

Cboe Global Markets Reports July 2021 Trading Volume

Aug 04, 2021



CHICAGO, Aug. 4, 2021 /PRNewswire/ -- Cboe Global Markets, Inc. (Cboe: CBOE), a leading provider of global market infrastructure and tradable products, today reported July monthly trading volume statistics across its global business lines.

The data sheet "Cboe Global Markets Monthly Volume & RPC/Net Revenue Capture Report" contains an overview of certain July trading statistics and market share by business segment, volume in select index products, and RPC/net capture, which is reported on a one-month lag, across business lines.

	Trading Volume for Current Month					Year-To-Date		
	July	July	%	June	%	July	July	
	2021	2020	Chg	2021	Chg	2021	2020	C
Multiply-listed options ADV (contracts, k)	9,848	7,634	29%	10,232	-4%	9,981	8,126	
Index options ADV (contracts, k)	1,918	1,321	45%	1,778	8%	1,876	2,002	
Futures ADV (contracts, k)	224	143	56%	182	23%	233	223	
U.S. Equities - On-Exchange ADV (matched shares, mn)	1,398	1,610	-13%	1,500	-7%	1,783	1,865	
U.S. Equities - Off-Exchange ADV (matched shares, mn) ¹	75	N/A		76	0%	86	N/A	
Canadian Equities ADV (matched shares, k) ²	34,333	N/A		41,751	-18%	55,696	N/A	
European Equities ADNV (€, mn)	7,146	5,874	22%	7,014	2%	7,367	7,437	
EuroCCP Total Cleared Trades (k) ³	100,768	91,221	11%	95,209	6%	693,794	91,221	N
EuroCCP Total Net Settlements (k) ³	828	676	22%	824	1%	5,619	676	N
Australian Equities ADNV (AUD, mn) ⁴	1,278	N/A		N/A		1,278	N/A	
Japanese Equities ADNV (JPY, bn) ⁴	75	N/A		N/A		JPY 75	N/A	
Global FX ADNV (\$, mn) ⁵	33,051	30,031	10%	33,646	-2%	34,492	36,371	

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

ADV= average daily volume

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

ADNV= average daily notional value

³EuroCCP data reflects Cboe's acquisition of EuroCCP effective on July 1, 2020.

N.M. Not Meaningful

⁴Australian Equities and Japanese Equities data reflects Cboe's acquisition of Chi-X Asia Pacific effective on July 1, 2021.

⁵Global FX metrics continue to include Spot and as of January 2021 include SEF products.

July 2021 Trading Volume Highlights

- Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index (IBHY) futures \$ reached an all-time monthly high and surpassed \$5 billion in notional value traded for the first time; 39,919 total contracts were traded during July, representing a total notional value of \$5.9 billion.
- Total volume in Russell 2000® Index (RUT) options reached nearly 1.2 million contracts traded in July, with 56,054 contracts traded on average per day – the highest month on record since October 2018.
- S&P 500® Index (SPX) options had highest monthly average daily volume for the year, with nearly 1.4 million contracts traded on average per day in July.
- Average daily notional value in Non-Deliverable Forwards (NDFs) transacted on Cboe SEF reached \$369 million during July, the fourth consecutive record month.

About Cboe Global Markets, Inc.

Cboe Global Markets (Cboe: CBOE), a leading provider of market infrastructure and tradable products, delivers cutting-edge trading, clearing and investment solutions to market participants around the world. The company is committed to operating a trusted, inclusive global marketplace, providing leading products, technology and data solutions that enable participants to define a sustainable financial future. Cboe provides trading solutions and products in multiple asset classes, including equities, derivatives and FX, across North America, Europe and Asia Pacific. To learn more, visit www.cboe.com.

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