

Cboe Global Markets Reports October 2021 Trading Volume

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CHICAGO, Nov. 3, 2021 /PRNewswire/ -- Cboe Global Markets, Inc. (Cboe: CBOE), a leading provider of global market infrastructure and tradable products, today reported October 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 October and year-to-date 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		
	Oct	Oct	%	Sep	%	Oct	Oct	%
	2021	2020	Chg	2021	Chg	2021	2020	Chg
Multiply-listed options ADV (contracts, k)	10,289	7,820	31.6%	10,092	2.0%	9,968	8,148	22.3%
Index options ADV (contracts, k)	2,047	1,598	28.1%	2,228	-8.1%	1,918	1,858	3.2%
Futures ADV (contracts, k)	210	151	39.6%	259	-18.9%	229	208	9.9%
U.S. Equities - On-Exchange ADV (matched shares, mn)	1,395	1,443	-3.3%	1,436	-2.8%	1,655	1,739	-4.8%
U.S. Equities - Off-Exchange ADV (matched shares, mn) ¹	76	N/A		72	5.7%	82	N/A	
Canadian Equities ADV (matched shares, k) ²	44,292	37,796	17.2%	42,801	3.5%	51,345	39,227	30.9%
European Equities ADNV (€, mn)	8,574	5,819	47.3%	8,180	4.8%	7,465	6,868	8.7%
EuroCCP Total Cleared Trades (k) ³	109,318	93,486	16.9%	112,404	-2.7%	1,008,429	348,780	NM
EuroCCP Total Net Settlements (k) ³	834	671	24.3%	844	-1.1%	8,109	2,624	NM
Australian Equities ADNV (AUD, mn) ⁴	821	N/A		887	-7.5%	788	N/A	
Japanese Equities ADNV (JPY, bn) ⁴	109	N/A		107	1.9%	94	N/A	
Global FX ADNV (\$, mn) ⁵	35,071	30,944	13.3%	34,870	0.6%	34,058	34,627	-1.6%

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.

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

⁴Data reflects Cboe's acquisition of Chi-X Asia Pacific effective on July 1, 2021; Australian Equities volumes exclude Trade Reporting.

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

ADV= average daily volume

ADNV= average daily notional value

NM= Not Meaningful

October 2021 Trading Volume Highlights

- Cboe LIS, Cboe's European block trading platform powered by BIDS technology, was the region's largest platform of its type during October, with a market share of 30.2 percent (source: big XYT).
- MSCI® EAFE® Index (MXEA) options set a new daily volume record with 6,474 contracts traded on October 8, and a new monthly ADV record with 1,966 contracts traded per day during the month.
- Cboe SEF set a seventh consecutive monthly ADNV record in Non-Deliverable Forwards (NDFs) with approximately \$902 million traded in October – up 58 percent from the previous monthly record set in September, and nearly 5x the ADNV traded in October 2020.

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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