

国际指数动态

2020年8月)

202008

U	2
) (((! !	
	" (导	
U	3
) U))	
1.	ETF	4
2.	ETF	4
3.	ETF	4
4.	ETF	5
1.	2020 7	5
2.	2020 7 ETF	7
3.	2020 7 ETF	8

U

FTSE Russell 1
V Indxx

V Indxx 红 1

V MVIS 1 导

1

V

() **FTSE Russell**

2020 8 27 FTSE 1 FTSE
Saudi Arabian Government Bond IndexV
1 策 10
V

() **Indxx**

2020 8 11 Indxx V
开 基
及U U
V 际
V

Indxx Global Tactical Managed Risk Index

Indxx Developed Ex-US Tactical Managed Risk Index

Indxx Emerging Markets Tactical Managed Risk Index

Indxx Europe Tactical Managed Risk Index

Indxx US Tactical Managed Risk Index

2020 8 24 Indxx 1 Indxx
Subscription Economy Index^V

V U 4.90% 0.3%
V

() **MVIS** 导

2020 8 13 MVIS 1 导 1
MVIS Global Video Gaming & eSports Index
(MVESPOA)^U MVIS US Listed Semiconductor 10% Capped Index (MVSMC)

V
MVESPOA 50% 导
MVSMC 50%
半 V
MVSMC 10% VMVESPOA
获 MVSMC V

U

2020 8 ETF 10 V
U V ETF 5
V ETF FOF ETF
别 V

() **8 ETFU ETN ETC**

1. ETF

- **均 ETF: Defiance** 1 **均 ETF** Defiance Nasdaq
Junior Biotechnology ETF (IBBJ) 0.45% NASDAQ V IBBJ
Nasdaq Junior Biotechnology IndexV Nasdaq Global
Index 10% 均
V V
- **ETF: Direxion** 1 **ETF** Direxion
Connected Consumer ETF(CCON) 0.45% V CCON
U 健 U
场
V V

2. ETF

- **ETF: T.Rowe Price** 1 **ETF** T.Rowe Price
Dividend Growth ETF (TDVG) 0.50% V TDVG
V

3. ETF

- **ETF Innovator** 2 **ETF** Innovator
20+ Year Treasury Bond 9 Buffer ETF July (TBJL)U Innovator 20+ Year
Treasury Bond 5 Buffer ETF July (TFJL) 0.79% Cboe
V ETF 2020 8 18 2021 6 30 TBJL
iShares 20+ Year Treasury Bond ETF -9%
9.25% TFJL iShares 20+ Year Treasury Bond ETF -5%
6.75%V

- **FOF ETF** Anfield 1 FOF ETF Anfield Dynamic
Fixed Income ETF (ADFI) 1.42% Cboe V ADFI
10-20 ETF 策
V

4. **ETF**

- **ETF: 1 First Trust 1 ETF** FT Cboe
Vest Fund of Buffer ETFs (BUFR) 1.05% Cboe V BUFR
First Trust 4 ETFV ETF
1 获 SPDR S&P 500 ETF Trust
-10% 14.95%V **2 Innovator 1**
ETF Innovator Laddered Fund of S&P 500 Power Buffer
ETFs (BUFF) 0.99% Cboe V BUFF Innovator
12 ETFV ETF 1
1~12 S&P 500 Index -15%
8.50%V **3 TrueMark 1 ETF** TrueShares
Structured Outcome (August) ETF (AUGZ) 0.79% Cboe V
JULZ 2020 8 1 2021 7 31 S&P 500 Index
-8% -12% V

- **ETF: CornerCap 1 ETF** CornerCap
Fundametrics Large-Cap ETF (FUNL) 0.50% Cboe V FUNL
ConerCap 据 Fundametrics 策 120
订
V

()

1. 2020 7

Derivative Exchange	July				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	5303523	35230.13	273160103	1116355.91	43064522	199404.02	1741055831	7417246.39
Bolsa Mexicana de Valores	491	8.03	33314	553.1	3883	77.12	373001	6425.96
Bolsa de Valores de Colombia	NA	NA	3605	2.79	NA	NA	49547	40.61
CME Group	12831536	2239408.94	101407591	10117095.39	115708748	19238306.12	752186517	77406119.2
Cboe Futures Exchange	NA	NA	3156652	NA	NA	NA	32728872	NA
Cboe Global Markets	29057332	NA	NA	NA	294305004	NA	NA	NA
MIAX Exchange Group	0	0	NA	NA	266648	585.29	NA	NA
Matba Rofex	227	0.01	200770	187.34	5862	0.28	1636749	1367.61
Nasdaq - US	305946	NA	NA	NA	1932079	NA	NA	NA
Asia - Pacific								
ASX Australian Securities Exchange	534521	22260.46	945827	100334.54	5745176	230477.29	11736430	1106100.44
Bursa Malaysia Derivatives	1140	0.11	317803	5878.54	4844	0.44	2152890	36566.96
Hong Kong Exchanges and Clearing	3739224	208077.81	10738843	967569.81	23614907	1621877.16	71350059	6347855.89
Japan Exchange Group	77708	NA	25883572	993284.33	17675499	NA	271638638	10444685.97
Korea Exchange	47540766	284833442.3	9472623	382028.19	437787970	306778907.6	93766098	3603966.57
National Stock Exchange of India	658919790	5269239.59	11772248	103738.93	2935976850	24375006.56	527643427	3503251.59
Singapore Exchange	539457	NA	19352530	NA	5961893	NA	115459512	NA
Taiwan Futures Exchange	19596605	409936.34	9813556	467419.98	121724182	2282845.78	69452068	2899702.78
Thailand Futures Exchange	96571	NA	3368225	NA	822510	NA	32630209	NA
Europe - Africa - Middle East								
Athens Stock Exchange	3856	13.98	37627	136.55	23619	95.61	266384	1045.1
BME Spanish Exchanges	103800	838.63	560970	40060.07	1364393	12662.94	4730973	331944.15
Borsa Istanbul	11951	22.72	6562981	12596.06	236745	501.22	61396352	117816.88
Budapest Stock Exchange	0	0	30952	37.39	NA	NA	481353	584.35
Deutsche Boerse AG	26747832	973466.67	32672785	1773079.15	286758629	10058368.33	389235670	16924923.47
Johannesburg Stock Exchange	160254	1426.12	638313	13805.65	2539811	21888.54	8070043	145517.98
Moscow Exchange	1258104	2950.02	11962724	27763.95	11374848	28748.01	101895550	236910.67
Nasdaq Nordic and Baltics	426364	8431.57	3076968	60344.99	4966952	87009.6	28887280	487477.73
Tel-Aviv Stock Exchange	2386845	97085.76	NA	NA	16497262	701095.87	NA	NA
Warsaw Stock Exchange	16882	80.31	323728	3083.86	199080	887.36	3686138	31820.41

2. 2020 7 ETF

Exchange	July		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
B3 - Brasil Bolsa Balcão	23	5366.69	2791.95
Barbados Stock Exchange	0	0	0
Bolsa Mexicana de Valores	21		

Bulgarian SE	12	0.01	0.02
Deutsche Boerse AG	1538	19847.94	891.25
Euronext	1276	8332.16	365.53
Iran Fara Bourse Securities Exchange	25	956.61	369.91
Johannesburg Stock Exchange	75	438.21	42.39
Kazakhstan Stock Exchange	3	0.04	0.09
LSE Group	3001	30891.37	1464.72
Luxembourg Stock Exchange	78	0	0
Moscow Exchange	41	304.95	3063.6
Nasdaq Nordic and Baltics	14	759.36	66.21
Nigerian Stock Exchange	10	12.87	0.07
SIX Swiss Exchange	3	0	0
Saudi Stock Exchange (Tadawul)	1492	9058.44	127.54
Stock Exchange of Mauritius	6	82.1	11.68
Tehran Stock Exchange	4	1.67	0.16
Tel-Aviv Stock Exchange	566	3224.96	193.59
The Egyptian Exchange	1	0	17
Warsaw Stock Exchange	7	10.7	7

3. 2020 7 ETF

Derivative Exchange	July				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	37804992	0	0	0	160464054	NA	NA	NA
Bolsa Mexicana de Valores	0	0	0	0	NA	NA	NA	NA
Cboe Global Markets	63635032	NA	NA	NA	500466007	NA	NA	NA
MIAX Exchange Group	27768522	NA	NA	NA	198241105	NA	NA	NA
Nasdaq - US	68981021	NA	NA	NA	547242834	NA	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	207186	3094	NA	NA	998814	13482	NA	NA
Japan Exchange Group	96450	NA	NA	NA	671261	NA	NA	NA
Taiwan Futures Exchange	13817	98774	NA	NA	87128	563963	NA	NA
Europe - Africa - Middle East								

Borsa Istanbul	NA	0	0	NA	NA	NA	NA	0
----------------	----	---	---	----	----	----	----	---

海 V 海 U
 海 价 V 订 海 建 建
 海 海 V

308

6 13
 200127
 导 0086 21 5018 5500
 0086 21 5018 6368
 导 csindex@sse.com.cn