

ETP Market Update - October 2022

	Oct	Sep	Aug	Jul	Jun	2022 May	Apr	Mar	Feb	Jan	Dec	Nov	2021 Oct
On & Off Exchange* Value Traded - Global (€bn)	4,024	4,244	3,623	3,544	4,253	5,119	4,303	5,377	4,477	5,230	4,261	3,384	3,021
On & Off Exchange* Value Traded - EMEA (€bn)	158	184	164	184	187	198	182	289	245	233	184	188	160
On & Off Exchange Value Traded - Americas (€bn)	3,512	3,658	3,022	2,958	3,608	4,569	3,774	4,651	3,983	4,671	3,680	2,839	2,584
On & Off Exchange Value Traded - APAC (€bn)	354	402	437	402	458	352	347	437	249	326	398	357	277
EMEA - Off Exchange Market Value Traded on MTF** (€bn)	93	109	99	118	114	114	105	167	140	132	107	104	89
EMEA - Off Orderbook* Market Value Traded (€bn)	16	25	23	20	25	29	26	45	36	33	22	23	18
Americas - Off Exchange Market Value Traded (€bn)	1,444	1,508	1,293	1,227	1,458	1,628	1,297	1,531	1,238	1,440	1,205	951	887
APAC - On & Off Exchange Market Value Traded in China (€ bn)	223	277	305	264	304	222	232	279	141	201	292	238	159
Assets under Management*** - Global (€bn)	n/a	8,183	n/a	n/a	8,525	n/a	n/a	9,064	n/a	n/a	9,030	n/a	n/a
Assets under Management - EMEA (€bn)		1,267			1,370			1,468			1,454		
Assets under Management - Americas (€bn)		6,023			6,198			6,597			6,597		
Assets under Management - APAC (€bn)		893			957			999			979		
# of ETP listings - Global	14,507	14,372	14,220	14,042	13,958	13,791	13,698	13,567	13,508	13,371	13,287	13,069	12,895
# of ETP listings - EMEA	5,303	5,281	5,225	5,135	5,121	5,839	5,043	4,999	5,056	5,028	5,013	4,937	4,885
# of ETP listings - Americas	6,077	6,029	5,958	5,924	5,895	2,897	5,786	5,735	5,667	5,595	5,547	5,473	5,417
# of ETP listings - APAC	3,127	3,062	3,037	2,983	2,942	5,055	2,869	2,833	2,785	2,748	2,727	2,659	2,593
Average VIX per month	30.37	27.55	22.37	25.46	28.56	29.98	24.16	27.48	26.31	23.57	21.82	18.51	18.25
VIX high per month	33.82	32.46	26.57	28.56	33.17	34.19	31.44	35.15	33.62	33.48	30.61	26.44	23.23
VIX low per month	26.46	23.11	19.74	21.69	24.26	26.34	19.62	19.20	20.62	17.08	17.21	15.44	15.52

Notes:

*: Off Exchange flow EMEA includes Off Orderbook flow printed on exchange and flows via MTFs. This is still excluding flows via SI

**: Publicly available data about market flows traded on MTFs, representing Tradeweb and Bloomberg RfQ. Last month number is preliminary and may be subject to change

***: BlackRock Global ETP Landscape for December 2020. ETFGI for 2021 onwards

Sources: Blackrock Global ETP Landscape, Tradeweb, Bloomberg, Flow Traders analysis