

## August 2024 ETP Market Statistics

**Amsterdam, the Netherlands - Flow Traders Ltd. (Euronext: FLOW) releases monthly ETP (Exchange Traded Products) market statistics for August 2024. This refers to general market observations only.**

### Highlights

- In August, *On & Off Exchange Value Traded* was up 38% y/y in EMEA, up 11% y/y in Americas, down 3% y/y in APAC, and up 10% y/y Globally.
- Quarter-to-date, *On & Off Exchange Value Traded* was up 38% y/y in EMEA, up 17% y/y in Americas, up 8% y/y in APAC, and up 16% y/y Globally.
- Average volatility, as exemplified by the VIX, was up 21% y/y in August and up 11% y/y quarter-to-date.

| All amounts in €bn (except VIX)                                  | 2024         |              |              |              |              |              |              |              | 2023         |              |              |              |              |
|--|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
|  | Aug          | Jul          | Jun          | May          | Apr          | Mar          | Feb          | Jan          | Dec          | Nov          | Oct          | Sep          | Aug          |
| <b>On &amp; Off Exchange* Value Traded - Global</b>              | <b>4,096</b> | <b>3,915</b> | <b>3,139</b> | <b>3,479</b> | <b>4,397</b> | <b>3,971</b> | <b>3,834</b> | <b>4,174</b> | <b>3,802</b> | <b>3,678</b> | <b>4,234</b> | <b>3,257</b> | <b>3,709</b> |
| <b>On &amp; Off Exchange* Value Traded - EMEA</b>                | 205          | 206          | 186          | 184          | 213          | 198          | 197          | 200          | 189          | 189          | 179          | 148          | 148          |
| <b>On &amp; Off Exchange Value Traded - Americas</b>             | 3,369        | 3,164        | 2,526        | 2,858        | 3,706        | 3,290        | 3,202        | 3,472        | 3,133        | 3,049        | 3,694        | 2,696        | 3,024        |
| <b>On &amp; Off Exchange Value Traded - APAC</b>                 | 522          | 546          | 427          | 437          | 478          | 483          | 434          | 502          | 479          | 439          | 361          | 413          | 537          |
| <i>EMEA - Off Exchange Market Value Traded on MTF**</i>          | 118          | 121          | 114          | 115          | 130          | 126          | 126          | 126          | 122          | 118          | 111          | 93           | 90           |
| <i>EMEA - Off Orderbook Market Value Traded</i>                  | 28           | 28           | 22           | 22           | 28           | 23           | 23           | 24           | 21           | 26           | 20           | 17           | 20           |
| <i>Americas - Off Exchange Market Value Traded</i>               | 1,394        | 1,364        | 1,122        | 1,140        | 1,388        | 1,291        | 1,265        | 1,396        | 1,284        | 1,179        | 1,369        | 1,060        | 1,197        |
| <i>APAC - On &amp; Off Exchange Market Value Traded in China</i> | 320          | 370          | 290          | 291          | 316          | 327          | 302          | 351          | 350          | 301          | 246          | 282          | 375          |
| <b>Average VIX per month***</b>                                  | <b>19.31</b> | <b>14.21</b> | <b>12.88</b> | <b>13.25</b> | <b>16.34</b> | <b>13.94</b> | <b>14.10</b> | <b>13.58</b> | <b>12.84</b> | <b>14.25</b> | <b>19.10</b> | <b>15.20</b> | <b>16.03</b> |
| <b>VIX high per month</b>  | 38.57        | 17.89        | 13.66        | 15.35        | 19.77        | 15.59        | 15.69        | 14.89        | 13.92        | 17.53        | 21.28        | 18.87        | 18.01        |
| <b>VIX low per month</b>   | 14.65        | 12.09        | 12.28        | 12.20        | 13.85        | 12.74        | 12.85        | 12.78        | 12.14        | 12.79        | 16.76        | 13.13        | 13.72        |

Notes

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

\*\* : Publicly available data about market flows traded on MTFs, represented here by Tradeweb and Bloomberg RFQ. Data is preliminary and may be subject to change

\*\*\*: Based on daily closing VIX

Sources: Tradeweb, Bloomberg, CBOE, Flow Traders analysis

For a complete historical overview of the market statistics, please visit our website

<https://www.flowtraders.com/investors/reports-documents>

### Contact Details

#### Flow Traders Ltd.

##### Investors

Eric Pan

Phone: +31 20 7996799

Email: [investor.relations@flowtraders.com](mailto:investor.relations@flowtraders.com)

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