

May 2016

U.S. ETP Monthly Flash

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

Highlights from May 2016

- › In May, 5 new ETPs listed on NYSE Arca
 - At the end of May, 1,554 ETPs were listed on NYSE Arca
- › US ETP notional volume represented 27.19% of all CTA issues in May 2016
- › US ETP daily average turnover was approximately \$65.82 billion in May 2016
- › NYSE Arca was at the NBBO 92.40% 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) May

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	1,849,049,225	\$381,725,412,088	84,047,692	\$17,351,155,095
AAPL	Apple Inc.	Stock	942,748,529	\$89,312,736,660	42,852,206	\$4,059,669,848
IWM	iShares Russell 2000 ETF	ETF	616,496,515	\$68,626,760,715	28,022,569	\$3,119,398,214
AMZN	Amazon.Com Inc	Stock	90,623,145	\$63,052,471,419	4,119,234	\$2,866,021,428
QQQ	PowerShares QQQ Trust, Series 1	ETF	538,947,902	\$57,527,097,846	24,497,632	\$2,614,868,084
FB	Facebook, Inc. Class A	Stock	464,269,678	\$54,962,677,940	21,103,167	\$2,498,303,543
GDJ	VanEck Vectors Gold Miners ETF	ETF	1,987,921,420	\$47,763,119,278	90,360,065	\$2,171,050,876
EEM	iShares MSCI Emerging Markets ETF	ETF	1,444,064,782	\$47,332,145,593	65,639,308	\$2,151,461,163
BABA	Alibaba Group Holding Limited	Stock	377,069,849	\$29,801,138,119	17,139,539	\$1,354,597,187
MSFT	Microsoft Corp	Stock	582,426,756	\$29,663,328,500	26,473,943	\$1,348,333,114

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

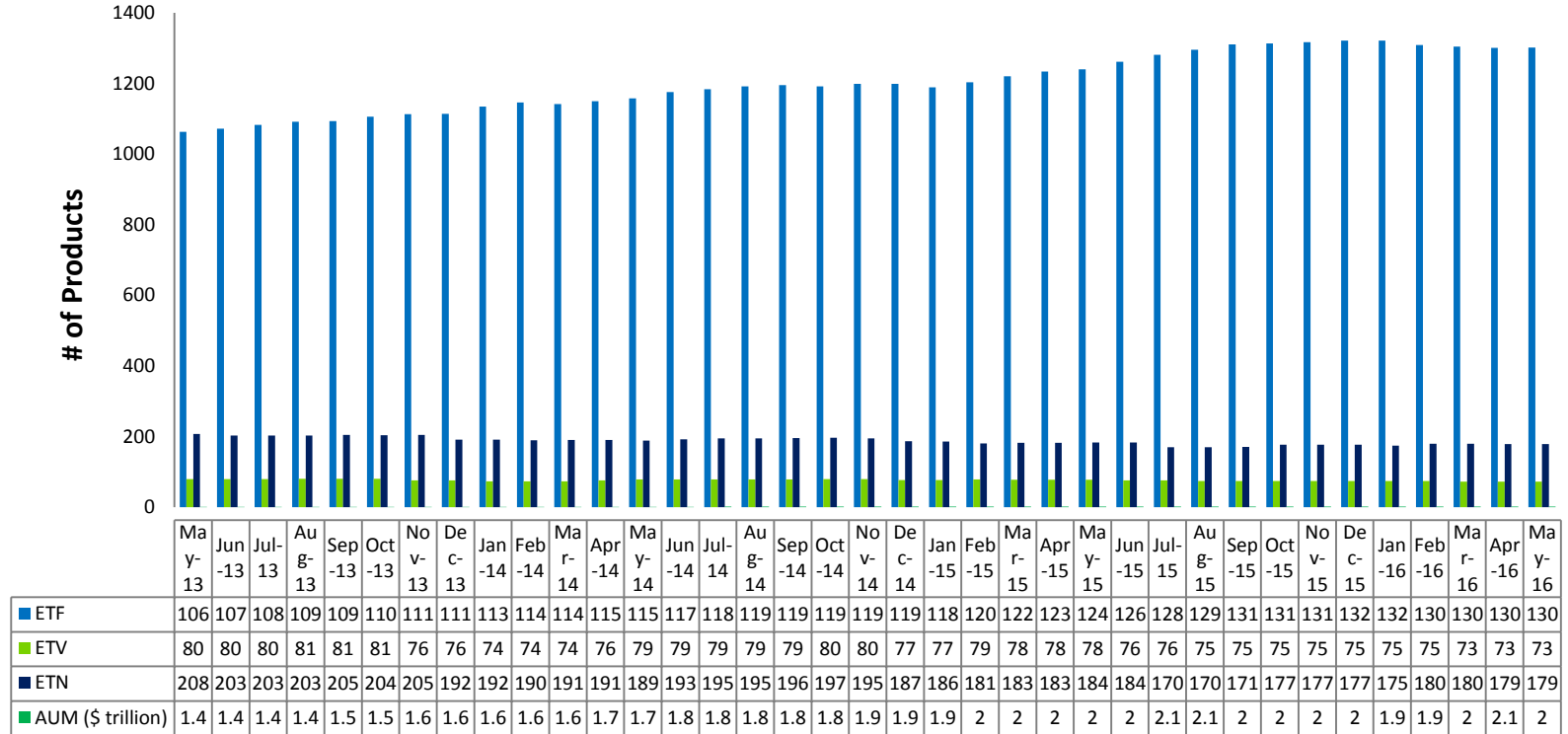
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EFA	iShares MSCI EAFE ETF	ETF	501,720,898	\$28,984,133,244	22,805,495	\$1,317,460,602
GLD	SPDR Gold Trust, SPDR Gold Shares	ETV	202,322,893	\$24,351,906,529	9,196,495	\$1,106,904,842
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	ETF	285,525,434	\$23,714,462,056	12,978,429	\$1,077,930,093
VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	1,391,484,984	\$21,425,928,276	63,249,317	\$973,905,831
TLT	iShares 20+ Year Treasury Bond ETF	ETF	153,632,266	\$20,005,283,733	6,983,285	\$909,331,079

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

New ETP Launched on NYSE Arca in May

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
AMJL	5/18/2016	Credit Suisse X-Links Monthly Pay 2xLeveraged Alerian MLP Index ETN	ETN	120,163	\$2,970,298	13,351	\$330,033
JPME	5/12/2016	JPMorgan Diversified Return US Mid Cap Equity ETF	ETF	1,200	\$60,123	92	\$4,625
AGGE	5/10/2016	IQ Enhanced Core Bond U.S. ETF	ETF	938,480	\$18,767,338	62,565	\$1,251,156
AGGP	5/10/2016	IQ Enhanced Core Plus Bond U.S. ETF	ETF	1,719,620	\$34,439,497	114,641	\$2,295,966
OVLC	5/10/2016	Guggenheim U.S. Large Cap Optimized Volatility ETF	ETF	4,556	\$113,521	304	\$7,568

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



- › As of May 2016, 1,905 ETPs are listed in the US, 1,554 of which were listed on NYSE Arca
- › NYSE Arca listed ETPs have a total AUM of approx. \$1.97 trillion

NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in May	New YTD	Turnover
Academy Funds	1			\$7,883,181
AdvisorShares	19			\$379,569,466
AlphaClone	2			\$29,184,358
ALPS	14		1	\$3,095,359,855
ARK	4			\$1,960,528
ArrowShares	2			\$12,153,840
Barclays	70			\$22,438,885,486
Cambria	7		1	\$26,818,094
Charles Schwab	21			\$4,999,012,080
Citigroup	2			\$1,750,995
Columbia Management	2			\$1,649,735
Credit Suisse	11	1 (AMJL)	2	\$107,890,710
CSOP	3			\$1,845,313
Deutsche Bank	28			\$2,512,055,538
db X-trackers	36		1	\$3,329,567,634
Diamond Hill	1			\$5,771,267
Direxion Shares	76		3	\$55,061,781,776
Emerging Global	9			\$82,369,225
ETF Managers Group	3			\$5,487,170
ETF Securities	9			\$269,714,474
Exchange Traded Concepts	9		1	\$87,199,231
Fidelity	14			\$842,213,118
FirstTrust	32			\$6,361,780,552

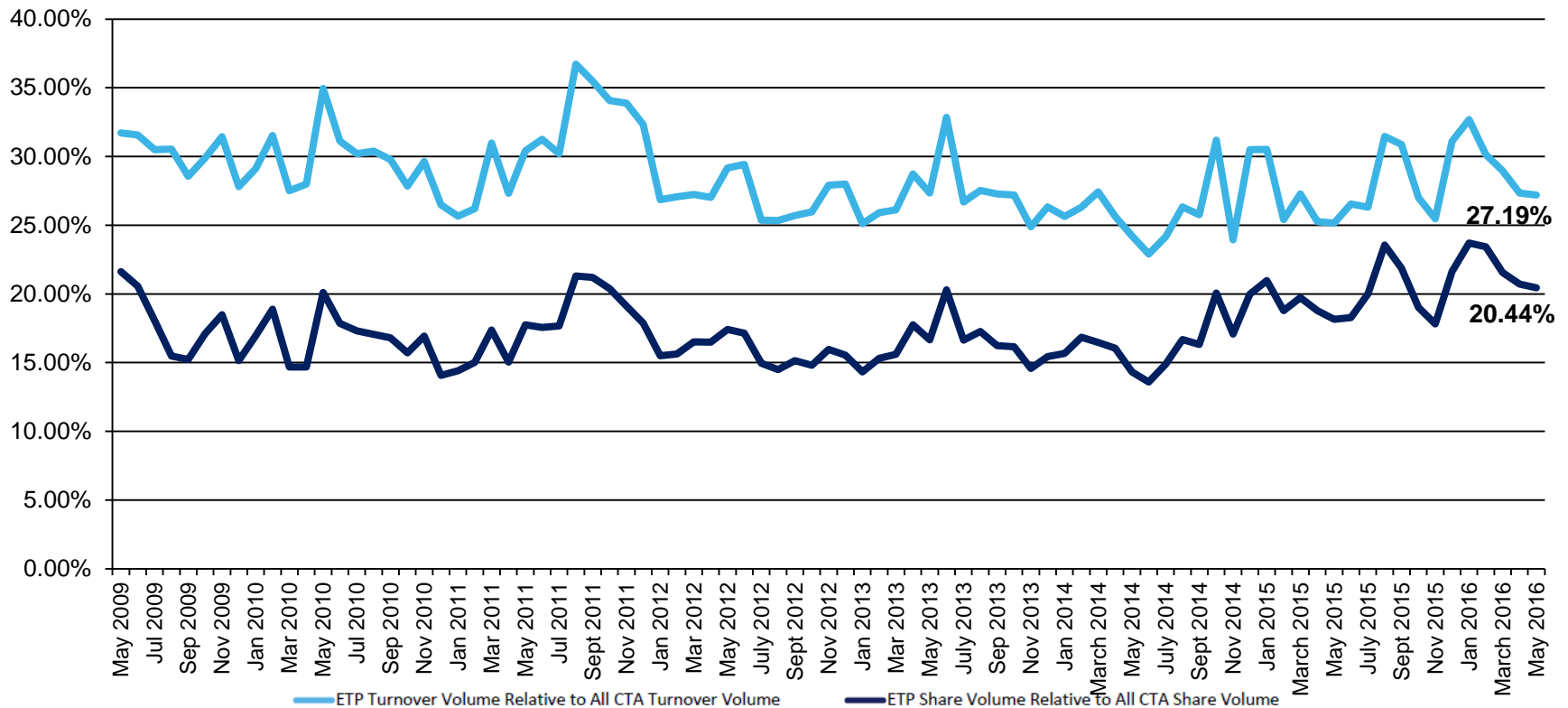
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in May	New YTD	Turnover
FlexShares	17			\$916,002,180
Franklin Templeton	1			\$13,688,447
Global X	40			\$752,250,162
Goldman Sachs	2			\$674,976
Goldman Sachs Asset Management	5		2	\$234,305,996
Guggenheim	76	1 (OVLC)	3	\$5,428,262,170
Highland Funds	1			\$76,860,687
Horizons	1			\$3,218,849
HSBC	1			\$348,952
Huntington	2			\$368,485
IndexIQ	19	2 (AGGE, AGGP)	2	\$259,314,702
Invesco PowerShares	114			\$67,793,247,127
iShares	264			\$411,114,137,901
Janus	2			\$1,290,673
John Hancock	11		5	\$10,438,250
JPMorgan Chase & Co.	1			\$157,003,455
JP Morgan ETFs	8	1 (JPME)	3	\$1,553,689,140
Krane Shares	3			\$141,424,732
Lattice	4			\$5,123,104
LocalShares	1			\$313,024
Merk	1			\$72,526,746,533
Morgan Stanley	5			\$43,801,136
Oppenheim	8			\$6,144,357
O'Shares	5			\$81,591,016

NYSE Arca ETPs (By Issuer)

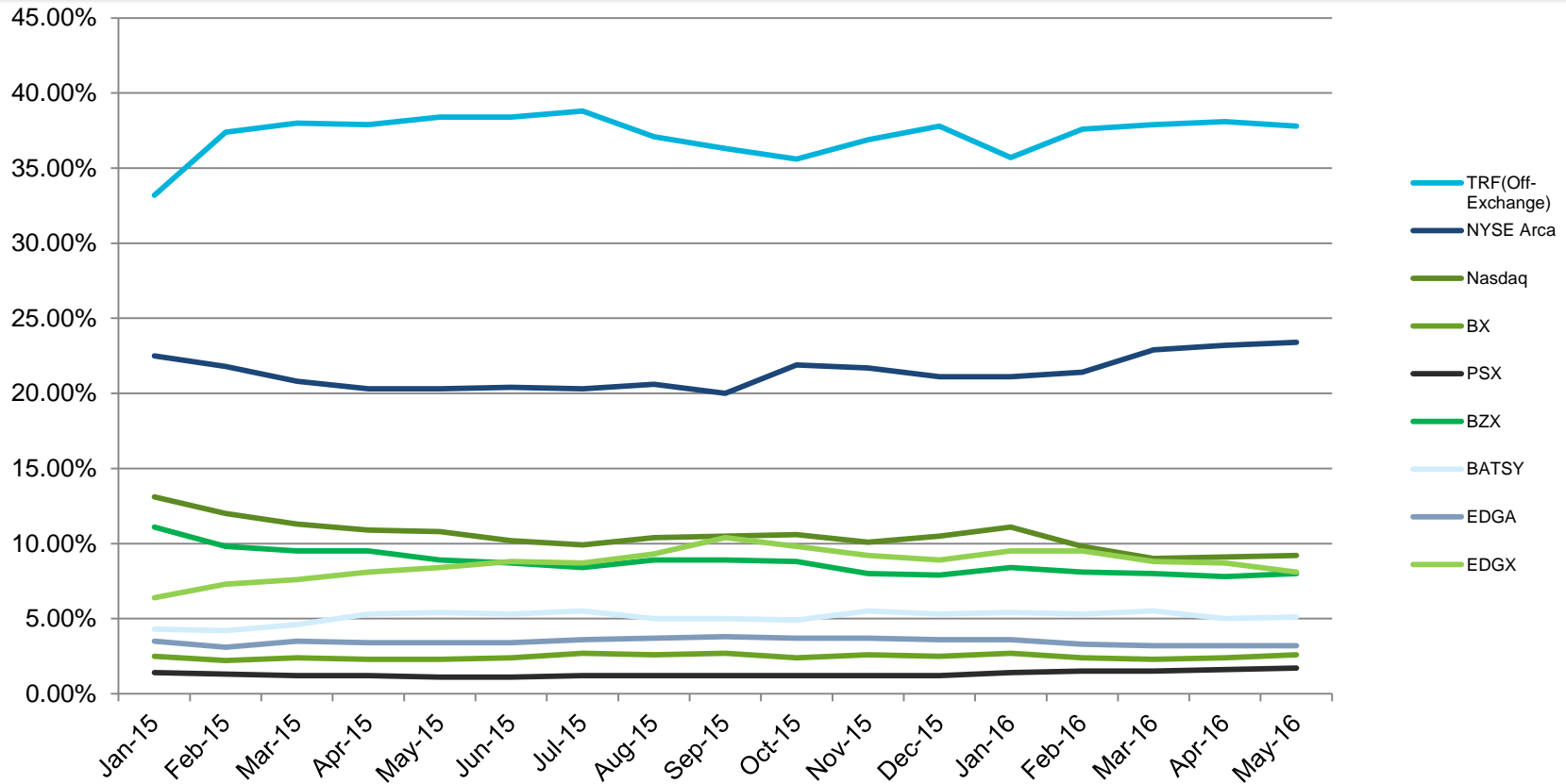
Issuer	# of ETPs	New in May	New YTD	Turnover
PIMCO	14			\$1,873,624,257
Principal	1			\$2,027,133
ProShares	132			\$65,623,830,162
PureFunds	6		2	\$198,786,906
QuantShares	5			\$17,234,081
RealityShares	1			\$16,805,140
Renaissance Capital	2			\$1,688,836
RexShares	2		2	\$19,207,677
Royal Bank of Canada	1			\$1,016,857
SPDR ETFs	159		2	\$604,355,034,806
Sprott Asset Management	6		1	\$362,446,494
Swedish Export Credit (SEK)	7			\$61,215,768
Teucrium	5			\$57,742,832
Tortoise	1			\$1,378,136
TrimTabs	1			\$333,076
UBS	48		5	\$574,141,384
United States Commodity Funds LLC	12			\$6,810,423,490
U.S. Global Investors	1			\$18,325,195
VanEck Vectors	54		2	\$72,526,746,533
Vanguard	49			\$74,728,409,412
VelocityShares	4			\$38,245,988,910
Virtus ETF Solutions	2			\$59,797,558
WBI	10			\$110,221,642
WisdomTree	64		1	\$11,478,433,635

U.S. ETP Consolidated Volumes



- › During the month of May, US ETP CADV was 1.37 billion and daily notional value was \$65.81 billion
- › By the end of April, US ETP share and notional volume represented 20.44% and 27.19%, respectively of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In May 2016, NYSE Arca led all exchanges with an ETP trading market share of 23.40%
- › ETP trades occurring off-exchange in May 2016 represented 37.80%

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