



# ETF & ETP September Update



# Highlights

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

## Listings

- **22** new ETFs were listed in September 2017
- There are now **945** ETFs (available as **1,442** lines through multi-currency offerings) and **439** ETCs/ETNs (available as **508** lines) on our London market

## Trading activity

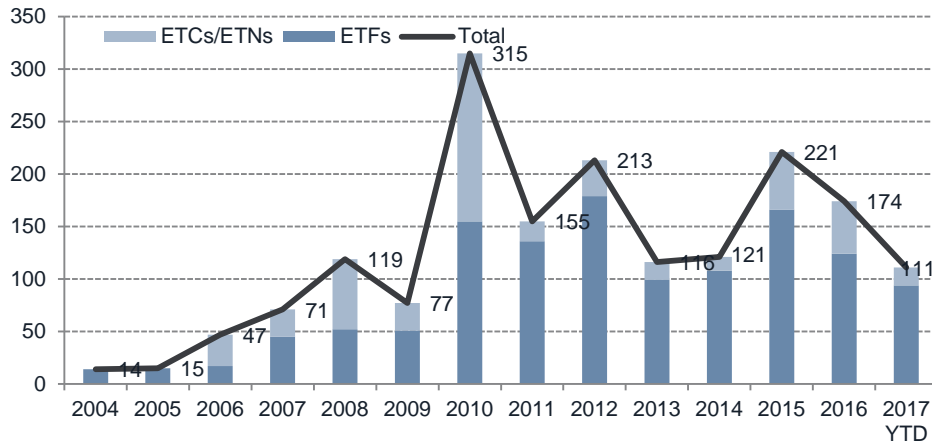
- Total on-exchange value traded for ETFs in September 2017 was **£25.5 billion (247k trades)**, up by **20%** compared to September 2016
- Total on-exchange value traded for other ETPs (ETCs and ETNs) in September 2017 was **£2.7 billion (42k trades)**, up by **1%** compared to September 2016

## Market coverage

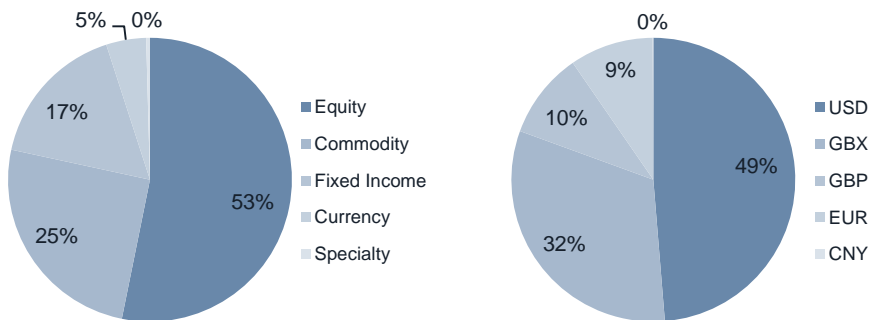
- **19** registered market makers provide continuous pricing and a high quality pool of liquidity on our order-book
- In addition, more than **140** member firms from over **20** countries are connected to the London Stock Exchange's order book and have access to trade ETFs

# Product Growth

**ETP new listings on LSE since 2004**



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



**Points to highlight:**

- There are **27** ETP issuers on London Stock Exchange and a total of **1,384** ETPs.
- We have welcomed **GF International, Fidelity** and **Franklin Templeton** as new ETF issuers in 2017.
- **94** new ETFs and **17** new ETCs/ETNs were listed on LSE in 2017.
- Of the **111** new listings, there were **66** equity products, **36** fixed income products, **9** commodity products.
- Products listed on LSE showed a good diversity in terms of asset classes and trading currencies, offering investors with greater flexibility.

## New ETF/ETP listed – September 2017

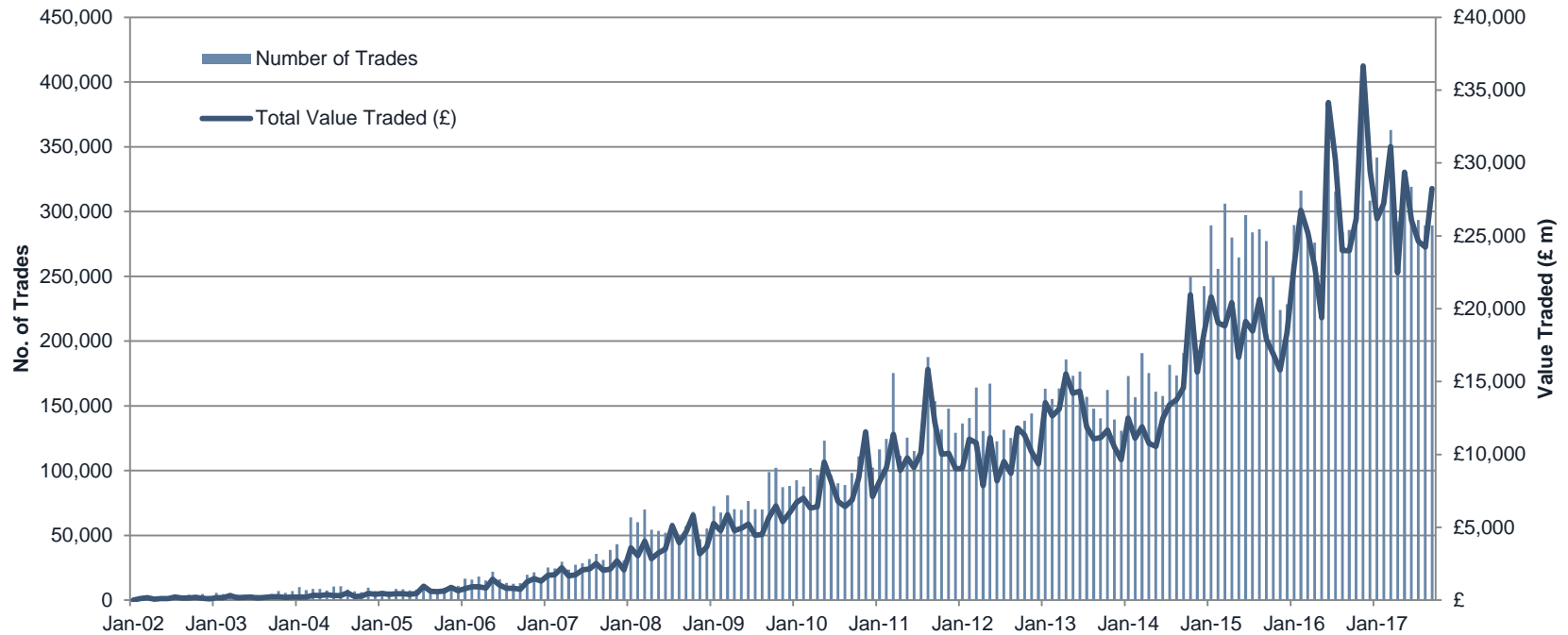
<u>ISIN Code</u>	<u>TIDM</u>	<u>First Trading Date</u>	<u>Currency</u>	<u>Issuer Name</u>	<u>Instrument Name</u>
IE00BF7TPM11	FLOS	20170901	GBX	ISHARES II PLC	IS \$ FLOT RATE BOND ETF GBP HEDGE (DIST)
IE00BF2B0N83	FRGE	20170908	USD	FRANKLIN LIBERTYSHARES ICAV	FRK LIBERTYQ GLOBAL EQUITY SRI UCITS ETF
IE00BF2B0L69	FRXD	20170908	EUR	FRANKLIN LIBERTYSHARES ICAV	FRK LIBERTYQ EUROPEAN DIVIDEND UCITS ETF
IE00BF2B0M76	FRGD	20170908	USD	FRANKLIN LIBERTYSHARES ICAV	FRK LIBERTYQ GLOBAL DIVIDEND UCITS ETF
IE00BF2B0P08	FRUE	20170908	USD	FRANKLIN LIBERTYSHARES ICAV	FRK LIBERTYQ U.S. EQUITY UCITS ETF
IE00BGQYRQ28	XUCS	20170919	USD	CONCEPT FUND SOLUTIONS PLC	X MSCI USA CONS STPLS DR 1D
IE00BGQYRR35	XUCD	20170919	USD	CONCEPT FUND SOLUTIONS PLC	X MSCI USA CONS DISCR DR 1D
IE00BCHWNW54	XUHC	20170919	USD	CONCEPT FUND SOLUTIONS PLC	X MSCI USA HEALTH DR 1D
IE00BCHWNT26	XUFN	20170919	USD	CONCEPT FUND SOLUTIONS PLC	X MSCI USA FINANCIALS DR 1D
IE00BGQYRS42	XUTC	20170919	USD	CONCEPT FUND SOLUTIONS PLC	X MSCI USA IT DR 1D
IE00BCHWNS19	XUEN	20170919	USD	CONCEPT FUND SOLUTIONS PLC	X MSCI USA ENERGY DR 1D

## New ETF/ETP listed – September 2017

<u>ISIN Code</u>	<u>TIDM</u>	<u>First Trading Date</u>	<u>Currency</u>	<u>Issuer Name</u>	<u>Instrument Name</u>
IE00BK1PV551	XDWL	20170921	USD	CONCEPT FUND SOLUTIONS PLC	DBXT MSCI WORLD (DR) DIS 1D
LU0274211480	XDAX	20170921	GBX	DB X-TRACKERS	DBXT DAX
LU0478205379	XBLC	20170921	EUR	DB X-TRACKERS II	DBXT EUR CORPORATE BOND DR
LU1109942653	XHYG	20170921	EUR	DB X-TRACKERS II	DB X-TRACKERS II EUR HY CORP BD DR 1D
IE00BD4TY345	AUAD	20170921	GBX	UBS (IRL) ETF PLC	UBSETF MSCI AUSTRALIA AUD A-DIS
IE00BF11F565	IEAA	20170925	EUR	ISHARES III PLC	ISH CORE EUR CORP BOND UCITS EUR (ACC)
IE00BD8PH174	GILE	20170925	EUR	ISHARES III PLC	ISH GLBL INF LINK GOV BND EUR HGD (DIST)
IE00BD8PGZ49	DTLE	20170925	EUR	ISHARES IV PLC	ISH \$ TRSRY BOND 20+ YR UCITS & HGD DIST
IE00BF3N6Y61	LQEE	20170925	EUR	ISHARES PLC	IS \$CORP BND UCITS EUR HEDGED (DIST)
IE00BF3N7094	HIGH	20170925	EUR	ISHARES PLC	IS E HIGH YIELD CRP BND UCITS EUR (ACC)
LU1662633525	SGQJ	20170929	USD	LYXOR INDEX FUND	LYXOR SG JAPAN QUALITY INCOME UCITS ETF

# London ETF/ETP Market Growth

- Total on-exchange value traded in September 2017 was **£28.2 billion** through 289k trades, **up by 18%** compared to September 2016
- Total on-exchange value traded YTD is **£240.7 billion** through 2.8 million trades, **up by 5%** compared to same period in 2016
- Average order book trade size for ETFs was **£37k** and average order book trade size for other ETPs was **£43k** in September 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	£388.36	10,561	53.42	6.07%	6.17%	18.71%	£36,773	6.07
2	ISHRS CORE S&P 500 UCITS ETF USD (ACC)	CSPX	IE00B5BMR087	£386.36	3,967	2.16	6.03%	2.32%	0.76%	£97,394	2.65
3	VANGUARD S&P 500 UCITS ETF	VUSD	IE00B3XXRP09	£220.01	2,523	6.18	3.44%	1.47%	2.16%	£87,203	3.55
4	ISHARES CORE EM IMI UCITS ETF USD (ACC)	EIMI	IE00BKM4GZ66	£209.06	2,550	9.92	3.27%	1.49%	3.47%	£81,984	9.59
5	ISHRS CORE MSCI WORLD ETF USD (ACC)	IWDA	IE00B4L5Y983	£126.15	1,547	3.30	1.97%	0.90%	1.16%	£81,546	5.43
6	ISHARES MSCI AC FE X-JP UCITS ETF \$ DIST	IDFF	IE00B0M63730	£116.40	710	2.84	1.82%	0.41%	1.00%	£163,949	14.4
7	ISHRS CORE EUR CORP BOND ETF EUR (DIST)	IEAC	IE00B3F81R35	£106.54	879	0.90	1.66%	0.51%	0.32%	£121,208	7.10
8	ISHRS J.P. MORGAN \$ EM BOND ETF USD DIST	IEMB	IE00B2NPKV68	£100.81	2,999	1.17	1.57%	1.75%	0.41%	£33,614	10.17
9	ISHARES MSCI EM UCITS ETF USD (ACC)	IEMA	IE00B4L5YC18	£96.75	767	3.73	1.51%	0.45%	1.31%	£126,143	13.51
10	ISHARES \$ CORP.BOND UCITS ETF USD (DIST)	LQDE	IE0032895942	£89.18	3,901	1.02	1.39%	2.28%	0.36%	£22,861	10.21
			<b>Sum:</b>	<b>£1,839.63</b>							

## 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	ISHARES CORE FTSE100 UCITS ETF GBP(DIST)	ISF	IE0005042456	£1,177.25	14,021	162.10	4.61%	5.67%	14.92%	£83,963	6.07
2	ISHRS CORE S&P 500 UCITS ETF USD (ACC)	CSPX	IE00B5BMR087	£1,102.62	4,282	6.15	4.32%	1.73%	0.57%	£257,501	2.65
3	VANGUARD S&P 500 UCITS ETF	VUSD	IE00B3XXRP09	£1,035.88	3,023	29.05	4.06%	1.22%	2.67%	£342,666	3.55
4	ISHRS J.P. MORGAN \$ EM BOND ETF USD DIST	IEMB	IE00B2NPKV68	£749.13	3,249	8.65	2.93%	1.31%	0.80%	£230,573	10.17
5	ISHARES CORE EM IMI UCITS ETF USD (ACC)	EIMI	IE00BKM4GZ66	£613.22	3,146	28.91	2.40%	1.27%	2.66%	£194,919	9.59
6	ISHRS CORE EUR CORP BOND ETF EUR (DIST)	IEAC	IE00B3F81R35	£605.69	1,026	5.18	2.37%	0.41%	0.48%	£590,343	7.10
7	ISHARES EUR H.YLD C.B UCITS ETF EUR DIST	IHYG	IE00B66F4759	£509.33	1,621	5.24	1.99%	0.66%	0.48%	£314,207	8.52
8	ISHRS CORE MSCI WORLD ETF USD (ACC)	IWDA	IE00B4L5Y983	£470.90	1,682	12.29	1.84%	0.68%	1.13%	£279,966	5.43
9	SPDR MSCI ACWI UCITS ETF \$	ACWD	IE00B44Z5B48	£356.08	979	3.97	1.39%	0.40%	0.36%	£363,719	10.93
10	ISHRS EM LOCAL GOVT BOND ETF USD (DIST)	IEML	IE00B5M4WH52	£336.98	1,894	6.63	1.32%	0.77%	0.61%	£177,921	25.42
			<b>Sum:</b>	<b>£6,957.08</b>							

# Top 10 Traded ETPs

## Top 10 most Actively On-book traded Other ETPs 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	£198.29	2,933	2.03	18.13%	11.64%	1.31%	£67,606	3.02
2	ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	£150.88	1,333	1.58	13.79%	5.29%	1.02%	£113,189	3.50
3	ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	£120.32	1,092	6.26	11.00%	4.33%	4.03%	£110,180	3.05
4	GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	£89.04	968	0.96	8.14%	3.84%	0.62%	£91,983	3.02
5	ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	£66.37	1,950	12.17	6.07%	7.74%	7.84%	£34,036	9.78
6	ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	£31.94	905	1.21	2.92%	3.59%	0.78%	£35,296	18.81
7	ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	£27.43	333	0.29	2.51%	1.32%	0.19%	£82,380	6.06
8	ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	£26.01	465	1.34	2.38%	1.85%	0.87%	£55,945	7.10
9	DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	£20.89	357	0.22	1.91%	1.42%	0.14%	£58,512	6.74
10	SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VDT70	£15.22	230	1.22	1.39%	0.91%	0.78%	£66,177	8.13
			<b>Sum:</b>	<b>£746.40</b>							

## Top 10 most Actively On-exchange traded Other ETPs on LSE

	Instrument Name	TIDM	ISIN	Value (£m)	Trades	Volume (m)	Value (%)	Trade (%)	Volume (%)	Avg Trade Size	Average TWS
1	ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	£554.15	1,264	28.38	20.48%	3.02%	8.12%	£438,411	3.05
2	ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	£332.41	1,654	3.47	12.29%	3.95%	0.99%	£200,973	3.50
3	SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	£277.57	3,237	2.85	10.26%	7.72%	0.81%	£85,750	3.02
4	ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	£148.20	417	11.48	5.48%	1.00%	3.28%	£355,392	7.81
5	ETFS COPPER	COPA	GB00B15KXQ89	£133.87	597	5.96	4.95%	1.42%	1.70%	£224,244	8.75
6	GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	£120.94	1,222	1.29	4.47%	2.92%	0.37%	£98,966	3.02
7	ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	£95.01	2,127	17.49	3.51%	5.08%	5.00%	£44,667	9.78
8	ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	£72.76	2,783	0.76	2.69%	6.64%	0.22%	£26,146	6.06
9	ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	£55.37	2,203	2.86	2.05%	5.26%	0.82%	£25,132	7.10
10	ETFS INDUSTRIAL METALS	AIGI	GB00B15KYG56	£51.22	209	5.39	1.89%	0.50%	1.54%	£245,082	16.05
			<b>Sum:</b>	<b>£1,841.50</b>							





## Contact Details

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### Exchange Traded Products

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