



# ICE REPORTS INCREASE IN AUGUST DAILY FUTURES VOLUME

Released : 04 September 2013

September 4, 2013

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ATLANTA, Sept. 4, 2013 /PRNewswire/ -- [IntercontinentalExchange](#) (NYSE: ICE), a leading operator of global markets and clearing houses, today reported futures volume for August 2013. ICE's average daily volume (ADV) for futures and options was 2,971,139 contracts, an increase of 2% from the prior August. Total volume in August 2013 was 65 million contracts.

## August 2013 Review

- ICE announced that it expects to launch [ICE Swap Trade](#), ICE's swap execution facility, in the third quarter with support from leading credit market participants.
- ICE and Cetip announced that the [ICE Link post-trade solution](#) was extended to the Brazilian bond market on Cetip's trading platform.
- The U.S. Securities and Exchange Commission approved the rule change for ICE's acquisition of NYSE Euronext.
- Open interest records were established in ICE WTI, emissions and South China Coal futures, as well as Rotterdam Coal options and a total monthly volume record was set in Rotterdam Coal options. New daily volume and open interest records were established in the California carbon market.

## ICE Futures Contracts & Markets ADV

Product Line (Futures & Options)	ADV August 2013	ADV August 2012	ADV % Change	ADV YTD Aug 2013	ADV YTD Aug 2012	ADV % Change
ICE Brent	663,116	588,143	13%	685,845	633,627	8%
ICE Gasoil	235,137	231,825	1%	267,860	257,627	4%
ICE Other Oil (1)*	250,697	187,183	34%	260,163	205,019	27%
<b>ICE OIL</b>	<b>1,148,950</b>	<b>1,007,151</b>	<b>14%</b>	<b>1,213,868</b>	<b>1,096,273</b>	<b>11%</b>
ICE Natural Gas*	965,021	1,230,588	-22%	1,225,837	1,556,971	-21%
ICE Power*	472,340	304,724	55%	521,277	332,340	57%
ICE Emissions & Other (2)	21,026	33,388	-37%	40,879	37,400	9%
<b>TOTAL ENERGY</b>	<b>2,607,337</b>	<b>2,575,851</b>	<b>1%</b>	<b>3,001,860</b>	<b>3,022,984</b>	<b>-1%</b>
ICE Sugar	114,648	110,887	3%	140,520	138,859	1%
ICE Other Ags (3)	124,327	106,345	17%	132,225	123,508	7%
<b>TOTAL AGRICULTURAL</b>	<b>238,975</b>	<b>217,232</b>	<b>10%</b>	<b>272,745</b>	<b>262,366</b>	<b>4%</b>
ICE Equity Index (4)	90,717	87,434	4%	117,554	137,752	-15%

ICE FX (5)	34,109	21,270	60%	40,324	30,338	33%
<b>TOTAL FINANCIALS</b>	<b>124,826</b>	<b>108,703</b>	<b>15%</b>	<b>157,878</b>	<b>168,090</b>	<b>-6%</b>
<b>TOTAL FUTURES &amp; OPTIONS</b>	<b>2,971,139</b>	<b>2,901,786</b>	<b>2%</b>	<b>3,432,484</b>	<b>3,453,440</b>	<b>-1%</b>

Note: Figures may not foot due to rounding.

(1) "ICE Other Oil" includes futurized oil contracts, WTI, Heating Oil, RBOB Gasoline and Middle East Sour Crude. Excludes Daily Brent Bullet contracts.

(2) "ICE Emissions & Other" includes all emissions contracts, freight, coal and iron ore and uranium.

(3) "ICE Other Ags" includes Cocoa, Coffee "C", Cotton No. 2, Orange Juice, Corn, Wheat, Soybeans, Barley and Canola.

(4) "ICE Equity Index" includes the Russell 2000<sup>®</sup>, Russell 1000<sup>®</sup>, and the credit index futures contracts.

(5) "ICE FX" includes futures and options for the U.S. Dollar Index and foreign exchange.

\*Historical energy volume has been adjusted to include new energy futures contracts.

#### ICE Futures Monthly and YTD Volume

Futures & Options Products	Aug-13	Aug-12	Percent Change	YTD Aug 2013	YTD Aug 2012	Percent Change
Energy*	57,361,423	59,244,566	-3%	504,312,544	510,884,241	-1%
Agricultural	5,238,571	4,983,399	5%	45,821,219	44,339,898	3%
Financials	2,746,171	2,500,176	10%	26,523,480	28,407,187	-7%
<b>TOTAL CONTRACTS</b>	<b>65,346,165</b>	<b>66,728,141</b>	<b>-2%</b>	<b>576,657,243</b>	<b>583,631,326</b>	<b>-1%</b>

\*Historical energy volume has been adjusted to include new energy futures contracts.

#### Rolling Three-Month Average Rate per Contract (RPC)

Futures & Options Products	Three Months	Three Months	Three Months
	Ending	Ending	Ending
	August 2013	July 2013	June 2013
Energy	\$1.05	\$1.05	\$1.04
Agricultural	\$2.54	\$2.54	\$2.60
Financials	\$0.95	\$0.95	\$0.96

#### ICE Futures & Options Open Interest

	Aug 31, 2013	December 31, 2012
Energy	84,306,850	70,108,837

Agricultural	2,711,376	2,502,583
Financials	502,970	463,058

Through August 30, ICE's CDS clearing houses have cleared \$44 trillion in gross notional value on a cumulative basis across 1.4 million trades with open interest of \$1.4 trillion. ICE Clear Credit has cleared \$26 trillion in CDS resulting in open interest of \$803 billion. ICE Clear Europe has cleared €13 trillion (\$17 trillion) in CDS resulting in €484 billion (\$641 billion) of open interest. Buy-side clearing of CDS totaled \$2.1 trillion since the launch of client clearing at ICE Clear Credit in December of 2009. ICE lists approximately 400 CDS instruments for clearing. A complete summary of CDS clearing can be found at: [https://www.theice.com/clear\\_credit.jhtml](https://www.theice.com/clear_credit.jhtml)

- Trading days in August 2013
  - • ICE Futures Europe & U.S: 22
  - • ICE Futures Canada: 21

Note: As of October 15, 2012, ICE transitioned all of the open interest in OTC cleared energy swaps contracts to futures contracts. All futures volumes in the tables above have been adjusted to treat, on a pro forma basis, the OTC cleared energy swaps contracts as futures contracts for all periods prior to October 2012.

RPC is calculated by dividing transaction revenues by contract volume, and may vary based on pricing, customer and product mix.

Historical futures volume, rate per contract and open interest data can be found at: <http://ir.theice.com/supplemental.cfm>

### About IntercontinentalExchange

IntercontinentalExchange (NYSE: ICE) is a leading operator of regulated exchanges and clearing houses serving the risk management needs of global markets for agricultural, credit, currency, emissions, energy and equity index products. [www.theice.com](http://www.theice.com)

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