

Cboe Global Markets Reports January 2021 Trading Volume

- Options ADV up 48 percent, U.S. Equities ADV up 85 percent and Global FX ADNV up 5 percent over January 2020
- Multiple volume records set in January
- Cboe's four options exchanges combined set a new single-day volume record with 18.5 million contracts traded
- Cboe EDGX Equities Exchange set new monthly total volume record with nearly 23 billion shares traded

CHICAGO – February 3, 2021 – Cboe Global Markets, Inc. (Cboe: CBOE), a market operator and global trading solutions provider, today reported January monthly trading volume.

Monthly Trading Volume					
	January 2021	January 2020	% Chg	December 2020	% Chg
OPTIONS VOLUME (contracts, thousands)					
Trading Days	19	21		22	
Total Volume	257,900	192,418	34.0%	234,872	9.8%
Total ADV	13,574	9,163	48.1%	10,676	27.1%
FUTURES (contracts, thousands)					
Trading Days	19	21		22	
Total Volume	5,169	5,787	-10.7%	3,365	53.6%
Total ADV	272	276	-1.3%	153	77.8%
U.S. EQUITIES MATCHED VOLUME (shares, millions)					
Trading Days	19	21		22	
Total Volume	43,351	25,920	67.2%	34,841	24.4%
Total ADV	2,282	1,234	84.8%	1,584	44.1%
U.S. EQUITIES – OFF-EXCHANGE MATCHED VOLUME (shares, millions)¹					
Trading Days	19	21		22	
Total Volume	2,119	N/A		N/A	
Total ADV	112	N/A		N/A	
CANADIAN EQUITIES MATCHED VOLUME (shares, thousands)²					
Trading Days	20	N/A		21	
Total Volume	1,272,741	N/A		1,054,171	20.7%
Total ADV	63,637	N/A		50,199	26.8%
EUROPEAN EQUITIES (€ millions)					
Trading Days	20	22		22	
Total Notional Value	€ 133,420	€ 148,825	-10.4%	€ 127,125	5.0%
Total ADNV	€ 6,671	€ 6,765	-1.4%	€ 5,778	15.4%
GLOBAL FX (\$ millions)³					
Trading Days	20	22		22	
Total Notional Value	\$704,130	\$739,020	-4.7%	\$719,116	-2.1%
Total ADNV	35,207	33,592	4.8%	32,687	7.7%

¹U.S. Equities Off-Exchange data reflects Cboe's acquisition of BIDS Trading effective on December 31, 2020.

²Canadian Equities data reflects Cboe's acquisition of MATCHNow effective on August 4, 2020.

³As of January 2021, Global FX metrics include Spot and SEF products.

ADV= average daily volume
ADNV= average daily notional value

Cboe Global Markets Average Revenue Per Contract/Net Revenue Capture Updated This Week

The company plans to report its average revenue per contract and net revenue capture data for the three months ended December 31, 2020, in its quarterly earnings news release, which is expected to be issued on Friday, February 5, 2021. The 2020 data sheets available on the website will be updated to include this information.

January 2021 Volume Highlights

Options

- Total combined volume at Cboe Global Markets' four options exchanges set a new single-day volume record on January 27, with 18.5 million contracts traded.
- ADV on each of Cboe's four options exchanges increased compared to a year ago: Cboe Options up 28 percent, Cboe BZX up 85 percent, Cboe EDGX up 82 percent and Cboe C2 up 52 percent. ADV across each of the exchanges also rose compared to December 2020.
- Cboe BZX Options Exchange set a new monthly ADV record with 3.9 million contracts traded. The exchange also set a new single-day volume record on January 27, with nearly 6 million contracts traded.
- Cboe EDGX Options Exchange set a new monthly ADV record with 1.5 million contracts traded.
- Cboe C2 Options Exchange set new monthly total volume and ADV record with nearly 27 million contracts and 1.4 million contracts traded. C2 Options also set a new single-day volume record on January 29, with 1.8 million contracts traded.
- ADV in Cboe Volatility Index® options (VIX®) was more than 662,000 contracts, up 34 percent from January 2020, and up 68 percent from December 2020.
- ADV in S&P 500® Index options (SPX) was more than 1.2 million contracts, up 15 percent from December 2020.
- Options on the MSCI® Emerging Markets Index (MXEF) set a new monthly volume record with more than 48,000 contracts traded. MXEF options also set a new monthly ADV record with more than 2,500 contracts traded representing \$337 million in average daily notional value.
- Options on the MSCI® EAFE® Index (MXEA) set a new monthly ADV record with more than 920 contracts traded, representing \$194 million in average daily notional value.

Futures

- ADV in VIX futures was more than 247,000 contracts, up 77 percent from December 2020.
- ADV in Mini VIX futures (VXM) was up 91 percent from December 2020. Approximately 2.5 million contracts have traded in total since launch on August 9, 2020.
- Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index (IBHY) futures set a new monthly ADV record with more than 1,300 contracts traded, representing \$200 million in notional value. On January 27, IBHY futures set a new single-day volume record with 6,733 contracts traded, representing \$979 million in notional value.
- Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index (IBIG) futures set a new monthly ADV record with more than 430 contracts traded, representing \$65 million in notional value. On January 28, IBIG futures set a new single-day volume record with 1,283 contracts traded, representing \$191 million in notional value.

North American Equities

- Cboe EDGX Equities Exchange set a new monthly total volume record with nearly 23 billion shares. The exchange also set a new monthly ADV record with 1.2 billion shares traded per day.
- Cboe EDGX Equities Exchange set a new single-day volume record on January 27 with more than 2 billion shares traded.
- Cboe EDGX Equities Exchange market share reached a 52-week high on January 27, capturing more than 8 percent of the market.
- Cboe's new retail priority offering on Cboe EDGX Equities Exchange hit a new high for monthly ADV of more than 437 million shares traded, up 56 percent over December 2020.

European Equities

- Cboe Europe's Dutch venue, Cboe NL, reported a record ADNV of €4.9 billion, up from €0.03 billion in December 2020, following a successful transition of activity in EU-listed securities post-Brexit.
- Cboe Europe Periodic Auctions reported ADNV of €1.2 billion, up 31 percent from the €924 million in December 2020.
- Cboe LIS, Cboe Europe's block trading platform, reported ADNV of €422 million, up 58 percent from the €268 million in December 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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