

国际指数动态

2019 年 11 月)

201911

	2
1.	恒	
2.	"	
3.	E II "	
	3
1.	" " 6E 6E 6E	
A	ETF	3
B	ETF	4
C	ETF	5
2.		
A	2019 10	6
B	2019 10 ETF	8
C	2019 10 ETF	9

	MSCI	CTB	PAB	恒	
		范	r		1
		50		非 调	r
STOXX	1		4		1
			r		

1. MSCI 恒

2019 11 7 MSCI 恒 非 MSCI Provisional Climate Change EU Climate Transition indexes MSCI Provisional Climate Change EU Paris-Aligned indexesr 恒 、 EU Climate Transition benchmark CTB 调 、 EU Paris-aligned benchmark PAB) r

参 7% 范

r MSCI Provisional Climate Change EU Paris-Aligned indexes 范 跟 r

2. 1

2019 11 18 1 Hang Seng SCHK High Dividend Yield Indexr Hang Seng Composite Index

12 50 0.1% ,

12

3. STOXX 1

2019 11 28 STOXX 1 iSTOXX Top
Citywire Fund Managers Index r STOXX Credit Suisse
Citywire 非
1
Citywire 非 r

2019 11 ETF 13 果 1 ETF 11
ETF 1 ETFr ETF 果 7 后 ETF 2
ETF 1 ETF 1 ETFr 7 后 ETF
非 Innovator 4 First Trust 3 Innovator
代 First Trust 后
股 r

1. 11 ETF ETN ETC

A ETF

- **ETF:** Defiance 1 ETF Defiance Next Gen
Food and Agriculture ETF (DIET) 0.30% r ETF
BlueStar Food and Agriculture Sustainability Index
非 50%
, 30%
,
10%
后 r r

B ETF

- **后 ETF:** 1 Innovator 3 后 ETF 非
 Innovator S&P 500 Buffer ETF - November (BNOV) Innovator S&P 500
 Power Buffer ETF - November (PNOV) Innovator S&P 500 Ultra Buffer
 ETF - November (UNOV) 0.79% Cboe r ETF
 2019 11 1 2020 10 31 草 BNOV 后 S&P 500
 草 -9% 14.03%, PNOV 后 S&P 500 草
 -15% 8.75%, UNOV 后 S&P 500 草
 -5 -35% 代 7.83% r

- 2 First Trust 4 后 ETF 非 FT Cboe Vest U.S.
 Equity Deep Buffer ETF August (DAUG) FT Cboe Vest U.S. Equity Buffer
 ETF August (FAUG) FT Cboe Vest U.S. Equity Buffer ETF November
 (FNOV) FT Cboe Vest U.S. Equity Deep Buffer ETF November (DNOV)
 0.85% Cboe r DAUG FAUG 2019 11
 7 2020 8 21 草 DAUG 后 S&P 500 草 -5%
 -30% 6.58%, FAUG 后 S&P 500 草 -10%
 8.6% r DNOV FNOV 2019 11 18
 2020 11 20 草 DNOV 后 S&P 500 草 -5% -30%
 8.12%, FNOV 后 S&P 500 草 -10%
 12.36% r

- **ETF:** Resolve Asset Management 1 ETF
 Strategy Shares Newfound/ReSolve Robust Momentum ETF (ROMO)
 0.87% Cboe r ETF ETF ETF
 ETF ETF ETF 非
 r 非 ETF ETF
 ETF 25% r

- **ETF:** ProShares 2 ETF 非 ProShares
 Russell U.S. Dividend Growers ETF (TMDV) ProShares S&P Technology
 Dividend Aristocrats ETF (TDV) 0.35% 0.45% Cboe
 r TMDV Russell 3000 Index
 35 跟
 30% r TDV
 S&P 500 Index
 7 跟
 r

- **ETF:** Fidelity 1 ETF Fidelity Stocks For
 Inflation ETF(FCPI) 0.29% Cboe r ETF
 Fidelity Stocks for Inflation Factor Index
 r

C ETF

- **ETF:** WisdomTree 1 ETF
 WisdomTree Mortgage Plus Bond Fund MTGP 0.45%
 r ETF 1 GNMA
 FNMA 跟 FHMLC
 MBS , 2 MBS, 3
 r
 20% 20% r

2.

A 2019 10

Derivative Exchange	OCTOBER				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								
B3 - Brasil Bolsa Balcão	1748846	58005.52	163527181	937409.7	33349824	358247.11	1175833864	6424853.51
Bolsa Mexicana de Valores	604	13.76	42903	974.9	8807	196.15	704868	15586.18
Bolsa de Valores de Colombia	NA	NA	3020	3.56	NA	NA	10997	60.99
Bolsa y Mercados Argentinos	0	0	35238	19.72	NA	NA	755241	129711.91
Bourse de Montreal	6050	NA	485607	NA	51334	NA	4910722	NA
CME Group	15536635	2703799.97	62210943	7253513.42	137449420	23561456.97	603941034	74843700.42
Cboe Futures Exchange	NA	NA	5440727	NA	NA	NA	53600664	NA
Cboe Global Markets	41437881	NA	NA	NA	404056931	NA	NA	NA
MIAX Exchange Group	102644	246.25	NA	NA	178454	433.12	NA	NA
Matba Rofex	387	0.02	141705	111.21	3959	0.18	491788	201.88
Nasdaq - US	273916	NA	NA	NA	2056098	NA	NA	NA
Asia - Pacific								
ASX Australian Securities Exchange	772472	34596.73	1037433	116989.82	8304455	361296.26	13403443	1455486.1
Bursa Malaysia Derivatives	1183	0.09	214688	3593.06	12184	1.24	1848222	35525.25
China Financial Futures Exchange	NA	NA	3631532	537751.8	NA	NA	39905593	5965985.56
Hong Kong	3123626	302136.48	8617771	911998.21	32351023	3250851.54	95961761	10524081.9

Exchanges and Clearing							
Japan Exchange Group	2836648	NA	24212057	999109.82	25878327	NA	

Exchange							
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B 2019 10 ETF

Exchange	OCTOBER		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
B3 - Brasil Bolsa Balcão	20	3542.9	1095
Bolsa Mexicana de Valores	20	961.92	33.79
Bolsa de Comercio de Santiago	265	6.31	0.11
Bolsa de Valores de Colombia	2	119.26	0.25
Bolsa de Valores de Lima	72	23.35	0.12
Bolsa de Valores de Panama	0	0	0
Cboe Global Markets	329	373667.53	28656.89
Nasdaq - US	371	827252.79	37124.92
TMX Group	834	5648.18	668.9
Asia - Pacific			
ASX Australian Securities Exchange	162	2101.06	NA
Bursa Malaysia	12	0.97	0.3
Hochiminh Stock Exchange	2	20.08	1545
Hong Kong Exchanges and Clearing	141	11723.54	218.46
Indonesia Stock Exchange	35	7.97	0.72
Japan Exchange Group	259	32307.29	NA
Korea Exchange	445	24697.8	7108.57
NZX Limited	31	43.05	52.13
Philippine Stock Exchange	NA	0.39	1.07
Shanghai Stock Exchange	150	23920.93	3640.63
Shenzhen Stock Exchange	65	43130.05	1996.44
Singapore Exchange	51	173.27	NA
Taipei Exchange	93	1747.29	39.23
Taiwan Stock Exchange	121	5551.46	1385.43
The Stock Exchange of Thailand	17	10.36	9.98
Europe - Africa - Middle East			
Athens Stock Exchange	1	1.26	0.05
BME Spanish Exchanges	5	152.6	0
Boerse Stuttgart	1778	1310.27	28.57
Borsa Istanbul	4	238.9	30.24
Botswana Stock Exchange	3	1.12	4
Bucharest Stock Exchange	1	0.09	0.17
Budapest Stock Exchange	1	0.11	0.04
Bulgarian SE	11	0.14	0.05

CEESG - Prague	3	0.02	0
Deutsche Boerse AG	1473	14075.67	541.34
Euronext	1235	7306.92	227.35
Iran Fara Bourse Securities Exchange	22	369.34	49.79
Johannesburg Stock Exchange	78	319.34	24.09
Kazakhstan Stock Exchange	2	0	0.01
LSE Group	2897	25667.99	907.39
Luxembourg Stock Exchange	87	0	0
Moscow Exchange	31	76.85	114
Namibian Stock Exchange	8	0.2	NA
Nasdaq Nordic and Baltics	36	557.68	44.46
Nigerian Stock Exchange	10	NA	NA
Oslo Bors	4	116.15	11.86
SIX Swiss Exchange	1447	15922.01	87.34
Saudi Stock Exchange (Tadawul)	3	12.1	0.17
Stock Exchange of Mauritius	4	3.38	0.01
Tehran Stock Exchange	13	572.96	78
Tel-Aviv Stock Exchange	593	1184.52	81.13
Warsaw Stock Exchange	5	3.98	2.62

C 2019 10 ETF

Derivative Exchange	OCTOBER				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								
B3 - Brasil Bolsa Balcão	7171275	1787946.38	0	0	25017084	6024616.95	NA	NA
Bolsa Mexicana de Valores	0	0	0	0	2	NA	NA	NA
Bolsa y Mercados Argentinos	0	0	0	0	NA	NA	NA	NA
Bourse de Montreal	540620	NA	500	NA	5832585	NA	5345	NA
Cboe Global Markets	52643576	NA	NA	NA	397694859	NA	NA	NA
MIAX Exchange Group	17004219	352904	NA	NA	153948413	3128392.68	NA	NA
NYSE	32813181	5601	NA	NA	303948415	48744.84	NA	NA

Nasdaq - US	60238183	NA	NA	NA	346305747	NA	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	110931	1084.06	567	5.61	2186654	21612.75	20096	206.13
Japan Exchange Group	80570	NA	NA	NA	709735	NA	NA	NA
Taiwan Futures Exchange	12778	115.45	59986	881.59	134844	1216.29	938045	11253
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	0	0	NA	NA	NA	NA

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200127
地 0086 21 5018 5500
0086 21 5018 6368
地 csindex@sse.com.cn