

October 2016

U.S. ETP Monthly Flash

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

Highlights from October 2016

- › In October, 8 new ETPs listed on NYSE Arca
 - At the end of October, 1,543 ETPs were listed on NYSE Arca
- › US ETP notional volume represented 26.77% of all CTA issues in October 2016
- › US ETP daily average turnover was approximately \$66.04 billion in October 2016
- › NYSE Arca was at the NBBO 92.83% of the time, leading all US exchanges
- › NYSE Arca had 23% 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) October

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	1,861,073,174	\$398,430,806,917	88,622,532	\$18,972,895,567
AAPL	Apple Inc.	Stock	724,195,308	\$83,892,156,820	34,485,491	\$3,994,864,610
AMZN	Amazon.Com Inc	Stock	78,790,166	\$64,514,114,672	3,751,913	\$3,072,100,699
IWM	iShares Russell 2000 ETF	ETF	516,790,204	\$62,759,991,251	24,609,057	\$2,988,571,012
GDXX	VanEck Vectors Gold Miners ETF	ETF	2,516,914,874	\$59,980,641,656	119,853,089	\$2,856,221,031
EEM	iShares MSCI Emerging Markets ETF	ETF	1,340,820,439	\$50,151,341,177	63,848,592	\$2,388,159,104
QQQ	PowerShares QQQ Trust, Series 1	ETF	409,272,177	\$48,318,869,520	19,489,151	\$2,300,898,549
FB	Facebook, Inc. Class A	Stock	323,256,310	\$42,002,660,401	15,393,158	\$2,000,126,686
MSFT	Microsoft Corp	Stock	665,898,546	\$39,142,294,418	31,709,455	\$1,863,918,782
PG	Procter & Gamble Company	Stock	376,482,496	\$33,162,289,036	17,927,738	\$1,579,156,621

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

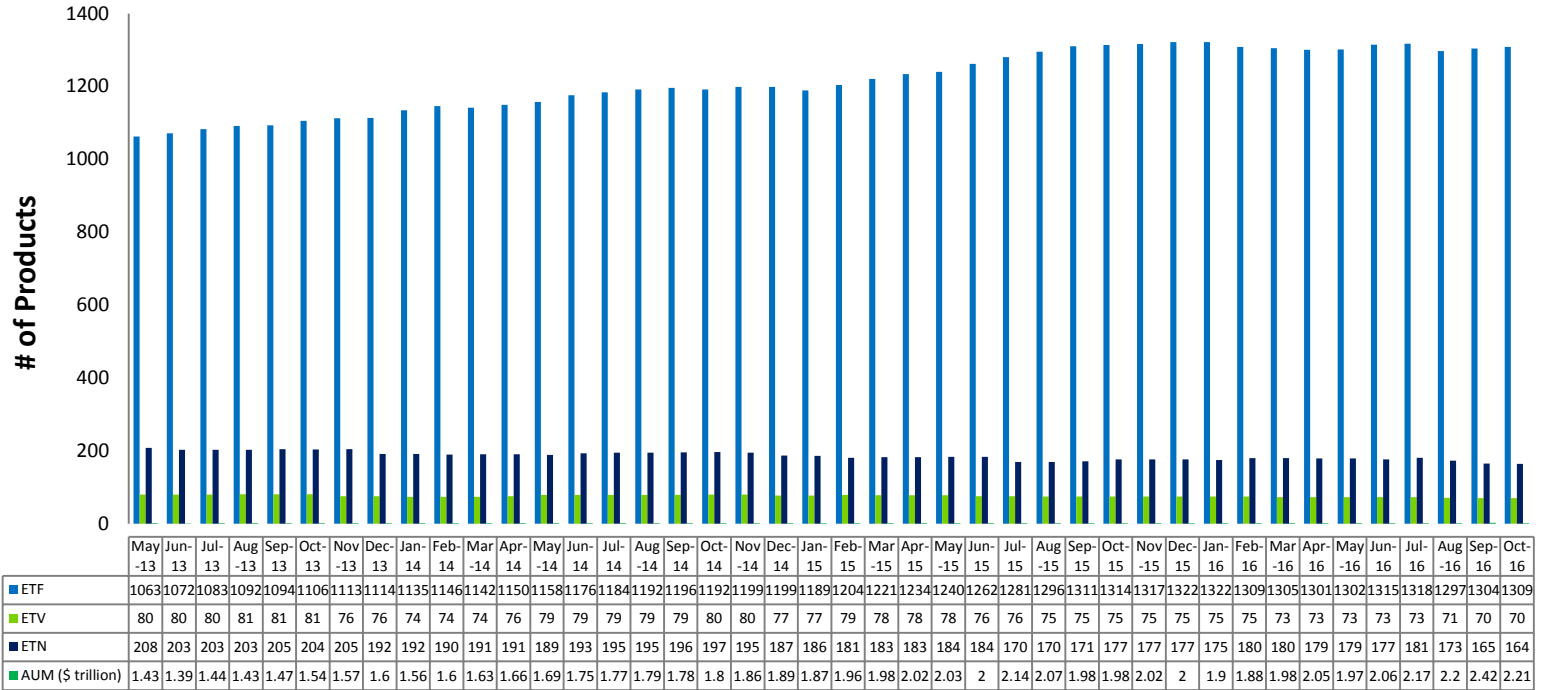
SPY	SPDR S&P 500 ETF Trust	ETF	1,861,073,174	\$398,430,806,917	88,622,532	\$18,972,895,567
IWM	iShares Russell 2000 ETF	ETF	516,790,204	\$62,759,991,251	22,469,139	\$2,728,695,272
GDXX	VanEck Vectors Gold Miners ETF	ETF	2,516,914,874	\$59,980,641,656	109,431,081	\$2,607,853,985
EEM	iShares MSCI Emerging Markets ETF	ETF	1,340,820,439	\$50,151,341,177	58,296,541	\$2,180,493,095
QQQ	PowerShares QQQ Trust, Series 1	ETF	409,272,177	\$48,318,869,520	17,794,442	\$2,100,820,414
GLD	SPDR Gold Trust, SPDR Gold Shares	ETV	209,500,968	\$25,319,204,368	9,108,738	\$1,100,834,973
VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	756,230,630	\$25,228,164,875	32,879,593	\$1,096,876,734
GDXX	VanEck Vectors Junior Gold Miners ETF	ETF	617,804,057	\$24,538,890,642	26,861,046	\$1,066,908,289
TLT	iShares 20+ Year Treasury Bond ETF	ETF	177,951,037	\$23,682,130,177	7,737,002	\$1,029,657,834
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	ETF	256,369,282	\$22,267,817,690	11,146,491	\$968,165,987

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

New ETP Launched on NYSE Arca in October

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
ESGF	10/31/2016	Oppenheimer Global ESG Revenue ETF	ETF	40,601	\$1,023,551	40,601	\$1,023,551
ESGL	10/31/2016	Oppenheimer ESG Revenue ETF	ETF	1	\$25	1	\$25
MVIN	10/27/2016	Natixis Seeyond International Minimum Volatility ETF	ETF	254,525	\$10,142,286	84,842	\$3,380,762
EFAX	10/25/2016	SPDR MSCI EAFE Fossil Fuel Reserves Free ETF	ETF	429,957	\$25,922,311	85,991	\$5,184,462
EEMX	10/25/2016	SPDR MSCI Emerging Markets Fossil Fuel Reserves Free ETF	ETF	99,828	\$5,468,912	19,966	\$1,093,782
WSKY	10/12/2016	Spirited Funds/ETFMG Whiskey & Spirits ETF	ETF	137,990	\$3,449,160	9,856	\$246,369
FLCO	10/5/2016	Franklin Liberty Investment Grade Corporate ETF	ETF	2,133,115	\$52,852,108	112,269	\$2,781,690
RORE	10/4/2016	Hartford Multifactor REIT ETF	ETF	522,727	\$7,572,357	26,136	\$378,618

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



- › As of October 2016, 1,941 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. \$2.21 trillion

NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in October	New YTD	Turnover
Academy Funds	1			\$6,202,250
AdvisorShares	21		3	\$122,294,286
AlphaClone	2			\$6,242,173
ALPS	18		6	\$2,045,206,952
ARK	4			\$25,474,872
ArrowShares	2			\$7,346,072
Barclays	69			\$26,265,916,508
Cambria	7		1	\$37,202,498
Charles Schwab	21			\$6,051,449,699
Citigroup	3		1	\$751,043
Columbia Management	14		3	\$119,004,097
Credit Suisse	11		3	\$82,691,922
CSOP	3			\$1,100,960
Deutsche Bank	28			\$2,617,584,121
db X-trackers	25		2	\$3,305,709,315
Diamond Hill	1			\$4,184,727
Direxion Shares	79		10	\$53,995,410,232
ETF Managers Group	4	1(WSKY)	1	\$9,249,091
ETF Securities	9			\$335,198,476
Exchange Traded Concepts	7		1	\$128,635,501
Fidelity	20		6	\$970,529,059
FirstTrust	34		2	\$6,194,354,119
FlexShares	17			\$651,341,177
Franklin Templeton	7	1(FLCO)	6	\$83,997,658

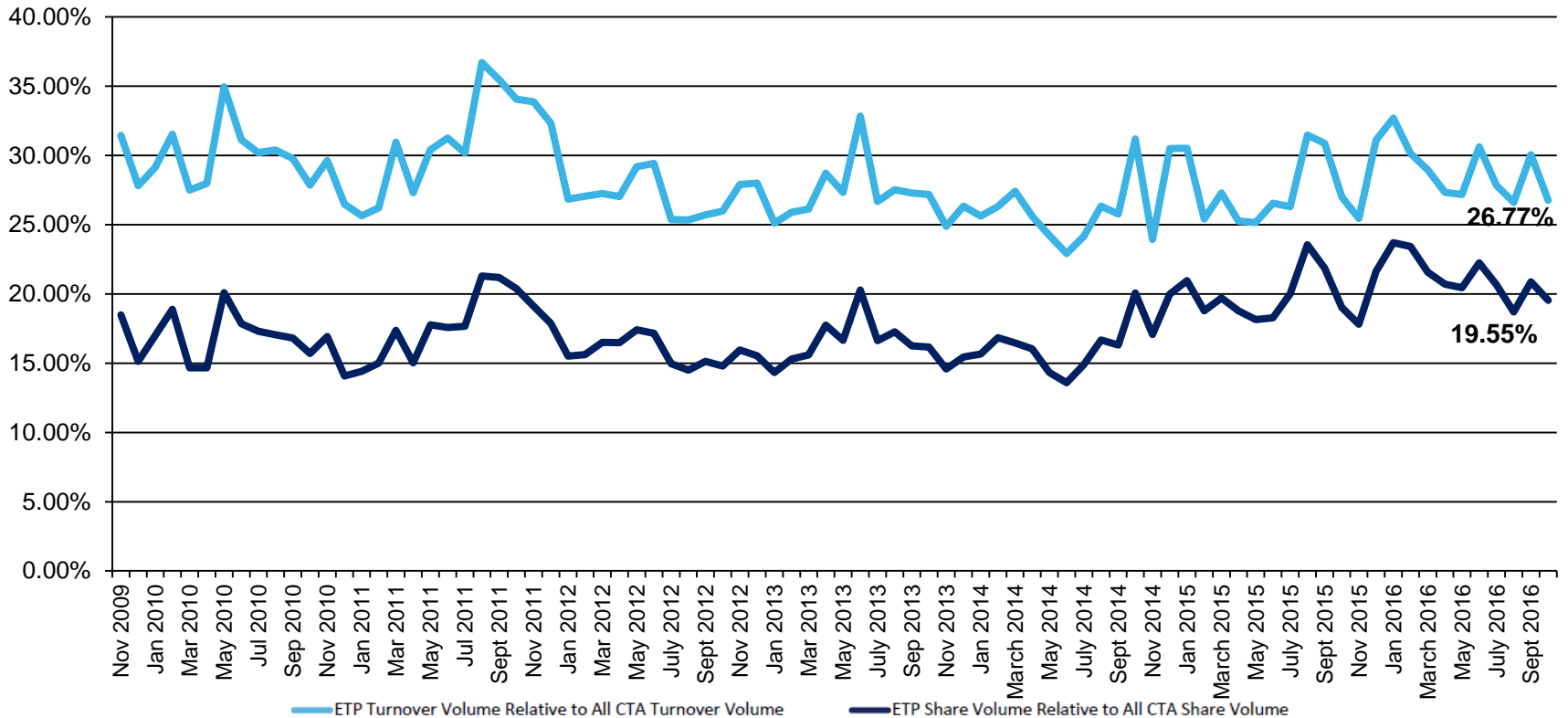
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in October	New YTD	Turnover
Global X	40			\$732,795,548
Goldman Sachs	2			\$1,219,591
Goldman Sachs Asset Management	6		3	\$224,191,229
Guggenheim	78		6	\$5,925,115,806
Hartford Funds	5	1(RORE)	1	\$15,825,438
Horizons	1			\$2,313,211
IndexIQ	19		2	\$228,546,733
Invesco PowerShares	114			\$61,146,322,606
iShares	258		1	\$418,864,721,954
Janus	2		2	\$8,497,729
John Hancock	11		5	\$17,643,368
JPMorgan Chase & Co.	1			\$318,227,976
JP Morgan ETFs	9		4	\$948,918,212
Krane Shares	3			\$87,238,903
LocalShares	1			\$733,998
Merk	1			\$16,177,825
Morgan Stanley	5			\$7,122,016
Natixis	1	1(MVIN)	1	
Nuveen	1		1	\$6,358,886
Oppenheimer	10	2(ESGL,ESGF)	2	\$164,680,928
O'Shares	5			\$66,673,076
PIMCO	14			\$1,767,533,045
Principal	1			\$2,520,966
ProShares	123			\$58,025,414,020

NYSE Arca ETPs (By Issuer)

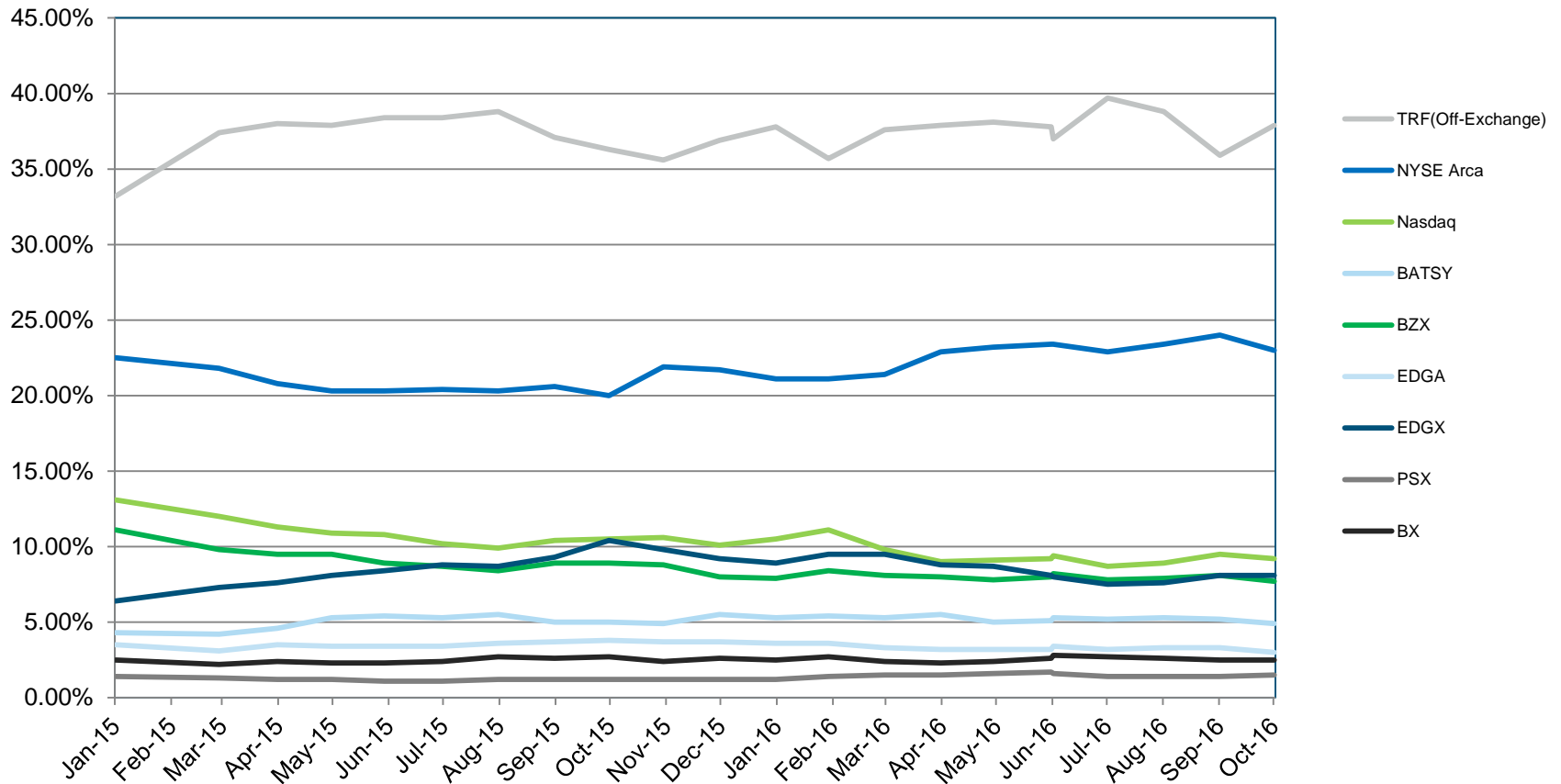
Issuer	# of ETPs	New in October	New YTD	Turnover
PureFunds	6		2	\$184,347,385
QuantShares	5			\$7,868,436
RealityShares	1			\$7,791,690
Reaves	1		1	
Recon	1		1	\$727,152
Renaissance Capital	2			\$1,297,720
RexShares	2		2	\$8,911,462
Royal Bank of Canada	1			\$980,533
SPDR ETFs	151	2(EFAX,EEMX)	6	\$638,857,838,271
Sprott Asset Management	6		1	\$284,334,049
Strategy Shares	2			\$5,653,799
Swedish Export Credit (SEK)	7			\$37,204,917
Teucrium	5			\$88,603,755
Tortoise	1			\$7,001,306
TrimTabs	1			\$2,072,852
UBS	39		5	\$12,969,921,779
United States Commodity Funds LLC	12			\$14,212,978
U.S. Global Investors	1			\$574,356,356
VanEck Vectors	53		3	\$98,710,716,230
Vanguard	49			\$73,040,456,950
VelocityShares	7		3	\$41,678,294,197
Virtus ETF Solutions	2			\$54,647,462
WBI	11		1	\$102,118,856
WisdomTree	59		1	\$9,007,718,243

U.S. ETP Consolidated Volumes



- › During the month of October, US ETP CADV was 1.25 billion and daily notional value was \$66.04 billion
- › By the end of October, US ETP share and notional volume represented 19.55% and 26.77%, respectively of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In October 2016, NYSE Arca led all exchanges with an ETP trading market share of 23%
- › ETP trades occurring off-exchange in October 2016 represented 37.90%

Disclaimer

©2016 NYSE. All rights reserved. NYSE and its affiliates do not recommend or make any representation as to possible benefits from any securities or investments, or third-party products or services. Investors should undertake their own due diligence regarding their securities and investment practices.



About Us

- › For more information, visit www.nyse.com/products/etp-funds-etf
- › Contact us at: etf@nyse.com