

Cboe Global Markets Reports Trading Volume for January 2022

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CHICAGO, Feb. 3, 2022 /PRNewswire/ -- Cboe Global Markets, Inc. (Cboe: CBOE), a leading provider of global market infrastructure and tradable products, today reported January 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 January 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		
	Jan 2022	Jan 2021	% Chg	Dec 2021	% Chg	Jan 2022	Jan 2021	% Chg
Multiply-listed options (contracts, k)	11,573	11,585	-0.1%	9,888	17.1%	11,573	11,585	-0.1%
Index options (contracts, k)	2,553	1,989	28.3%	2,282	11.9%	2,553	1,989	28.3%
Futures (contracts, k)	303	272	11.5%	240	26.2%	303	272	11.5%
U.S. Equities - On-Exchange (matched shares, mn)	1,794	2,282	-21.4%	1,441	24.5%	1,794	2,282	-21.4%
U.S. Equities - Off-Exchange (matched shares, mn)	105	112	-5.9%	78	34.0%	105	112	-5.9%
Canadian Equities (matched shares, k)	42,651	63,637	-33.0%	34,588	23.3%	42,651	63,637	-33.0%
European Equities (€, mn)	11,737	6,671	75.9%	7,602	54.4%	11,737	6,671	75.9%
EuroCCP Cleared Trades (k)	132,328	88,241	50.0%	105,787	25.1%	132,328	88,241	NM
EuroCCP Net Settlements (k)	889	740	20.1%	908	-2.1%	889	740	NM
Australian Equities ¹ (AUD, mn)	844	N/A		656	28.7%	844	N/A	
Japanese Equities ¹ (JPY, bn)	158	N/A		114	38.3%	158	N/A	
Global FX ADNV (\$, mn)	37,320	35,207	6.0%	30,268	23.3%	37,320	35,207	6.0%

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

ADV = Average Daily Volume

ADNV = Average Daily Notional Value

NM = Not Meaningful

January 2022 Trading Volume Highlights

Options

- Total options volume on Cboe's four options exchanges combined was 282.5 million contracts in January, the second-highest monthly volume on record. ADV for the month was 14.1 million contracts.
- Total combined volume at Cboe's four options exchanges set a new single-day volume record on January 21, with 21.0 million contracts traded.
- Total volume in S&P 500 Index (SPX) options was 36.5 million contracts in January, the highest monthly volume since March 2020. SPX options ADV for the month was 1.8 million contracts.

Futures

- For futures, January 2022 was the highest-volume month since March 2020, and included:
 - Total futures volume reaching 6.1 million contracts, with an ADV of 303,000 contracts.
 - Cboe Volatility Index® (VIX) futures total volume of 5.7 million contracts in January, with an ADV of 285,000 contracts.

North American Equities

- Total market share for Cboe's four U.S. equities exchanges increased to 14.5 percent in January, up from 13.3 percent in December 2021.
- Cboe's four U.S. equities exchanges accounted for approximately 17.5 percent of total U.S. ETP trading volume during January, up from 16.5 percent in December 2021.

EU Derivatives

- Cboe Europe Derivatives traded 1,980 contracts in January, a record monthly figure, exceeding the number in all of 2021 (since launch on September 6, 2021).

EU Equities

- Cboe Europe Equities had an overall market share of 22 percent during January, its highest level since February 2019.
- Cboe LIS, Cboe Europe's block trading platform, reported record average daily notional value (ADNV) traded of €608 million, beating the previous record of €572 million ADNV traded in March 2020.
- Cboe Periodic Auctions reported record ADNV traded of €1.9 billion in January, beating the previous record of €1.7 billion ADNV traded in March 2020.

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, 2021, in its quarterly earnings news release, which is expected to be issued on Friday, February 4, 2022. The 2021 data sheets available on the website will be updated to include this information.

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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