Cboe Global Markets Reports November 2021 Trading Volume

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CHICAGO, Dec. 3, 2021 /PRNewswire/ -- Cboe Global Markets, Inc. (Cboe: CBOE), a leading provider of global market infrastructure and tradable products, today reported November 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 November 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		
	Nov 2021	Nov 2020	% Chg	Oct 2021	% Chg	Nov 2021	Nov 2020	% Chg
Multiply-listed options ADV (contracts, k)	11,436	9,192	24.4%	10,289	11.2%	10,102	8,239	22.6%
Index options ADV (contracts, k)	2,167	1,663	30.3%	2,047	5.9%	1,941	1,841	5.4%
Futures ADV (contracts, k)	237	175	35.6%	210	13.0%	229	205	11.8%
U.S. Equities - On-Exchange ADV (matched shares, mn)	1,472	1,725	-14.7%	1,395	5.5%	1,638	1,738	-5.7%
U.S. Equities - Off-Exchange ADV (matched shares, mn)[1]	98	N/A		76	29.0%	83	N/A	
Canadian Equities ADV (matched shares, k)[2]	45,042	47,581	-5.3%	44,292	1.7%	50,742	41,341	22.7%
European Equities ADNV (€, mn)	10,054	8,208	22.5%	8,574	17.3%	7,707	6,988	10.3%
EuroCCP Total Cleared Trades (k)[3]	129,969	112,731	15.3%	109,318	18.9%	1,138,398	461,510	NM
EuroCCP Total Net Settlements (k) [3]	923	717	28.7%	834	10.6%	9,032	3,341	NM
Australian Equities ADNV (AUD, mn)[4]	807	N/A		821	-1.7%	792	N/A	
Japanese Equities ADNV (JPY, bn)[4]	111	N/A		109	2.5%	97	N/A	
Global FX ADNV ($, mn)[5]	35,945	37,574	-4.3%	35,071	2.5%	34,233	34,887	-1.9%

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

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

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

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

[5] *Global 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

November 2021 Trading Volume Highlights

Options

- Total options volume across Cboe's four exchanges was 285,663,721 contracts for November, the highest volume month on record and up 32 percent from November 2020.
- Extended global trading hours (GTH) for S&P 500® Index (SPX® and SPXW) options and Cboe Volatility Index (VIX®) options launched on Sunday, November 21.
- During the GTH session on November 26:
  - 40,234 contracts were traded in SPX options – its highest GTH volume YTD
  - 26,897 contracts were traded in VIX options – its third highest GTH volume YTD
  - 102,211 contracts were traded in VIX futures – its second highest GTH volume YTD
- Nearly 1.6 million Russell 2000 Index (RUT®) options contracts traded in total in November, with 75,075 contracts changing hands a day on average during the month – the highest volume month on record since October 2018.

Equities

- Cboe LIS, Cboe Europe's block trading platform powered by BIDS technology, reported record average daily notional value (ADNV) traded of €584 million in November, surpassing the previous record of €571 million ADNV traded in March 2020. It was also the region's largest platform of its type for the second successive month, with a market share of 29% (source: big xyt).
- In Canada, MATCHNow's conditionals book saw a record month in November and traded 20,570,300 shares single counted, representing approximately $619 million in notional value across 1,501 trades.

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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