



NEW YORK STOCK EXCHANGE

**U.S. EXCHANGE TRADED FUNDS
MONTHLY FLASH**

AUGUST 2017

NYSE ARCA U.S. EXCHANGE TRADED FUNDS (ETFs)

HIGHLIGHTS FROM AUGUST 2017

- In August, **12 new ETFs¹** listed on NYSE Arca
 - At the end of August, **1,459 ETFs** were listed on NYSE Arca
- US ETP notional volume represented **26.40%** of all CTA issues in August 2017
- US ETP daily average turnover was approximately **\$66.15** billion in August 2017
- NYSE Arca was at the NBBO **90.08%** of the time, leading all US exchanges
- NYSE Arca had **22.90 %** of all US ETP trading volume, leading all US exchanges

¹ETFs include all exchange traded products

NYSE ARCA U.S. EXCHANGE TRADED FUNDS (ETFs)

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	1,557,031,716	\$382,217,461,621	67,697,031	\$16,618,150,505
QQQ	PowerShares QQQ Trust, Series 1	ETF	810,772,067	\$115,928,506,142	35,250,959	\$5,040,369,832
AAPL	Apple Inc.	Stock	661,068,913	\$105,044,169,045	28,742,127	\$4,567,137,785
BABA	Alibaba Group Holding Limited	Stock	473,140,323	\$77,443,532,969	20,571,318	\$3,367,110,129
AMZN	Amazon.Com Inc	Stock	77,391,712	\$75,183,758,327	3,364,857	\$3,268,859,058
IWM	iShares Russell 2000 ETF	ETF	527,664,326	\$72,649,837,888	22,941,927	\$3,158,688,604
NVDA	Nvidia Corp	Stock	368,205,214	\$60,687,274,526	16,008,922	\$2,638,577,153
FB	Facebook, Inc. Class A	Stock	303,622,863	\$51,344,691,638	13,200,994	\$2,232,377,897
TSLA	Tesla, Inc. Common Stock	Stock	136,941,356	\$47,675,052,586	5,953,972	\$2,072,828,373
EEM	iShares MSCI Emerging Markets ETF	ETF	1,053,555,467	\$46,330,635,942	45,806,759	\$2,014,375,476

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

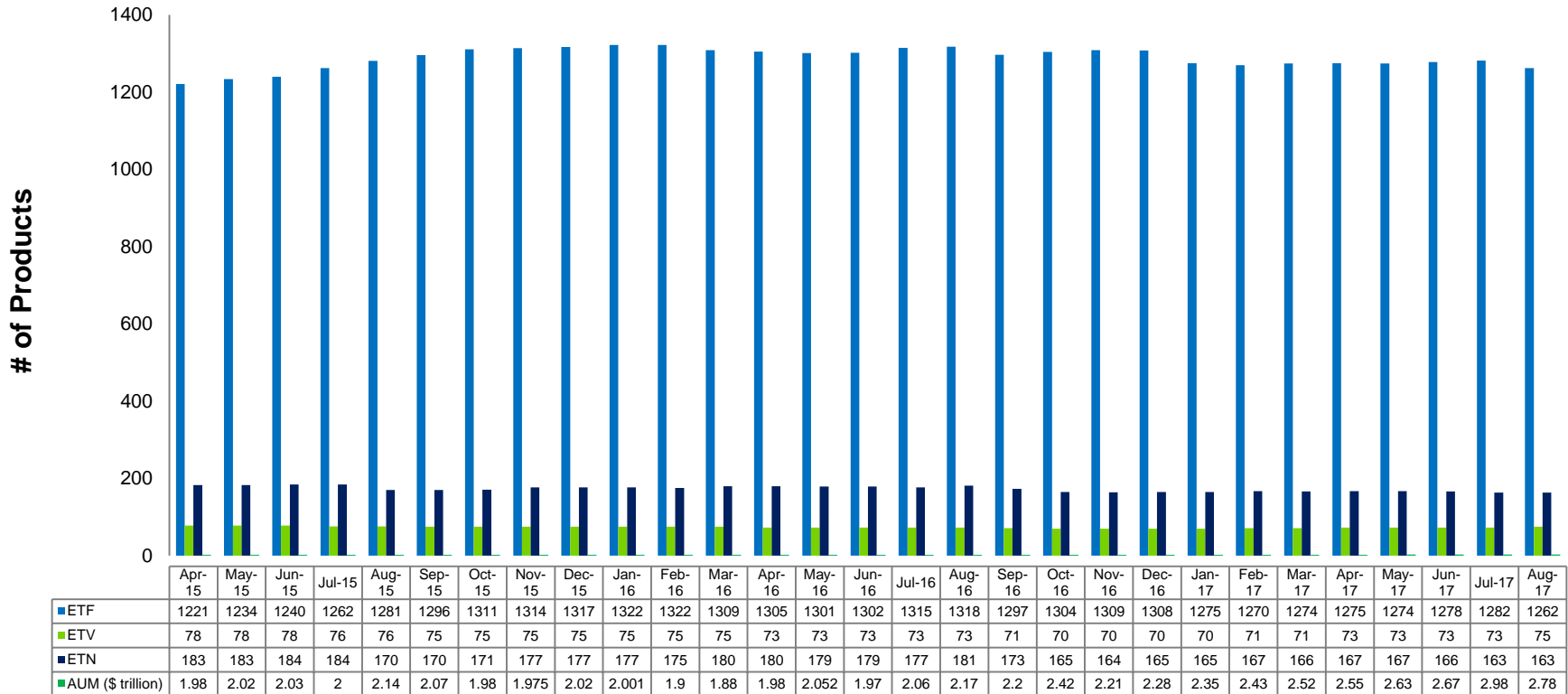
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VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	2,101,378,708	\$35,577,378,778	91,364,292	\$1,546,842,556
XIV	VelocityShares Daily Inverse VIX Short Term ETN	ETN	358,806,017	\$29,619,391,783	15,600,262	\$1,287,799,643
XLF	Financial Select Sector SPDR Fund	ETF	1,089,018,922	\$27,178,599,973	47,348,649	\$1,181,678,260
UVXY	ProShares Ultra VIX Short-Term Futures ETF	ETF	778,551,468	\$26,341,201,015	33,850,064	\$1,145,269,609
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	ETF	261,424,028	\$22,994,299,306	11,366,262	\$999,752,144
EFA	iShares MSCI EAFE ETF	ETF	342,994,053	\$22,856,174,732	14,912,785	\$993,746,727

NYSE ARCA U.S. EXCHANGE TRADED FUNDS (ETFs)

New ETPs 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 (\$)
BAR	8/31/2017	GraniteShares Gold Shares	ETV	416	\$54,642	416	\$54,642
FPEI	8/23/2017	First Trust Institutional Preferred Securities and Income ETF	ETF	128,470	\$2,575,298	18,353	\$367,900
FMDG	8/21/2017	Fieldstone Merlin Dynamic Large Cap Growth ETF	ETF	168,173	\$4,222,129	18,686	\$469,125
FFIU	8/21/2017	Fieldstone UVA Unconstrained Medium-Term Fixed Income ETF	ETF	931,707	\$23,381,030	103,523	\$2,597,892
EMBU	8/17/2017	Direxion Daily Emerging Markets Bond Bull 3X Shares	ETF	5,816	\$148,659	529	\$13,514
ULBR	8/16/2017	VelocityShares Long LIBOR ETN	ETN	200	\$4,732	17	\$394
DLBR	8/16/2017	VelocityShares Short LIBOR ETN	ETN	5,673	\$145,121	473	\$12,093
EDOW	8/9/2017	First Trust Dow 30 Equal Weight ETF	ETF	22,043	\$437,492	1,297	\$25,735
DMRL	8/2/2017	DeltaShares S&P 500 Managed Risk ETF	ETF	9,792	\$488,089	445	\$22,186
DMMR	8/2/2017	DeltaShares S&P 400 Managed Risk ETF	ETF	2,443,953	\$120,165,260	111,089	\$5,462,057
DMRS	8/2/2017	DeltaShares S&P 600 Managed Risk ETF	ETF	1,073,489	\$52,363,804	48,795	\$2,380,173
DMRI	8/2/2017	DeltaShares S&P International Managed Risk ETF	ETF	7,201	\$361,517	327	\$16,433

NYSE ARCA U.S. EXCHANGE TRADED FUNDS (ETFs)



- As of August 2017, 2,042 ETFs were listed in the U.S., 1,459 of which were listed on NYSE Arca
- NYSE Arca listed ETFs have a total AUM of approximately \$2.56 trillion

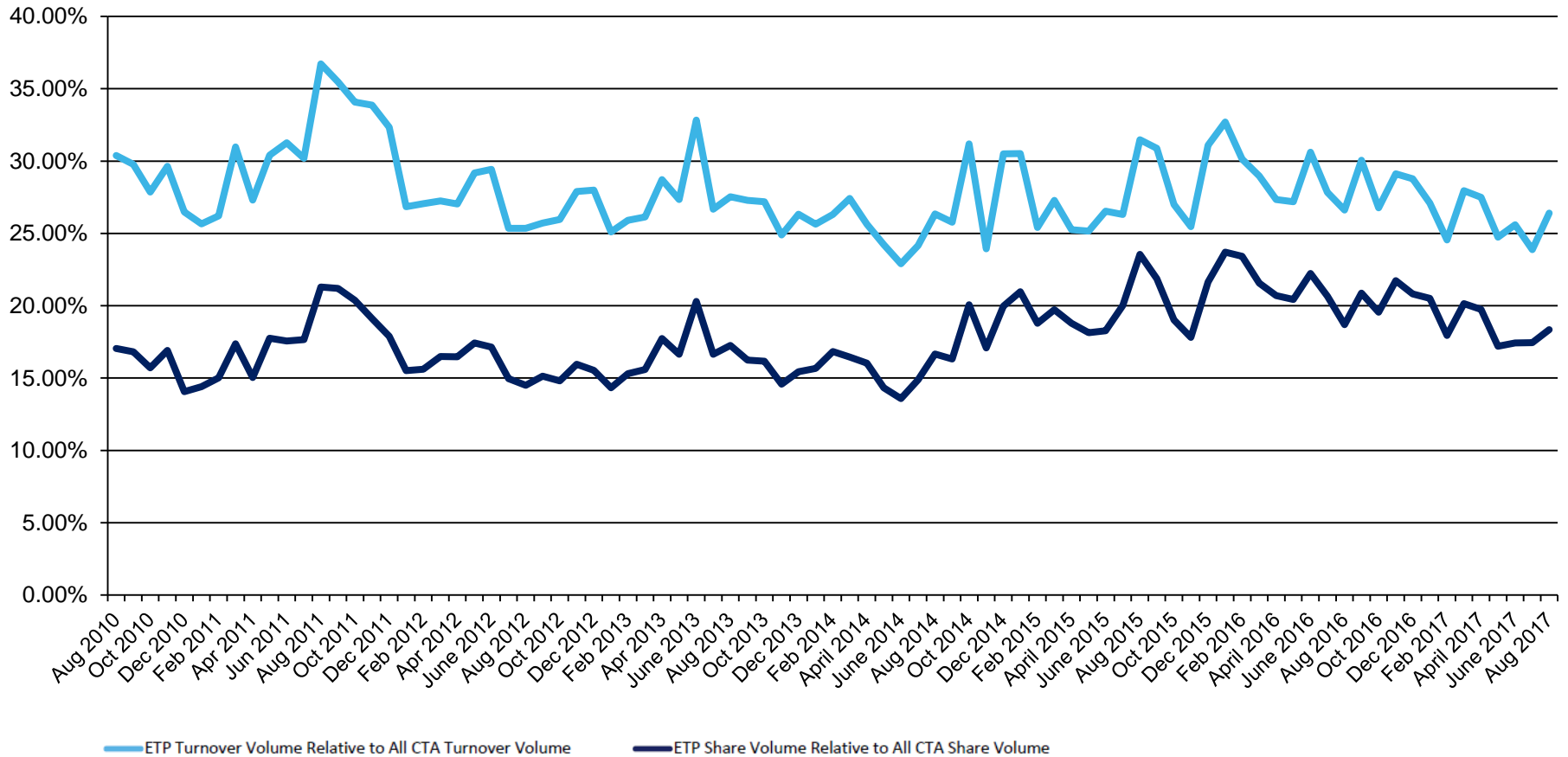
NYSE ARCA ETFs (BY ISSUER)

Issuer	# of ETFs	New in August	New YTD	Turnover
Academy Funds	1			\$18,024,854
AdvisorShares	18		1	\$152,338,409
AlphaClone	2			\$4,699,636
ALPS	17			\$3,002,659,624
ARK	4			\$152,380,587
ArrowShares	2			\$31,094,404
Barclays	71		1	\$36,645,168,263
Cambria	3		1	\$74,104,697
Charles Schwab	21			\$7,847,377,447
Citigroup	3			\$298,763
ClearShares	1		1	\$30,881,495
Columbia Management	10			\$106,641,291
Credit Suisse	7			\$64,043,460
CSOP	3			\$1,831,345
Deutsche Bank	28			\$2,458,871,745
db X-trackers	16			\$1,702,217,562
DeltaShares	4	4(DMRL,DMRM,DMRS,DMRI)	4	\$173,378,670
Diamond Hill	1			\$4,532,161
Direxion Shares	87	1(EMBU)	10	\$37,855,969,862
ETF Managers Group	9			\$243,820,611
ETF Securities	8		3	\$356,566,227
Exchange Traded Concepts	7		1	\$491,600,666
Exponential ETFs	1		1	\$1,282,543
Fidelity	20			\$1,004,128,147
Fieldstone	2	2(FMDG,FFIU)	2	\$27,603,159
FirstTrust	37	2(FPEI,EDOW)	4	\$5,810,051,097
FlexShares	18			\$727,643,021
Franklin Templeton	8		1	\$106,956,677
Global X	40			\$1,406,552,283
Goldman Sachs	2			\$1,326,586
Goldman Sachs Asset Management	9		2	\$626,791,452
GraniteShares	3	1(BAR)	2	\$2,090,306
Guggenheim	77		1	\$6,590,997,168
Hartford Funds	7		2	\$34,568,829
Horizons	2		1	\$4,439,273
IndexIQ	20		1	\$243,726,774
Inspire Investing	3		3	\$9,752,470
Invesco PowerShares	88		1	\$124,707,698,969

NYSE ARCA ETFs (BY ISSUER)

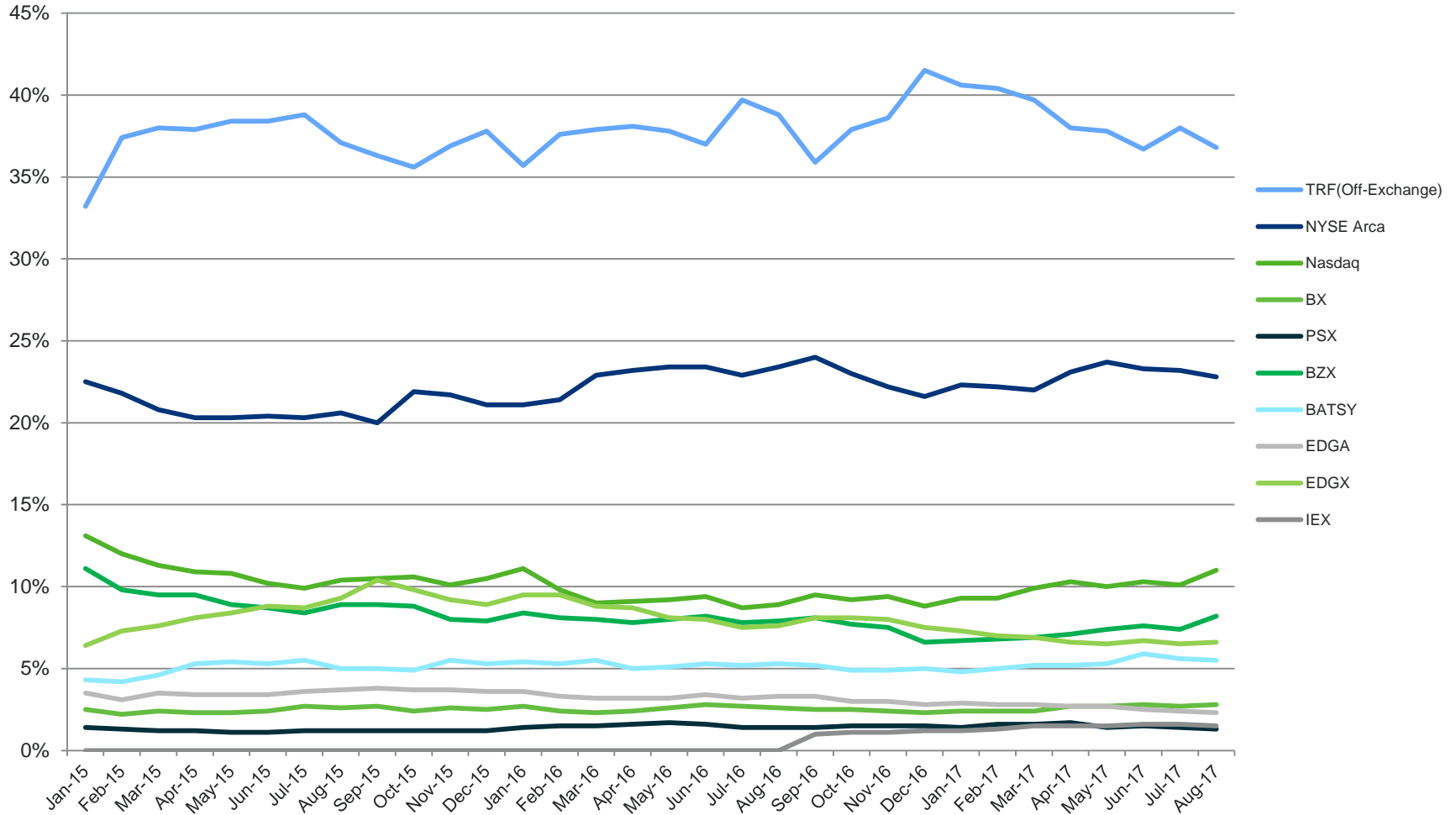
Issuer	# of ETFs	New in August	New YTD	Turnover
iShares	209		1	\$407,020,968,680
Janus	3			\$45,865,317
John Hancock	12			\$50,931,497
JPMorgan Chase & Co.	2		1	\$245,748,807
JP Morgan ETFs	10			\$1,448,488,828
Krane Shares	3			\$741,297,797
LocalShares	1			\$214,923
Merk	1			\$27,689,000
Morgan Stanley	5			\$3,529,700
Natixis	1			\$1,153,666
Nuveen	2		1	\$11,165,073
Oppenheimer	7			\$201,475,584
O'Shares	7		1	\$56,605,289
PIMCO	12			\$2,628,083,375
Principal	1			\$1,733,810
ProShares	122		2	\$88,423,959,014
QuantShares	5			\$5,143,503
RealityShares	1			\$8,969,817
Reaves	1			\$604,061
Renaissance Capital	2			\$1,211,078
RexShares	1			\$42,155,260
SerenityShares	1		1	\$592,775
SPDR ETFs	128		1	\$600,735,982,679
Sprott Asset Management	6			\$194,790,680
Strategy Shares	2			\$36,640,347
Swedish Export Credit (SEK)	7			\$35,996,543
Teucrium	5			\$115,186,849
Tortoise	1			\$7,963,943
UBS	41		2	\$26,691,405
United States Commodity Funds LLC	15		2	\$658,236,640
U.S. Global Investors	2		1	\$6,294,227,977
VanEck Vectors	54		1	\$45,725,322,138
Vanguard	49			\$75,896,810,497
VelocityShares	9	2(ULBR,DLBR)	2	\$48,945,416,150
Virtus ETF Solutions	6		3	\$281,848,881
WBI	12			\$50,696,915
WisdomTree	53		1	\$7,891,760,759

U.S. ETF CONSOLIDATED VOLUMES



- During the month of August, U.S. ETF CADV was 1.09 billion and daily notional value was \$66.15 billion
- By the end of August, U.S. ETF share and notional volume represented 18.35% and 26.40%, respectively of all CTA issues

U.S. ETF MARKET SHARE BY TRADING VENUE



- In August 2017, NYSE Arca led all exchanges with an ETF trading market share of 22.80%
- ETF trades occurring off-exchange in August represented 36.80%

CONTACT US

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