

ETP Market Update August 2020

	2020								2019				
	Aug	Jul	Jun	May	Apr	Mar	Feb	Jan	Dec	Nov	Oct	Sep	Aug
On & Off Exchange* Value Traded - Global (€bn)	2,069	2,568	3,230	2,645	3,320	5,797	2,938	2,212	1,786	1,654	2,041	1,973	2,462
On & Off Exchange* Value Traded - EMEA (€bn)	107	147	176	141	163	331	199	149	128	124	136	130	135
On & Off Exchange Value Traded - Americas (€bn)	1,707	2,086	2,763	2,281	2,850	5,021	2,495	1,905	1,483	1,354	1,736	1,682	2,155
On & Off Exchange Value Traded - APAC (€bn)	254	335	290	222	308	446	244	159	175	176	168	160	173
<i>EMEA - Off Exchange Market Value Traded on MTF** (€bn)</i>	56	83	95	74	82	180	114	84	75	76	71	76	70
<i>EMEA - Off Orderbook* Market Value Traded (€bn)</i>	13	17	21	17	22	46	24	18	17	12	22	15	16
<i>Americas - Off Exchange Market Value Traded (€bn)</i>	632	731	997	841	1,101	1,716	832	723	562	496	562	553	660
<i>APAC - On & Off Exchange Market Value Traded in China (€ bn)</i>	145	218	119	99	115	164	131	78	113	109	97	93	90
Assets under Management*** - Global (€bn)	n/a	n/a	<i>Pending</i>	n/a	n/a	4,801	n/a	n/a	5,616	n/a	n/a	5,157	n/a
Assets under Management - EMEA (€bn)						780			928			843	
Assets under Management - Americas (€bn)						3,459			4,081			3,756	
Assets under Management - APAC (€bn)						562			607			558	
# of ETP listings - Global	13,039	12,980	12,902	13,124	13,027	12,947	12,910	12,788	12,751	12,709	12,651	12,583	12,457
# of ETP listings - EMEA	5,886	5,885	5,862	6,144	6,114	6,093	6,066	6,025	6,046	6,037	6,019	6,022	5,983
# of ETP listings - Americas	4,915	4,881	4,847	4,798	4,757	4,725	4,726	4,656	4,620	4,599	4,582	4,529	4,473
# of ETP listings - APAC	2,238	2,214	2,193	2,182	2,156	2,129	2,118	2,107	2,085	2,073	2,050	2,032	2,001
Average VIX per month	22.92	27.17	31.53	31.31	42.17	57.73	19.58	14.15	13.74	12.70	15.66	15.72	18.98
VIX high per month	24.47	31.44	39.57	38.08	56.68	77.60	44.43	18.09	16.30	13.39	20.24	19.66	24.59
VIX low per month	21.87	24.58	24.32	27.88	31.95	32.94	13.96	12.10	12.12	11.62	12.90	13.74	15.80

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 (issued quarterly)

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