



INVESTORS

# ICE REPORTS OCTOBER DAILY FUTURES VOLUME

---

Released : 04 November 2013

ATLANTA, Nov. 4, 2013 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: **ICE**), a leading operator of global markets and clearing houses, today reported futures volume for October 2013. ICE's average daily volume (ADV) for futures and options was 3.36 million contracts, a decrease of 1% from the prior October. Year to date through October, average daily volume decreased 1% over the prior year to date period to 3.40 million contracts.

## ICE 3Q13 Earnings Call

- ICE will announce third quarter 2013 financial results on Tuesday, November 5, 2013 and will hold an earnings conference call at 8:30 a.m. ET that day. A live audio webcast of the earnings call will be available on the company's website at [www.theice.com](http://www.theice.com) under **About ICE/Investors & Media**. Participants may also listen via telephone by dialing 877-674-6420 if calling from the United States, or 708-290-1370 if dialing from outside of the United States. Telephone participants should call 10 minutes prior to the start of the call. The call will be archived on the company's website for replay.

**ICE Futures Contracts & Markets ADV**

<b>Product Line (Futures &amp; Options)</b>	<b>ADV Oct 2013</b>	<b>ADV Oct 2012</b>	<b>ADV % Change</b>	<b>ADV YTD Oct 2013</b>	<b>ADV YTD Oct 2012</b>	<b>ADV % Change</b>
ICE Brent	637,234	614,954	4%	683,331	637,448	7%
ICE Gasoil	269,697	297,857	-9%	269,132	264,863	2%
ICE Other Oil (1)*	252,548	210,239	20%	258,347	207,175	25%
<b>ICE OIL</b>	<b>1,159,479</b>	<b>1,123,049</b>	<b>3%</b>	<b>1,210,811</b>	<b>1,109,485</b>	<b>9%</b>
ICE Natural Gas (2)*	1,054,796	1,385,075	-24%	1,184,658	1,517,164	-22%
ICE Power (3)*	734,566	510,284	44%	539,119	349,488	54%
ICE Emissions & Other (4)	42,047	48,233	-13%	41,228	39,426	5%
<b>TOTAL ENERGY</b>	<b>2,990,888</b>	<b>3,066,641</b>	<b>-2%</b>	<b>2,975,815</b>	<b>3,015,564</b>	<b>-1%</b>
ICE Sugar	129,719	92,863	40%	146,606	135,693	8%
ICE Other Ags (5)	113,222	120,925	-6%	126,306	121,438	4%
<b>TOTAL AGRICULTURAL</b>	<b>242,941</b>	<b>213,788</b>	<b>14%</b>	<b>272,911</b>	<b>257,131</b>	<b>6%</b>
ICE Equity Index (6)	107,345	98,241	9%	118,391	134,939	-12%
ICE FX (7)	20,440	20,242	1%	37,828	29,540	28%
<b>TOTAL FINANCIALS</b>	<b>127,785</b>	<b>118,482</b>	<b>8%</b>	<b>156,220</b>	<b>164,479</b>	<b>-5%</b>
<b>TOTAL FUTURES &amp; OPTIONS</b>	<b>3,361,613</b>	<b>3,398,912</b>	<b>-1%</b>	<b>3,404,947</b>	<b>3,437,174</b>	<b>-1%</b>

Note: Figures may not foot due to rounding.

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

(2) "ICE Natural Gas" includes North American, UK and European Natural Gas.

(3) "ICE Power" includes North American, UK and European Power.

(4) "ICE Emissions & Other" includes all emissions contracts, Freight, Coal and Iron Ore and Uranium.

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

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

(7) "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	Oct-13	Oct-12	Percent Change	YTD Oct 2013	YTD Oct 2012	Percent Change
Energy*	68,790,416	70,532,752	-2%	627,897,055	636,283,937	-1%
Agricultural	5,557,226	4,893,760	14%	57,563,045	54,233,965	6%
Financials	2,939,054	2,725,097	8%	32,962,376	34,705,016	-5%
<b>TOTAL CONTRACTS</b>	<b>77,286,696</b>	<b>78,151,609</b>	<b>-1%</b>	<b>718,422,476</b>	<b>725,222,918</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
	Oct 2013	Sep 2013	Aug 2013
Energy	\$1.02	\$1.06	\$1.05
Agricultural	\$2.53	\$2.49	\$2.54
Financials	\$0.98	\$1.01	\$0.95

## ICE Futures & Options Open Interest

	Oct 31, 2013	December 31, 2012
Energy	86,922,032	70,108,837
Agricultural	2,746,676	2,502,583
Financials	485,233	463,058

\*Energy OI excluding power contracts at the end of October 2013 and December 2012 were 35,993,208 and 36,105,090, respectively.

## Credit Derivatives Transaction and Clearing

- Through October 26, ICE has cleared \$46 trillion in gross notional value on a cumulative basis across 1.5 million trades with open interest of \$1.5 trillion. Buy-side clearing totaled \$3.2 trillion at ICE Clear Credit since the December 2009 launch. 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)

## October 2013 Review

- ICE announced its [acquisition of NYSE Euronext](#) would be delayed to allow additional time for relevant European regulators and ministries to process approvals.
- [ICE Clear Europe](#) announced the successful launch of client clearing for CDS with five clients actively clearing trades on the first day.

- • **ICE Index** natural gas and power futures and options began trading and clearing on the ICE platform and through ICE Clear Europe on October 7.
- • **ICE Swap Trade**, ICE's CFTC-registered Swap Execution Facility (SEF), launched with trading activity in the energy and CDS markets.
- • Total monthly and average daily volume records were established in Canola futures and options, and Richard Bay and Rotterdam Coal options. Monthly volume records were set in Heating Oil futures, Newcastle Coal futures, WTI options and the U.S. environmental suite of products.
- • Open interest records were established in Low Sulphur Gasoil futures, Emissions futures, Cocoa futures, ICE Newcastle Coal futures and Richard Bay and Rotterdam Coal options, Canola options and the U.S. environmental suite of products.
- • Trading days in October 2013
  - • ICE Futures Europe & U.S: 23
  - • ICE Futures Canada: 22

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)

The following are trademarks of IntercontinentalExchange, Inc. and/or its affiliated companies: IntercontinentalExchange, ICE, ICE and block design, ICE Futures Europe, ICE Clear Europe, ICE Clear Canada, ICE Clear US, ICE Futures U.S., and ICE OTC. All other trademarks are the property of their respective owners. For more information regarding registered trademarks owned by IntercontinentalExchange, Inc. and/or its affiliated companies, see <https://www.theice.com/terms.jhtml>

Safe Harbor Statement under the Private Securities Litigation Reform Act of 1995 - Statements in this press release regarding IntercontinentalExchange's business that are not historical facts are "forward-looking statements" that involve risks and uncertainties. For a discussion of additional risks and uncertainties, which could cause actual results to differ from those contained in the forward-looking statements, see ICE's Securities and Exchange Commission (SEC) filings, including, but not limited to, the risk factors in ICE's Annual Report on Form 10-K for the year ended December 31, 2012, as filed with the SEC on February 6, 2013.

ICE-CORP

(Logo: <http://photos.prnewswire.com/prnh/20090727/CL51999LOGO>)

SOURCE IntercontinentalExchange