

Sector (GICS)	Asset class	Ticker	Name	Industry (GICS)	Benchmark Index	Average records
Energy	Equity	OXY	Occidental Petroleum Corporation	Oil, Gas & Consumable Fuels	None	39,549,562
	Equity	SLB	Schlumberger Ltd	Energy Equipment & Services	None	36,676,552
	Equity	XOM	Exxon Mobil Corporation	Oil, Gas & Consumable Fuels	None	36,193,946
	Equity/ETF	XLE	Energy Select Sector SPDR Fund	None	S&P Energy Select Sector Index	59,886,120
Materials	Equity	CF	CF Industries Holdings, Inc.	Chemicals	None	21,922,437
	Equity	NEM	Newmont Mining Corporation	Metals & Mining	None	21,850,215
	Equity	DOW	Dow Chemical Company	Chemicals	None	21,540,186
	Equity/ETF	GDX	Market Vectors Gold Miners ETF	None	NYSE Arca Gold Miners Index	23,116,140
Industrials	Equity	AAL	American Airlines Group Inc.	Airlines	None	30,668,916
	Equity	BA	Boeing Company	Aerospace & Defense	None	29,482,457
	Equity	UAL	United Continental Holdings, Inc.	Airlines	None	29,068,289
	Equity/ETF	DIA	Market Vectors Gold Miners ETF	None	NYSE Arca Gold Miners Index	98,608,729
Consumer Discretionary	Equity	PCLN	Priceline Group Inc.	Internet & Direct Marketing Retail	None	150,558,600
	Equity	NFLX	Netflix, Inc.	Internet & Direct Marketing Retail	None	134,293,600
	Equity	AMZN	Amazon.com, Inc.	Internet & Direct Marketing Retail	None	80,479,561
	Equity/ETF	XRT	SPDR S&P Retail ETF	None	S&P Retail Select Industry Index	22,419,360
Consumer Staples	Equity	GMCR	Keurig Green Mountain Inc.	Food, Beverage & Tobacco	None	47,311,823
	Equity	PG	Procter & Gamble Company	Household Products	None	23,721,453
	Equity	WMT	Wal-Mart Stores, Inc.	Food & Staples Retailing	None	22,800,969
	Equity/ETF	XLP	Consumer Staples Select Sector SPDR Fund	None	S&P Consumer Staples Select Sector Index	8,777,949
Health Care	Equity	GILD	Gilead Sciences, Inc.	Biotechnology	None	35,510,510
	Equity	ISRG	Intuitive Surgical, Inc.	Health Care Equipment & Supplies	None	32,818,097
	Equity	BIIB	Biogen Inc.	Biotechnology	None	29,171,603
	Equity/ETF	XLV	Health Care Select Sector SPDR ETF	None	S&P Health Care Select Sector Index	17,550,786
Financials	Equity	JPM	JPMorgan Chase & Co.	Banks	None	42,997,050
	Equity	C	Citigroup Inc.	Banks	None	41,337,890
	Equity	BAC	Bank of America Corporation	Banks	None	36,039,144
	Equity/ETF	SPY	SPDR S&P 500 ETF	None	S&P 500 Index	700,746,500
Information Technology	Equity	AAPL	Apple Inc.	Technology Hardware, Storage & Peripherals	None	301,482,992
	Equity	FB	Facebook Inc.	Internet Software & Services	None	153,780,365
	Equity	GOOGL	Alphabet Inc.	Internet Software & Services	None	74,797,969
	Equity/ETF	XLK	Technology Select Sector SPDR Fund	None	S&P Technology Select Sector Index	9,489,059
Telecommunication Services	Equity	VZ	Verizon Communications Inc. & Co.	Diversified Telecommunication Services	None	24,042,989
	Equity	T	AT&T Inc.	Diversified Telecommunication Services	None	18,932,477
	Equity	TMUS	T-Mobile US, Inc.	Wireless Telecommunication Services	None	4,654,058
	Equity/ETF	VOX	Vanguard Telecommunication Services ETF	None	MSCI US Investable Market Telecommunication Services 25/50 Index	70,822
Utilities	Equity	EXC	Exelon Corporation	Electric Utilities	None	3,156,885
	Equity	DUK	Duke Energy Corporation	Electric Utilities	None	2,102,557
	Equity	SO	Southern Company	Electric Utilities	None	1,931,054
	Equity/ETF	XLU	Utilities Select Sector SPDR Fund	None	S&P Utilities Select Sector Index	13,934,304
Real Estate	Equity	AMT	American Tower Corporation	Equity Real Estate Investment Trusts (REITs)	None	3,265,959
	Equity	SPG	Simon Property Group	Equity Real Estate Investment Trusts (REITs)	None	2,763,070
	Equity	WY	Weyerhaeuser Co.	Equity Real Estate Investment Trusts (REITs)	None	1,839,012
	Equity/ETF	DRN	Direxion Daily MSCI Real Est Bull 3X ETF	None	MSCI US REIT Index	1,155,091

Table 1: Most traded underlying assets in the OPRA database; classification by GICS; all months

Objective	Ticker	ETP Type	Name	Benchmark Index	Average records
Alternative Investments	VXX	ETN	iPath S&P 500 VIX Short-Term Futures ETN	S&P 500 VIX Short-Term Futures Index	188,227,124
Asia	RUSS	ETF	Direxion Daily Russia Bear 3X ETF	VanEck Vectors Russia Index	520,660
Fixed Income	TTT	ETF	ProShares UltraPro Short 20+ Year Trs	ICE U.S. Treasury 20+ Year Bond Index	323,514
Currency	EUO	ETF	ProShares UltraShort Euro	EUR/USD exchange rate	510,690
Emerging Markets	EDZ	ETF	Direxion Daily MSCI Em Mkts Bear 3X ETF	MSCI Emerging Markets Index	817,871
Europe	EPV	ETF	ProShares UltraShort FTSE Europe	FTSE Developed Europe Index	755,322
Large-Cap	UPRO	ETF	ProShares UltraPro S&P500	S&P 500 Index	17,062,179
Mixed Asset	UVXY	ETF	ProShares Ultra VIX Short-Term Futures	S&P 500 VIX Short-Term Futures Index	73,864,934
Small-Cap	VTWO	ETF	Vanguard Russell 2000 ETF	Russell 2000 Index	127,809

Table 2: Most traded underlying ETPs in the OPRA database by various objectives