



INVESTORS

INTERCONTINENTAL EXCHANGE REPORTS ICE & NYSE SEPTEMBER STATISTICS

Released : 05 October 2015

September Oil Daily Volume up 9%, Ags up 13%, Cash Equities up 27% Yr/Yr

Third Quarter Futures & Options Daily Volume up 3% and U.S. Equities Volume up 36% Yr/Yr

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

ICE's September 2015 futures and options average daily volume (ADV) decreased 6% compared to September 2014.

- Commodity ADV increased 3% led by Brent, gasoil, other oil and sugar ADV up 3%, 20%, 15% and 19% respectively, from the prior September.
- Financials ADV declined 16% from the previous September primarily due to low European short-term interest rates.

Third quarter futures and options ADV increased 3% over the prior third quarter.

NYSE's U.S. cash equities ADV increased 27%, while U.S. equity options ADV declined 16% over the prior September. NYSE's U.S. cash equities market share was 25.3% and NYSE's U.S. options market share was 20.6%. Third quarter cash equities ADV increased 36%, while equity options ADV declined 6% over the prior third quarter.

ICE Futures & Options ADV (contracts in 000s)

	ADV Sep 2015	ADV Sep 2014	Change y/y	ADV 3Q15	ADV 3Q14	Change y/y
COMMODITIES						
Energy						
Brent	726	704	3%	779	731	7%
Gasoil	250	208	20%	251	202	24%
Other Oil (1)	329	287	15%	333	281	19%
TOTAL OIL	1,305	1,199	9%	1,362	1,214	12%
Natural Gas (2)	804	884	-9%	796	782	2%
Power (3)	121	111	9%	102	94	9%
Emissions & Other (4)	41	38	10%	32	33	-3%
TOTAL ENERGY	2,271	2,232	2%	2,293	2,123	8%
Agricultural						
Sugar (5)	248	209	19%	175	146	20%
Other Ags & Metals (6)	166	157	5%	178	152	18%
TOTAL AGRICULTURAL & METALS	414	366	13%	353	297	19%
TOTAL COMMODITIES	2,685	2,598	3%	2,646	2,420	9%

FINANCIALS

Interest Rates

Short-term Interest Rates (7)	1,158	1,532	-24%	1,042	1,173	-11%
Medium & Long-term Interest Rates (8)	173	177	-3%	181	177	2%

TOTAL INTEREST RATES	1,331	1,709	-22%	1,223	1,350	-9%
TOTAL EQUITY INDICES (9)	628	622	1%	435	413	5%
TOTAL FX & CREDIT (10)	53	50	4%	51	32	61%
TOTAL FINANCIALS	2,011	2,381	-16%	1,709	1,795	-5%
TOTAL FUTURES & OPTIONS	4,696	4,979	-6%	4,355	4,215	3%

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 Bullets.
- (2) "Natural Gas" includes North American, UK and European Natural Gas.
- (3) "Power" includes North American, UK and European Power.
- (4) "Emissions & Other" includes emissions, 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 and ERIS interest rate futures.
- (9) "TOTAL EQUITY INDICES" includes FTSE 100[®], FTSE 100 Dividend[®], price return and net total return versions of MSCI EAFE[®], MSCI Emerging Markets[®], MSCI Europe[®], MSCI World[®], Russell 2000[®] and Russell 1000[®].
- (10) "TOTAL FX & CREDIT" includes futures and options for the U.S. Dollar Index, foreign exchange and ERIS credit futures.

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

Futures & Options Products	Three Months Ending Sep 2015	Three Months Ending Aug 2015	Three Months Ending July 2015
Energy	\$1.30	\$1.29	\$1.30
Agricultural & Metals	\$2.37	\$2.36	\$2.37
Total Commodities	\$1.44	\$1.43	\$1.44
Interest Rates	\$0.55	\$0.55	\$0.56
Total Financials	\$0.68	\$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)

	Sep 30, 2015	Dec 31, 2014
Energy	38,212	38,436
Agricultural & Metals	3,723	3,308
Total Commodities	41,935	41,744
Interest Rates	16,381	13,042
Total Financials	21,537	17,610

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

	ADV Sep 2015	ADV Sep 2014	Change y/y	ADV 3Q15	ADV 3Q14	Change y/y
NYSE Equity Options⁽¹⁾	3,065	3,664	-16%	3,250	3,450	-6%
Total U.S. Options Volume	14,855	15,886	-6%	16,027	14,738	9%
NYSE Share of Group Total	20.6%	23.1%	-2.4pts	20.3%	23.4%	-3.1pts

(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 Sep 2015	Three Months Ending Aug 2015	Three Months Ending July 2015
NYSE US Equity Options	\$0.14	\$0.15	\$0.16

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

	ADV Sep 2015	ADV Sep 2014	Change y/y	ADV 3Q15	ADV 3Q14	Change y/y
NYSE Listed (Tape A) Issues						
Handled Volume ⁽¹⁾	1,350	1,053	28%	1,272	953	33%
Matched Volume ⁽²⁾	1,334	1,033	29%	1,255	934	34%
Total NYSE Listed Consolidated Volume	3,848	3,226	19%	3,816	3,022	26%
Share of Total Matched Consolidated Volume	34.7%	32.0%	2.7pts	32.9%	30.9%	2.0pts
NYSE Arca, MKT and Regional (Tape B) Listed Issues						
Handled Volume ⁽¹⁾	337	245	37%	343	217	58%
Matched Volume ⁽²⁾	320	232	38%	326	206	59%
Total NYSE Arca and MKT Listed Consolidated Volume	1,537	1,005	53%	1,555	917	70%
Share of Total Matched Consolidated Volume	20.8%	23.1%	-2.2pts	21.0%	22.5%	-1.5pts
Nasdaq Listed (Tape C) Issues						
Handled Volume ⁽¹⁾	220	203	8%	233	188	24%
Matched Volume ⁽²⁾	210	188	11%	222	176	27%
Total Nasdaq Listed Consolidated Volume	1,982	1,894	5%	1,967	1,763	12%
Share of Total Matched Consolidated Volume	10.6%	10.0%	0.6pts	11.3%	10.0%	1.3pts
TOTAL U.S. Cash Market Share Matched	25.3%	23.7%	1.6pts	24.6%	23.1%	1.5pts
TOTAL ADV U.S. Cash Shares Handled	1,907	1,502	27%	1,848	1,359	36%

(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 Sep 2015	Three Months Ending Aug 2015	Three Months Ending July 2015
U.S. Cash Products	\$0.050	\$0.051	\$0.052

Credit Default Swaps (CDS) Transaction and Clearing

- Third quarter 2015 revenues from ICE's CDS trade execution, processing and clearing businesses totaled \$38 million, compared to \$38 million in the prior third quarter, and included \$26 million in CDS clearing revenues, which were up from \$23 million in the third quarter 2014.
- ICE cleared \$3.1 trillion in gross notional value of CDS in the third quarter 2015 compared to \$3.1 trillion in gross notional cleared in the third quarter 2014.
- More information can be found at: <https://www.theice.com/clear-credit>

Trading days in September 2015:

- Interest Rates, Equity Indices: 22
- Commodities, Other Financials: 21
- U.S. Cash Equities, U.S. Equity Options: 21

About Intercontinental Exchange

Intercontinental Exchange (NYSE:ICE) operates the leading network of regulated exchanges and clearing houses. ICE's futures exchanges and clearing houses serve global commodity and financial markets, providing risk management and capital efficiency. The New York Stock Exchange is the world leader in capital raising and equities trading.

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