

November 2016

# U.S. ETP Monthly Flash

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

## Highlights from November 2016

- › In November, 9 new ETPs listed on NYSE Arca
  - At the end of November, 1,543 ETPs were listed on NYSE Arca
- › US ETP notional volume represented 29.12% of all CTA issues in November 2016
- › US ETP daily average turnover was approximately \$90.54 billion in November 2016
- › NYSE Arca was at the NBBO 91.67% of the time, leading all US exchanges
- › NYSE Arca had 22.20% 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) November

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	2,196,470,976	\$474,249,603,728	104,593,856	\$22,583,314,463
IWM	iShares Russell 2000 ETF	ETF	944,180,262	\$119,198,609,323	44,960,965	\$5,676,124,253
AMZN	Amazon.Com Inc	Stock	115,070,488	\$87,458,671,050	5,479,547	\$4,164,698,621
AAPL	Apple Inc.	Stock	775,118,278	\$85,081,337,314	36,910,394	\$4,051,492,253
FB	Facebook, Inc. Class A	Stock	680,587,884	\$82,003,536,005	32,408,947	\$3,904,930,286
EEM	iShares MSCI Emerging Markets ETF	ETF	2,096,624,563	\$74,588,385,361	99,839,265	\$3,551,827,874
QQQ	PowerShares QQQ Trust, Series 1	ETF	606,165,681	\$70,610,649,824	28,865,032	\$3,362,411,896
GDV	VanEck Vectors Gold Miners ETF	ETF	2,774,235,183	\$62,273,726,018	132,106,437	\$2,965,415,525
BAC	Bank of America Corporation	Stock	3,121,949,247	\$59,649,107,378	148,664,250	\$2,840,433,685
XLF	Financial Select Sector SPDR Fund	Stock	2,412,843,648	\$51,856,503,317	114,897,317	\$2,469,357,301

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

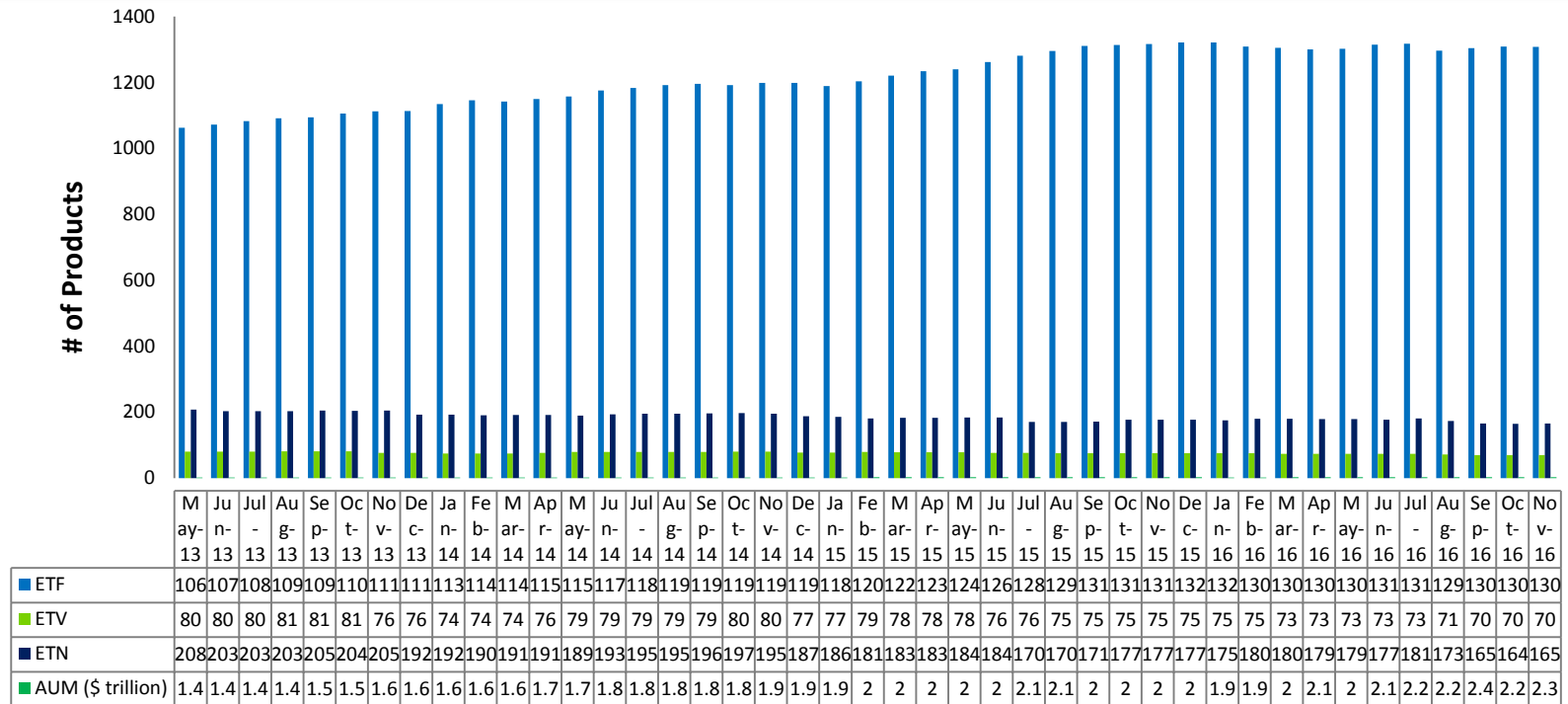
SPY	SPDR S&P 500 ETF Trust	ETF	2,196,470,976	\$474,249,603,728	104,593,856	\$22,583,314,463
IWM	iShares Russell 2000 ETF	ETF	944,180,262	\$119,198,609,323	41,051,316	\$5,676,124,253
EEM	iShares MSCI Emerging Markets ETF	ETF	2,096,624,563	\$74,588,385,361	91,157,590	\$3,551,827,874
QQQ	PowerShares QQQ Trust, Series 1	ETF	606,165,681	\$70,610,649,824	26,355,030	\$3,362,411,896
GDV	VanEck Vectors Gold Miners ETF	ETF	2,774,235,183	\$62,273,726,018	120,618,921	\$2,965,415,525
XLF	Financial Select Sector SPDR Fund	ETF	2,412,843,648	\$51,856,503,317	104,906,246	\$2,469,357,301
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	ETF	393,834,956	\$33,518,757,937	17,123,259	\$1,596,131,330
TLT	iShares 20+ Year Treasury Bond ETF	ETF	267,800,766	\$33,200,975,629	11,643,512	\$1,580,998,839
GLD	SPDR Gold Trust, SPDR Gold Shares	ETV	279,496,440	\$33,104,618,505	12,152,019	\$1,576,410,405
XLE	Energy Select Sector SPDR Fund	ETF	416,865,141	\$29,499,869,862	18,124,571	\$1,404,755,708

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

## New ETP Launched on NYSE Arca in November

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
BNDC	11/21/2016	FlexShares Core Select Bond Fund	ETF	4,343	\$108,511	620	\$15,502
OILB	11/18/2016	iPath® Series B S&P GSCI® Crude Oil ETN	ETN	500	\$25,135	63	\$3,142
JPSE	11/16/2016	JPMorgan Diversified Return US Small Cap Equity ETF	ETF	6,031	\$154,047	603	\$15,405
VNLA	11/16/2016	Janus Short Duration Income ETF	ETF	76,395	\$3,821,632	7,640	\$382,163
MENU	11/8/2016	USCF Restaurant Leaders Fund	ETF	124,949	\$2,072,400	7,809	\$129,525
FLEU	11/3/2016	Barclays ETN+ FI Enhanced Europe 50 ETN Series B	ETN	82,442	\$8,100,049	4,339	\$426,318
GVIP	11/3/2016	Goldman Sachs Hedge Industry VIP ETF	ETF	362,131	\$14,788,689	19,060	\$778,352
IMTB	11/3/2016	iShares Core 5-10 Year USD Bond ETF	ETF	43,654	\$2,147,456	2,298	\$113,024
CWEB	11/2/2016	Direxion Daily CSI China Internet Index Bull 2X Shares	ETF	47,461	\$1,097,185	2,373	\$54,859

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



- › As of November 2016, 1,944 ETPs are listed in the US, 1,543 of which were listed on NYSE Arca
- › NYSE Arca listed ETPs have a total AUM of approx. \$2.29 trillion

## NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in November	New YTD	Turnover
Academy Funds	1			\$8,193,136
AdvisorShares	21		3	\$278,110,583
AlphaClone	2			\$10,357,326
ALPS	18		6	\$3,164,855,994
ARK	4			\$18,655,797
ArrowShares	2			\$15,243,137
Barclays	71	2(OILB,FLEU)	2	\$30,337,305,963
Cambria	7		1	\$35,865,047
Charles Schwab	21			\$8,338,765,040
Citigroup	3		1	\$2,013,319
Columbia Management	14		3	\$165,987,364
Credit Suisse	10		3	\$67,601,042
CSOP	3			\$2,044,677
Deutsche Bank	28			\$3,582,988,166
db X-trackers	25		2	\$3,675,423,906
Diamond Hill	1			\$4,994,607
Direxion Shares	80	1(CWEB)	11	\$64,364,346,050
ETF Managers Group	4		1	\$6,792,910
ETF Securities	7			\$522,140,895
Exchange Traded Concepts	7		1	\$161,603,453
Fidelity	20		6	\$2,217,814,666
FirstTrust	34		2	\$17,969,349,075
FlexShares	18	1(BNDC)	1	\$1,151,794,654
Franklin Templeton	7		6	\$167,143,348

## NYSE Arca ETPs (By Issuer)

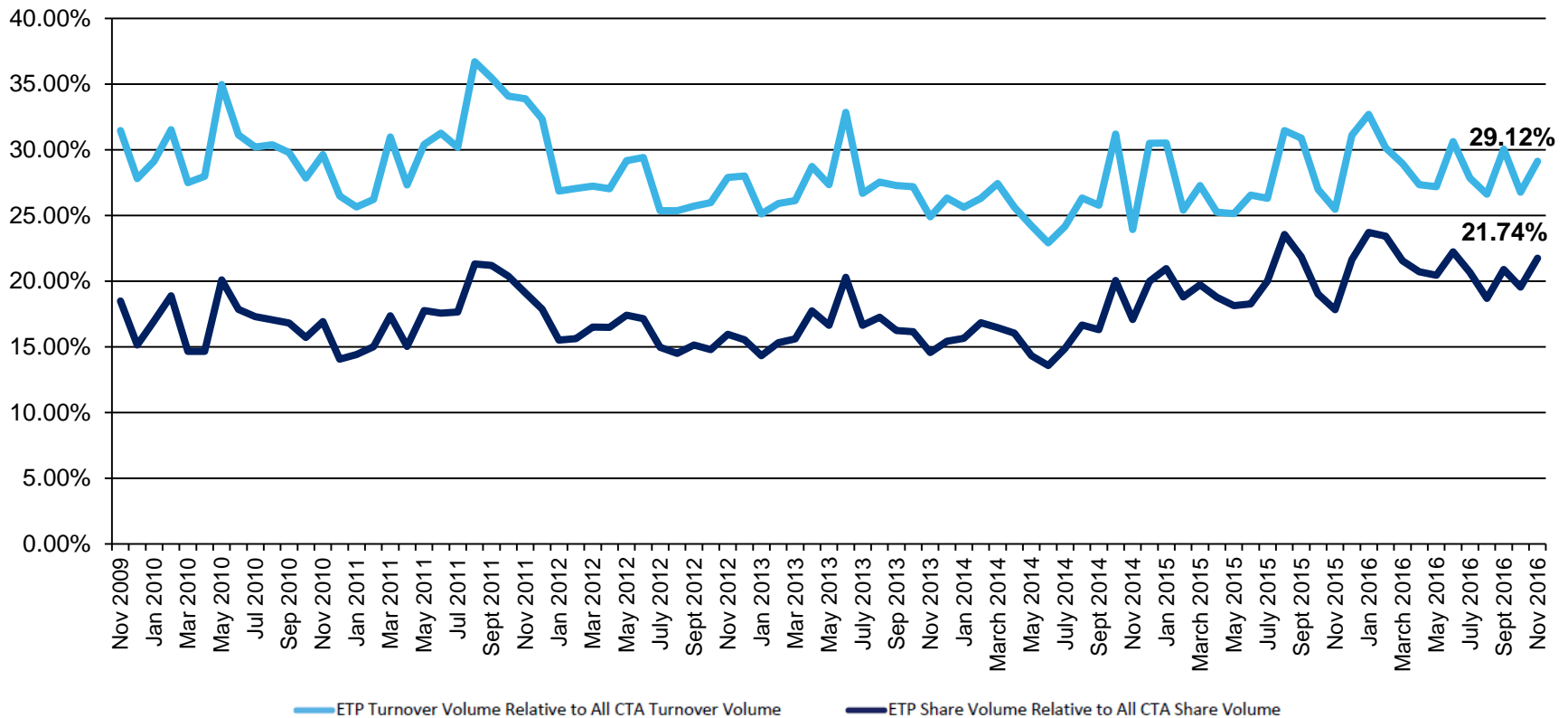
Issuer	# of ETPs	New in November	New YTD	Turnover
Global X	40			\$940,042,418
Goldman Sachs	2			\$4,236,549
Goldman Sachs Asset Management	7	1(GVIP)	4	\$309,833,115
Guggenheim	78		6	\$9,780,372,758
Hartford Funds	5		1	\$14,129,876
Horizons	1			\$5,291,024
IndexIQ	19		2	\$227,372,910
Invesco PowerShares	114			\$87,080,043,814
iShares	259	1(IMTB)	2	\$622,634,949,466
Janus	3	1(VNLA)	3	\$15,684,223
John Hancock	11		5	\$99,527,603
JPMorgan Chase & Co.	1			\$1,611,974,579
JP Morgan ETFs	10	1(JPSE)	5	\$162,811,818
Krane Shares	3			\$120,686,810
LocalShares	1			\$717,484
Merk	1			\$48,226,816
Morgan Stanley	5			\$8,848,799
Natixis	1		1	
Nuveen	1		1	\$17,522,513
Oppenheimer	10		2	\$267,780,977
O'Shares	5			\$120,566,493
PIMCO	14			\$3,401,906,160
Principal	1			\$3,605,554
ProShares	123			\$75,606,381,362

## NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in November	New YTD	Turnover
PureFunds	6		2	\$223,245,869
QuantShares	5			\$13,669,024
RealityShares	1			\$7,624,911
Reaves	1		1	\$1,319,530
Recon	1		1	\$89,643
Renaissance Capital	2			\$2,300,335
RexShares	2		2	\$11,630,507
Royal Bank of Canada	1			\$6,281,781
SPDR ETFs	146		6	\$835,110,249,969
Sprott Asset Management	6		1	\$425,718,694
Strategy Shares	2			\$2,258,275
Swedish Export Credit (SEK)	7			\$31,344,753
Teucrium	5			\$79,143,344
Tortoise	1			\$6,164,097
UBS	39		5	\$13,369,376,352
United States Commodity Funds LLC	13	1(MENU)	1	\$32,822,315
U.S. Global Investors	1			\$665,141,404
VanEck Vectors	53		3	\$108,273,261,393
Vanguard	49			\$101,713,348,158
VelocityShares	7		3	\$45,828,295,305
Virtus ETF Solutions	2			\$120,832,187
WBI	11		1	\$107,257,570
WisdomTree	59		1	\$13,908,570,016

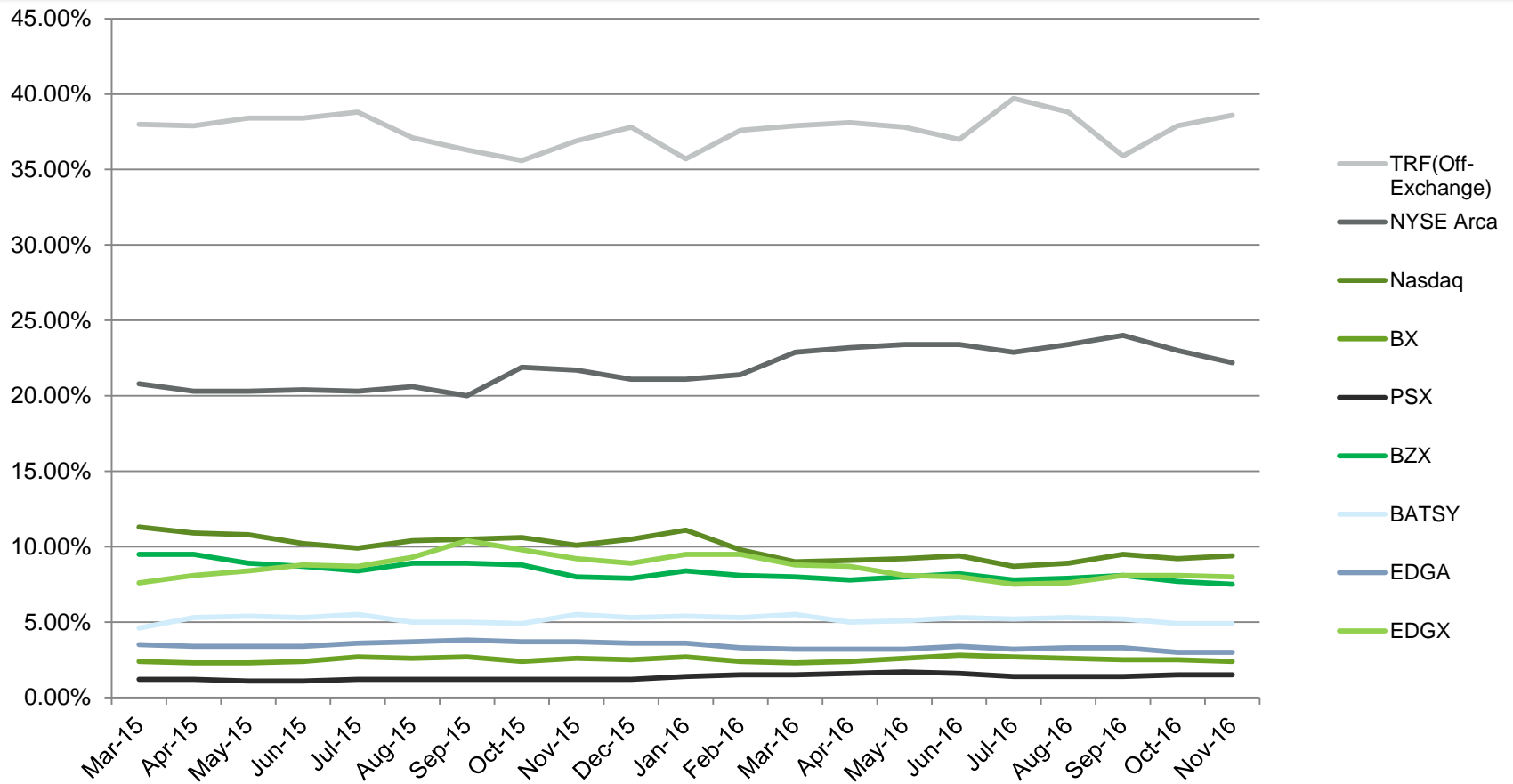


# U.S. ETP Consolidated Volumes



- › During the month of November, US ETP CADV was 1.72 billion and daily notional value was \$90.54 billion
- › By the end of November, US ETP share and notional volume represented 21.74% and 29.12%, respectively of all CTA issues

## U.S. ETP Market Share by Trading Venue



- › In November 2016, NYSE Arca led all exchanges with an ETP trading market share of 22.20%
- › ETP trades occurring off-exchange in November 2016 represented 38.60%

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