

January 2016

U.S. ETP Monthly Flash

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

Highlights from January 2016

- › In January, 1 new ETP listed on NYSE Arca
 - At the end of January, 1,570 ETPs were listed on NYSE Arca

- › US ETP notional volume represented 32.69% of all CTA issues in January 2016

- › US ETP daily average turnover was approximately \$114.34 billion in January 2016

- › NYSE Arca was at the NBBO 88.31% of the time, leading all US exchanges

- › NYSE Arca had 21.10% 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) January

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	3,796,915,820	\$725,938,638,566	199,837,675	\$38,207,296,767
AAPL	Apple Inc.	Stock	1,326,910,272	\$130,328,511,835	69,837,383	\$6,859,395,360
QQQ	PowerShares QQQ Trust, Series 1	ETF	1,077,308,355	\$111,415,190,167	56,700,440	\$5,863,957,377
IWM	iShares Russell 2000 ETF	ETF	1,049,647,081	\$107,201,671,274	55,244,583	\$5,642,193,225
FB	Facebook, Inc. Class A	Stock	807,550,890	\$80,598,282,142	42,502,678	\$4,242,014,850
AMZN	Amazon.Com Inc	Stock	130,200,780	\$78,271,841,646	6,852,673	\$4,119,570,613
MSFT	Microsoft Corp	Stock	998,547,447	\$52,381,558,432	52,555,129	\$2,756,924,128
NFLX	NetFlx Inc	Stock	488,193,728	\$51,519,833,557	25,694,407	\$2,711,570,187
VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	1,967,176,562	\$49,314,080,128	103,535,609	\$2,595,477,901
EEM	iShares MSCI Emerging Markets ETF	ETF	1,533,185,606	\$45,227,064,417	80,693,979	\$2,380,371,811

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

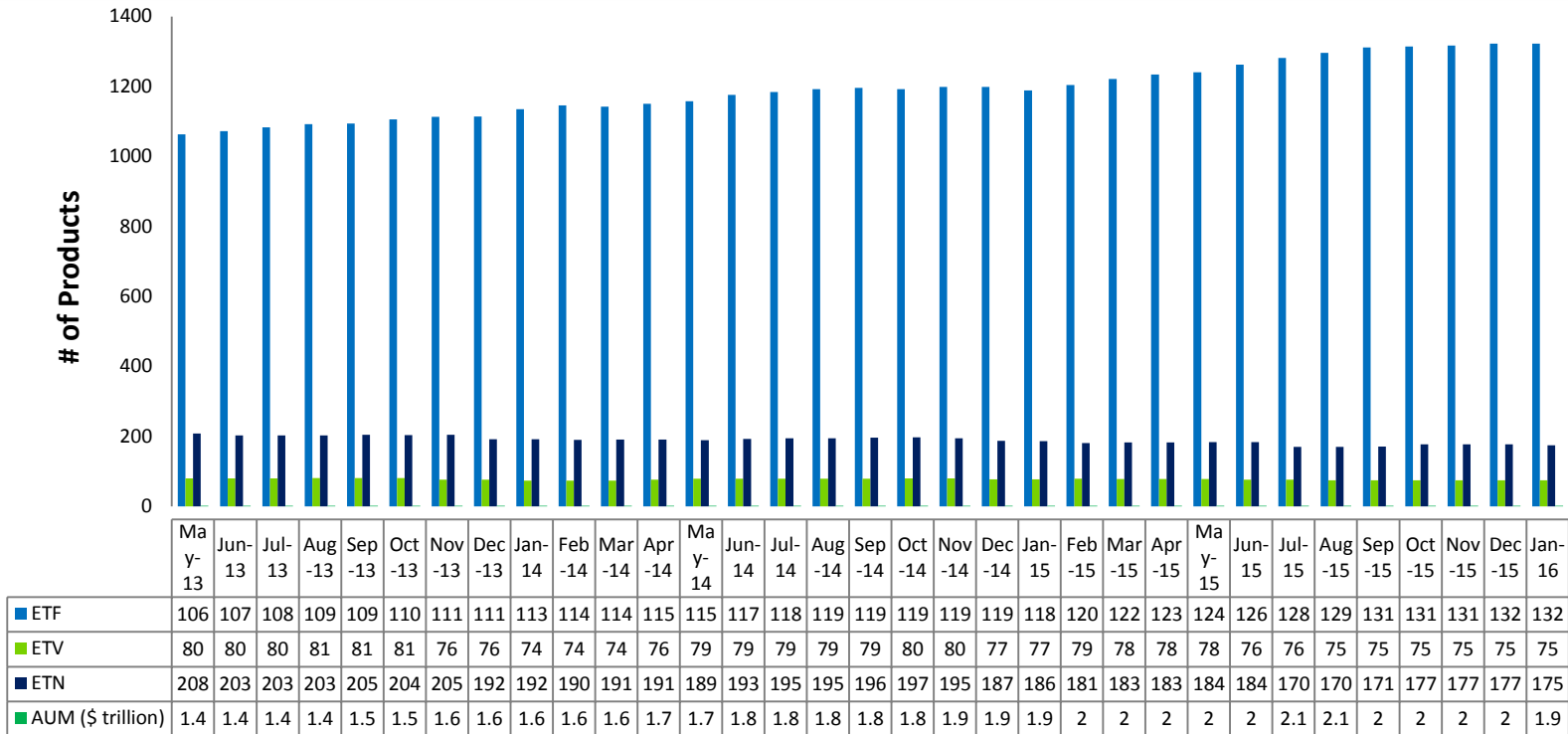
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EFA	iShares MSCI EAFE ETF	ETF	711,057,991	\$38,853,975,600	37,424,105	\$2,044,946,084
DIA	SPDR Dow Jones Industrial Average ETF Trust	ETF	223,672,591	\$36,415,376,284	11,772,242	\$1,916,598,752
XLE	Energy Select Sector SPDR Fund	ETF	630,693,781	\$34,807,527,537	33,194,410	\$1,831,975,134
XLF	Financial Select Sector SPDR Fund	ETF	1,369,371,331	\$29,860,377,071	72,072,175	\$1,571,598,793
UVXY	ProShares Ultra VIX Short-Term Futures ETF	ETF	703,996,815	\$29,541,198,744	37,052,464	\$1,554,799,934

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

New ETP Launched on NYSE Arca in January

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
XITK	1/14/2016	SPDR FactSet Innovative Technology ETF	ETF	6,815	\$334,039	359	\$17,581

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



- › As of January 2016, 1856 ETPs are listed in the US, 1570 of which were listed on NYSE Arca
- › NYSE Arca listed ETPs have a total AUM of approx. \$1.9 trillion

NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in January	New YTD	Turnover
Academy Funds	1			\$20,265,342
AdvisorShares	19			\$281,387,239
AlphaClone	2			\$41,901,196
ALPS	16			\$5,025,796,789
ARK	4			\$2,778,641
ArrowShares	2			\$33,386,558
Barclays	70			\$50,999,856,618
Cambria	6			\$39,508,772
Charles Schwab	21			\$9,677,645,225
Citigroup	3			\$40,307,134
Columbia Management	2			\$3,592,665
Credit Suisse	9			\$177,410,204
CSOP	3			\$4,028,750
Deutsche Bank	29			\$2,486,306,723
db X-trackers	35			\$6,303,754,918
Diamond Hill	1			\$4,155,638
Direxion Shares	78			\$48,657,540,308
Emerging Global	9			\$224,935,632
ETF Managers Group	7			\$252,455,760
ETF Securities	10			\$205,011,149
Exchange Traded Concepts	10			\$247,650,065
Fidelity	14			\$1,226,302,442
FirstTrust	44			\$11,159,690,347

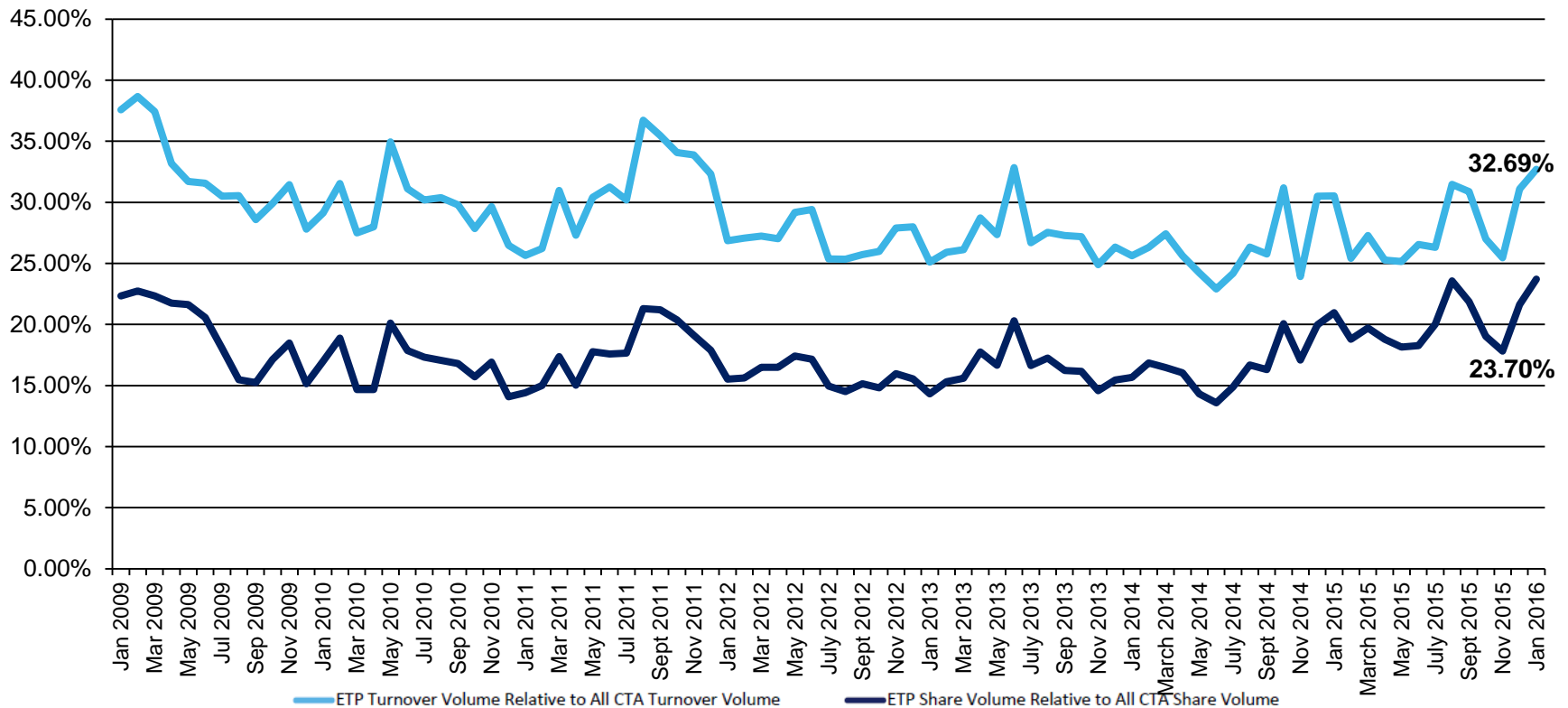
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in January	New YTD	Turnover
FlexShares	17			\$1,008,042,745
Franklin Templeton	1			\$1,037,570
Global X	41			\$660,994,179
Goldman Sachs	2			\$6,428,973
Goldman Sachs Asset Management	3			\$218,897,951
Guggenheim	73			\$9,303,447,502
Highland Funds	4			\$54,444,677
Horizons	2			\$14,435,680
HSBC	1			\$222,587
Huntington	2			\$897,511
IndexIQ	17			\$259,037,866
Invesco PowerShares	118			\$125,088,883,948
iShares	277			\$554,736,399,489
Jefferies	1			\$1,114,574
John Hancock	6			\$10,366,917
JPMorgan Chase & Co.	1			\$80,821,103
JP Morgan ETFs	5			\$3,686,462,926
Krane Shares	3			\$83,127,273
Lattice	4			\$3,609,792
LocalShares	1			\$1,805,910
Market Vectors	54			\$34,720,736,685
Merk	1			\$11,277,372
Morgan Stanley	5			\$11,070,248

NYSE Arca ETPs (By Issuer)

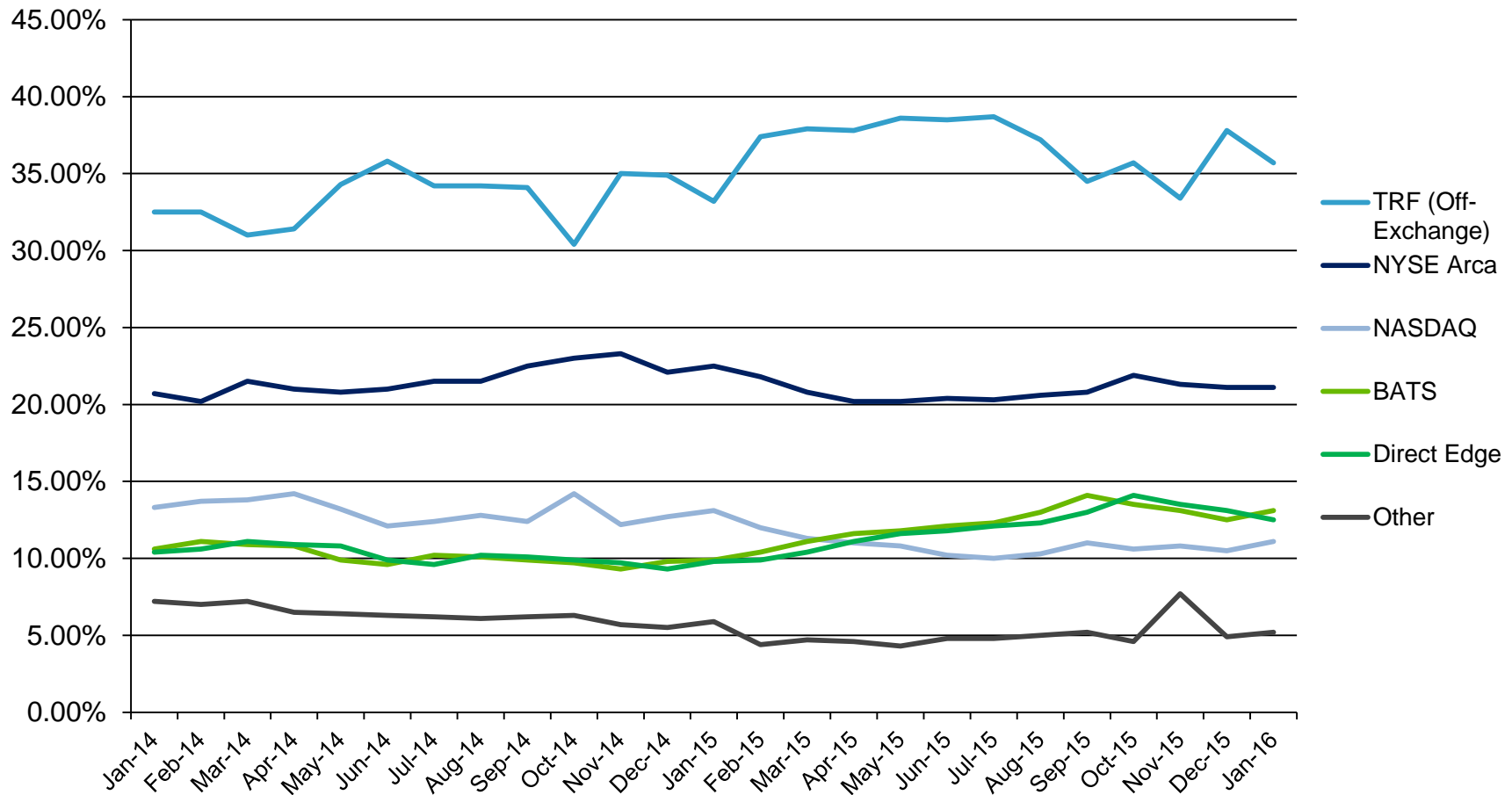
Issuer	# of ETPs	New in January	New YTD	Turnover
O'Shares	5			\$56,782,436
PIMCO	14			\$2,997,662,521
Precidian Funds	1			\$4,878,813
Principal	1			\$1,657,735
ProShares	133			\$123,928,030,082
QuantShares	5			\$56,720,555
RealityShares	1			\$8,447,778
Renaissance Capital	2			\$2,078,508
RevenueShares	8			\$158,318,755
Royal Bank of Canada	1			\$4,072,885
SPDR ETFs	158	1(XITK)	1	\$1,037,269,338,763
Sprott Asset Management	5			\$243,780,641
Swedish Export Credit (SEK)	7			\$59,170,797
Teucrium	5			\$22,903,756
Tortoise	1			\$981,672
TrimTabs	1			\$381,229
UBS	45			\$1,205,355,013
United States Commodity Funds LLC	12			\$13,150,397,756
U.S. Global Investors	1			\$25,146,288
Vanguard	49			\$115,430,412,306
VelocityShares	6			\$42,575,987,133
Virtus ETF Solutions	2			\$46,019,162
WBI	10			\$101,150,091
WisdomTree	63			\$19,331,620,038

U.S. ETP Consolidated Volumes



- › During the month of January, US ETP CADV was 2.21 billion and daily notional value was \$114.34 billion
- › By the end of January, US ETP share and notional volume represented 23.70% and 32.69%, respectively of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In January 2016, NYSE Arca led all exchanges with an ETP trading market share of 21.10%
- › ETP trades occurring off-exchange in January 2016 represented 35.70%

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