

国际指数动态

2020年6月)

202006

		.....	2
1.	1	500 1 300	2
2.	SOLACTIVE 3	.....	2
		.....	3
1.	6	ETF ETN ETC	3
A	FOF ETF	.....	3
B	ETF	.....	4
C	ETF	.....	5
D	ETF	.....	6
E	ETF	.....	6
2.		.....	8
A	2020 5	.....	8
B	2020 5	ETF	9
C	2020 5	ETF	11

1 500 1 300

500

300

Solactive 3

3

1. 1 500 1 300

2020 6 22 1 500

Hang Seng Stock Connect China 500 Index

2000

2000 A

500 10%

2020 6 22 1 300 Hang Seng

Stock Connect China A 300 Index

2000

26%

300

10%

2. Solactive 3

2020 6 15 Solactive 3

Solactive National Defense Index Family

Solactive Aging of America Index Family

Solactive Artificial Intelligence Index Family

2020 6 ETF 29

ETF

ESG ETF 6 ETF

ETF 11

1. 6 ETF ETN ETC

A FOF ETF

- **ESG FOF: BlackRock** 4 ESG FOF
- 0.18% Cboe 4 ESG FOF
- ESG ETF ETF
- ETF ESGU, ESML, ESGD, ESGE
- ETF EAGG EAOK 30% 70%
- EAOA 80% 20%

iShares ESG Aware Conservative Allocation ETF (EAOK)

iShares ESG Aware Moderate Allocation ETF (EAOM)

iShares ESG Aware Growth Allocation ETF (EAOR)

iShares ESG Aware Aggressive Allocation ETF (EAOA)

B ETF

- **ESG ETF:** BlackRock 2 ESG ETF iShares ESG
Advanced MSCI USA ETF (USXF) iShares ESG Advanced MSCI EAFE
ETF (DMXF) USXF DMXF 0.10% 0.12%
USXF MSCI USA Index
ESG BBB
DMXF
ESG BBB-
- **ETF:** ETF Managers Group 1
ETF ETFMG Treatments, Testing and Advancements ETF
(GERM) 0.68% GERM The Prime
Treatments, Testing and Advancements Index

ETF
- **ETF:** Global X 1 ETF
Global X S&P Catholic Values Developed ex-U.S. ETF (CEFA)
0.35% NASDAQ CEFA S&P EPAC ex-
Korea Large Cap Index
- **ETF:** Pacer 1 ETF Pacer BioThreat
Strategy ETF (VIRS) 0.70% Cboe VIRS
LifeSci BioThreat Strategy Index GERM VIRS

- **ETF: Roundhill** 1 ETF Roundhill
Sports Betting & iGaming ETF (BETZ) 0.75%
BETZ

1.5

1.5

- **ETF: Direxion** 1 ETF Direxion
Work From Home ETF (WFH) 0.45% WFH

10

C **ETF**

- **ETF: Direxion** 1 ETF Direxion High
Grwoth ETF (HIPR) 0.40% HIPR
Russell 1000 Hyper Growth Index

- **ETF: Pacer** 3 ETF Pacer Lunt Large
Cap Alternator ETF (ALTL) Pacer Lunt Large Cap Multi-Factor Alternator
ETF (PALC) Pacer Lunt MidCap Multi-Factor Alternator ETF (PAMC)
0.60% ALTL
S&P 500 Low Volatility Index S&P 500 High Beta
Index PAMC PALC S&P 500 S&P
Midcap 400

D
ETF

- **ETF** Franklin 1 ETF Franklin
 Liberty U.S. Treasury Bond ETF (FLGV) 0.09%
 FLGV 1-30 Bloomberg Barclays U.S.
 Treasury Index
 alpha
- **ETF: Global X** 1 ETF Global
 X Emerging Markets Bond ETF (EMBD) 0.39%
 EMBD
 20%
- **ETF** BlackRock 1 ETF iShares
 iBonds Dec 2030 Term Corporate ETF (IBDV) 0.10%
 IBDV 2030 12

E
ETF

- **ETF: 1 Allianz 2** ETF
 AllianzIM U.S. Large Cap Buffer10 Apr ETF (AZAA) AllianzIM U.S. Large
 Cap Buffer20 Apr ETF (AZBA) 0.74%
 ETF 2020 4 1 2021 4 1 AZAA
 S&P 500 -10% 10.60% AZBA
 S&P 500 -20% 5.41%
- 2 First Trust 2 ETF FT Cboe Vest U.S.
 Equity Buffer ETF (FJUN) FT Cboe Vest U.S. Equity Deep Buffer ETF
 (DJUN) 0.85% Cboe ETF 2020
 6 22 2021 6 18 FJUN S&P 500

- | | | | | |
|--|--------|--------|------|---------|
| | -10% | 17.72% | DJUN | S&P 500 |
| | 5%-30% | 10.28% | | |

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|----------|------------|-------------------------------------|---|--------------------------------------|-------|
| ● | ETF | Fidelity | 3 | | ETF |
| | | Fidelity New Millennium ETF (FMIL) | | Fidelity Blue Chip Growth ETF (FBCG) | |
| | | Fidelity Blue Chip Value ETF (FBCV) | | | 0.59% |
| | | Cboe | | FMIL | |
| | | | | | FBCG |
| | | FBCV | | S&P500 | |

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|----------|-------------|--------------------------|---|--------|----------|
| ● | ETF: | Direxion | 1 | | ETF |
| | | Dynamic Hedge ETF (DYHG) | | 0.57% | Direxion |
| | | Salt Financial | | truVol | DYHG |
| | | | | | S&P500 |
| | | | | S&P500 | |
| | | | | 0-100% | |

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|----------|------------|-------------------------------|---|-------|------|
| ● | ETF | Direxion | 1 | | ETF |
| | | Direxion Fallen Knives (NIFE) | | 0.50% | NIFE |
| | | NIFE | | | |
| | | | | 50 | |

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|----------|------------|--|-----|---------------------------------|---------|
| ● | ETF | Toews Corp | 2 | | ETF |
| | | Agility Shares Managed Risk ETF (MRSK) | | Agility Shares Dynamic Tactical | |
| | | Income ETF (THY) | | 0.96% | Cboe |
| | | | | 1.16% | |
| | | MRSK | | | ETF |
| | | | | | ETF |
| | | | | | S&P 500 |
| | | 85% | THY | | ETF |

2.
A 2020 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								
B3 - Brasil Bolsa Balcão	4232748	3130	192044616	621727.17	32426796	160981.34	1227757464	5419462.34
Bolsa Mexicana de Valores	189	3.09	32716	536.63	2888	61.03	250575	4409.95
Bolsa de Valores de Colombia	NA	NA	2411	1.77	NA	NA	32943	27.88
CME Group	12340564	1945932.84	92061349	8406780.56	87352905	14391645.66	526585263	54468343.83
Cboe Futures Exchange	NA	NA	2674644	NA	NA	NA	25531795	NA
Cboe Global Markets	30063443	NA	NA	NA	228027269	NA	NA	NA
MIAX Exchange Group	1	0	NA	NA	266588	585.02	NA	NA
Matba Rofex	684	0.05	217684	163.74	3818	0.2	1170474	962.24
Nasdaq - US	205820	NA	NA	NA	1393987	NA	NA	NA
Asia - Pacific								
ASX Australian Securities Exchange	504383	18680.08	1014565	94336.66	4657557	186038.04	8481903	779550.51
Bursa Malaysia Derivatives	743	0.04	249484	4089.01	2978	0.26	1503900	24870.03
Hong Kong Exchanges and Clearing	683362	557.74	4298702	646706.97	4022748	4388.22	28591900	4354005.96
Japan Exchange Group	2543704	155498.77	8545404	716110.05	16875479	1227921.91	51085773	4549657.13
Korea Exchange	2058325	NA	26676489	941363.55	14670159	NA	201881074	7508472.51
National Stock Exchange of India	36468754	1908132.95	9267029	358252.9	321232114	17890982.69	69179441	2620207.18
Singapore Exchange	12843909	84845.38	458991075	2933922.31	1686640606	14750639.05	500392795	3285707.53
Taiwan Futures Exchange	691301	NA	12054755	NA	4538557	NA	81609069	NA
Thailand Futures Exchange	14370183	261261.32	8557803	346385.46	87080753	1579126.24	51311909	2072753.75
Europe - Africa - Middle East								
Athens Stock Exchange	2134	6.99	26760	87.26	16009	68.2	198059	798.44

BME Spanish Exchanges	161200	1255.01	456072	28374.16	971199	9232.17	3478534	245876.21
Borsa Istanbul	6747	11.53	5681927	9731.24	181913	398.87	46054252	88596.85
Budapest Stock Exchange	NA	NA	39221	44.6	NA	NA	400251	487.95
Deutsche Boerse AG	28843280	891575.61	36275402	1472898.78	218766942	7694761.55	287436934	12243890.72
Euronext	1371583	72485.52	2487335	152069.04	9257078	518708.05	19898795	1581332.13
Johannesburg Stock Exchange	485994	1051.22	743404	148128.06	2765402	3845.84	1907762	631720.1
Moscow Exchange	330802	2414.14	671378	12764.49	2046995	16734.08	5307270	94907.35
Nasdaq Nordic and Baltics	1269608	3035.45	11881692	28339.95	8474767	21839.55	75222358	174193.96
Tehran Stock Exchange	437142	7232.96	3219243	52567.93	3960912	68190.73	22418188	367340.15
Tel-Aviv Stock Exchange	0	0	12	0.01	NA	NA	336	0.14
Warsaw Stock Exchange	2133163	86774.54	NA	NA	11765647	508355.67	NA	NA

B 2020 5 ETF

Exchange	May		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
B3 - Brasil Bolsa Balcão	23	5042.49	2633.84
Barbados Stock Exchange	0	0	0
Bolsa Mexicana de Valores	21	536.13	32.92
Bolsa de Comercio de Santiago	265	22.92	0.3
Bolsa de Valores de Colombia	2	21.25	0.32
Bolsa de Valores de Lima	75	22.97	0.33
Bolsa de Valores de Panama	0	0	0
Cboe Global Markets	365	506125.33	40501.31
NYSE	398	1098639.76	54872.45
Nasdaq - US	906	9840.09	1156.9
TMX Group	23	5042.49	2633.84
Asia - Pacific			
ASX Australian Securities Exchange	169	2925.05	0
BSE India Limited	NA	40.17	748.68
Bursa Malaysia	18	3.37	0.59
Hochiminh Stock Exchange	4	65.08	4899
Hong Kong Exchanges and Clearing	132	16577.56	502.65
Japan Exchange Group	245	53407.45	NA
Korea Exchange	448	50908.48	15373.52
NZX Limited	31	117.39	98.03

National Stock Exchange of India	79	660.8	2256.36
Philippine Stock Exchange	1	0.49	2.15
Shanghai Stock Exchange	206	41706.86	8370.05
Shenzhen Stock Exchange	101	21435.47	4769.81
Taipei Exchange	99	1031.73	27.64
Taiwan Stock Exchange	119	6617.64	1958.35
The Stock Exchange of Thailand	17	9.31	12.35
Europe - Africa - Middle East			
Athens Stock Exchange	7	0	2
BME Spanish Exchanges	1	0.09	0.06
Boerse Stuttgart	2	278.95	0
Borsa Istanbul	1739	1656.25	49
Botswana Stock Exchange	8	103.8	62.69
Bucharest Stock Exchange	3	0.03	6
Budapest Stock Exchange	1	0.21	0.43
Bulgarian SE	1	0.35	0.15
CEESG - Prague	12	0.01	0.02
CEESG - Vienna	3	0	0
Deutsche Boerse AG	1524	19247.55	935.9
Euronext	1273	7780.62	430.61
Iran Fara Bourse Securities Exchange	24	1624.16	428.42
Johannesburg Stock Exchange	74	559.24	38.43
Kazakhstan Stock Exchange	3	0.39	0.11
LSE Group	2955	30259.16	1448.73
Luxembourg Stock Exchange	79	0	0
Moscow Exchange	38	168.32	465
Nasdaq Nordic and Baltics	14	1080.51	97.78
Nigerian Stock Exchange	10	1.14	0.06
SIX Swiss Exchange	1456	6668.38	115.41
Saudi Stock Exchange (Tadawul)	5	7.11	1.49
Stock Exchange of Mauritius	4	1.14	0.02
Tehran Stock Exchange	17	1696.59	406
Tel-Aviv Stock Exchange	571	2821.46	227.55
The Egyptian Exchange	1	0	3
Warsaw Stock Exchange	7	18.89	10.74

C 2020 5 ETF

Derivative Exchange	May				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	23607550	3133533.16	NA	NA	82271474	14497605.53	NA	NA
Bolsa Mexicana de Valores	0	0	0	0	NA	NA	NA	NA
Cboe Global Markets	62905728	NA	NA	NA	361676056	NA	NA	NA
MIAX Exchange Group	28340231	628584.76	NA	NA	134625236	2744039.52	NA	NA
Nasdaq - US	66676473	NA	NA	NA	398033463	NA	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	66847	535.29	858	7.87	698135	6368.21	10004	98.24
Japan Exchange Group	73780	NA	NA	NA	455926	NA	NA	NA
Taiwan Futures Exchange	12491	119.75	60567	1113.72	60638	579.45	401038	6422.52
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	0	0	NA	NA	NA	NA

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