

# ICE REPORTS 21% INCREASE IN DAILY FUTURES VOLUME FOR OCTOBER

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ATLANTA, Nov. 2, 2011 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported futures volume in October 2011. Average daily volume (ADV) for ICE's futures markets was 1,610,020 contracts, an increase of 21% from October 2010. Year-to-date through October 31, ADV across ICE's futures exchanges was 1,549,076 contracts, an increase of 17% compared to the first ten months of 2010. Total futures volume in October 2011 was 33.8 million contracts.

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

## October 2011 Review

- • ICE Futures Europe records:
  - • ICE Gas Oil futures and Brent Crude options established monthly volume records of 6,650,769 contracts and 275,501 contracts, respectively.
  - • The exchange set an **open interest record** of 4,666,333 contracts on October 28. During the month, open interest records were established for ICE Brent Crude futures and options, Low Sulphur Gas Oil futures and a variety of other emissions futures contracts.
- • ICE Futures U.S. records:
  - • ICE Cocoa Futures and Options set open interest records of 198,865 contracts and 134,866 contracts, respectively, on October 28. ICE Cocoa Options also established a daily volume record of 17,975 contracts on October 4.
- • ICE Clear Credit became the **first clearing house to clear sovereign CDS** with the launch of Latin American sovereign CDS on October 31.
- • ICE Futures Canada announced its intent to **introduce new futures contracts** for milling wheat, durum wheat and barley following the end of the Canadian Wheat Board monopoly on the sale and marketing of Canadian grains in 2012.
- • Dow Jones Indexes and UBS announced the **addition of Brent Crude** to the Dow-Jones-UBS Commodity Index.
- • ICE announced it will **launch 22 new cleared OTC energy contracts** on November 7, bringing its total cleared OTC energy products to more than 600 contracts.
- • Through October 28, ICE's CDS clearing houses have cleared \$24.7 trillion in gross notional value on a cumulative basis across 699,178 transactions. ICE currently lists 330 CDS contracts for clearing.
  - • **ICE Clear Credit** reached \$14.3 trillion in gross notional value cleared as of October 28, including \$1.2 trillion in single-name CDS, resulting in open interest of \$798 billion. ICE Clear Credit offers clearing for 43 indexes and 128 single-name contracts.
  - • **ICE Clear Europe** has cleared euro 7.5 trillion (\$10.3 trillion) of gross notional value since inception, including euro 1.1 trillion (\$1.5 trillion) in single-name CDS, resulting in euro 568 billion (\$803 billion) of open interest. ICE Clear Europe offers clearing for 38 indexes and 121 single-name contracts.
- • Trading days in October 2011:
  - • ICE Futures Europe: 21
  - • ICE Futures U.S.: 21
  - • ICE Futures Canada: 20
  - • Chicago Climate Futures Exchange: 21

### ICE Futures Contracts & Markets Monthly ADV

| Product Line                        | ADV<br>October<br>2011 | ADV<br>October<br>2010 | ADV<br>% Change |
|-------------------------------------|------------------------|------------------------|-----------------|
| ICE Brent Crude futures & options   | 606,199                | 408,249                | 48.5            |
| ICE Gasoil futures & options        | 318,630                | 242,427                | 31.4            |
| ICE WTI Crude futures & options     | 200,971                | 207,902                | -3.3            |
| ICE ECX emissions futures & options | 30,599                 | 21,418                 | 42.9            |
| Other futures contracts (1)         | 41,267                 | 19,309                 | 113.7           |
| <b>TOTAL ICE FUTURES EUROPE</b>     | <b>1,197,666</b>       | <b>899,305</b>         | <b>33.2</b>     |
| Index futures & options (2)         | 185,848                | 132,190                | 40.6            |
| Sugar No. 11 futures & options      | 86,485                 | 140,941                | -38.6           |

|  |                  |                  |              |
|--|------------------|------------------|--------------|
| Other agricultural commodity contracts (3) | 81,844           | 98,157           | -16.6        |
| Currency futures and options contracts (4) | 35,330           | 28,388           | 24.5         |
| <b>TOTAL ICE FUTURES U.S.</b>              | <b>389,507</b>   | <b>399,676</b>   | <b>-2.5</b>  |
| <b>TOTAL ICE FUTURES CANADA &amp; CCFE</b> | <b>22,847</b>    | <b>26,836</b>    | <b>-14.9</b> |
| <b>TOTAL FUTURES CONTRACTS</b>             | <b>1,610,020</b> | <b>1,325,817</b> | <b>21.4</b>  |

(1) "Other futures contracts" include ICE UK Natural Gas futures; ICE Coal futures; ICE Dutch TTF and German Natural Gas futures; ICE UK Electricity futures; ICE Heating Oil futures; and ICE Unleaded Gasoline Blendstock (RBOB) futures

(2) "Index futures & options" includes Russell 2000® mini futures and options and futures for the Russell 1000® mini, the Continuous Commodity Index, the Euro Index and the NYSE Composite.

(3) "Other agricultural commodity contracts" include futures and/or options for Cocoa, Coffee "C", Cotton No. 2, Orange Juice, Sugar No. 14 and Sugar No. 16.

(4) "Currency futures and options" include futures and options for the U.S. Dollar Index and foreign exchange.

#### ICE Futures Year-to-Date ADV

|                            | 10-mos 2011      | 10-mos 2010      | Percent Change |
|----------------------------|------------------|------------------|----------------|
| ICE Futures Europe         | 1,089,445        | 869,897          | 25.2           |
| ICE Futures U.S.           | 440,152          | 432,733          | 1.7            |
| ICE Futures Canada & CCFE* | 19,479           | 17,256           | 12.9           |
| <b>Total Futures</b>       | <b>1,549,076</b> | <b>1,319,886</b> | <b>17.4</b>    |

#### ICE Futures Monthly and Year-to-Date Volume

|                            | October 2011       | October 2010       | Percent Change |
|----------------------------|--------------------|--------------------|----------------|
| ICE Futures Europe         | 25,150,987         | 18,885,414         | 33.2           |
| ICE Futures U.S.           | 8,179,644          | 8,393,192          | -2.5           |
| ICE Futures Canada & CCFE  | 457,224            | 537,936            | -15.0          |
| <b>Total Futures</b>       | <b>33,787,855</b>  | <b>27,816,542</b>  | <b>21.5</b>    |
|                            | 10-mos 2011        | 10-mos 2010        | Percent Change |
| ICE Futures Europe         | 228,783,418        | 181,808,500        | 25.8           |
| ICE Futures U.S.           | 92,431,951         | 90,441,158         | 2.2            |
| ICE Futures Canada & CCFE* | 4,052,516          | 3,589,721          | 12.9           |
| <b>Total Futures</b>       | <b>325,267,885</b> | <b>275,839,379</b> | <b>17.9</b>    |

\*ICE acquired CCFE on July 8, 2010. Prior-year amounts do not include CCFE volume prior to that date.

#### ICE Futures Open Interest

|                           | October 31, 2011 | December 31, 2010 |
|---------------------------|------------------|-------------------|
| ICE Futures Europe        | 4,634,227        | 3,329,205         |
| ICE Futures U.S.          | 3,030,502        | 3,325,618         |
| ICE Futures Canada & CCFE | 219,693          | 283,246           |

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

| Product Line         | Three Months Ending<br>October 2011 | Three Months Ending<br>September 2011 | Three Months Ending<br>August 2011 |
|----------------------|-------------------------------------|---------------------------------------|------------------------------------|
| ICE Futures Europe   | \$1.55                              | \$1.57                                | \$1.58                             |
| ICE Futures U.S. Ag  | \$2.39                              | \$2.38                                | \$2.38                             |
| ICE Futures U.S. Fin | \$0.81                              | \$0.82                                | \$0.86                             |

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

Historical futures volume and OTC commission data can be found at: <http://ir.theice.com/supplemental.cfm>

About IntercontinentalExchange

IntercontinentalExchange (NYSE: ICE) is a leading operator of regulated futures exchanges and over-the-counter markets for agricultural, credit, currency, emissions, energy and equity index contracts. ICE Futures Europe hosts trade in half of the world's crude and refined oil futures. ICE Futures U.S. and ICE Futures Canada list agricultural, currencies and Russell Index markets. ICE is also a leading operator of central clearing services for the futures and over-the-counter markets, with five regulated clearing houses across North America and Europe. ICE serves customers in more than 70 countries. [www.theice.com](http://www.theice.com)

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