

Cboe Global Markets Reports October 2020 Trading Volume

Nov 04, 2020



- Total options ADV up 27 percent from October 2019
- Total U.S. equities ADV up 29 percent from October 2019
- ADV in VIX options and Mini-SPX options both up 35 percent from September 2020
- Cboe EDGX Equities Exchange market share in October 2020 reaches new all-time high

CHICAGO, Nov. 4, 2020 /PRNewswire/ -- Cboe Global Markets, Inc. (Cboe: CBOE), a market operator and global trading solutions provider, today reported October monthly trading volume.

The data sheet "Cboe Global Markets Monthly Volume & RPC/Net Revenue Capture Report" contains an overview of October and year-to-date trading statistics and market share by business segment, volume in select index products, and RPC, which is reported on a one-month lag, across business lines. In addition, a supplemental data sheet that provides electronic trading statistics for Cboe Options Exchange is available on the website.

Monthly Trading Volume						Year-To-Date		
October	October	%	September	%		October	October	%
2020	2019	Chg	2020	Chg		2020	2019	Chg
OPTIONS VOLUME (contracts, thousands)						Year-To-Date		
Trading Days	22	23		21		211	211	
Total Volume	207,194	170,944	21.2%	214,107	-3.2%	2,111,399	1,553,277	35.9%
Total ADV	9,418	7,432	26.7%	10,196	-7.6%	10,007	7,362	35.9%
FUTURES (contracts, thousands)						Year-To-Date		
Trading Days	22	23		21		211	211	
Total Volume	3,312	5,441	-9.1%	4,116	-9.5%	43,880	53,625	-8.2%
Total ADV	151	237	-6.4%	196	-23.2%	208	254	-18.2%
U.S EQUITIES MATCHED VOLUME (shares, millions)						Year-To-Date		
Trading Days	22	23		21		211	211	
Total Volume	31,754	25,684	23.6%	32,230	-1.5%	366,916	243,859	50.5%
Total ADV	1,443	1,117	29.3%	1,535	-6.0%	1,739	1,156	50.5%
CANADIAN EQUITIES MATCHED VOLUME (shares, thousands)*						Year-To-Date		
Trading Days	21	N/A		21		62	N/A	
Total Volume	793,721	N/A		828,786	-4.2%	2,432,065	N/A	
Total ADV	37,796	N/A		39,466	-4.2%	39,227	N/A	
EUROPEAN EQUITIES (€ millions)						Year-To-Date		
Trading Days	22	23		22		215	215	
Total Notional Value	€ 128,026	€ 168,940	-24.2%	€ 129,273	-1.0%	€ 1,476,718	€ 1,717,623	-14.0%
Total ADNV	€ 5,819	€ 7,345	-20.8%	€ 5,876	-1.0%	€ 6,868	€ 7,989	-14.0%
GLOBAL FX (\$ millions)						Year-To-Date		
Trading Days	22	23		22		217	217	
Total Notional Value	\$680,770	\$728,357	-6.5%	\$702,094	-3.0%	\$7,513,991	\$7,140,712	5.2%
Total ADNV	\$30,944	\$31,668	-2.3%	\$31,913	-3.0%	\$34,627	\$32,907	5.2%

*Canadian Equities data reflects Cboe's acquisition of MATCHNow effective on the first business day of the month, Tuesday, August 4, 2020.

ADV= average daily volume

ADNV= average daily notional value

October 2020 Volume Highlights

- Each of Cboe Global Markets' four options exchanges saw an increase in ADV compared to a year ago: Cboe Options up 13 percent, Cboe C2 up 19 percent, Cboe BZX up 52 percent and Cboe EDGX up 67 percent over October 2019.
- Cboe C2 Options Exchange set a new monthly volume record with a total of 22.3 million contracts traded, surpassing the previous record of 21.5 million contracts set in September 2020.
- ADV in Cboe Volatility Index (VIX) options was 492,200 contracts, up 35 percent from September 2020, and up 21 percent from October 2019.
- ADV in Mini-SPX options (XSP) reached 29,868 contracts, up 35 percent from September 2020.
- Total volume in Mini VIX futures (VXM) has surpassed more than 1.5 million contracts since launch on August 9.
- ADV in Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index (IBHY) futures on Cboe Futures Exchange (CFE) was 547 contracts, up 7 percent from September 2020, and up 428 percent from October 2019.
- Cboe® iBoxx® iShares® Investment Grade Corporate Bond Index (IBIG) futures traded on CFE reached a new ADV high of 144 contracts, up 56 percent from September 2020.
- U.S. Equities ADV year-to-date through October is up 51 percent compared to the same period last year.
- Cboe EDGX Equities Exchange market share reached a new all-time high in October, capturing 7.8 percent of the market.
- Global FX total ADV year-to-date through October is up 5 percent compared to the same period last year.

About Cboe Global Markets, Inc.

Cboe Global Markets (Cboe: CBOE) provides cutting-edge trading and investment solutions to market participants around the world. The company is committed to defining markets through product innovation, leading edge technology and seamless trading solutions.

The company offers trading across a diverse range of products in multiple asset classes and geographies, including options, futures, U.S., Canadian and European equities, exchange-traded products (ETPs), global foreign exchange (FX) and volatility products based on the Cboe Volatility Index (VIX Index), recognized as the world's premier gauge of U.S. equity market volatility.

Cboe's subsidiaries include the largest options exchange and the third largest stock exchange operator in the U.S. In addition, the company operates one of the largest stock exchanges by value traded in Europe, and owns EuroCCP, a leading pan-European equities clearing house. Cboe also is a leading market globally for ETP listings and trading.

The company is headquartered in Chicago with a network of domestic and global offices across the Americas, Europe and Asia, including main hubs in New York, London, Kansas City and Amsterdam. For more information, visit www.cboe.com.

Media Contacts		Analyst Contact
Angela Tu	Tim Cave	Debbie Koopman
+1-646-856-8734	+44 (0) 7593-506-719	+1-312-786-7136
atu@cboe.com	tcave@cboe.com	dkoopman@cboe.com

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