

July 2016

U.S. ETP Monthly Flash

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

Highlights from July 2016

- › In July, 11 new ETPs listed on NYSE Arca
 - At the end of July, 1,572 ETPs were listed on NYSE Arca
- › US ETP notional volume represented 27.84% of all CTA issues in July 2016
- › US ETP daily average turnover was approximately \$69.17 billion in July 2016
- › NYSE Arca was at the NBBO 92.26% of the time, leading all US exchanges
- › NYSE Arca had 22.90% 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) July

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	1,652,554,149	\$353,690,536,476	82,627,707	\$17,684,526,824
AAPL	Apple Inc.	Stock	723,522,161	\$71,714,413,624	36,176,108	\$3,585,720,681
FB	Facebook, Inc. Class A	Stock	473,578,095	\$57,048,630,920	23,678,905	\$2,852,431,546
IWM	iShares Russell 2000 ETF	ETF	478,045,008	\$56,621,223,125	23,902,250	\$2,831,061,156
AMZN	Amazon.Com Inc	Stock	68,635,440	\$51,001,602,575	3,431,772	\$2,550,080,129
QQQ	PowerShares QQQ Trust, Series 1	ETF	421,072,614	\$47,050,774,937	21,053,631	\$2,352,538,747
EEM	iShares MSCI Emerging Markets ETF	ETF	1,309,307,829	\$46,222,002,013	65,465,391	\$2,311,100,101
GDx	VanEck Vectors Gold Miners ETF	ETF	1,514,405,346	\$44,589,043,654	75,720,267	\$2,229,452,183
MSFT	Microsoft Corp	Stock	697,391,833	\$37,967,660,673	34,869,592	\$1,898,383,034
GLD	SPDR Gold Trust, SPDR Gold Shares	ETV	261,201,913	\$33,411,288,313	13,060,096	\$1,670,564,416

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

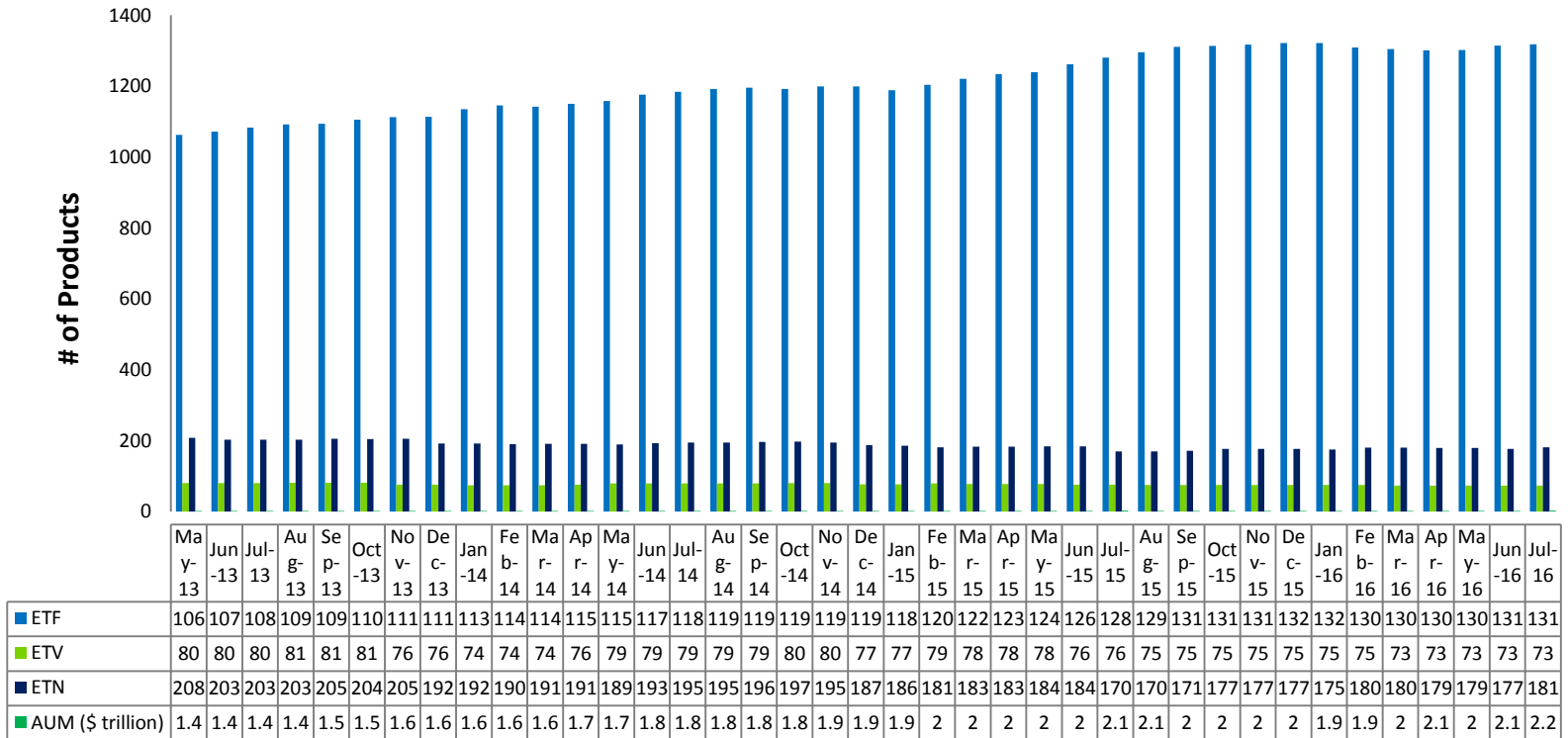
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TLT	iShares 20+ Year Treasury Bond ETF	ETF	185,274,809	\$26,014,086,991	9,263,740	\$1,300,704,350
EFA	iShares MSCI EAFE ETF	ETF	453,172,256	\$25,552,668,937	22,658,613	\$1,277,633,447
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	ETF	255,164,158	\$21,783,153,016	12,758,208	\$1,089,157,651
XLF	Financial Select Sector SPDR Fund	ETF	767,414,542	\$17,824,198,422	38,370,727	\$891,209,921

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

New ETP Launched on NYSE Arca in July

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
WBIR	7/27/2016	WBI Tactical Rotation Shares	ETF	320,174	\$7,962,831	106,725	\$2,654,277
MELT	7/27/2016	Direxion Daily Gold Miners Index Bear 1X Shares	ETF	1,001	\$23,194	334	\$7,731
EUFL	7/27/2016	Direxion Daily European Financials Bull 2X Shares	ETF	300	\$7,650	100	\$2,550
TRSK	7/18/2016	Janus Velocity Tail Risk Hedged Large Cap ETF	ETF	496,158	\$13,569,090	49,616	\$1,356,909
SPXH	7/18/2016	Janus Velocity Volatility Hedged Large Cap ETF	ETF	36,895	\$1,084,863	3,690	\$108,486
LSVX	7/14/2016	VelocityShares VIX Variable Long/Short ETN	ETN	304	\$7,634	25	\$636
BSWN	7/14/2016	VelocityShares VIX Tail Risk ETN	ETN	9,700	\$244,230	808	\$20,353
XIVH	7/14/2016	VelocityShares VIX Short Volatility Hedged ETN	ETN	9,818	\$255,750	818	\$21,313
IGEM	7/14/2016	VanEck Vectors EM Investment Grade + BB Rated USD Sovereign Bond ETF	ETF	36,647	\$910,655	3,054	\$75,888
REML	7/13/2016	Credit Suisse X-Links Monthly Pay 2xLeveraged Mortgage REIT ETN	ETN	50,645	\$1,298,373	3,896	\$99,875
SCAP	7/7/2016	AdvisorShares Cornerstone Small Cap ETF	ETF	36,279	\$925,189	2,134	\$54,423

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



- › As of July 2016, 1,948 ETPs are listed in the US, 1,572 of which were listed on NYSE Arca
- › NYSE Arca listed ETPs have a total AUM of approx. \$2.17 trillion

NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in July	New YTD	Turnover
Academy Funds	1			\$7,037,622
AdvisorShares	20	1(SCAP)	1	\$239,151,483
AlphaClone	2			\$10,605,405
ALPS	17		5	\$1,922,549,784
ARK	4			\$5,172,900
ArrowShares	2			\$10,411,312
Barclays	69			\$16,356,521,460
Cambria	7		1	\$34,645,941
Charles Schwab	21			\$6,169,974,129
Citigroup	2			\$849,150
Columbia Management	5		3	\$1,873,062
Credit Suisse	11	1(REML)	3	\$98,433,560
CSOP	3			\$2,150,702
Deutsche Bank	28			\$2,408,333,066
db X-trackers	34		2	\$5,184,215,032
Diamond Hill	1			\$4,120,989
Direxion Shares	79	2(MELT,EUFL)	7	\$52,383,974,766
Emerging Global	9			\$103,265,551
ETF Managers Group	3			\$8,125,723
ETF Securities	9			\$435,622,699
Exchange Traded Concepts	8		1	\$123,412,070
Fidelity	14			\$943,330,190
FirstTrust	32			\$6,839,418,017

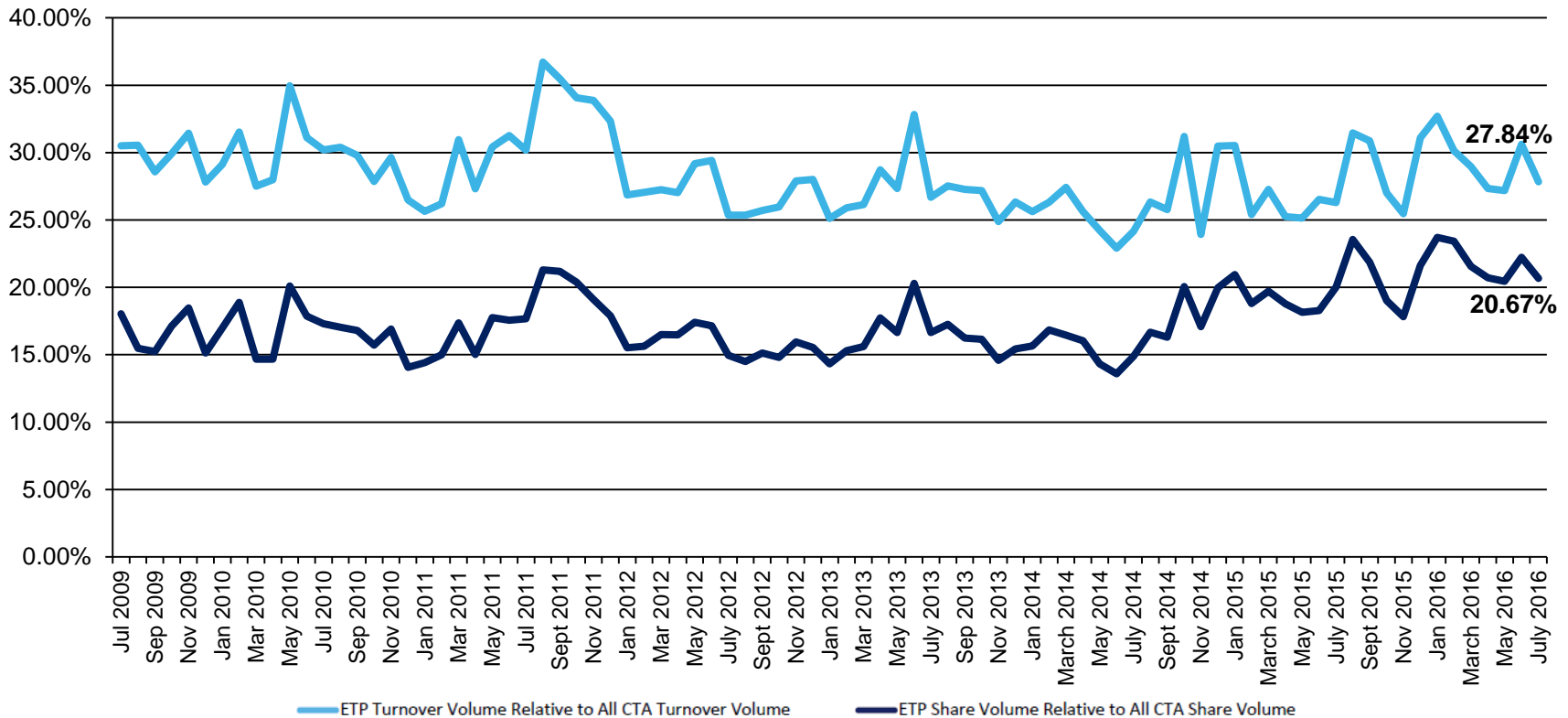
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in July	New YTD	Turnover
FlexShares	17			\$895,932,727
Franklin Templeton	5		4	\$30,137,737
Global X	40			\$956,634,915
Goldman Sachs	2			\$1,332,116
Goldman Sachs Asset Management	5		2	\$250,392,254
Guggenheim	77		4	\$5,742,426,328
Highland Funds	1			\$52,025,653
Horizons	1			\$3,340,656
HSBC	1			\$1,264,031
IndexIQ	19		2	\$296,464,255
Invesco PowerShares	114			\$57,785,864,151
iShares	264			\$399,073,513,532
Janus	2	2(TRSK,SPXH)	2	\$23,367,735
John Hancock	11		5	\$315,011,753
JPMorgan Chase & Co.	1			\$127,780,752
JP Morgan ETFs	8		3	\$1,303,632,765
Krane Shares	3			\$208,971,193
Lattice	4			\$2,884,269
LocalShares	1			\$248,742
Merk	1			\$77,786,622,487
Morgan Stanley	5			\$71,353,991,429
Oppenheim	8			\$18,953,528
O'Shares	5			\$8,408,394
PIMCO	14			\$2,400,967,165

NYSE Arca ETPs (By Issuer)

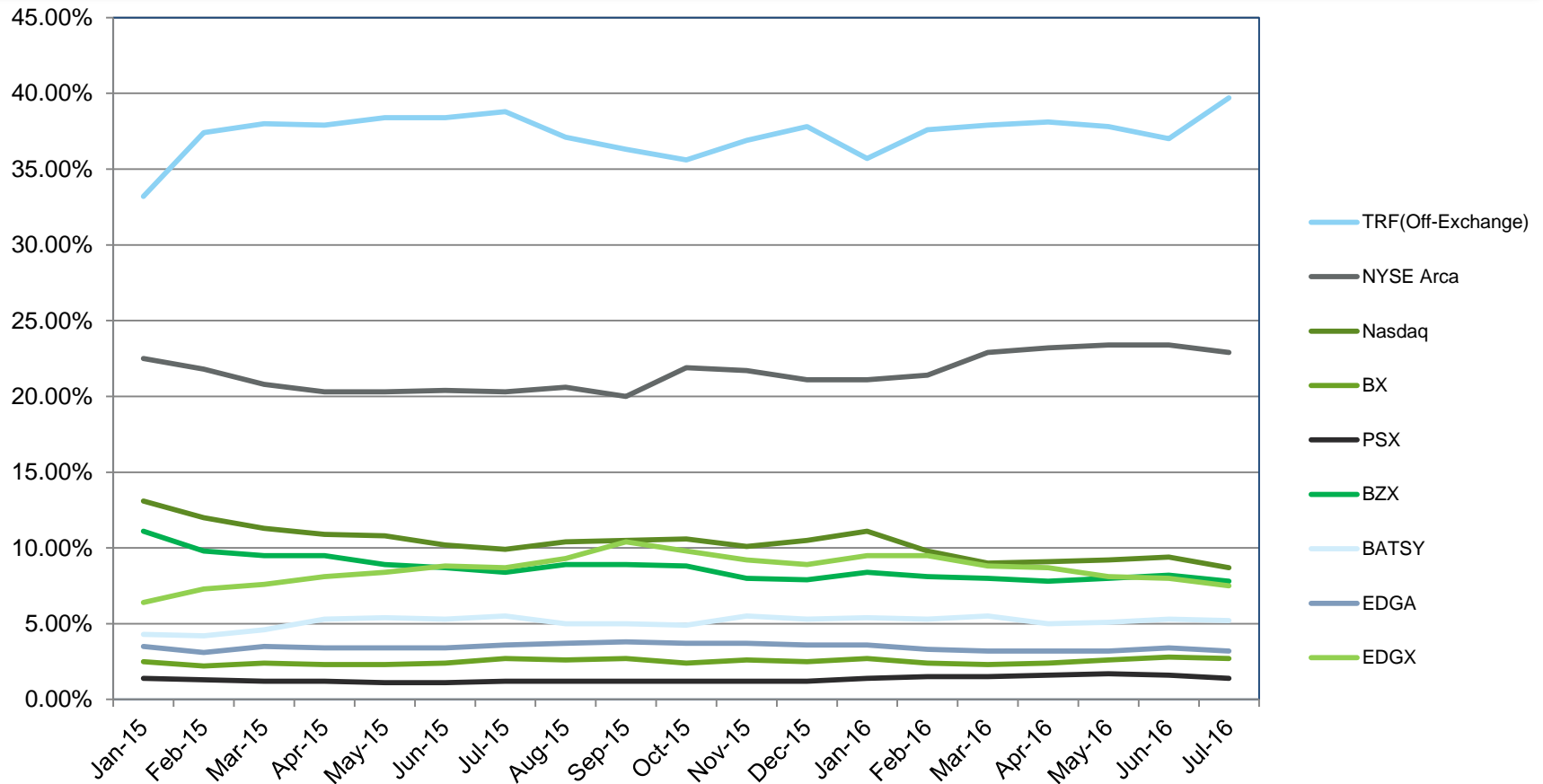
Issuer	# of ETPs	New in July	New YTD	Turnover
Principal	1			\$2,315,844
ProShares	132			\$57,247,376,775
PureFunds	6		2	\$219,644,224
QuantShares	5			\$23,494,083
RealityShares	1			\$633,973
Renaissance Capital	2			\$7,370,169
RexShares	2		2	\$1,261,343
Royal Bank of Canada	1			\$11,563,155
SPDR ETFs	161		4	\$563,282,363,375
Sprott Asset Management	6		1	\$453,944,887
Strategy Shares	2			\$1,709,334
Swedish Export Credit (SEK)	7			\$62,181,350
Teucrium	5			\$144,239,889
Tortoise	1			\$12,610,499
TrimTabs	1			\$102,246
UBS	48		5	\$22,232,217
United States Commodity Funds LLC	12			\$507,842,569
U.S. Global Investors	1			\$6,636,413,429
VanEck Vectors	55	1(IGEM)	3	\$71,353,991,429
Vanguard	49			\$77,786,622,487
VelocityShares	7	3(LSVX,BSWN,XIVH)	3	\$35,637,027,334
Virtus ETF Solutions	2			\$48,150,637
WBI	11	1(WBIR)	1	\$92,457,994
WisdomTree	64		1	\$14,359,244,719

U.S. ETP Consolidated Volumes



- › During the month of July, US ETP CADV was 1.37 billion and daily notional value was \$69.17 billion
- › By the end of July, US ETP share and notional volume represented 20.67% and 27.84%, respectively of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In July 2016, NYSE Arca led all exchanges with an ETP trading market share of 22.90%
- › ETP trades occurring off-exchange in June 2016 represented 39.70%

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