

Cboe Global Markets Reports Trading Volume for October 2022

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CHICAGO, Nov. 3, 2022 /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 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.

Average Daily Trading Volume (ADV) by Month

Year-To-Date

	Oct 2022	Oct 2021	% Chg	Sep 2022	% Chg	Oct 2022	Oct 2021	% Chg
Multiply-listed options (contracts, k)	11,286	10,289	9.7 %	11,277	0.1 %	10,713	9,968	7.5 %
Index options (contracts, k)	3,590	2,047	75.4 %	3,453	4.0 %	2,768	1,918	44.3 %
Futures (contracts, k)	206	210	-2.1 %	237	-13.2 %	224	229	-1.8 %
U.S. Equities - On-Exchange (matched shares, mn)	1,545	1,395	10.7 %	1,511	2.2 %	1,652	1,655	-0.2 %
U.S. Equities - Off-Exchange (matched shares, mn)	84	76	10.2 %	79	7.0 %	93	82	13.1 %
Canadian Equities ¹ (matched shares, k)	128,411	44,292	189.9 %	113,199	13.4 %	81,218	51,345	58.2 %
European Equities (€, mn)	10,730	8,574	25.1 %	10,629	1.0 %	11,070	7,465	48.3 %
EuroCCP Cleared Trades ² (k)	123,905	109,318	13.3 %	124,220	-0.3 %	1,276,243	1,008,429	26.6 %
EuroCCP Net Settlements ² (k)	811	834	-2.8 %	859	-5.6 %	8,661	8,109	6.8 %
Australian Equities ³ (AUD, mn)	746	821	-9.1 %	760	-1.8 %	800	N/A	
Japanese Equities ³ (JPY, bn)	178	109	63.8 %	155	15.0 %	155	N/A	
Global FX (\$, mn)	43,671	35,092	24.4 %	46,909	-6.9 %	41,221	34,067	21.0 %

¹Canadian Equities data include MATCHNow and NEO from June 2022 onwards. Before June 2022 it included MATCHNow only. "Net capture per 10,000 touched shares" refers to transaction fees divided by the product of one-ten thousandth ADV of shares for NEO and MATCHNow and the number of trading days for the period.

²EuroCCP figures are totals (not ADV) for the months and years-to-date.

³Australian Equities and Japanese Equities data reflects Cboe's acquisition of Cboe Asia Pacific (formerly Chi-X Asia Pacific) effective on July 1, 2021.

October 2022 Trading Volume Highlights

U.S. Options

- For the third consecutive month, total U.S. options volume reached an all-time high with 312.4 million contracts traded across all four Cboe options exchanges.
- Trading in S&P 500 Index (SPX) options reached an all-time high for the third successive month, setting multiple records, including:
 - A new monthly record of 60.8 million total contracts traded in October, up three percent from the previous record in September.
 - Average Daily Volume (ADV) in October also reached a new all-time high of 2.9 million contracts.
 - A new single-day volume record of 3.9 million contracts traded on October 13, surpassing the previous high of 3.8 million on September 23.
 - A record 137,000 contracts changed hands during Global Trading Hours on October 13, an all-time high for the overnight trading session (8:15 p.m. ET - 9:15 a.m. ET).
- Trading in SPX options with zero days to expiration set a new monthly ADV record of 1.3 million contracts, up two percent from the previous record in September.
- Total volume in Mini S&P 500 Index (XSP) options surpassed 1.3 million in October, with ADV of 62,000 contracts, the highest month since March 2020.

European Equities

- Cboe Europe Equities had an overall market share of 26.5 percent in October, an all-time high and making it Europe's largest stock exchange for the fourth successive month.
- Cboe BIDS Europe, Cboe's European block trading platform, had a 34 percent share of the LIS (large-in-scale) market, making it the largest platform of its type for the seventh successive month (Source: big xyt).

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, FX and digital assets, across North America, Europe and Asia Pacific. To learn more, visit www.cboe.com.

Media Contacts

Angela Tu

+1-646-856-8734

atu@cboe.com

Tim Cave

+44 (0) 7593-506-719

tcave@cboe.com

Analyst Contact

Kenneth Hill, CFA

+1-312-786-7559

khill@cboe.com

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