

国际指数动态

2019年6月)

201906

.....				2	
1.	MSCI	.....		2
2.		4	1	..... 2
3.	SOLACTIVE	1	1	..... 3
.....				3	
1.	6	ETF	ETN	ETC 3
A		ETF	.....3	
B		ETF	.....4	
C		ETF	.....4	
D		ETF	.....5	
E		ETF	.....6	
F		ETF	.....6	
H		ETF	.....6	
2.	.....			7
A	2019	5	.....7	
B	2019	5	ETF	.....8
C	2019	5	ETF	.....10

MSCI

4

1

50

Solactive

1

Solactive

CIMalgo

1

1. MSCI

2019 6 20 MSCI MSCI Climate
Change Indexes MSCI MSCI
MSCI Climate Change Metrics

2.

4

1

2019 6 24 4
HSI Covered Call Index HSI 5% OTM Covered Call Index HSCEI Covered Call
Index HSCEI 5% OTM Covered Call Index 4 Hang Seng Indexes
Hang Seng China Enterprises Index
Covered Call Index
5% OTM Covered Call Index
5%

2019 6 24

1

Hang Seng Stock Connect Greater Bay Area High Dividend Yield Index

Hang Seng Stock Connect Greater Bay Area Composite Index

50

3. Solactive 1

1

2019 6 5

Solactive CIMalgo

1

Solactive CIMalgo Wedge R100 Index

2000

CIMalgo

"

"

Binary Differential

Evolution Algorithm

100

"

"

2019 6 17

Solactive

1

Solactive

eGaming Index

26

PC

10%

B ETF

C ETF

- **ESG ETF:** 1 Nuveen 1 ESG ETF Nuveen ESG Large-Cap
ETF 0.20% Cboe ETF

ESG

50%

- 2 DWS 1 ESG ETF Xtrackers S&P 500 ESG ETF (SNPE)

0.11%

ETF S&P 500 Index

ESG

25%

ESG

75%

- **ETF:** Roundhill Investments 1 ETF
Roundhill BITKRAFT Esports & Digital Entertainment ETF (NERD)

0.25%

ETF

" " " " " "

" " " "

" " " " 1.5 " "

" " 1.5

- **ETF:** M-CAM International 3 ETF

Innovation α Trade War ETF (TWAR) Innovation α Global ETF

(INAG) Innovation α United States ETF (INAU) 0.81%

3 ETF

TWAR

TWAR

MSCI World Index INAG MSCI World Index INAU Russell 1000 Index

120

- **ETF:** Global X 1 ETF Global X
Marijuana ETF

ETF
- **ETF:** iShares 2 ETF iShares
Genomics Immunology and Healthcare ETF (IDNA) iShares Cybersecurity
and Tech ETF (IHAK) 0.47% IDNA FactSet
Revere

50
IHAK FactSet
Revere
- **ETF:** Exchange Traded Concepts 1 ETF
ROBO Global Healthcare Technology and Innovation ETF (HTEC)
0.68% ETF

50

100

D ETF

- **ETF:** Innovator 3 ETF
Innovator S&P 500 Buffer ETF – June (BJUN) Innovator S&P 500 Power
Buffer ETF – June (PJUN) Innovator S&P 500 Ultra Buffer ETF – June
(UJUN) 0.79% Cboe ETF S&P 500
Index BJUN S&P500 9

		16.45%	PJUN	S&P500	15	
	10.52%	UJUN	5	-35%		10.26%
ETF	2019	6	1	2020	5	31
	Innovator		12			ETF
	1	4	7	10	6	ETF
	Innovator			3		ETF
	3	ETF		12		
●	ETF:	Blackrock	1	ETF		iShares Edge
	MSCI Multifactor USA Mid-Cap ETF		MIDF		0.25%	ETF
		MSCI USA Mid Cap Diversified Multiple-Factor Index				
	PE	PB	PCF			
			4			
●	ETF:	KraneShares	2	ETF		KFA Small
	Cap Quality Dividend Index ETF	KSCD		KFA Large Cap Quality Dividend		
	Index ETF	KLCD	0.51%	0.41%		KSCD
	KLCD		Russell 2000 Dividend Select Equal Weight Index			Russell
	1000 Dividend Select Equal Weight Index					Russell 2000
	Index	Russell 1000 Index				10

E **ETF**

F **ETF**

G **ETN** **ETC**

H **ETF**

●	ETF:	Belpointe Asset Management	1	
	ETF	Tactical Income ETF (TBND)	1.59%	

ETF

ETF

ETF

ETF

REITs MLP ETF

2.

A 2019 5

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								
BATS Global Markets - US	49434	NA	NA	NA	140769	NA	NA	NA
BM&FBOVESPA	4552977	26885.9	145871618	764915	16293456	123776	575963597	3100360
Bolsa de Comercio de Buenos Aires	0	0	76721	59645	0	0	163815	129290
Bolsa de Valores de Colombia	NA	NA	415	4.67769	0	0	2758	33.0811
Bourse de Montreal	13126	NA	503333	NA	36602	NA	2784421	NA
Chicago Board Options Exchange	NA	NA	NA	NA	147907601	NA	NA	NA
CME Group	17782894	2892420	75344505	9293810	64301488	10829000	270335510	35322400
ICE Futures US	NA	NA	NA	180129	NA	NA	NA	937819
International Securities Exchange	124170	NA	NA	NA	416385	NA	NA	NA
MexDer	376	8.18232	46054	993.299	6107	137.236	306617	6781.65
Miami International Securities Exchange	429	NA	NA	NA	984	NA	NA	NA
Nasdaq - US	170325	NA	NA	NA	997478	NA	NA	NA
Asia - Pacific								
Australian Securities Exchange	1019973	44084.3	1084274	117663	4274451	183422	5912030	628277
BSE India Limited	0	NA	8	0.0112093	26718	27.0727	74	0.101958
Bursa Malaysia Derivatives	1510	0.155198	212272	4053.53	6615	0.696933	903786	17990.9
China Financial Futures Exchange	NA	NA	5938834	860028	NA	NA	21604755	3289300

Hong Kong Exchanges and Clearing	3787509	361993	11559566	1215880	15909009	1620930	49784726	5601580
Japan Exchange Group	2502807	NA	28424733	1062670	12326564	NA	124715782	5090550
Korea Exchange	59285759	3532490	9608817	385816	295174870	17711100	41566026	1760120
National Stock Exchange of India	329565220	11319.8	7895357	84522.9	1515446832	7799780	32191509	329705
Singapore Exchange	928643	NA	19086307	NA	4345401	NA	82091983	NA
TAIFEX	19384998	325495	8642326	363791	70002284	1173160	29570885	1256690
Thailand Futures Exchange	149777	NA	3575529	NA	522614	NA	15909616	NA
Europe - Africa - Middle East								
Athens Derivatives Exchange	7846	34.5935	54078	234.449	23678	99.2371	182813	762.959
BME Spanish Exchanges	308023	3144.86	669089	54002.5	1341832	13695.2	3085347	258015
Borsa Istanbul	18364	36.5579	4834251	9276.58	87935	196.703	23097678	51036.9
Budapest Stock Exchange	0	0	46951	65.3985	0	0	153060	219.544
EUREX	36236081	1374170	38360856	2071020	183873010	6551200	194370497	9543740
Euronext	1703009	103434	3832493	280655	7317659	436241	16470518	1190530
ICE Futures Europe	850821	NA	5488415	NA	5068664	NA	25573085	NA
Johannesburg Stock Exchange	0	0	0	0	1674759	675.755	4639533	105218
Moscow Exchange	1527316	3705.61	8693913	20078.2	7361512	17574.6	41912859	95420.2
Nasdaq Nordic Exchanges	698731	11674	3807519	63535.6	2773936	46690.6	17385041	290355
Oslo Bors	59961	548.787	240677	2196.07	315942	2937.93	1114326	10285.9
Tehran Stock Exchange	NA	NA	496	1.07977	NA	NA	6336	10.6973
Tel-Aviv Stock Exchange	2312916	99873.4	NA	NA	10119730	433892	NA	NA
Warsaw Stock Exchange	24370	139.605	329882	3770.16	88490	536.622	1556174	18920.1

B 2019 5 ETF

Exchange	MAY		
	Number of ETFs	Total Turnover	Number of Trades
Americas			

B3 - Brasil Bolsa Balcão	NA	NA	NA
BATS Global Markets	323	427070.38	0
Bolsa de Comercio de Santiago	265	26.064	0.16
Bolsa de Valores de Colombia	3	85.558	0.4
Bolsa de Valores de Lima	68	18.816	0.2
Bolsa Mexicana de Valores	21	1097.368	33.84
Nasdaq - US	357	942560.28	39919.58
NYSE	1586	169352.37	23367.44
TMX Group	793	8266.943	765.8
Asia - Pacific			
ASX Australian Securities Exchange	154	1672.499	NA
BSE India Limited	43	194.391	64.43
Bursa Malaysia	12	1.239	0.27
Hong Kong Exchanges and Clearing	136	17657.976	313.43
Indonesia Stock Exchange	NA	NA	NA
Japan Exchange Group	252	34344.451	NA
Korea Exchange	428	26983.815	7492.44
National Stock Exchange of India Limited	72	586.692	530
NZX Limited	23	47.446	2.81
Philippine Stock Exchange	1	0.391	1.21
Shanghai Stock Exchange	125	32830.705	4188
Shenzhen Stock Exchange	59	18548.568	1936.12
Singapore Exchange	51	127.219	NA
Taiwan Stock Exchange	120	6983.013	1601.41
The Stock Exchange of Thailand	17	14.706	9.37
Europe - Africa - Middle East			
Athens Stock Exchange (ATHEX)	7	NA	NA
BME Spanish Exchanges	6	NA	NA
Borsa Istanbul	6	182.08	26.58
Botswana Stock Exchange	3	0.084	6
Bucharest Stock Exchange	1	0.08	0.15
Budapest Stock Exchange	1	NA	NA
Deutsche Boerse AG	1413	NA	NA
Euronext	1196	NA	NA
Iran Fara Bourse Securities Exchange	20	282.965	27.3
Johannesburg Stock Exchange	77	300.369	22.4
Kazakhstan Stock Exchange	1	0.007	0.02
LSE Group	3109	25125.817	836.39
Luxembourg Stock Exchange	86	NA	NA
Moscow Exchange	6	32.226	63
Namibian Stock Exchange	8	0.714	NA
Nasdaq Nordic Exchanges	37	NA	NA
Nigerian Stock Exchange	9	0.02	0.03

Oslo Bors	4	NA	NA
Saudi Stock Exchange (Tadawul)	3	54.839	0.51
SIX Swiss Exchange	1399	NA	NA
Stock Exchange of Mauritius	4	2.189	0.01
Tehran Stock Exchange	11	301.511	40
Warsaw Stock Exchange	4	NA	NA
Wiener Borse			

308

6 13

200127

0086 21 5018 5500

0086 21 5018 6368

csindex@sse.com.cn