

ETP Market Update - November 2022

	Nov	Oct	Sep	Aug	Jul	Jun	2022					2021	
	Nov	Oct	Sep	Aug	Jul	Jun	May	Apr	Mar	Feb	Jan	Dec	Nov
On & Off Exchange* Value Traded - Global (€bn)	3,976	4,024	4,244	3,623	3,544	4,253	5,119	4,303	5,377	4,477	5,230	4,261	3,384
On & Off Exchange* Value Traded - EMEA (€bn)	180	158	184	164	184	187	198	182	289	245	233	184	188
On & Off Exchange Value Traded - Americas (€bn)	3,269	3,512	3,658	3,022	2,958	3,608	4,569	3,774	4,651	3,983	4,671	3,680	2,839
On & Off Exchange Value Traded - APAC (€bn)	527	354	402	437	402	458	352	347	437	249	326	398	357
<i>EMEA - Off Exchange Market Value Traded on MTF** (€bn)</i>	110	93	109	99	118	114	114	105	167	140	132	107	104
<i>EMEA - Off Orderbook* Market Value Traded (€bn)</i>	21	16	25	23	20	25	29	26	45	36	33	22	23
<i>Americas - Off Exchange Market Value Traded (€bn)</i>	1,394	1,444	1,508	1,293	1,227	1,458	1,628	1,297	1,531	1,238	1,440	1,205	951
<i>APAC - On & Off Exchange Market Value Traded in China (€bn)</i>	381	223	277	305	264	304	222	232	279	141	201	292	238
Assets under Management*** - Global (€bn)	n/a	n/a	8,183	n/a	n/a	8,525	n/a	n/a	9,064	n/a	n/a	9,030	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	14,602	14,507	14,372	14,220	14,042	13,958	13,791	13,698	13,567	13,508	13,371	13,287	13,069
# of ETP listings - EMEA	5,319	5,303	5,281	5,225	5,135	5,121	5,839	5,043	4,999	5,056	5,028	5,013	4,937
# of ETP listings - Americas	6,093	6,077	6,029	5,958	5,924	5,895	2,897	5,786	5,735	5,667	5,595	5,547	5,473
# of ETP listings - APAC	3,190	3,127	3,062	3,037	2,983	2,942	5,055	2,869	2,833	2,785	2,748	2,727	2,659
Average VIX per month	23.66	30.37	27.55	22.37	25.46	28.56	29.98	24.16	27.48	26.31	23.57	21.82	18.51
VIX high per month	26.01	33.82	32.46	26.57	28.56	33.17	34.19	31.44	35.15	33.62	33.48	30.61	26.44
VIX low per month	20.43	26.46	23.11	19.74	21.69	24.26	26.34	19.62	19.20	20.62	17.08	17.21	15.44

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