

Cboe Global Markets Reports November 2020 Trading Volume

Dec 03, 2020



U.S. Equities total ADV up 51 percent from November 2019

European Equities total ADV up 33 percent from November 2019

Options total ADV up 50 percent from November 2019

ADV in VIX options up 37 percent from November 2019

Global FX total ADV up 32 percent from November 2019

CHICAGO, Dec. 3, 2020 /PRNewswire/ -- Cboe Global Markets, Inc. (Cboe: CBOE), a market operator and global trading solutions provider, today reported November monthly trading volume.

The data sheet "Cboe Global Markets Monthly Volume & RPC/Net Revenue Capture Report" contains an overview of November 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		
	November	November	%	October	%	November	November	%
	2020	2019	Chg	2020	Chg	2020	2019	Chg
OPTIONS VOLUME (contracts, thousands)						Year-To-Date		
Trading Days	20	20		22		231	231	
Total Volume	217,088	144,869	49.9%	207,194	4.8%	2,328,487	1,698,146	37.1%
Total ADV	10,854	7,243	49.9%	9,418	15.3%	10,080	7,351	37.1%
FUTURES (contracts, thousands)						Year-To-Date		
Trading Days	20	20		22		231	231	
Total Volume	3,503	4,372	-19.9%	3,312	5.8%	47,383	57,996	-18.3%
Total ADV	175	219	-19.9%	151	16.4%	205	251	-18.3%
U.S EQUITIES MATCHED VOLUME (shares, millions)						Year-To-Date		
Trading Days	20	20		22		231	231	
Total Volume	34,495	22,828	51.1%	31,754	8.6%	401,411	266,686	50.5%
Total ADV	1,725	1,141	51.1%	1,443	19.5%	1,738	1,154	50.5%
CANADIAN EQUITIES MATCHED VOLUME (shares, thousands)*						Year-To-Date		
Trading Days	21	N/A		21		83	N/A	
Total Volume	999,209	N/A		793,721	25.9%	3,431,274	N/A	
Total ADV	47,581	N/A		37,796	25.9%	41,341	N/A	
EUROPEAN EQUITIES (€ millions)						Year-To-Date		
Trading Days	21	21		22		236	236	
Total Notional Value	€ 172,358	€ 129,607	33.0%	€ 128,026	34.6%	€ 1,649,076	€ 1,847,231	-10.7%
Total ADNV	€ 8,208	€ 6,172	33.0%	€ 5,819	41.0%	€ 6,988	€ 7,827	-10.7%
GLOBAL FX (\$ millions)						Year-To-Date		
Trading Days	21	21		22		238	238	
Total Notional Value	\$789,053	\$598,304	31.9%	\$680,770	15.9%	\$8,303,044	\$7,739,017	7.3%
Total ADNV	\$37,574	\$28,491	31.9%	\$30,944	21.4%	\$34,887	\$32,517	7.3%

*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

November 2020 Volume Highlights

- Each of Cboe Global Markets' four options exchanges saw an increase in ADV compared to a year ago: Cboe Options up 28 percent, Cboe C2 up 40 percent, Cboe BZX up 88 percent and Cboe EDGX up 122 percent from November 2019.
- Cboe C2 Options Exchange set a new monthly ADV record with 1,035,338 contracts, surpassing the previous record of 1,033,882 contracts set in February 2020.
- ADV in S&P 500® Index (SPX) options was more than 1,050,000 contracts, up 1.5 percent from October 2020.
- ADV in Russell 2000® Index options was more than 41,000 contracts, up 16 percent from November 2019.
- Options on the MSCI® Emerging Markets (MXEF) Index set a new monthly ADV record with more than 2,000 contracts, surpassing the previous record of 1,877 contracts set in April 2020.
- ADV in Cboe Volatility Index (VIX) options was more than 534,000 contracts, up 37 percent from November 2019.
- ADV in Cboe VIX futures was nearly 163,000 contracts, up 20 percent from October 2020.
- Total volume in Mini VIX futures (VXM) has surpassed more than 1.7 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 more than 670 contracts, up 23 percent from October 2020, and up 604 percent from November 2019.
- On November 27, IBHY futures set a new high in open interest, reaching 1100 contracts and \$157 million notional.
- Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index (IBIG) futures monthly ADV on CFE was nearly 220 contracts, up 52 percent from October 2020.

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.

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