



INTERCONTINENTAL EXCHANGE REPORTS ICE AND NYSE VOLUME FOR JANUARY 2015

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ATLANTA--(BUSINESS WIRE)-- Intercontinental Exchange (NYSE: ICE), the leading global network of exchanges and clearing houses, today reported January exchange traded volume.

ICE's January 2015 average daily volume (ADV) declined 7% compared to January 2014.

- Commodity ADV increased 7% led by Brent, Gasoil and Other Oil up 42%, 9% and 51%, respectively, from the prior January.
- Financials ADV declined 22% from the previous January primarily due to continued low Continental European short-term interest rates, partially offset by a 6% increase in equity index ADV.

ADV for NYSE's U.S. cash equities increased 19%, while U.S. equity options ADV declined 26% over the prior January. NYSE's U.S. cash equities market share increased 3 percentage points to 23.9% and NYSE's U.S. options market share was 18.3%.

ICE Futures & Options ADV (contracts in 000s)

	ADV Jan 2015	ADV Jan 2014	Change y/y
COMMODITIES			
Energy			
Brent	941	661	42%
Gasoil	267	245	9%
Other Oil (1)	394	260	51%
TOTAL OIL	1,602	1,167	37%
Natural Gas (2)	1,238	1,430	-13%
Power (3)	120	127	-6%
Emissions & Other (4)	45	48	-6%
TOTAL ENERGY	3,004	2,771	8%
Agricultural			
Sugar (5)	156	152	3%
Other Ags & Metals (6)	175	185	-5%
TOTAL AGRICULTURAL & METALS	331	337	-2%
TOTAL COMMODITIES	3,335	3,108	7%
FINANCIALS			
Interest Rates			
Short-term Interest Rates (7)	1,385	2,055	-33%
Medium & Long-term Interest Rates (8)	184	151	22%
TOTAL INTEREST RATES	1,570	2,206	-29%
Equity Indices (9)	369	349	6%

Single Stock Equities (10)	219	268	-18%
TOTAL EQUITY DERIVATIVES	589	617	-5%
TOTAL FX (11)	51	26	93%
TOTAL FINANCIALS	2,209	2,849	-22%
TOTAL FUTURES & OPTIONS	5,545	5,957	-7%

Note: Figures may not foot due to rounding.

- (1) "Other Oil" includes futurized oil, WTI, Heating Oil, RBOB Gasoline and Middle East Sour Crude. Excludes Daily Brent Bullet contracts.
- (2) "Natural Gas" includes North American, UK and European Natural Gas.
- (3) "Power" includes North American, UK and European Power.
- (4) "Emissions & Other" includes all emissions contracts, freight, coal, iron ore and uranium.
- (5) "Sugar" includes Sugar No. 11, Sugar No. 16 and White Sugar.
- (6) "Other Ags & Metals" includes Cocoa (\$), Cocoa (£), Coffee "C", Robusta Coffee, Cotton No. 2, Orange Juice, Corn, Feed Wheat, Soybeans, Barley, Canola, Mini Gold and Mini Silver contracts.
- (7) "Short-term Interest Rates" includes Euribor, Sterling, Swiss, Eonia, Eurodollar, Short Gilt, European Government Bonds and DTCC GCF Repo Index[®] contracts.
- (8) "Medium & Long-Term Rates" includes Gilt, Swapnotes, Japanese Government Bonds, European Government Bonds, Treasuries and U.S. Government Bonds and Ultrabond contracts.
- (9) "Equity Indices" includes FTSE 100[®], FTSE 100 Dividend[®], price return and net total return versions of MSCI EAFE[®], MSCI Emerging Markets[®], MSCI Europe[®], and MSCI World[®], Russell 2000[®], Russell 1000[®].
- (10) "Single Stock Equities" includes equities domiciled in 25 countries that trade in the UK.
- (11) "TOTAL FX" includes futures and options for the U.S. Dollar Index and foreign exchange.

ICE Futures & Options Rolling Three-Month Average Rate per Contract (RPC)

Futures & Options Products	Three Months Ending Jan 2015	Three Months Ending Dec 2014	Three Months Ending Nov 2014
Energy	\$1.31	\$1.31	\$1.30
Agricultural & Metals	\$2.37	\$2.36	\$2.41
Total Commodities	\$1.40	\$1.41	\$1.42
Interest Rates	\$0.64	\$0.67	\$0.67
Total Financials	\$0.67	\$0.67	\$0.67

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

ICE Futures & Options Open Interest (contracts in 000s)

	Jan 31, 2015	Dec 31, 2014
Energy	40,946	38,436
Agricultural & Metals	3,631	3,308
Total Commodities	44,577	41,744
Interest Rates	15,005	13,042

U.S. Equity Options (contracts in 000s)

	ADV Jan 2015	ADV Jan 2014	Change y/y
NYSE Equity Options⁽¹⁾	2,942	3,976	-26%
Total U.S. Options Volume	16,034	16,745	-4%
<i>NYSE Share of Group Total</i>	18.3%	23.7%	-5.4pts

(1) "NYSE Equity Options" includes NYSE Amex Options and NYSE Arca Options trading in U.S. equity options contracts.

NYSE U.S. Equity Options Rolling Three-Month Average Rate per Contract (RPC)

	Three Months Ending Jan 2015	Three Months Ending Dec 2014	Three Months Ending Nov 2014
NYSE US Equity Options	\$0.17	\$0.16	\$0.16

NYSE U.S. Cash Products (shares in millions)

	ADV Jan 2015	ADV Jan 2014	Change y/y
NYSE Listed (Tape A) Issues			
Handled Volume ⁽¹⁾	1,220	1,050	16%
Matched Volume ⁽²⁾	1,195	1,019	17%
Total NYSE Listed Consolidated Volume	3,890	3,640	7%
<i>Share of Total Matched Consolidated Volume</i>	30.7%	28.0%	2.7pts

NYSE Arca, MKT and Regional (Tape B) Listed Issues

Handled Volume ⁽¹⁾	368	260	42%
Matched Volume ⁽²⁾	350	244	44%
Total NYSE Arca and MKT Listed Consolidated Volume	1,483	1,163	27%
<i>Share of Total Matched Consolidated Volume</i>	23.6%	21.0%	2.6pts

Nasdaq Listed (Tape C) Issues

Handled Volume ⁽¹⁾	219	209	5%
Matched Volume ⁽²⁾	205	187	10%
Total Nasdaq Listed Consolidated Volume	1,941	2,160	-10%
<i>Share of Total Matched Consolidated Volume</i>	10.6%	8.6%	1.9pts

TOTAL U.S. Cash Market Share Matched	23.9%	20.8%	3.1pts
TOTAL ADV U.S. Cash Shares Handled	1,807	1,518	19%

(1) “Handled Volume” represents the total number of shares of equity securities, exchange traded funds (ETFs) and crossing session activity internally matched on NYSE Group’s exchanges or routed to and executed on an external market center.

(2) “Matched Volume” represents the total number of shares of equity securities, ETFs and crossing session activity executed on NYSE Group’s exchanges

NYSE U.S. Cash Rolling Three-Month Revenue Capture

(per 100 shares)

	Three Months Ending Jan 2015	Three Months Ending Dec 2014	Three Months Ending Nov 2014
U.S. Cash Products	\$0.051	\$0.051	\$0.050

Credit Default Swaps (CDS) Transaction and Clearing

- Through January 31, ICE has cleared \$62 trillion in gross notional value of CDS on a cumulative basis across 2.2 million trades with open interest of \$1.5 trillion. Buy-side clearing of CDS totaled \$11.5 trillion since the launch of client clearing at ICE Clear Credit in December of 2009. ICE lists over 500 CDS instruments for clearing. A complete summary of CDS clearing can be found at: <https://www.theice.com/clear-credit>.

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- Daily volume records were established in **ICE Endex TTF Natural Gas** futures and options, **NBP Natural Gas** futures and options, **Low Sulphur Gasoil** futures, **three month Euro Swiss Franc** futures, Rotterdam Coal options and California Carbon Allowance futures and options.
- Total monthly volume and ADV records were established in Brent futures, UK Natural Gas futures, TTF Natural Gas futures and options, Belgian Power futures, Coal Rotterdam options and California Carbon Allowance futures and options. A monthly ADV record was also set in WTI options.
- Open interest records were set in Brent futures and options, UK Natural Gas options, TTF Natural Gas futures, Newcastle Coal options and USDX futures.
- ICE Benchmark Administration (IBA) announced the introduction of a **new calculation methodology for ISDAFIX** from February 16, 2015 and the **appointment of Mary John Miller** to its Board of Directors.
- The **ICE Gasoil futures contract (G)** successfully transitioned to a low sulphur specification.
- ICE introduced **CDS clearing for additional sovereign single names** including Portugal, Ireland, Italy and Spain at ICE Clear Credit and Austria and Belgium at ICE Clear Europe.
- ICE Futures Europe announced it expects to introduce a **new euro currency cocoa contract** in April 2015.
- ICE **added five new currency pairs** to its line-up of nearly 60 currency contracts including the most widely recognized U.S. dollar benchmark.
- The New York Stock Exchange made a **minority investment in Coinbase**, a leading bitcoin wallet platform.
- NYSE and MYRA Capital announced the launch of the **new NYSE Dynamic Allocation Indices** family.
- ICE will report fourth quarter 2014 earnings on February 5, 2015.

Trading days in January 2015:

- Interest Rates, Single Stock Equity Derivatives: 21
- Commodities, Other Financials: 20
- US Cash Equities, US Equity Options: 20

About Intercontinental Exchange

Intercontinental Exchange (NYSE: ICE) is the leading network of regulated exchanges and clearing houses for financial and commodity markets. ICE delivers transparent, reliable and accessible data, technology and risk management services to markets around the world through its portfolio of exchanges, including the New York Stock Exchange and ICE Futures.

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SOURCE: Intercontinental Exchange

ICE-CORP

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