ETF 加 号  
二

Cambria Funds TRTY ETF  
而 ETF 17 ETF  
16 24 44 号  
16 ETF Trinity  
ETF 短 号  
获 加 号
- **Smart beta ETF** American Century Investments 而  
号 ETF 号 American Century Quality  
Diversified International ETF (QINT), 0.39% American Century STOXX  
U.S. Quality Growth ETF (QGRO), 0.29% American Century Diversified  
Municipal Bond ETF (TAXF), 0.29% ETF QINT  
而寸 号 产 号  
号 房 此 倍  
格 加 号 产 短 金  
ETF 400-600 QGRO  
此 STOXX USA 900 Index 件 二 QINT  
产 ETF 200-300  
TAXF ETF  
倍  
ETF 净 格 短
- **ETF:** Innovator Capital Management 而  
ETF Innovator IBD Breakout Opportunities ETF (BOUT)  
0.80% ETF 4 6 4

Stocks Index 而  
 获倍 二  
 短加 独 短 金  
 加 产

- **ETF: Vesper 而** ETF Vesper U.S.  
 Large Cap Short-Term Reversal Strategy ETF (UTRN) 0.75%  
 ETF 此 500  
 25 获 Chow  
 独 二 担 或  
 Chow 赌 加号  
 格 获倍 而  
 ETF 寸 80%
- **ETF: 1 John Hancock 而** ETF John  
 Hancock Multifactor Emerging Markets ETF (JHEM) 0.55%  
 ETF 格 短加 号  
 贷 际 80%  
 际 85%

2 First Trust 而  
 ETF First Trust Dorsey Wright Momentum &  
 Value ETF (DVLU) First Trust Dorsey Wright Momentum & Low Volatility  
 ETF (DVOL) First Trust Dorsey Wright Momentum & Dividend ETF  
 (DDIV) 0.60% Nasdaq ETF  
 NASDAQ US Large Mid Index 倍 格  
 加 件 格  
 Dorsey Wright 短 独 二 进  
 加 短 独 格  
 加 短 金 50

**E ETF**



- **ETF: iShares 而** **ETF**  
iShares iBonds Dec 2028 Term Corporate ETF (IBDT) 0.10%  
ETF 2028 12 15 IBDT  
Bloomberg 季加  
2028 担 3  
府 担 贷 而  
3

- **ETF: Vanguard 而** **ETF** **Vanguard**  
Total World Bond ETF BNDW 0.09 Nasdaq  
BNDW Vanguard ETF : Vanguard Total Bond  
Market ETF (BND) and the Vanguard Total International Bond ETF (BNDX)  
Bloomberg Barclays Global Aggregate Float Adjusted Composite  
Index

**F ETF**

**G ETN ETC**

- **该 ETN: UBS 而** **该 ETN** **ETRACS 2xMonthly Pay**  
Leveraged Preferred Stock ETN (PFFL) 0.85%  
PFFL Solactive Preferred Stock ETF Index  
2048 9 25 ETN 获 iShares  
U.S. Preferred Stock ETF (PFF)号 Invesco Preferred ETF (PGX)

**H ETF**

- **MBS ETF: Janus Henderson 而** **MBS ETF**  
Janus Henderson Mortgage-Backed Securities ETF (JMBS) 0.35%  
JMBS 大  
跟 号 MBS MBS ETF ETF

- 或 而
- 担获 获
- 短 Bloomberg Barclays US MBS Index Total Return Value  
Unhedged USD 0.50% 境 ETF
- 跟号 此
- **ETF:** Anfield Capital 而 ETF  
Anfield Universal Fixed Income ETF (AFIF) 0.95% Cboe  
ETF 号 府 号  
净号 ETF  
衡 二号 贷 二 格 获倍  
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件
  - **ETF:** Prudential PGIM 火  
ETF PGIM Active High Yield Bond ETF (PHYL)  
0.53% ETF 号房 而 号  
贷 而  
25 20  
房 季加 金 短
  - **Put-write ETF:** WisdomTree 季 而 4 put-write  
ETF WisdomTree High Yield Corporate Bond PutWrite  
Strategy Fund WisdomTree Long-Term Treasury PutWrite Strategy Fund  
WisdomTree International PutWrite Strategy Fund WisdomTree Emerging  
Markets PutWrite Strategy Fund 号 put-  
write  
4 而 ETF  
ETF 加

**A 2018 8**

Derivative Exchange	AUGUST				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	2151600	17533.9	62291357	269074	14037812	107417	389297757	1968320
Bolsa de Comercio de Buenos Aires	0	0	116904	3071.53	0	0	128299	3084.6
Bolsa de Valores de Colombia	0	0	27	0.339879	0	0	1373	18.3939
Bourse de Montreal	190	NA	405078	NA	64709	1503.8	4516909	540649
CBOE Futures Exchange	NA	NA	5826373	NA	NA	NA	49408794	NA
Chicago Board Options Exchange	41787572	NA	NA	NA	364116153	NA	NA	NA
CME Group	15162569	2707440	39417676	5470430	134866000	22996400	416605197	55301400
ICE Futures US	NA	NA	NA	120371	300	0	22716654	1687550
International Securities Exchange	97094	NA	NA	NA	657333	NA	NA	NA
MexDer	334	8.93253	48401	1213.04	6685	169.918	558473	13814
Nasdaq - US	351024	NA	NA	NA	2485812	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	987127	45287.5	931302	103797	8507416	390549	9360529	1042790
BSE India Limited	NA	NA	0	0	NA	NA	393	5.09866
Bursa Malaysia Derivatives	1362	0.111892	198403	4216.88	6947	25.5757	3999553	37169.8
China Financial Futures Exchange	NA	NA	1549351	209025	NA	NA	9151572	1447060
Hong Kong Exchanges and Clearing	3231362	330332	10794362	1199070	25865417	2850080	80401699	9474440
Japan Exchange Group	2630265	NA	23432715	914576	23699408	NA	209117379	9343050
Korea Exchange	48973344	3172980	6887105	331698	433697561	30406900	59519717	3095490

National Stock Exchange of India	163699594	2451430	4275476	58228.5	1229971931	17757500	41880548	559456
Singapore Exchange	992848	NA	14664763	NA	8282752	NA	108211320	NA
TAIFEX	17305565	307161	7283707	344207	128845093	2348190	54524849	2653200
Thailand Futures Exchange	84946	NA	3361497	NA	890123	NA	27722613	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	9144	41.4901	45589	204.715	62503	312.364	609118	2362.86
BME Spanish Exchanges	241810	2684.52	562742	51949.9	2304020	27139.4	5306486	513697
Borsa Istanbul	24062	43.4706	5164296	9107.59	115464	341.695	38157686	113938
Budapest Stock Exchange	0	0	31827	41.2397	0	0	280466	393.02
Dubai Gold & Commodities Exchange	NA	NA	4787	49.5589	NA	NA	75226	714.744
EUREX	28587810	1117820	29012539	1567710	271637817	11317600	314806452	17013400
Euronext	1514465	97323.6	2844526	224847	12221201	587160	25749498	1480880
ICE Futures Europe	809486	NA	4384249	NA	8921843	3122.06	79643931	516221
Johannesburg Stock Exchange	571903	183.582	971022	22678.7	3247550	1514.34	10799411	283588
Moscow Exchange	2331370	5000.36	11061880	22017.4	22965049	53780	90476501	203237
Nasdaq Nordic Exchanges	671116	12056.7	3105755	54787.1	4127275	75755.8	27724474	489992
Oslo Bors	46863	455.563	188802	1903.6	488335	43154.1	1493288	10260.2
Tel-Aviv Stock Exchange	2948775	NA	NA	NA	22367693	NA	NA	NA
Warsaw Stock Exchange	26856	168.56	279204	3467.38	197093	1303.2	2874980	37471.5

## B 2018 8 ETF

Exchange	AUGUST		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			

BATS Global Markets	268	333317.8	0
BM&FBOVESPA S.A.	15	1659.725	432
Bolsa de Comercio de Santiago	265	9.061	0.16
Bolsa de Valores de Colombia	3	67.925	0.27
Bolsa de Valores de Lima	72	12.953	0.13
Bolsa Mexicana de Valores	22	1321.8	47.14
Nasdaq - US	343	735534.44	31237.01
NYSE	1527	380523.59	17896.68
TMX Group	702	5400.906	615.9
<b>Asia - Pacific</b>			
Australian Securities Exchange	142	1285.198	NA
BSE India Limited	41	140.592	34.78
Bursa Malaysia	10	1.8	0.43
Hong Kong Exchanges and Clearing	133	9143.118	240.79
Indonesia Stock Exchange	20	0.068	0.52
Japan Exchange Group Inc.	246	33887.99	NA
Korea Exchange	393	19898.448	5810.47
National Stock Exchange of India Limited	64	417.38	346.47
NZX Limited	23	23.809	2.02
Philippine Stock Exchange	1	0.466	1.11
Shanghai Stock Exchange	103	19445.041	2327
Shenzhen Stock Exchange	54	34559.505	2321.65
Singapore Exchange	52	276.976	NA
Taiwan Stock Exchange	109	4408.96	1132.51
The Stock Exchange of Thailand	17	10.33	12.59
<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange (ATHEX)	1	0	0
BME Spanish Exchanges	6	0	0
Borsa Istanbul	9	45.505	28.35
Botswana Stock Exchange	3	NA	0.02
Bucharest Stock Exchange	1	0.045	0.11
Budapest Stock Exchange	1	0.096	0.05
Deutsche Boerse AG	1294	0	0
Euronext	809	0	0
Irish Stock Exchange	302	0	0
Johannesburg Stock Exchange	73	326.149	25
LSE Group	2879	18789.29	647
Luxembourg Stock Exchange	96	0	0
Namibian Stock Exchange	4	1.756	0
Nasdaq Nordic Exchanges	37	0	0
Nigerian Stock Exchange	9	0.013	0.08
Oslo Bors	4	0	0
Saudi Stock Exchange (Tadawul)	3	25.169	0.18

SIX Swiss Exchange	1279	0	0
Stock Exchange of Mauritius	5	0.084	0.02
Tehran Stock Exchange	12	96.552	19
Warsaw Stock Exchange	3	0	0
Wiener Borse	98	0	0

## C      2018   8                      ETF

Derivative Exchange	AUGUST				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	16097943	NA	NA	NA	147805195	NA	NA	NA
BM&FBOVESPA	1384134	255902	0	0	12319712	2566940	0	0
Chicago Board Options Exchange	28023172	NA	NA	NA	260278711	NA	NA	NA
International Securities Exchange	23498469	NA	NA	NA	181455476	NA	NA	NA
MexDer	0	0	0	0	4	0.000503	0	0
Miami International Securities Exchange	5819783	NA	NA	NA	52795372	NA	NA	NA
Nasdaq - US	30634932	NA	NA	NA	299891702	NA	NA	NA
NYSE	31543528	4251.32	NA	NA	252468274	45568.8	NA	NA
<b>Asia - Pacific</b>								
Hong Kong Exchanges and Clearing	136677	1181.09	818	7.13494	1069324	11159.2	6278	61.1999
Japan Exchange Group	27100	NA	NA	NA	181245	NA	NA	NA
TAIFEX	11144	101.363	139520	1415.58	108248	1074.71	1002221	11173
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	352	0.11818	NA	NA	4364	2.63724
Johannesburg Stock Exchange	0	0	24	1.78051	0	0	182866.56	37.5904

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