



INVESTORS

# ICE REPORTS FEBRUARY DAILY VOLUMES

Released : 05 March 2014

ATLANTA--(BUSINESS WIRE)-- [IntercontinentalExchange](#) Group (NYSE: ICE), the leading global network of exchanges and clearing houses, today reported exchange traded volumes for February 2014.

ICE's February average daily volume (ADV) for global derivatives was 10.7 million contracts, a decrease of 9% compared to February 2013.

- Commodity futures and options ADV increased 8% driven by continued strength in natural gas, up 18%, and agriculture contract volume, up 29% year to year.
- Financial futures and options ADV declined 20% driven primarily by a 24% decline in interest rate volumes versus February 2013, when expectations for changes in interest rate levels drove increased Euribor volumes.

In February, NYSE's U.S. cash equities ADV increased 2% and Euronext's European cash equities ADV increased 12% from the prior February.

## ICE Futures & Options ADV (contracts in 000s)

	ADV Feb 2014	ADV Feb 2013	Change y/y		ADV YTD Feb 2014	ADV YTD Feb 2013	Change y/y	
<b>COMMODITIES</b>								
<b>Energy</b>								
Brent	601	687	-12	%	632	681	-7	%
Gasoil	231	290	-20	%	239	290	-18	%
Other Oil (1)	250	276	-9	%	256	269	-5	%
<b>TOTAL OIL</b>	<b>1,083</b>	<b>1,254</b>	<b>-14</b>	<b>%</b>	<b>1,127</b>	<b>1,240</b>	<b>-9</b>	<b>%</b>
Natural Gas (2)	1,335	1,133	18	%	1,385	1,225	13	%
Power (3)	851	705	21	%	892	604	48	%
Emissions & Other (4)	59	58	2	%	53	51	3	%
<b>TOTAL ENERGY</b>	<b>3,327</b>	<b>3,149</b>	<b>6</b>	<b>%</b>	<b>3,456</b>	<b>3,119</b>	<b>11</b>	<b>%</b>
<b>Agricultural</b>								
Sugar (5)	263	188	40	%	205	163	26	%
Other Ags (6)	251	211	19	%	214	189	14	%
<b>TOTAL AGRICULTURAL</b>	<b>514</b>	<b>399</b>	<b>29</b>	<b>%</b>	<b>419</b>	<b>352</b>	<b>19</b>	<b>%</b>
<b>TOTAL METALS (7)</b>	<b>4</b>	<b>9</b>	<b>-60</b>	<b>%</b>	<b>4</b>	<b>8</b>	<b>-53</b>	<b>%</b>
<b>TOTAL COMMODITIES</b>	<b>3,845</b>	<b>3,557</b>	<b>8</b>	<b>%</b>	<b>3,879</b>	<b>3,479</b>	<b>12</b>	<b>%</b>
<b>FINANCIALS</b>								
<b>Interest Rates</b>								
Short-term Interest Rates (8)	1,850	2,506	-26	%	1,957	2,701	-28	%
Medium & Long-term Interest Rates (9)	236	254	-7	%	191	214	-10	%
<b>TOTAL INTEREST RATES</b>	<b>2,086</b>	<b>2,760</b>	<b>-24</b>	<b>%</b>	<b>2,149</b>	<b>2,915</b>	<b>-26</b>	<b>%</b>

<b>TOTAL EQUITY INDICES (10)</b>	<b>414</b>	<b>359</b>	<b>15</b>	<b>%</b>	<b>380</b>	<b>359</b>	<b>6</b>	<b>%</b>
<b>TOTAL FX (11)</b>	<b>23</b>	<b>39</b>	<b>-41</b>	<b>%</b>	<b>25</b>	<b>36</b>	<b>-31</b>	<b>%</b>
<b>TOTAL FINANCIALS</b>	<b>2,523</b>	<b>3,159</b>	<b>-20</b>	<b>%</b>	<b>2,554</b>	<b>3,309</b>	<b>-23</b>	<b>%</b>
<b>EQUITY DERIVATIVES</b>								
<b>US Equity Options</b>								
<b>NYSE Equity Options (12)</b>	<b>4,001</b>	<b>4,346</b>	<b>-8</b>	<b>%</b>	<b>3,988</b>	<b>4,471</b>	<b>-11</b>	<b>%</b>
Total U.S. Options Volume	16,168	15,399	5	%	16,471	15,496	6	%
NYSE Share of Group Total	25	% 28	%	-3pts	24	% 29	%	-5pts
<b>UK Single Stock Equities (13)</b>	<b>366</b>	<b>677</b>	<b>-46</b>	<b>%</b>	<b>315</b>	<b>808</b>	<b>-61</b>	<b>%</b>
<b>TOTAL EQUITY DERIVATIVES</b>	<b>4,367</b>	<b>5,023</b>	<b>-13</b>	<b>%</b>	<b>4,302</b>	<b>5,279</b>	<b>-19</b>	<b>%</b>
<b>TOTAL FUTURES &amp; OPTIONS</b>	<b>10,735</b>	<b>11,739</b>	<b>-9</b>	<b>%</b>	<b>10,735</b>	<b>12,067</b>	<b>-11</b>	<b>%</b>

Note: Figures may not foot due to rounding.

(1) "Other Oil" includes futurized oil contracts, 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 power contracts, emissions, freight, coal, iron ore and uranium.

(5) "Sugar" includes Sugar No. 11, Sugar No. 16 and White Sugar.

(6) "Other Ags" includes Cocoa, Coffee "C", Coffee 20 Tonne, Cotton No. 2, Orange Juice, Corn, Wheat-Feed, Soybeans, Barley and Canola.

(7) "TOTAL METALS" includes Mini Gold and Mini Silver.

(8) "Short-term Interest Rates" includes Euribor, Sterling, Swiss, Eonia, Eurodollar and DTCC GCF Repo contracts.

(9) "Medium & Long-Term Rates" includes Gilt, Swapnotes Yen, Treasuries, U.S. Bond and Ultrabond contracts.

(10) "TOTAL 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(®) and Russell 1000(®).

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

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

(13) "UK Single Stock Equities" includes equities domiciled in 25 countries that trade in the UK.

## Financial Reporting Update

- ICE now includes Bclear in futures and options volumes, open interest and RPC. For related January 2014 comparisons and all other historical futures, options and cash ADV, rate per contract and open interest, please see our historical monthly volume document [here](#).

- Bclear volumes in February 2014 are included in the following: STIR Bclear volumes were 12,088 contracts compared to 66,640 contracts for February 2013. MTIR Bclear volumes were 70,681 contracts compared to 3,401 contracts for February 2013. Equity index Bclear volume was approximately 1.8 million contracts compared to approximately 2 million contracts in February 2013. UK Single Stock Equities Bclear volume was approximately 7 million contracts compared to approximately 13 million contracts in February 2013.

- ICE updated its trading day calendar for interest rates and UK single stock equities to ensure ADV in prior periods are comparable. For a complete trading day calendar, please see our website for supplemental information [here](#).

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

Futures & Options Products	Three Months Ending Feb 2014	Three Months Ending Jan 2014	Three Months Ending Dec 2013
Energy	\$ 0.95	\$ 0.95	\$ 0.96
Agricultural	\$ 2.27	\$ 2.31	\$ 2.34
Total Commodities	\$ 1.08	\$ 1.06	\$ 1.07
Interest Rates	\$ 0.49	\$ 0.49	\$ 0.48
Total Financials	\$ 0.55	\$ 0.54	\$ 0.54
Total Equity Derivatives	\$ 0.16	\$ 0.15	\$ 0.15

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

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

	28-Feb-14	31-Dec-13
Energy*	93,404	88,425
Agricultural	3,586	3,368
Total Commodities	<b>96,994</b>	<b>91,797</b>
Interest Rates	23,554	18,101
Total Financials	<b>28,996</b>	<b>23,067</b>

\*Energy OI excluding U.S. power contracts for February 2014 and December 2013 were 33,190 and 34,013 contracts, respectively.

### ICE Futures & Options Volume (contracts in 000s)

Futures & Options Products	Feb-14	Feb-13	Vol % Change	YTD Feb-14	YTD Feb-13	Vol % Change
Commodities	73,056	67,647	8%	155,165	139,283	11%
Financials	50,031	63,027	-21%	106,456	138,714	-23%
Equity Derivatives	83,336	96,114	-13%	172,721	212,779	-19%
<b>TOTAL CONTRACTS</b>	<b>206,424</b>	<b>226,787</b>	<b>-9%</b>	<b>434,341</b>	<b>490,776</b>	<b>-11%</b>

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

	ADV Feb 2014	ADV Feb 2013	Change y/y	ADV YTD Feb 2014	ADV YTD Feb 2013	Change y/y
<b>NYSE Listed (Tape A) Issues</b>						
Handled Volume <sup>(1)</sup>	1,101	1,123	-2 %	1,074	1,122	-4 %
Matched Volume <sup>(2)</sup>	1,073	1,078	0 %	1,044	1,077	-3 %
Total NYSE Listed Consolidated Volume	3,701	3,670	1 %	3,669	3,645	1 %
Share of Total Matched Consolidated Volume	29 %	29 %	-	28 %	30 %	-2pts
<b>NYSE Arca, MKT and Regional (Tape B) Issues</b>						
Handled Volume <sup>(1)</sup>	269	230	17 %	264	224	18 %
Matched Volume <sup>(2)</sup>	254	213	19 %	249	206	21 %
Total NYSE Arca, MKT and Listed Consolidated Volume	1,225	1,035	18 %	1,193	991	20 %
Share of Total Matched Consolidated Volume	21 %	21 %	-	21 %	21 %	-
<b>Nasdaq Listed (Tape C) Issues</b>						
Handled Volume <sup>(1)</sup>	217	209	4 %	212	212	0 %
Matched Volume <sup>(2)</sup>	197	187	5 %	192	189	1 %
Total Nasdaq Listed Consolidated Volume	2,108	1,892	11 %	2,136	1,883	13 %
Share of Total Matched Consolidated Volume	9 %	10 %	-1pt	9 %	10 %	-1pt
<b>TOTAL U.S. Cash Products Handled</b>	<b>1,587</b>	<b>1,563</b>	<b>2 %</b>	<b>1,551</b>	<b>1,558</b>	<b>-</b>

(1) "Handled Volume" represents the total number of shares of equity securities, 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.

## U.S. Cash Monthly Product Revenue Capture

	Feb 2014	Jan 2014	Dec 2013
U.S. Cash Products	\$ 0.049	\$ 0.049	\$ 0.050

## Euronext Cash Products and Derivatives (in 000s)

	ADV Feb 2014	ADV Feb 2013	ADV % Change	ADV YTD Feb 2014	ADV YTD Feb 2013	ADV % Change
Euronext Cash Products <sup>(1)</sup>	1,632	1,458	12%	1,606	1,371	17%
Euronext Derivatives <sup>(2)</sup>	596	680	-12%	605	647	-6%

(1) Includes Equities, ETFs, Structured products and bonds.

(2) Includes Equity Index products, Single Stock equities, Currencies, Wheat-Milling, Rapeseed, Corn and Barley Malting products.

## Credit Derivatives Clearing

- Through February 28, ICE has cleared \$49 trillion in gross notional value on a cumulative basis across 1.6 million trades with open interest of \$1.5 trillion. Buy-side clearing of CDS totaled \$4.9 trillion since the launch of client clearing at ICE Clear Credit in December of 2009. ICE lists over 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)

## February 2014 Review

- ICE Trade Vault Europe** processed around 4.5 million trades across energy, agricultural commodities, metals, credit, interest rates and equity derivatives on the first day of trade reporting.
- ICE declared a quarterly **\$0.65 per share dividend** payable on March 31, 2014 to shareholders of record as of March 17, 2014.
- Monthly total volume and ADV records were established in ICE Sugar 11 and Coffee futures, and Emissions EUA and Rotterdam Coal options. Monthly ADV records were set in UK Natural Gas futures and WTI options.
- Short Sterling futures, Canola futures and Dutch TTF Natural Gas futures established daily volume records of 2,055,972 contracts, 71,536 contracts and 20,630 contracts, respectively, during the month of February.
- Open interest records were established in Low Sulphur Gasoil futures, ICE Cocoa futures, MSCI index futures, UK Natural Gas options, and ICE Newcastle, Richards Bay and Rotterdam Coal options contracts.
- ICE finalized the acquisition of NYSE Euronext on November 13, 2013. For comparison purposes NYSE Euronext volumes are included for all periods covered.

Trading days in February 2014:

- Interest Rates, UK Single Stock: 20
- Commodities, Other Financials: 19
- US Cash Equities, US Equity Options: 19
- Euronext Cash Equities, Euronext Derivatives: 20

## About IntercontinentalExchange Group, Inc.

IntercontinentalExchange (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, ICE Futures, Liffe and Euronext.

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*Safe Harbor Statement under the Private Securities Litigation Reform Act of 1995 - Statements in this press release regarding ICE'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, 2013, as filed with the SEC on February 14, 2014.*

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Source: IntercontinentalExchange Group