



# ETP December Update

# Highlights

London Stock Exchange remains Europe's top exchange for ETPs, and continues to grow across different products including fixed income ETFs, emerging market ETFs and Exchange Traded Commodities etc.

## Listings

- **10** new ETFs and **27** new ETNs were listed in December 2017
- There are now **969** ETFs (available as **1,445** lines through multi-currency offerings) and **413** ETCs/ETNs (available as **480** lines) on our London market

## Trading activity

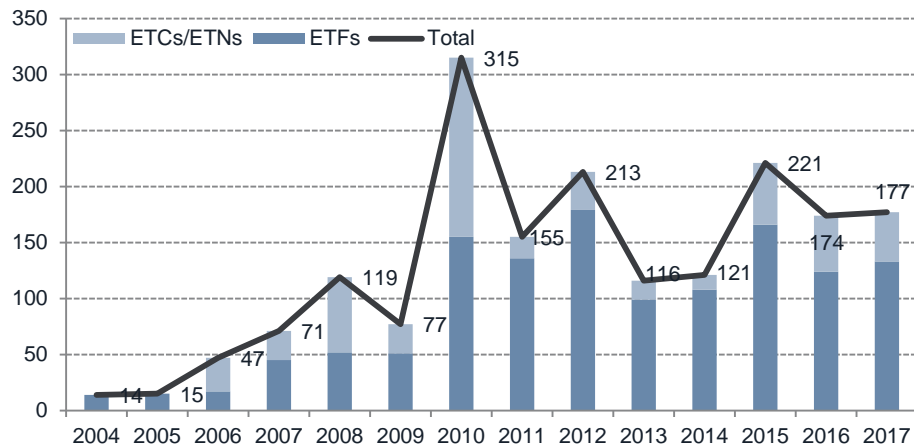
- Total on-exchange value traded for ETFs in December 2017 was **£28.9 billion (246k trades)**, up by **10%** compared to December 2016
- Total on-exchange value traded for ETCs/ETNs in December 2017 was **£1.4 billion (38k trades)**, down by **54%** compared to December 2016

## Market coverage

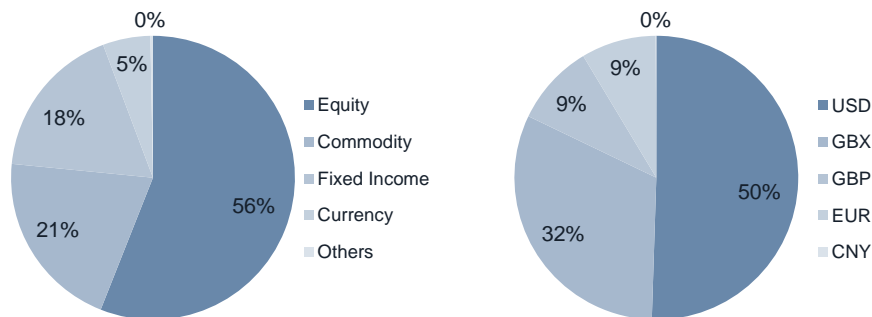
- **19** registered market makers provide continuous pricing and a high quality pool of liquidity on our order-book
- In addition, more than **200** member firms from over **20** countries are connected to the London Stock Exchange's order book and have access to trade ETFs

# Product Growth

**ETP new listings on LSE since 2004**



**No. of products by asset class and trading currency**



**Points to highlight:**

- There are **26** ETP issuers on London Stock Exchange and a total of **1,382** ETPs.
- We have welcomed **GF International, Fidelity, Franklin Templeton, J.P. Morgan AM and Leverage Shares** as new ETP issuers in 2017.
- **133** new ETFs and **44** new ETCs/ETNs were listed on LSE in 2017.
- Of the **177** new listings, there were **111** equity products, **55** fixed income products, **9** commodity products and **2** multi-asset products.
- Products listed on LSE showed a good diversity in terms of asset classes and trading currencies, offering investors with greater flexibility.

## New ETP listed – December 2017

<u>ISIN Code</u>	<u>TIDM</u>	<u>First Trading Date</u>	<u>Currency</u>	<u>Issuer Name</u>	<u>Instrument Name</u>
IE00BYSX4408	FEQP	20171201	GBP	FIDELITY UCITS ICAV	EUROPE QUALITY INCOME UCITS GBP ACC HED
IE00BYV1YF22	FGQP	20171201	GBP	FIDELITY UCITS ICAV	GLOBAL QUALITY INCOME UCITS GBPACC HED
IE00BD5HBR05	FXGB	20171204	GBX	FIRST TRUST GLOBAL FUNDS PUBLIC LIMITED COMPANY	FIRSTTRUSTFACTORFX UCITS CLASSB
LU1691909508	ELLE	20171212	USD	LYXOR INDEX FUND	LYXOR GLOBAL GENDER EQUALITY
IE00BF4TW560	1GIS	20171211	GBX	BOOST ISSUER PUBLIC LIMITED COMPANY	BOOST GILTS 10Y 1X SHORT DAILY ETP
IE00BF4TW784	UL3S	20171211	GBX	BOOST ISSUER PUBLIC LIMITED COMPANY	BOOST US TREASURIES 30Y SHORT DAILY ETP
IE00BD09ZY63	CRM2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X SALESFORCE.COM ETP
IE00BD09ZZ70	PFE2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X PFIZER ETP
IE00BD0B0034	PYP2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X PAYPAL ETP
IE00BF01VY89	GOO2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X ALPHABET ETP
IE00BF03XH11	AMZ2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X AMAZON ETP
IE00BF03XJ35	AAP2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X APPLE ETP

## New ETP listed – December 2017

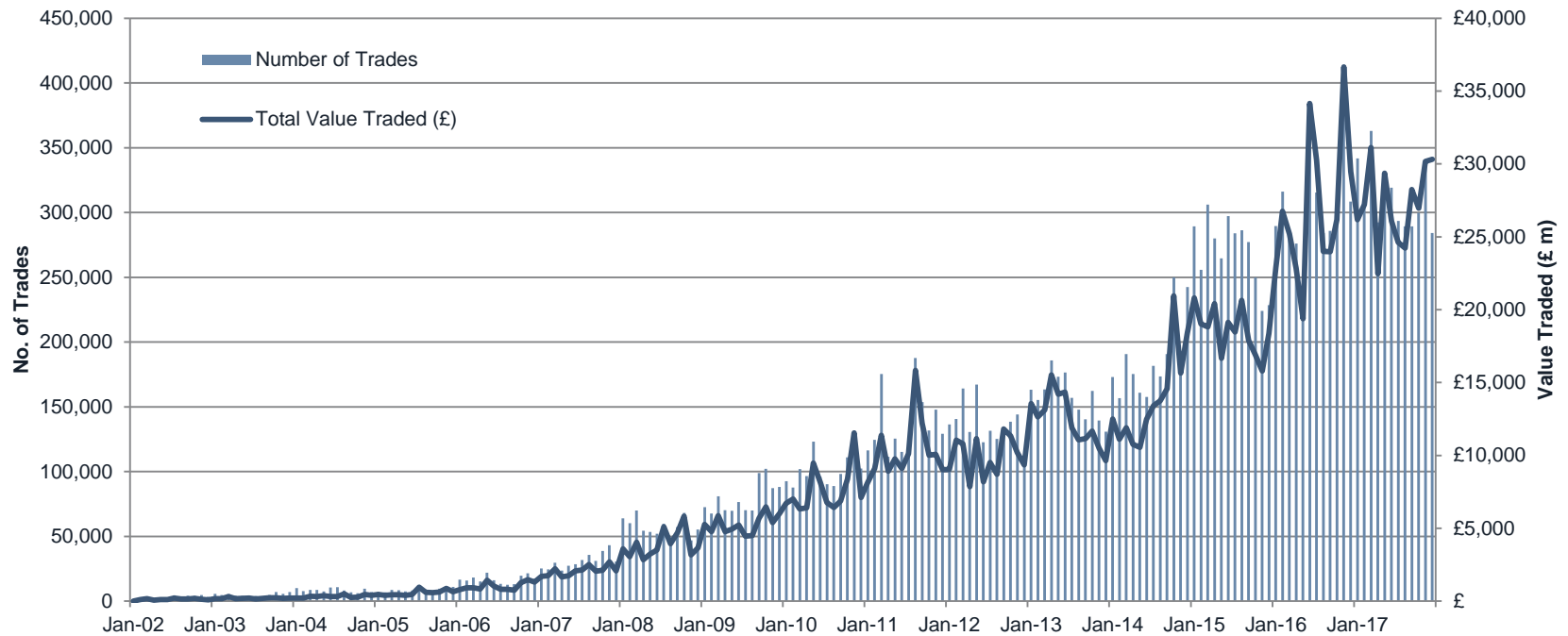
<u>ISIN Code</u>	<u>TIDM</u>	<u>First Trading Date</u>	<u>Currency</u>	<u>Issuer Name</u>	<u>Instrument Name</u>
IE00BF03XK40	CSC2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X CISCO ETP
IE00BF03XL56	CIT2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X CITIGROUP ETP
IE00BF03XM63	KO2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X COCA-COLA ETP
IE00BF03XN70	DIS2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X DISNEY ETP
IE00BF03XP94	FB2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X FACEBOOK ETP
IE00BF03XQ02	GE2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X GENERAL ELECTRIC ETP
IE00BF03XR19	GS2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X GOLDMAN SACHS ETP
IE00BF03XS26	IBM2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X IBM ETP
IE00BF03XT33	INT2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X INTEL ETP
IE00BF03XV54	JNJ2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X JOHNSON & JOHNSON ETP
IE00BF03XW61	JPM2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X JPMORGAN ETP
IE00BF03XX78	MCD2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X MCDONALD'S ETP

## New ETP listed – December 2017

ISIN Code	TIDM	First Trading Date	Currency	Issuer Name	Instrument Name
IE00BF03XY85	MSF2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X MICROSOFT ETP
IE00BF03XZ92	NKE2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X NIKE ETP
IE00BF03Y019	ORC2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X ORACLE ETP
IE00BF03Y126	SBU2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X STARBUCKS ETP
IE00BD09ZV33	VIS2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X VISA ETP
IE00BD09ZW40	NFL2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X NETFLIX ETP
IE00BD09ZX56	NVD2	20171212	USD	LEVERAGE SHARES PUBLIC LIMITED COMPANY	LEVERAGE SHARES 2X NVIDIA ETP
IE00DBBRDW33	USHF	20171218	EUR	FUNDLOGIC ALTERNATIVES PLC	SCIBETA HFE US EQUITY 6F EW
IE00DBBRDX40	EMHF	20171218	EUR	FUNDLOGIC ALTERNATIVES PLC	SCIBETA HFE EM EQUITY 6F EW
IE00DBBRDV26	EHEF	20171218	EUR	FUNDLOGIC ALTERNATIVES PLC	SCI BETA HFE EUROPE EQUITY 6F EW
IE00DBBRDY56	JHEF	20171218	EUR	FUNDLOGIC ALTERNATIVES PLC	SCIBETA HFE JAPAN EQUITY 6F
IE00DBBRDZ63	PHEF	20171218	EUR	FUNDLOGIC ALTERNATIVES PLC	SCIBETA HFE PACIFIC EX-JAP EQUITY
IE00BD26N851	STEA	20171218	EUR	PIMCO FIXED INCOME SOURCE ETFS PLC	PIMCO SHORT HIGH CORP BD UCITS EUR HDG A

# London ETP Market Growth

- Total on-exchange value traded in December 2017 was **£30.3 billion** through 284k trades, **up by 3%** compared to December 2016
- Total on-exchange value traded in 2017 is **£329.6 billion** through 3.7 million trades, **up by 2%** compared to 2016
- Average order book trade size for ETPs was **£38k** in December 2017



# Top 10 Traded ETFs

## Top 10 most Actively On-book traded ETFs on LSE

	Instrument Name	TIDM	ISIN	Value (£m)	Trades	Volume (m)	Value (%)	Trade (%)	Volume (%)	Avg Trade Size	Average TWS
1	ISHARES CORE FTSE100 UCITS ETF GBP(DIST)	ISF	IE0005042456	£446.83	10,347	60.58	6.71%	5.94%	18.12%	43,184	4.51
2	ISHRS CORE S&P 500 UCITS ETF USD (ACC)	CSPX	IE00B5BMR087	£239.71	4,156	1.26	3.60%	2.38%	0.38%	57,678	2.83
3	VANGUARD S&P 500 UCITS ETF	VUSD	IE00B3XXRP09	£219.86	2,970	5.82	3.30%	1.70%	1.74%	74,026	3.44
4	ISHRS CORE MSCI WORLD ETF USD (ACC)	IWDA	IE00B4L5Y983	£120.60	4,440	3.01	1.81%	2.55%	0.90%	27,162	5.3
5	ISHARES MSCI AC FE X-JP UCITS ETF \$ DIST	IDFF	IE00B0M63730	£114.74	918	2.68	1.72%	0.53%	0.80%	124,992	12.7
6	ISHRS J.P. MORGAN \$ EM BOND ETF USD DIST	IEMB	IE00B2NPKV68	£108.40	3,268	1.27	1.63%	1.88%	0.38%	33,170	9.17
7	ISHRS \$ HIGH YIELD CRP BND ETF USD DIST	IHYU	IE00B4PY7Y77	£100.56	2,918	1.30	1.51%	1.67%	0.39%	34,462	10.83
8	VANGUARD S&P 500 UCITS ETF	VUSA	IE00B3XXRP09	£92.78	885	2.45	1.39%	0.51%	0.73%	104,839	5.54
9	ISHARES EUR H.YLD C.B UCITS ETF EUR DIST	IHYG	IE00B66F4759	£85.70	1,448	0.91	1.29%	0.83%	0.27%	59,184	8.95
10	ISHARES CORE EM IMI UCITS ETF USD (ACC)	EIMI	IE00BKM4GZ66	£85.18	2,110	3.88	1.28%	1.21%	1.16%	40,370	10.95
			Sum:	£1,614.36							

## Top 10 most Actively On-exchange traded ETFs on LSE

	Instrument Name	TIDM	ISIN	Value (£m)	Trades	Volume (m)	Value (%)	Trade (%)	Volume (%)	Avg Trade Size	Average TWS
1	ISHRS CORE S&P 500 UCITS ETF USD (ACC)	CSPX	IE00B5BMR087	£1,981.85	4,788	10.33	6.36%	1.90%	0.83%	413,920	2.83
2	ISHARES CORE EM IMI UCITS ETF USD (ACC)	EIMI	IE00BKM4GZ66	£1,345.19	2,695	61.37	4.32%	1.07%	4.94%	499,142	10.95
3	ISHARES CORE FTSE100 UCITS ETF GBP(DIST)	ISF	IE0005042456	£1,301.66	13,823	176.15	4.18%	5.47%	14.17%	94,166	4.51
4	DBXT RUSL 2000 ACC - 1C	XRSU	IE00BJZ2DD79	£998.55	196	6.42	3.20%	0.08%	0.52%	5,094,626	13.72
5	ISHRS CORE MSCI WORLD ETF USD (ACC)	IWDA	IE00B4L5Y983	£814.69	4,631	26.36	2.61%	1.83%	2.12%	175,921	5.30
6	VANGUARD S&P 500 UCITS ETF	VUSD	IE00B3XXRP09	£780.74	3,451	20.64	2.50%	1.37%	1.66%	226,237	3.44
7	ISHRS EURO STOXX 50 UCITS ETF EUR (DIST)	EUE	IE0008471009	£624.52	515	19.68	2.00%	0.20%	1.58%	1,212,655	8.19
8	ISHRS S&P 500 EUR HEDGED ETF (ACC)	IUSE	IE00B3ZW0K18	£578.26	1,021	10.86	1.85%	0.40%	0.87%	566,364	7.91
9	VANGUARD FTSE 250 UCITS ETF	VMID	IE00BKX55Q28	£571.88	1,041	17.67	1.83%	0.41%	1.42%	549,356	16.33
10	VANGUARD FTSE 100 UCITS ETF	VUKE	IE00B810Q511	£476.90	3,548	14.44	1.53%	1.40%	1.16%	134,413	4.67
			Sum:	£9,474.23							





# Top 10 Traded ETCs/ETNs

## Top 10 most Actively On-book traded ETCs/ETNs on LSE

	Instrument Name	TIDM	ISIN	Value (£m)	Trades	Volume (m)	Value (%)	Trade (%)	Volume (%)	Avg Trade Size	Average TWS
1	SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	£133.68	2,714	1.46	17.09%	12.91%	0.91%	49,255	3.26
2	ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	£84.08	1,117	4.54	10.75%	5.31%	2.83%	75,274	3.99
3	GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	£83.08	1,535	0.93	10.62%	7.30%	0.58%	54,121	3.61
4	ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	£51.11	1,174	0.57	6.53%	5.59%	0.35%	43,531	3.72
5	ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	£37.30	627	2.01	4.77%	2.98%	1.26%	59,489	5.73
6	ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	£36.62	1,312	5.97	4.68%	6.24%	3.73%	27,914	7.70
7	ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	£27.13	371	2.37	3.47%	1.77%	1.48%	73,117	14.09
8	SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VDT70	£19.59	296	1.67	2.50%	1.41%	1.04%	66,177	20.24
9	ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	£17.93	301	0.20	2.29%	1.43%	0.12%	59,568	7.54
10	DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	£12.65	305	0.14	1.62%	1.45%	0.09%	41,469	7.07
			Sum:	£503.15							

## Top 10 most Actively On-exchange traded ETCs/ETNs on LSE

	Instrument Name	TIDM	ISIN	Value (£m)	Trades	Volume (m)	Value (%)	Trade (%)	Volume (%)	Avg Trade Size	Average TWS
1	SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	£252.54	3,016	2.76	15.84%	7.62%	0.81%	83,734	3.26
2	ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	£146.34	1,316	7.90	9.18%	3.32%	2.31%	111,200	3.99
3	GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	£121.28	1,777	1.36	7.60%	4.49%	0.40%	68,249	3.61
4	ETFS INDUSTRIAL METALS	AIGI	GB00B15KYG56	£84.51	148	9.37	5.30%	0.37%	2.74%	571,015	23.56
5	ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	£83.62	1,858	0.93	5.24%	4.69%	0.27%	45,007	3.72
6	ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	£77.64	1,663	12.59	4.87%	4.20%	3.68%	46,688	7.70
7	ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	£70.58	417	6.20	4.43%	1.05%	1.81%	169,265	14.09
8	ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	£53.41	1,573	2.88	3.35%	3.97%	0.84%	33,957	5.73
9	ETFS 1X DAILY SHORT WTI CRUDE OIL	SOIL	JE00B24DK975	£51.78	64	0.89	3.25%	0.16%	0.26%	809,131	41.16
10	ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	£38.81	1,982	0.43	2.43%	5.01%	0.13%	19,579	7.54
			Sum:	£980.52							



## Contact Details

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### Exchange Traded Products

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