

September 2016

U.S. ETP Monthly Flash

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

Highlights from September 2016

- › In September, 18 new ETPs listed on NYSE Arca
 - At the end of September, 1,539 ETPs were listed on NYSE Arca
- › US ETP notional volume represented 30.06% of all CTA issues in September 2016
- › US ETP daily average turnover was approximately \$82.77 billion in September 2016
- › NYSE Arca was at the NBBO 92.97% of the time, leading all US exchanges
- › NYSE Arca had 24% 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) September

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	2,396,133,946	\$515,909,008,847	114,101,616	\$24,567,095,659
AAPL	Apple Inc.	Stock	1,029,662,956	\$114,453,225,722	49,031,569	\$5,450,153,606
PG	Procter & Gamble Company	Stock	846,409,742	\$74,797,235,255	40,305,226	\$3,561,773,107
IWM	iShares Russell 2000 ETF	ETF	598,524,763	\$73,645,289,215	28,501,179	\$3,506,918,534
EEM	iShares MSCI Emerging Markets ETF	ETF	1,946,591,004	\$72,364,589,264	92,694,810	\$3,445,932,822
QQQ	PowerShares QQQ Trust, Series 1	ETF	541,701,754	\$63,383,213,107	25,795,322	\$3,018,248,243
GDV	VanEck Vectors Gold Miners ETF	ETF	2,222,635,798	\$59,776,105,649	105,839,800	\$2,846,481,221
AMZN	Amazon.Com Inc	Stock	67,354,133	\$53,329,042,859	3,207,340	\$2,539,478,231
FB	Facebook, Inc. Class A	Stock	391,502,491	\$50,316,151,341	18,642,976	\$2,396,007,207
BABA	Alibaba Group Holding Limited	Stock	420,723,620	\$43,738,876,200	20,034,458	\$2,082,803,629

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

SPY	SPDR S&P 500 ETF Trust	ETF	2,396,133,946	\$515,909,008,847	114,101,616	\$24,567,095,659
IWM	iShares Russell 2000 ETF	ETF	598,524,763	\$73,645,289,215	26,022,816	\$3,201,969,096
EEM	iShares MSCI Emerging Markets ETF	ETF	1,946,591,004	\$72,364,589,264	84,634,391	\$3,146,286,490
QQQ	PowerShares QQQ Trust, Series 1	ETF	541,701,754	\$63,383,213,107	23,552,250	\$2,755,791,874
GDV	VanEck Vectors Gold Miners ETF	ETF	2,222,635,798	\$59,776,105,649	96,636,339	\$2,598,961,115
VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	1,022,711,812	\$37,627,248,871	44,465,731	\$1,635,967,342
XLE	Energy Select Sector SPDR Fund	ETF	460,050,495	\$31,643,181,980	20,002,195	\$1,375,790,521
EFA	iShares MSCI EAFE ETF	ETF	535,633,649	\$31,437,963,076	23,288,420	\$1,366,867,960
GLD	SPDR Gold Trust, SPDR Gold Shares	ETV	237,914,931	\$30,101,475,038	10,344,127	\$1,308,759,784
TLT	iShares 20+ Year Treasury Bond ETF	ETF	203,084,507	\$27,764,456,039	8,829,761	\$1,207,150,263

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

New ETP Launched on NYSE Arca in September

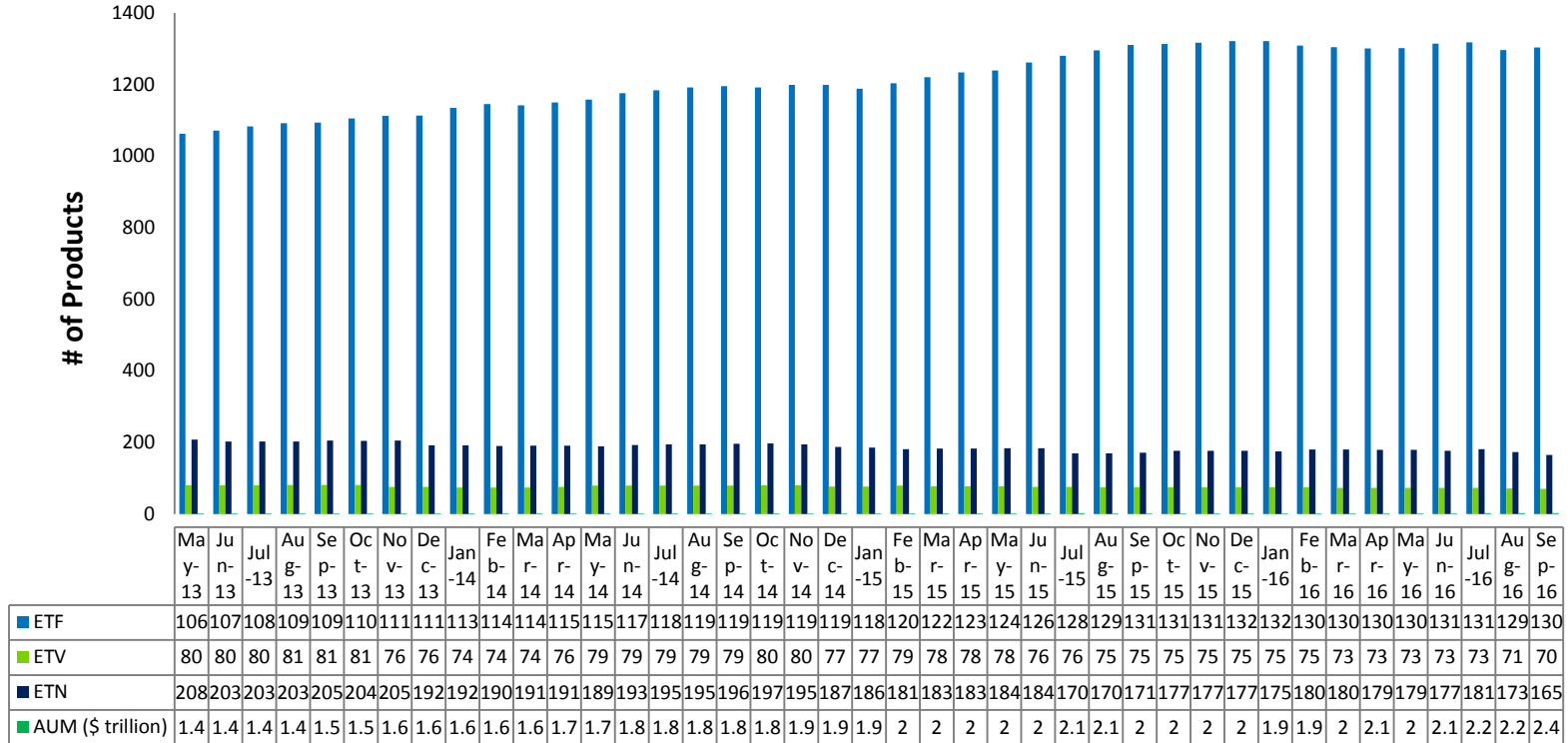
Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
KOR	9/29/2016	AdvisorShares KIM Korea Equity ETF	ETF	4,101	\$103,378	2,051	\$51,689
FLLV	9/22/2016	Franklin Liberty U.S. Low Volatility ETF	ETF	8,020	\$203,047	1,146	\$29,007
CWS	9/21/2016	AdvisorShares Focused Equity ETF	ETF	51,912	\$1,315,941	6,489	\$164,493
USMR	9/20/2016	Recon Capital USA Managed Risk ETF	ETF	9,150	\$230,377	1,017	\$25,597
FDVV	9/15/2016	Fidelity Core Dividend ETF	ETF	153,662	\$3,889,481	12,805	\$324,123
FDRR	9/15/2016	Fidelity Dividend ETF for Rising Rates	ETF	802,313	\$20,414,743	66,859	\$1,701,229
FDLO	9/15/2016	Fidelity Low Volatility Factor ETF	ETF	157,164	\$3,961,022	13,097	\$330,085
FDMO	9/15/2016	Fidelity Momentum Factor ETF	ETF	171,535	\$4,352,685	14,295	\$362,724
FVAL	9/15/2016	Fidelity Value Factor ETF	ETF	166,374	\$4,199,628	13,865	\$349,969

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New ETP Launched on NYSE Arca in September

Symbol	Listing Date	Name	Product Type	Consolidated Trading Volume	Consolidated Turnover Volume (\$)	Average Daily Trading Volume	Average Daily Turnover Volume (\$)
FQAL	9/15/2016	Fidelity Quality Factor ETF	ETF	125,691	\$3,200,500	10,474	\$266,708
IBDR	9/15/2016	iShares iBonds® Dec 2026 Term Corporate ETF	ETF	15,254	\$383,919	1,271	\$31,993
NUAG	9/15/2016	NuShares Enhanced Yield US Aggregate Bond ETF Bond	ETF	2,114,426	\$52,953,502	176,202	\$4,412,792
BSCQ	9/14/2016	Guggenheim BulletShares 2026 Corporate Bond ETF	ETF	100,831	\$2,029,170	7,756	\$156,090
BSJO	9/14/2016	Guggenheim BulletShares 2024 High Yield Corporate Bond ETF	ETF	134,445	\$3,380,620	10,342	\$260,048
JPHF	9/14/2016	JPMorgan Diversified Alternatives ETF	ETF	24,747	\$624,812	1,904	\$48,062
SHNY	9/8/2016	Direxion Daily Silver Miners Index Bull 2X Shares	ETF	164,065	\$3,583,123	9,651	\$210,772
DULL	9/8/2016	Direxion Daily Silver Miners Index Bear 2X Shares	ETF	60,993	\$1,656,257	3,588	\$97,427
GBIL	9/8/2016	Goldman Sachs TreasuryAccess® 0-1 Year ETF	ETF	176,668	\$17,674,424	10,392	\$1,039,672

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



- As of September 2016, 1,934 ETPs are listed in the US, 1,539 of which were listed on NYSE Arca
- NYSE Arca listed ETPs have a total AUM of approx. \$2.42 trillion

NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in September	New YTD	Turnover
Academy Funds	1			\$8,221,451
AdvisorShares	22	2(KOR,CWS)	3	\$180,671,107
AlphaClone	2			\$15,755,538
ALPS	18		6	\$2,546,266,246
ARK	4			\$14,056,363
ArrowShares	2			\$19,852,138
Barclays	69			\$38,787,383,517
Cambria	7		1	\$36,338,066
Charles Schwab	21			\$5,787,961,273
Citigroup	3		1	\$498,606
Columbia Management	5		3	\$1,368,547
Credit Suisse	11		3	\$117,704,629
CSOP	3			\$1,257,500
Deutsche Bank	28			\$1,915,670,828
db X-trackers	25		2	\$5,436,495,013
Diamond Hill	1			\$5,103,063
Direxion Shares	82	2(SHNY,DULL)	10	\$63,363,753,477
Emerging Global	9			\$115,515,075
ETF Managers Group	3			\$1,613,873
ETF Securities	9			\$323,800,282
Exchange Traded Concepts	8		1	\$99,085,495
Fidelity	20	6(FDVV,FDRR,FDLO,FDMO,FVAL, FQAL)	6	\$674,560,306
FirstTrust	34		2	\$6,604,480,559

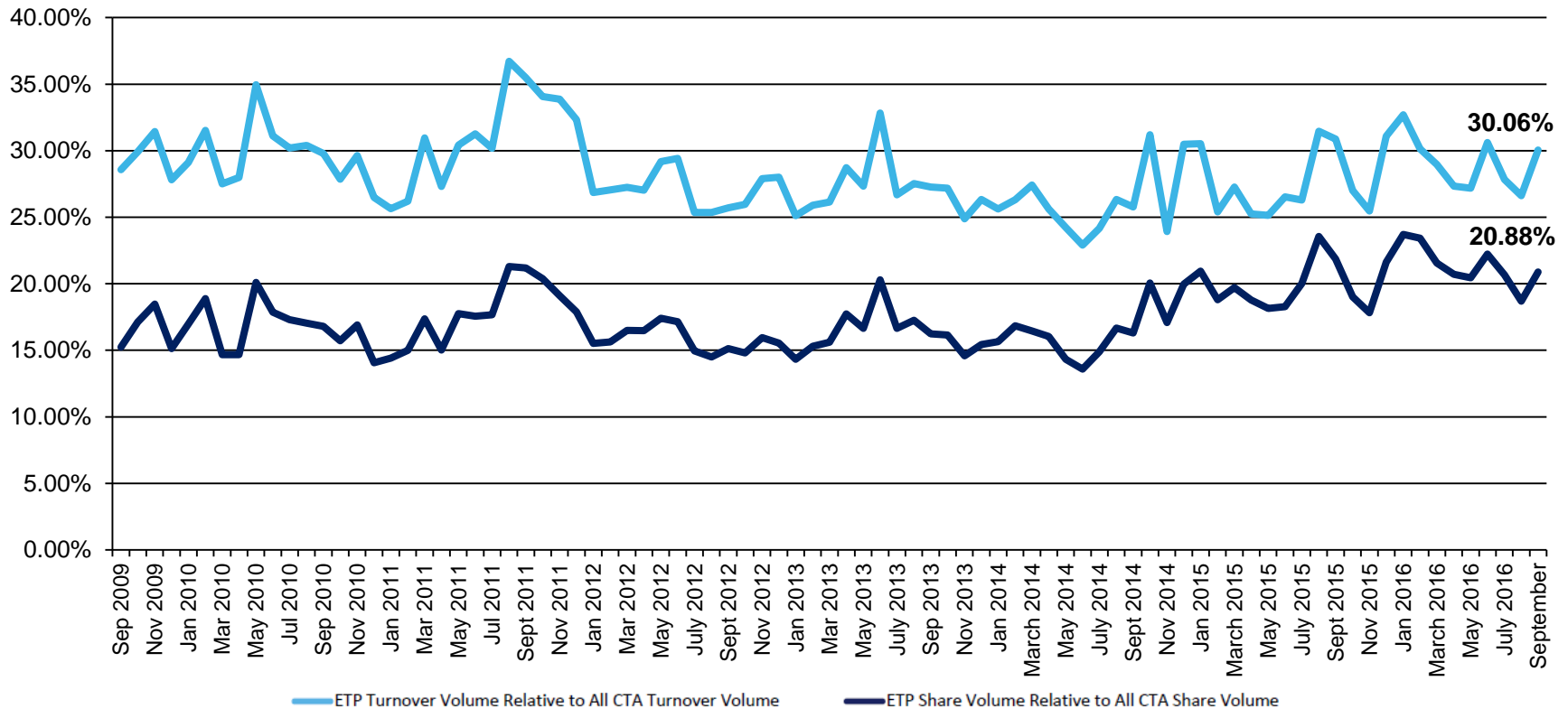
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in September	New YTD	Turnover
FlexShares	17			\$912,217,251
Franklin Templeton	6	1(FLLV)	5	\$17,392,972
Global X	40			\$752,927,020
Goldman Sachs	2			\$1,555,380
Goldman Sachs Asset Management	6	1(GBIL)	3	\$204,766,712
Guggenheim	78	2(BSCQ,BSJO)	6	\$5,986,345,712
Horizons	1			\$4,944,251
IndexIQ	19		2	\$219,260,997
Invesco PowerShares	114			\$76,690,852,018
iShares	258	1(IBDR)	1	\$497,125,053,592
Janus	2		2	\$6,987,608
John Hancock	11		5	\$47,805,218
JPMorgan Chase & Co.	1			\$82,497,089
JP Morgan ETFs	9	1(JPHF)	4	\$1,190,594,483
Krane Shares	3			\$253,778,003
Lattice	4			\$9,661,593
LocalShares	1			\$562,051
Merk	1			\$12,746,480
Morgan Stanley	5			\$4,371,971
Nuveen	1	1(NUAG)	1	\$52,953,502
Oppenheim	8			\$147,833,295
O'Shares	5			\$71,778,766
PIMCO	14			\$2,103,897,546

NYSE Arca ETPs (By Issuer)

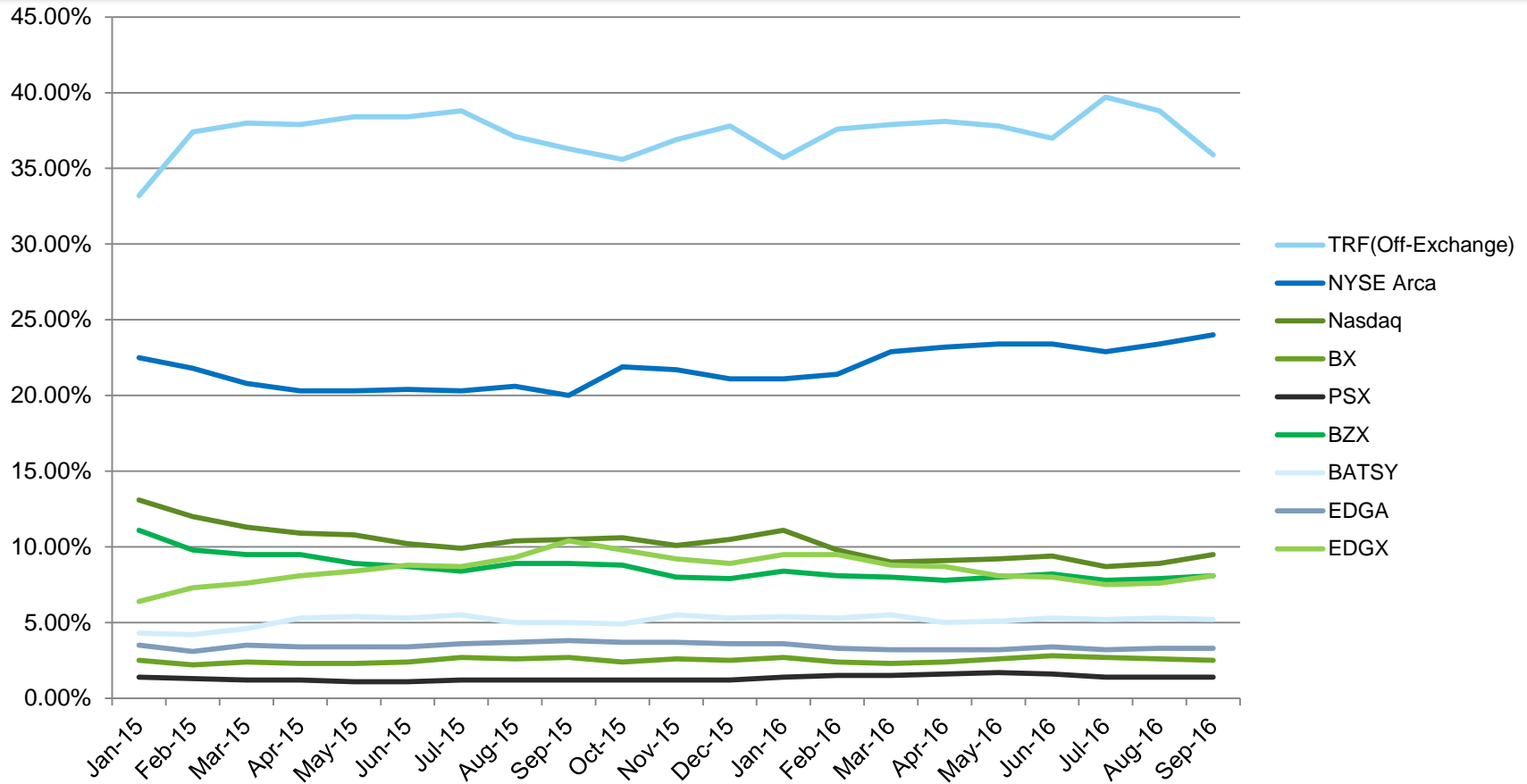
Issuer	# of ETPs	New in September	New YTD	Turnover
Principal	1			\$7,981,544
ProShares	123			\$75,835,377,560
PureFunds	6		2	\$272,777,463
QuantShares	5			\$9,851,437
RealityShares	1			\$5,180,855
Recon	1	1(USMR)	1	\$230,377
Renaissance Capital	2			\$1,260,858
RexShares	2		2	\$24,173,611
Royal Bank of Canada	1			\$1,569,687
SPDR ETFs	149		4	\$793,071,562,827
Sprott Asset Management	6		1	\$329,994,663
Strategy Shares	2			\$3,432,611
Swedish Export Credit (SEK)	7			\$52,072,951
Teucrium	5			\$71,179,667
Tortoise	1			\$5,128,530
TrimTabs	1			\$2,984,275
UBS	39		5	\$12,857,921
United States Commodity Funds LLC	12			\$703,581,515
U.S. Global Investors	1			\$11,536,419,637
VanEck Vectors	53		3	\$100,805,955,800
Vanguard	49			\$87,519,382,931
VelocityShares	7		3	\$49,744,935,004
Virtus ETF Solutions	2			\$62,918,595
WBI	11		1	\$129,350,109

U.S. ETP Consolidated Volumes



- › During the month of September, US ETP CADV was 1.48 billion and daily notional value was \$82.77 billion
- › By the end of September, US ETP share and notional volume represented 20.88% and 30.06%, respectively of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In September 2016, NYSE Arca led all exchanges with an ETP trading market share of 24%
- › ETP trades occurring off-exchange in September 2016 represented 35.90%

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