

国际指数动态

2020年2月)

极 202002

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1 港 和

1

MSCI

Bloomberg ESG

ESG FTSE Russell

技 电

1. 1 1

2020 2 17 1 Hang Seng

China High Dividend Yield Index HSCI

创

2000

和

50 10%

地 地

2020 2 17 1 Hang

Seng SCHK China Technology Index

等

IT 等

0.1%

30

10% 地 地

2. FTSE Russell

2020 2 10 FTSE Russell FTSE Target

Exposure Indexes 电
电 创 构
技

FTSE All-World Russell 1000

3. MSCI Bloomberg ESG

2020 2 11 MSCI ESG 9

ESG

The Bloomberg Barclays MSCI High Yield SRI Indices	舍
The Bloomberg Barclays MSCI High Yield Sustainability Indices	MSCI ESG
The Bloomberg Barclays MSCI High Yield ESG Weighted Indices	MSCI ESG

2020 2 ETF 22 创
FOF 创
ESG Blackrock 9 ETF
构 ETF
9 恒 ETF 等 ETF ETF
ETF 货 ETF ETF

1. 极 2 ETF ETN ETC

A ETF

- **ESG ETF:** BlackRock 1 ESG ETF iShares ESG MSCI EM Leaders ETF (LDEM) 0.16% LDEM 港
 MSCI EM Extended ESG Leaders 5% Issuer Capped Index
 MSCI Emerging Markets Index
 舍 MSCI ESG
 MSCI Emerging Markets Index 50% MSCI Emerging 5%

B 电 ETF

- **ETF:** Blackrock 9 ETF
 0.07% ETF 电
 ETF

ETF
iShares iBonds Dec 2021 Term Treasury ETF (IBTA)
iShares iBonds Dec 2022 Term Treasury ETF (IBTB)
iShares iBonds Dec 2023 Term Treasury ETF (IBTD)
iShares iBonds Dec 2024 Term Treasury ETF (IBTE)
iShares iBonds Dec 2025 Term Treasury ETF (IBTF)
iShares iBonds Dec 2026 Term Treasury ETF (IBTG)
iShares iBonds Dec 2027 Term Treasury ETF (IBTH)
iShares iBonds Dec 2028 Term Treasury ETF (IBTI)
iShares iBonds Dec 2029 Term Treasury ETF (IBTJ)

C FOF ETF

- FOF: Exchange Traded Concepts** 1 FOF
 Armor US Equity Index ETF (ARMR) 0.60%
 ARMR 港 11 GICS ETF
 ETF MPI market performance indicator
 管 ETF 暴 ARMA 7 10
 ETF ARMR 地 地

D ETN ETC

- ETN: Barclays** 1 ETN iPath Series B US
 Treasury 10-year Bear ETN (BTYS) 0.75% Cboe
 BTYS Barclays 10Y U.S. Treasury Futures Targeted
 Exposure Index BTYS 构 电暴

E ETF

- 恒 ETF: Innovator** 3 恒 ETF
 Innovator S&P 500 Buffer ETF - February (BFEB) Innovator S&P 500
 Power Buffer ETF - February (PFEB) Innovator S&P 500 Ultra Buffer ETF
 – February (UFEB) 0.79% Cboe
 ETF 2020 2 1 2021 1 31 BFEB 恒
 S&P 500 -9% 13.00% PFEB 恒 S&P
 500 -15% 8.51% UFEB 恒 S&P 500
 -5 -35% 7.59%
 First Trust 2 恒 ETF FT Cboe Vest U.S. Equity
 Buffer ETF – February (FFEB) FT Cboe Vest U.S. Equity Deep Buffer ETF
 – February (DFEB) 0.85% Cboe ETF
 2020 2 24 2021 2 19 FFEB 恒 SPY

2. 极

A 2020 1

Derivative Exchange	January				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	6071667	56496.17	212953182	1269146.27	6071667	56496.17	212953182	1269146.27
Bolsa Mexicana de Valores	1062	24.48	36420	832.84	1062	24.48	36420	832.84
Bolsa de Valores de Colombia	NA	NA	3457	4.03	NA	NA	3457	4.03
Bolsa y Mercados Argentinos	0	0	46456	33.59	NA	NA	46456	33.59
CME Group	15498732	2978791.58	73977517	9767466.31	15498732	2978791.58	73977517	9767466.31
Cboe Futures Exchange	NA	NA	5786779	NA	NA	NA	5786779	NA
Cboe Global Markets	43088581	NA	NA	NA	43088581	NA	NA	NA
ICE Futures US	NA	NA	3630861	202405	NA	NA	3630861	202405
MIAX Exchange Group	110216	241.3	NA	NA	110216	241.3	NA	NA
Nasdaq - US	295162	NA	NA	NA	295162	NA	NA	NA
Matba Rofex	1296	0.05	291471	295.95	1296	0.05	291471	295.95
Asia - Pacific								
ASX Australian Securities Exchange	915948	41992.13	998907	115748.44	915948	41992.13	998907	115748.44
Bursa Malaysia Derivatives	678	0.07	231499	4262.69	678	0.07	231499	4262.69
Hong Kong Exchanges and Clearing	3341454	326754.34	8694043	878211.93	3341454	326754.34	8694043	878211.93
Japan Exchange Group	2867467	NA	26224221	1089467.36	2867467	NA	26224221	1089467.36
Korea Exchange	65856939	4011381.01	8858823	370788.87	65856939	4011381.01	8858823	370788.87
NZX Limited	NA	NA	0	0	NA	NA	NA	NA

National Stock Exchange of India	498147694	4913295.55	7217406	75720.96	498147694	4913295.55	7217406	75720.96
Singapore Exchange	879456	NA	14262046	NA	879456	NA	14262046	NA
Taiwan Futures Exchange	13826463	269622.94	5379230	265019.65	13826463	269622.94	5379230	265019.65
Thailand Futures Exchange	146977	NA	4404235	NA	146977	NA	4404235	NA
Europe - Africa - Middle East								
Athens Stock Exchange	4105	20.84	40762	207.36	4105	20.84	40762	207.36
BME Spanish Exchanges	273457	2821.59	605994	53114.54	273457	2821.59	605994	53114.54
Borsa Istanbul	61370	154.35	7314378	18556.25	61370	154.35	7314378	18556.25
Budapest Stock Exchange	0	0	51208	74.96	NA	NA	51208	74.96
Deutsche Boerse AG	38989460	1581647.69	37652194	2147359.47	38989460	1581647.69	37652194	2147359.47
Euronext	1985348	126100.22	3771981	296309.47	1985348	126100.22	3771981	296309.47
ICE Futures Europe	1136470	1275.33	64720	212015.42	1136470	1275.33	64720	212015.42
Johannesburg Stock Exchange	129679	2243.22	651842	16558.69	129679	2243.22	651842	16558.69
Moscow Exchange	1753779	5377.22	9787588	29405.1	1753779	5377.22	9787588	29405.1
Nasdaq Nordic and Baltics	698686	12931.72	3377594	62203.04	698686	12931.72	3377594	62203.04
Tehran Stock Exchange	0	0	156	0.05	NA	NA	156	0.05
Tel-Aviv Stock Exchange	2025856	99244.82	NA	NA	2025856	99244.82	NA	NA
Warsaw Stock Exchange	20657	114.61	302104	3345.42	20657	114.61	302104	3345.42

B 2020 1 ETF

Exchange	January		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
B3 - Brasil Bolsa Balcão	22	4790.87	1183.55
Bolsa Mexicana de Valores	20	950.47	34.18
Bolsa de Comercio de Santiago	265	11.59	0.23
Bolsa de Valores de Colombia	2	200.72	0.66
Bolsa de Valores de Lima	74	26.35	0.21
Bolsa de Valores de Panama	0	0	0

Cboe Global Markets	350	357642.64	23008.85
TMX Group	860	6331.33	716
Nasdaq - US	398	970403.4	37733.6
Asia - Pacific			
BSE India Limited	14203727	27.42	746.89
Bursa Malaysia	18	9.82	0.73
Chittagong Stock Exchange	NA	0	0
Hochiminh Stock Exchange	2	17.64	1919
Hong Kong Exchanges and Clearing	135	16138.94	354.68
Japan Exchange Group	242	33844.03	NA
Korea Exchange	451	29274.55	8591.85
NZX Limited	31	59.23	68.87
National Stock Exchange of India	79	500.77	2516.27
Philippine Stock Exchange	1	0.7	1.94
Shanghai Stock Exchange	176	37906.69	6161.58
Shenzhen Stock Exchange	77	12792.72	1325.55
Singapore Exchange	51	192.17	NA
Taipei Exchange	100	1577.7	31.06
Taiwan Stock Exchange	121	4866.24	1311.74
The Stock Exchange of Thailand	17	13.22	13.63
Europe - Africa - Middle East			
Athens Stock Exchange	1	3.41	0.09
BME Spanish Exchanges	5	137.14	0
Beirut Stock Exchange	0	0	0
Boerse Stuttgart	1726	1945.37	46.35
Borsa Istanbul	4	281.18	37.51
Botswana Stock Exchange	3	1.01	10
Bucharest Stock Exchange	1	0.26	0.37
Budapest Stock Exchange	1	0.1	0.07
Bulgarian SE	12	0.03	0.04
CEESG - Prague	3	0	0
CEESG - Vienna	119	1.44	0.17
Deutsche Boerse AG	1484	18134.8	837.32
Euronext	1240	7157.49	289.42
Iran Fara Bourse Securities Exchange	23	445.38	50.33
Johannesburg Stock Exchange	73	555.21	29.78
Kazakhstan Stock Exchange	3	0.19	0.02
LSE Group	2944	27374.06	1096.53
Luxembourg Stock Exchange	75	0	0
Moscow Exchange	38	186.63	286
Nasdaq Nordic and Baltics	13	599.88	51.1
Nigerian Stock Exchange	10	0.2	0.08

SIX Swiss Exchange	1424	7023.27	110.5
Saudi Stock Exchange (Tadawul)	3	1.15	0.28
Stock Exchange of Mauritius	4	2.63	0.01
Tehran Stock Exchange	15	1396.89	165
Tel-Aviv Stock Exchange	577	3182.39	130.72
The Egyptian Exchange	1	0.01	4
Warsaw Stock Exchange	6	6.51	5.31

C 2020 1 ETF

Derivative Exchange	January				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	11095134	2848083.58	0	0	11095134	2848083.58	NA	NA
Bolsa Mexicana de Valores	0	0	0	0	NA	NA	NA	NA
Bolsa y Mercados Argentinos	0	0	0	0	NA	NA	NA	NA
Cboe Global Markets	54691027	NA	NA	NA	54691027	NA	NA	NA
MIAX Exchange Group	17792637	385702.05	NA	NA	17792637	385702.05	NA	NA
Nasdaq - US	67417932	NA	NA	NA	67417932	NA	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	182195	1709.89	2512	25.04	182195	1709.89	2512	25.04
Japan Exchange Group	91010	NA	NA	NA	91010	NA	NA	NA
Taiwan Futures Exchange	11649	104.18	59160	929.97	11649	104.18	59160	929.97
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	0	0	NA	NA	NA	NA

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