

May 2014

U.S. ETP Monthly Flash

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

Highlights from May 2014

- › In May, 11 new ETPs listed on NYSE Arca
 - At the end of May, 1,442¹ ETPs were listed on NYSE Arca

- › U.S. ETP notional volume represented 24.22% of all CTA issues in May 2014. This is down from 27.34% in May 2013.

- › U.S. ETP daily average turnover was approximately \$55 billion in May 2014, down 21.3% from approximately \$ 70 billion in April 2014
 - NYSE Arca was at the NBBO 90.03% of the time, leading all US exchanges

- › NYSE Arca had approximately 21% of all U.S. 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) in 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	1,815,816,816	\$342,850,825,778	86,467,467	\$16,326,229,799
IWM	iShares Russell 2000 ETF	ETF	1,148,078,571	\$129,810,581,312	54,037,175	\$5,984,419,768
AAPL	Apple Inc.	Stock	232,634,477	\$127,680,749,719	9,755,947	\$5,910,321,452
QQQ	PowerShares QQQ Trust, Series 1	ETF	1,896,731,372	\$112,765,750,076	37,988,820	\$3,346,638,176
FB	Facebook, Inc. Class A	Stock	1,142,640,896	\$98,739,080,225	53,651,287	\$3,218,017,513
EEM	iShares MSCI Emerging Markets ETF	ETF	1,542,455,734	\$64,010,374,159	52,969,608	\$2,247,688,451
NFLX	NetFlix Inc	Stock	138,318,902	\$43,926,473,732	3,565,207	\$1,292,643,871
TSLA	Tesla Motors, Inc.	Stock	71,354,756	\$41,101,239,917	6,422,714	\$1,266,477,351
MSFT	Microsoft Corp	Stock	2,245,079,842	\$35,974,235,753	29,465,256	\$1,173,257,374
TWTR	Twitter, Inc.	Stock	165,259,304	\$34,399,256,126	35,230,232	\$1,160,002,669

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

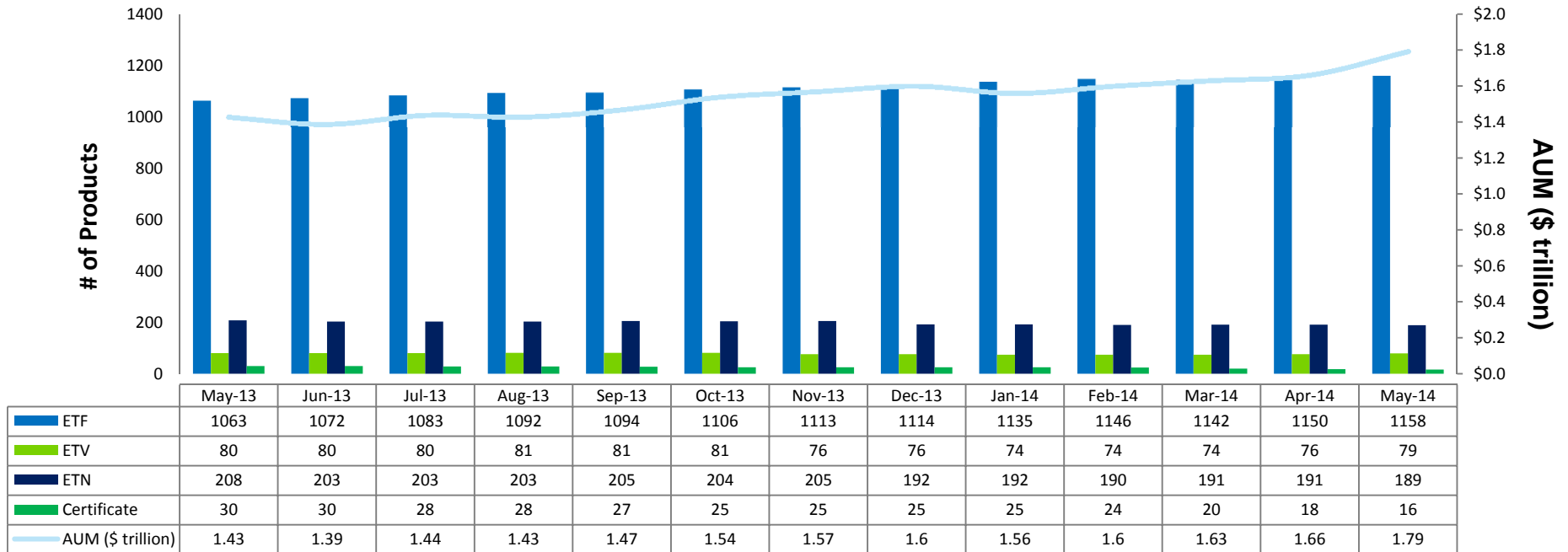
SPY	SPDR S&P 500 ETF Trust	ETF	1,815,816,816	\$342,850,825,778	86,467,467	\$16,326,229,799
IWM	iShares Russell 2000 ETF	ETF	1,134,780,679	\$125,672,815,133	54,037,175	\$5,984,419,768
QQQ	PowerShares QQQ Trust, Series 1	ETF	797,765,215	\$70,279,401,686	37,988,820	\$3,346,638,176
EEM	iShares MSCI Emerging Markets ETF	ETF	1,112,361,777	\$47,201,457,462	52,969,608	\$2,247,688,451
EFA	iShares MSCI EAFE ETF	ETF	304,675,079	\$20,883,448,812	14,508,337	\$994,449,943
TLT	iShares 20+ Year Treasury Bond ETF	ETF	179,164,355	\$20,208,206,621	8,531,636	\$962,295,553
VXX	iPath S&P 500 VIX Short-Term Futures ETN due 1/30/2019	ETN	503,037,587	\$18,712,896,239	23,954,171	\$891,090,297
XLE	ENERGY SEL SECT SPDR FD	ETF	169,150,164	\$15,923,065,479	8,054,770	\$758,241,213
IYR	iShares U.S. Real Estate ETF	ETF	220,663,513	\$15,620,471,507	10,507,786	\$743,831,977
EWZ	iShares MSCI Brazil Capped ETF	ETF	320,980,889	\$15,501,733,738	15,284,804	\$738,177,797

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

New ETPs 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 (\$)
LQDH	5/29/2014	iShares Interest Rate Hedged Corporate Bond ETF	ETF	0	\$0	0	\$0
HYGH	5/29/2014	iShares Interest Rate Hedged High Yield Bond ETF	ETF	11,549	\$1,155,586	5,775	\$577,793
IBDH	5/29/2014	iSharesBond® Dec 2018 Corporate Term ETF	ETF	350	\$35,105	175	\$17,553
IBDF	5/29/2014	iSharesBond® Dec 2016 Corporate Term ETF	ETF	0	\$0	0	\$0
SPUU	5/28/2014	Direxion Daily S&P 500® Bull 2X Shares	ETF	57,730	\$2,320,730	19,243	\$773,577
ASHS	5/21/2014	db X-trackers Harvest CSI 500 China A-Shares Small Cap Fund	ETF	177,861	\$4,448,184	25,409	\$635,455
OUNZ	5/16/2014	Merk Gold Trust	ETV	3,676,031	\$47,289,756	367,603	\$4,728,976
EUDG	5/7/2014	WisdomTree Europe Dividend Growth Fund	ETF	510,582	\$12,969,278	30,034	\$762,899
IHDG	5/7/2014	WisdomTree International Hedged Dividend Growth Fund	ETF	78,449	\$1,998,496	4,615	\$117,559
VRP	5/1/2014	PowerShares Variable Rate Preferred Portfolio	ETF	556,550	\$13,936,768	26,502	\$663,656
SUBD	5/1/2014	db X-trackers Solactive Investment Grade Subordinated Debt Fund	ETF	19,373	\$490,743	923	\$23,369

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



- › At the end of May 2014, 79 ETPs have listed in the US, 66 of which were listed on NYSE Arca
- › NYSE Arca listed ETPs have a total AUM of approx \$1.69 trillion

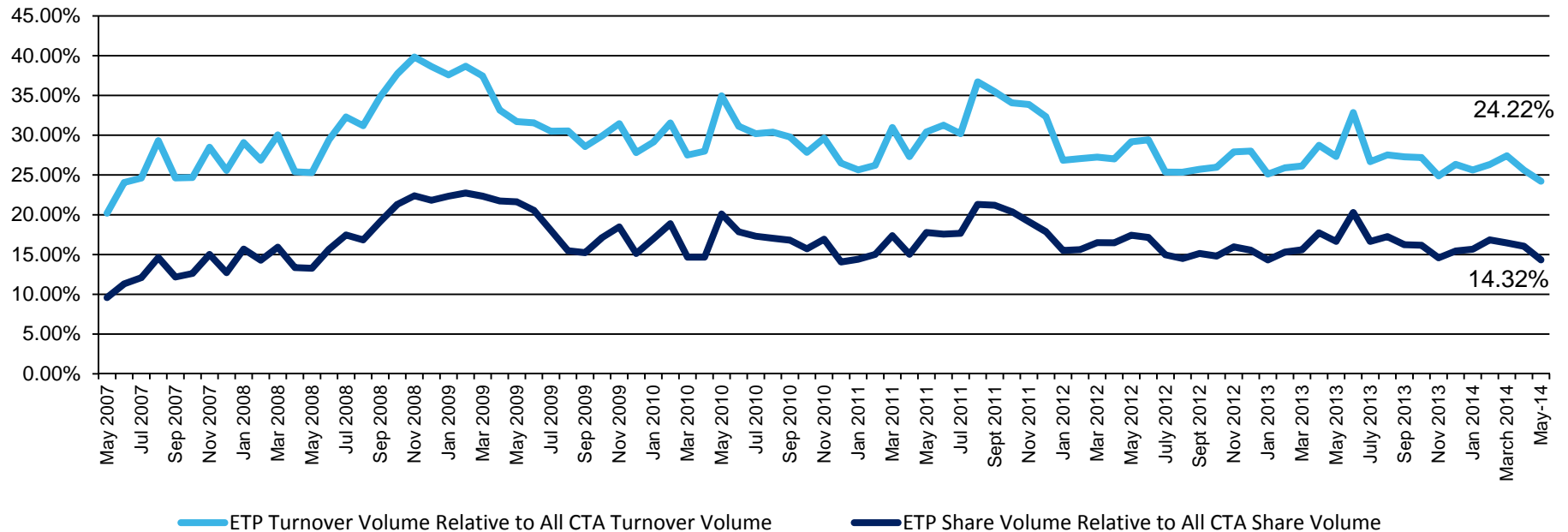
NYSE Arca ETPs (By Issuer)

Issuer	# of ETPs	New in May	New YTD May	Turnover in May
AdvisorShares	23		5	\$435,994,580
ALPS	15		2	\$1,386,612,200
ArrowShares	1			\$43,892,712
Bank of America Corp.	8			\$8,228,129
Barclays	80		1	\$20,218,479,351
Cambria	3		1	\$78,948,247
Charles Schwab	21			\$2,410,443,173
Citigroup	10			\$14,661,379
Columbia Management	5			\$4,184,202
Credit Suisse	9			\$114,660,076
Deutsche Bank	42	2 (ASHS, SUBD)	3	\$2,446,643,290
db X-trackers	22		3	\$358,137,346
Direxion Shares	58	1 (SPUU)	6	\$39,132,132,334
Emerging Global	16		4	\$220,899,088
ETF Securities	7			\$287,513,890
Exchange Traded Concepts	5			\$97,981,975
FactorShares	1			\$1,612,397
Fidelity	10			\$441,820,139
FirstTrust	60			\$3,811,551,181

Issuer	# of ETPs	New in May	New YTD May	Turnover in May
FlexShares	15			\$393,209,276
Franklin Templeton	1			\$1,432,820
Global X	38		2	\$925,808,479
Goldman Sachs	2			\$5,751,528
GreenHaven	1			\$29,505,336
Guggenheim	68			\$5,876,647,163
Horizons	3		1	\$23,003,664
HSBC	1			\$511,312
Huntington	2			\$81,142,689
IndexIQ	11			\$133,038,746
Invesco PowerShares	104	1(VRP)	2	\$6,703,578,101
iShares	251	4 (LQDH, HYGH, IBDH, IBDF)	12	\$377,942,373,964
Jefferies	1			\$3,229,087
JPMorgan Chase & Co.	1			\$896,894,752
Krane Shares	2		1	\$10,616,114
LocalShares	1			\$4,166,998
Market Vectors	59		5	\$24,242,141,242
Merk	1	1 (OUNZ)	1	\$47,289,756
Morgan Stanley	5			\$18,461,280

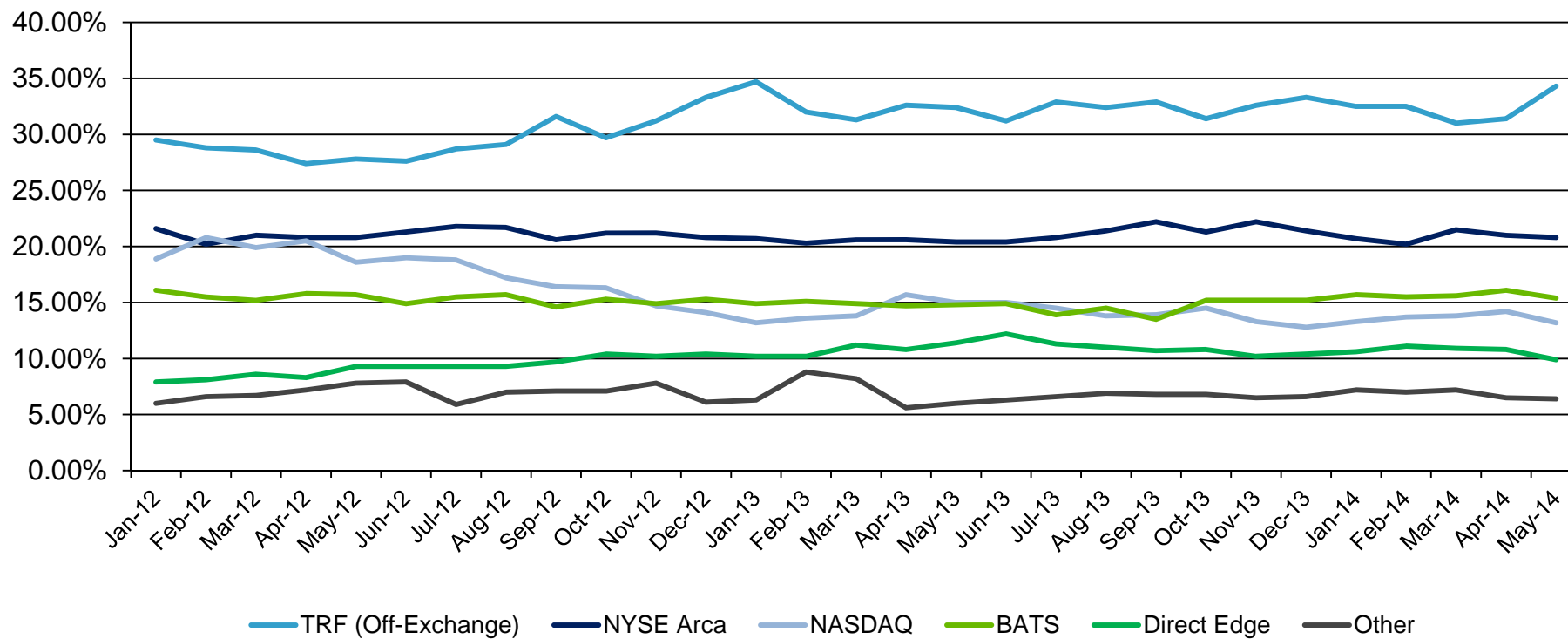
Issuer	# of ETPs	New in May	New YTD May	Turnover in May
PIMCO	21		2	\$2,480,359,340
Precidian Funds	1			\$78,461,673
ProShares	136		1	\$55,474,427,007
Pyxis Funds	1			\$65,581,382
QuantShares	4			\$8,688,864
Renaissance Capital	1			\$4,977,552
RevenueShares	7			\$88,715,633
Royal Bank of Scotland	13			\$89,234,988
Russell ETFs	1			\$1,733,406
SPDR ETFs	130		5	\$486,424,703,711
Sprott Asset Management	3			\$217,111,309
Swedish Export Credit (SEK)	7			\$117,159,269
Teucrium	7			\$94,364,659
UBS	29		1	\$708,522,274
United States Commodity Funds LLC	12			\$5,052,287,204
Vanguard	48			\$44,686,909,694
VelocityShares	6			\$1,026,609,524
WisdomTree	52	2 (EUDG, IHDG)	8	\$8,429,641,304

U.S. ETP Consolidated Volumes



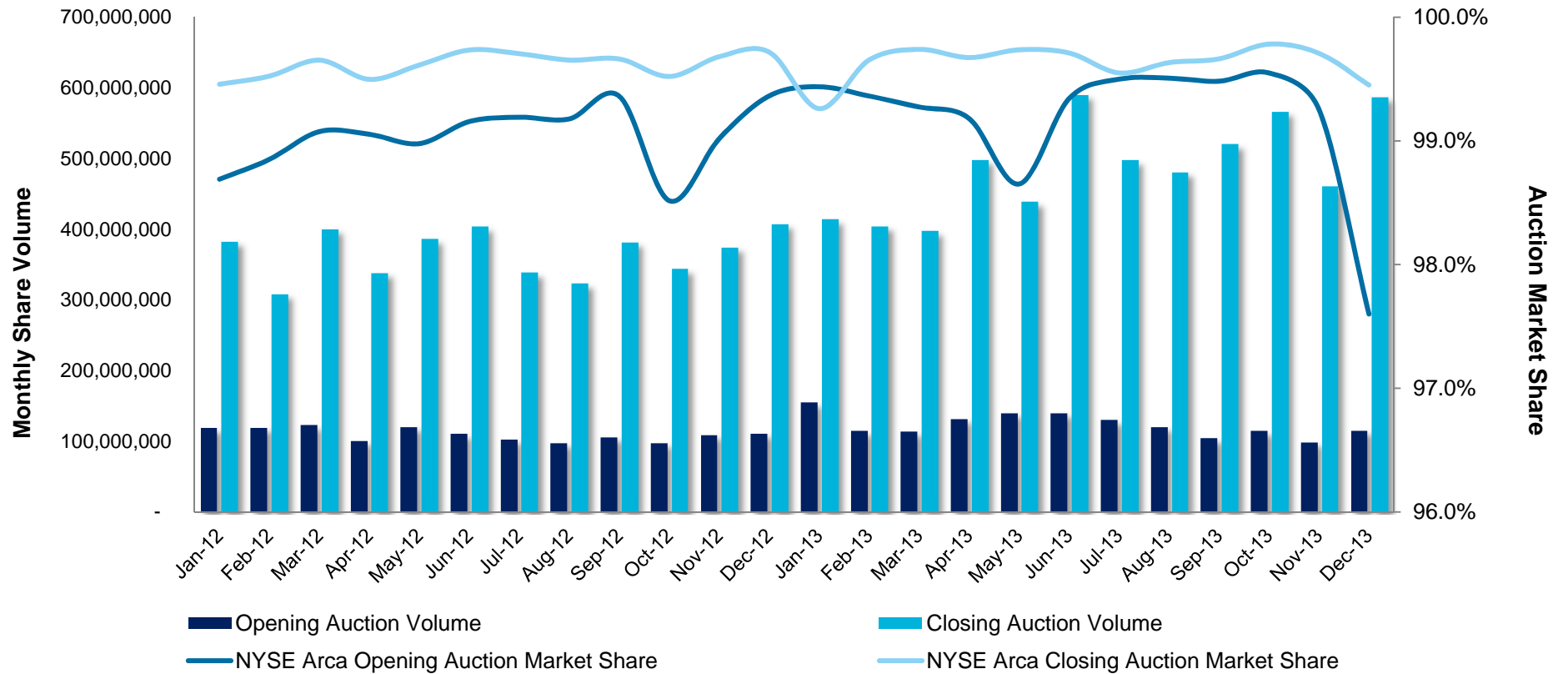
- › During the month of May, US ETP CADV was 0.8 billion and daily notional value was \$55.1 billion
- › By the end of May, US ETP share and notional volume represented 14.32% and 24.22%, respectively, of all CTA issues

U.S. ETP Market Share by Trading Venue



- › In May 2014, NYSE Arca led all exchanges with an ETP trading market share of 21%
- › ETP trades occurring off-exchange in April 2014 represented 34.30%

NYSE Arca ETP Opening & Closing Auctions



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