

August 2016

U.S. ETP Monthly Flash

NYSE Arca U.S. Exchange Traded Products (ETP)

Highlights from August 2016

- › In August, 5 new ETPs listed on NYSE Arca
 - At the end of August, 1,541 ETPs were listed on NYSE Arca
- › US ETP notional volume represented 26.61% of all CTA issues in August 2016
- › US ETP daily average turnover was approximately \$60.41 billion in August 2016
- › NYSE Arca was at the NBBO 93.17% of the time, leading all US exchanges
- › NYSE Arca had 23.40% of all US ETP trading volume, leading all US exchanges

NYSE Arca U.S. Exchange Traded Products (ETP)

Top 10 Most Actively Traded Securities in the U.S (by Turnover Volume) August

Symbol	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
SPY	SPDR S&P 500 ETF Trust	ETF	1,523,162,152	\$331,697,310,208	66,224,441	\$14,421,622,183
AAPL	Apple Inc.	Stock	662,220,278	\$71,199,396,466	28,792,186	\$3,095,625,933
EEM	iShares MSCI Emerging Markets ETF	ETF	1,611,375,116	\$59,613,283,764	70,059,788	\$2,591,881,903
IWM	iShares Russell 2000 ETF	ETF	465,593,537	\$56,959,889,254	20,243,197	\$2,476,516,924
FB	Facebook, Inc. Class A	Stock	369,214,112	\$45,930,860,591	16,052,787	\$1,996,993,939
GDV	VanEck Vectors Gold Miners ETF	ETF	1,537,899,342	\$44,957,494,049	66,865,189	\$1,954,673,654
QQQ	PowerShares QQQ Trust, Series 1	ETF	369,269,665	\$43,075,009,377	16,055,203	\$1,872,826,495
BABA	Alibaba Group Holding Limited	Stock	450,649,114	\$41,995,774,369	19,593,440	\$1,825,903,233
AMZN	Amazon.Com Inc	Stock	50,000,397	\$38,196,668,679	2,173,930	\$1,660,724,725
LMT	Lockheed Martin Corp.	Stock	146,235,360	\$37,527,427,737	6,358,059	\$1,631,627,293

Top 10 Most Actively Traded ETPs in the U.S. (by Turnover Volume) in August

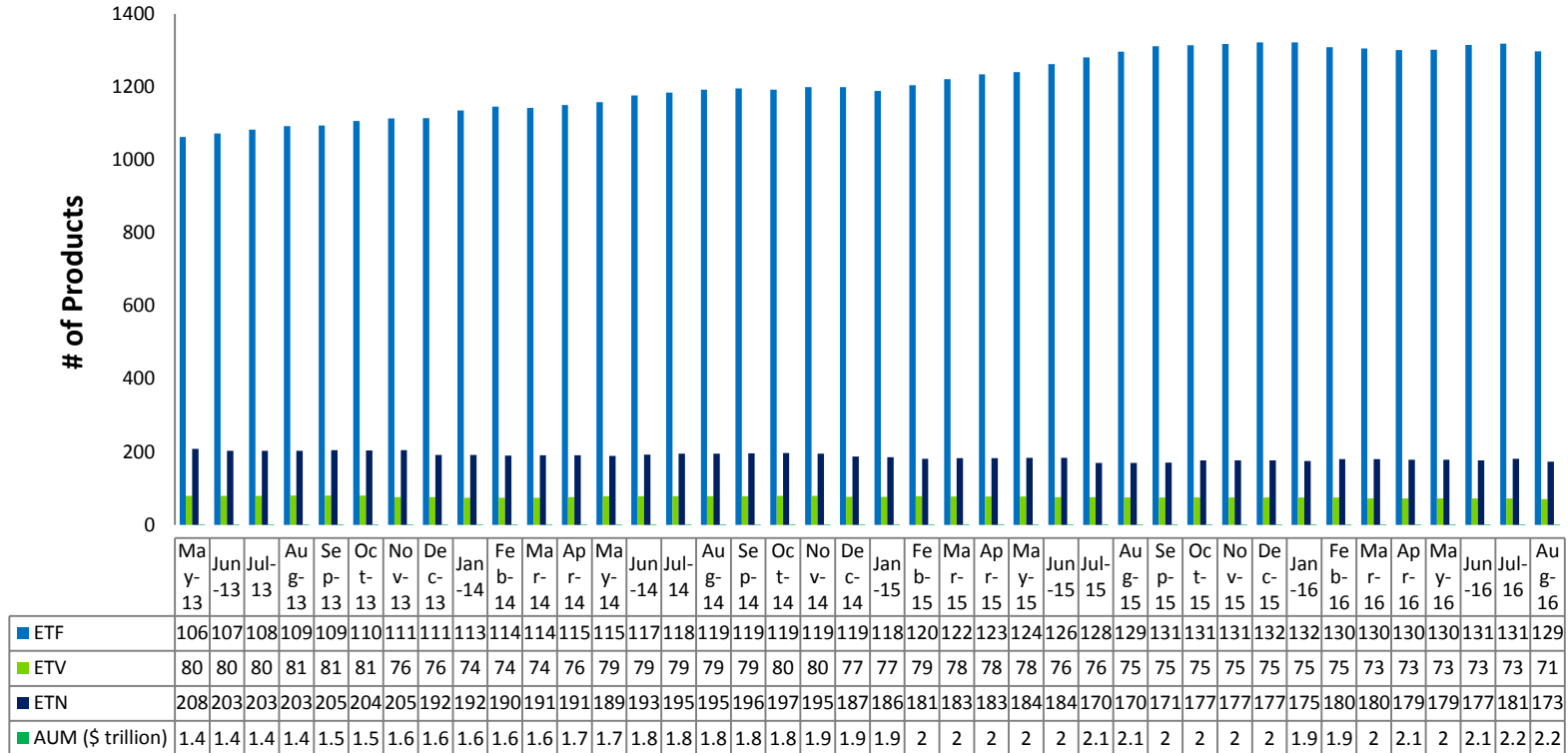
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GLD	SPDR Gold Trust, SPDR Gold Shares	ETV	217,073,588	\$27,720,226,844	9,437,982	\$1,205,227,254
XLE	Energy Select Sector SPDR Fund	ETF	355,850,988	\$24,291,551,701	15,471,782	\$1,056,154,422
VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	861,457,366	\$21,727,667,663	37,454,668	\$944,681,203
TLT	iShares 20+ Year Treasury Bond ETF	ETF	155,353,954	\$21,645,705,243	6,754,520	\$941,117,619
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	ETF	249,628,900	\$21,470,001,730	10,853,430	\$933,478,336

NYSE Arca U.S. Exchange Traded Products (ETP)

New ETP Launched on NYSE Arca in August

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
HUSV	8/25/2016	First Trust Horizon Managed Volatility Domestic ETF	ETF	409,979	\$8,171,560	81,996	\$1,634,312
HDMV	8/25/2016	First Trust Horizon Managed Volatility Developed International ETF	ETF	125,702	\$3,743,862	25,140	\$748,772
EUFS	8/10/2016	Direxion Daily European Financials Bear 1X Shares	ETF	300	\$7,410	19	\$463
WTRX	8/9/2016	Summit Water Infrastructure Multifactor ETF	ETF	142,936	\$3,692,612	8,408	\$217,212
MLPE	8/9/2016	C-Tracks ETN on Miller/Howard Fundamental MLP Index Series B	ETN	2,857	\$72,860	168	\$4,286

NYSE Arca U.S. Exchange Traded Products (ETP)



- › As of August 2016, 1,918 ETPs are listed in the US, 1,541 of which were listed on NYSE Arca
- › NYSE Arca listed ETPs have a total AUM of approx. \$2.22 trillion

NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in August	New YTD	Turnover
Academy Funds	1			\$10,603,136
AdvisorShares	20		1	\$177,832,375
AlphaClone	2			\$13,764,347
ALPS	18	1(WTRX)	6	\$2,391,302,728
ARK	4			\$7,571,552
ArrowShares	2			\$15,041,321
Barclays	69			\$22,857,364,421
Cambria	7		1	\$23,759,451
Charles Schwab	21			\$5,374,170,328
Citigroup	3	1(MLPE)	1	\$1,186,807
Columbia Management	5		3	\$1,168,168
Credit Suisse	11		3	\$113,401,225
CSOP	3			\$1,003,164
Deutsche Bank	28			\$2,517,666,235
db X-trackers	34		2	\$3,369,853,214
Diamond Hill	1			\$5,721,786
Direxion Shares	80	1(EUFS)	8	\$56,900,785,845
Emerging Global	9			\$197,109,085
ETF Managers Group	3			\$3,868,452
ETF Securities	9			\$418,623,056
Exchange Traded Concepts	8		1	\$112,976,882
Fidelity	14			\$764,588,729
FirstTrust	34	2(HUSV,HDMV)	2	\$7,118,592,728

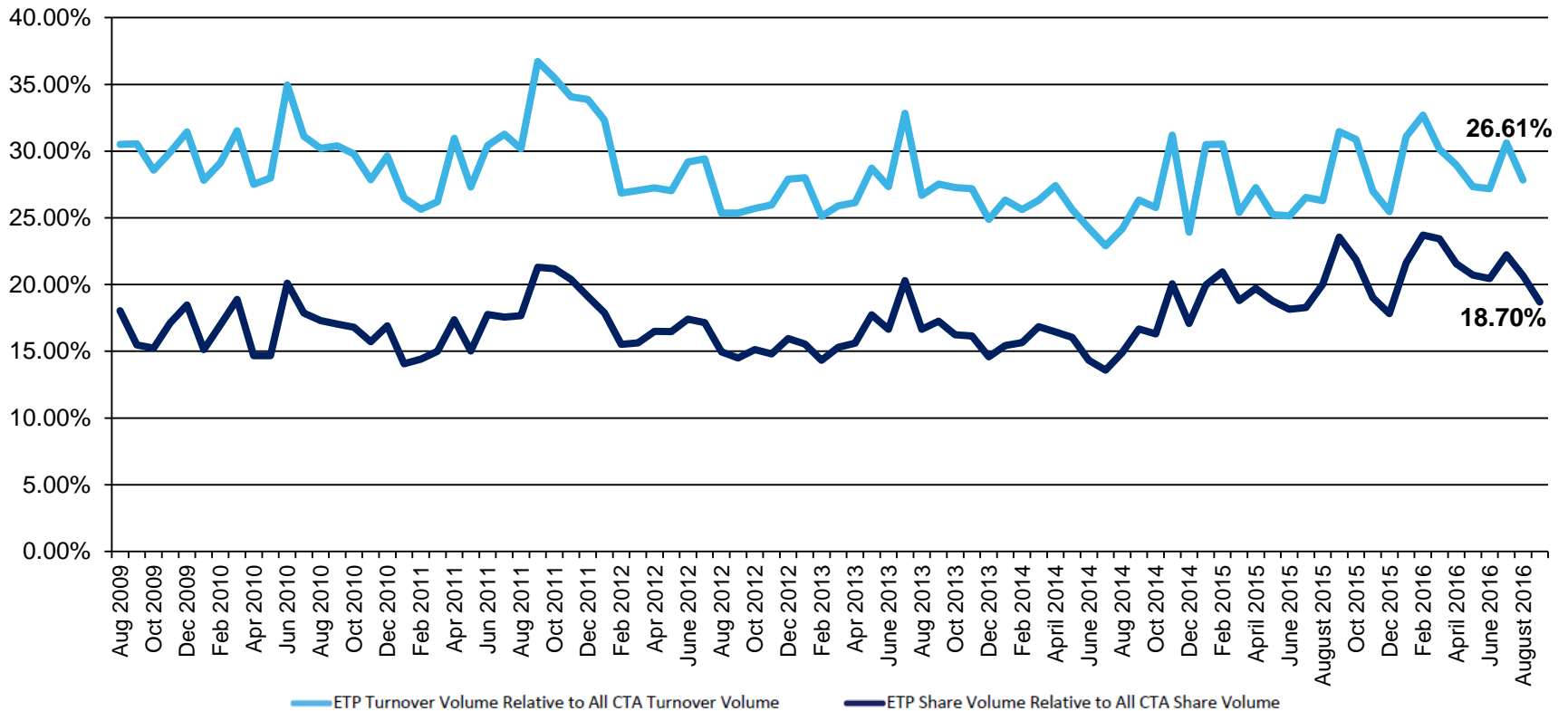
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in August	New YTD	Turnover
FlexShares	17			\$757,117,004
Franklin Templeton	5		4	\$13,462,339
Global X	40			\$959,502,804
Goldman Sachs	2			\$838,172
Goldman Sachs Asset Management	5		2	\$446,238,137
Guggenheim	77		4	\$5,305,849,244
Highland Funds	1			\$52,531,418
Horizons	1			\$3,776,426
HSBC	1			\$231,434
IndexIQ	19		2	\$355,930,935
Invesco PowerShares	114			\$54,187,985,768
iShares	258			\$407,567,628,338
Janus	2		2	\$8,208,622
John Hancock	11		5	\$125,281,921
JPMorgan Chase & Co.	1			\$1,584,214,494
JP Morgan ETFs	8		3	\$112,350,714
Krane Shares	3			\$162,129,195
Lattice	4			\$9,987,295
LocalShares	1			\$534,186
Merk	1			\$78,805,698,645
Morgan Stanley	5			\$71,340,954,269
Oppenheim	8			\$22,652,907
O'Shares	5			\$3,751,126
PIMCO	14			\$2,296,977,801

NYSE Arca ETPs (By Issuer)

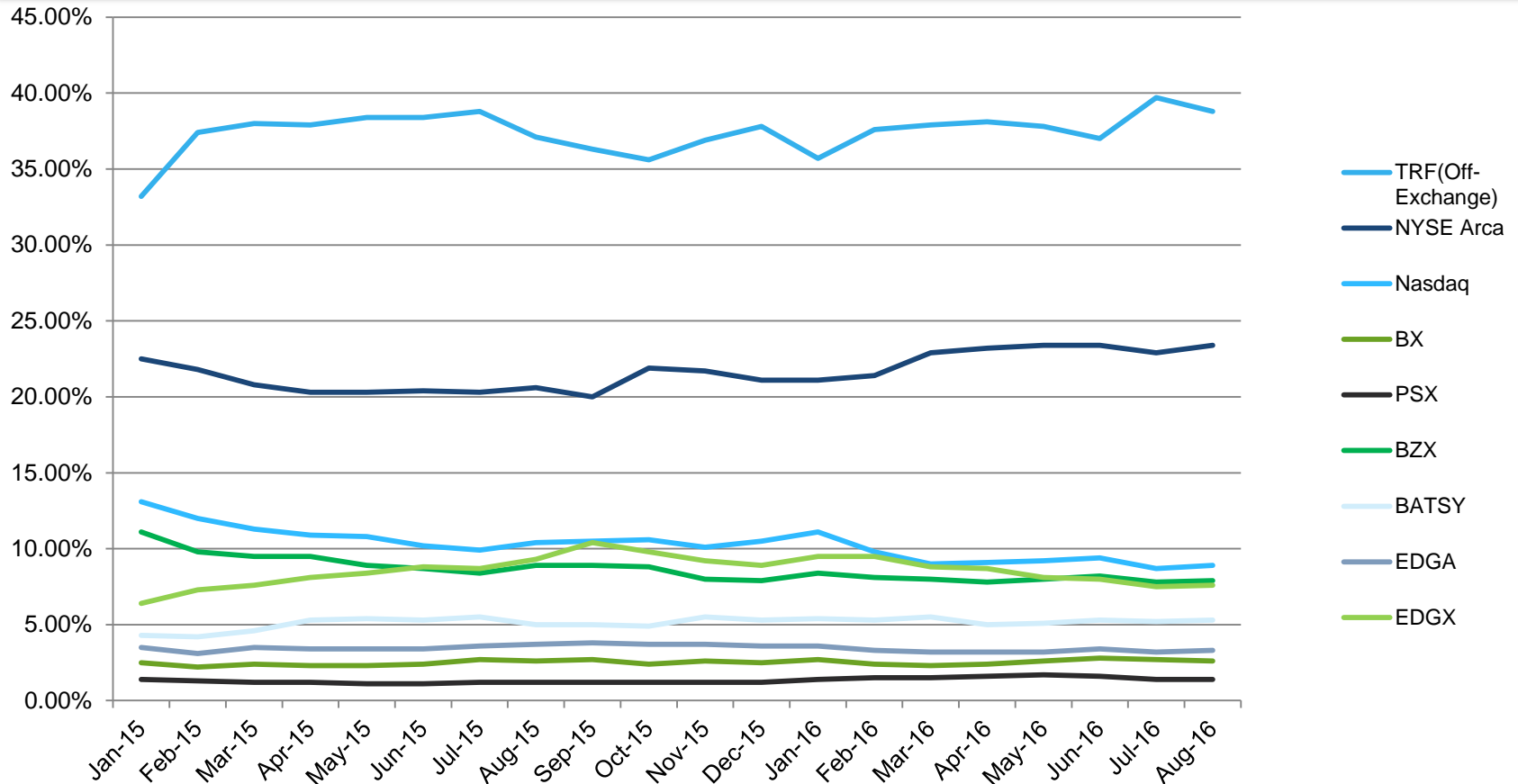
Issuer	# of ETPs	New in August	New YTD	Turnover
Principal	1			\$11,924,403
ProShares	123			\$57,631,988,167
PureFunds	6		2	\$238,792,136
QuantShares	5			\$10,031,101
RealityShares	1			\$1,218,100
Renaissance Capital	2			\$9,476,075
RexShares	2		2	\$1,803,067
Royal Bank of Canada	1			\$13,919,206
SPDR ETFs	149		4	\$563,282,363,375
Sprott Asset Management	6		1	\$421,040,605
Strategy Shares	2			\$1,232,940
Swedish Export Credit (SEK)	7			\$48,136,069
Teucrium	5			\$126,775,462
Tortoise	1			\$2,941,359
TrimTabs	1			\$237,873
UBS	39		5	\$18,271,924
United States Commodity Funds LLC	12			\$628,764,459
U.S. Global Investors	1			\$9,226,351,847
VanEck Vectors	55		3	\$71,340,954,269
Vanguard	49			\$78,805,698,645
VelocityShares	7		3	\$47,686,278,437
Virtus ETF Solutions	2			\$63,585,467
WBI	11		1	\$122,129,318
WisdomTree	64		1	\$10,216,674,344

U.S. ETP Consolidated Volumes



- › During the month of August, US ETP CADV was 1.14 billion and daily notional value was \$60.41 billion
- › By the end of August, US ETP share and notional volume represented 18.70% and 26.61%, respectively of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In August 2016, NYSE Arca led all exchanges with an ETP trading market share of 23.40%
- › ETP trades occurring off-exchange in August 2016 represented 38.80%

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