



INTERCONTINENTAL EXCHANGE REPORTS ICE & NYSE MONTHLY STATISTICS FOR AUGUST 2015; ENERGY DAILY VOLUME UP 21%, AGS UP 37%, CASH EQUITIES UP 62% OVER PRIOR AUGUST

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

ICE's August 2015 futures and options average daily volume (ADV) increased 11% compared to August 2014.

- Commodity ADV increased 23% led by Brent, gasoil, other oil, natural gas and sugar ADV up 25%, 28%, 35%, 11% and 27% respectively, from the prior August.
- Financials ADV declined 4% from the previous August primarily due to low European short-term interest rates, partially offset by a 29% year over year increase in equity index futures due to market volatility.

NYSE's U.S. cash equities and equity options ADV increased 62% and 17%, respectively, over the prior August. NYSE's U.S. cash equities market share was 24.6% and NYSE's U.S. options market share was 20.3%.

ICE Futures & Options ADV (contracts in 000s)

| | ADV Aug 2015 | ADV Aug 2014 | Change y/y | ADV QTD Aug '15 | ADV QTD Aug '14 | Change y/y |
|----------------------------------------|-----------------|-----------------|---------------|--------------------|--------------------|---------------|
| COMMODITIES | | | | | | |
| Energy | | | | | | |
| Brent | 824 | 658 | 25% | 805 | 744 | 8% |
| Gasoil | 257 | 201 | 28% | 251 | 199 | 26% |
| Other Oil (1) | 360 | 266 | 35% | 335 | 278 | 20% |
| TOTAL OIL | 1,441 | 1,125 | 28% | 1,391 | 1,221 | 14% |
| Natural Gas (2) | 797 | 718 | 11% | 792 | 732 | 8% |
| Power (3) | 93 | 80 | 17% | 93 | 85 | 10% |
| Emissions & Other (4) | 23 | 23 | 1% | 28 | 31 | -11% |
| TOTAL ENERGY | 2,354 | 1,945 | 21% | 2,304 | 2,069 | 11% |
| Agricultural | | | | | | |
| Sugar (5) | 143 | 113 | 27% | 139 | 115 | 21% |
| Other Ags & Metals (6) | 218 | 150 | 45% | 184 | 149 | 24% |
| TOTAL AGRICULTURAL & METALS | 361 | 263 | 37% | 323 | 264 | 22% |
| TOTAL COMMODITIES | 2,715 | 2,208 | 23% | 2,627 | 2,333 | 13% |
| FINANCIALS | | | | | | |
| Interest Rates | | | | | | |
| Short-term Interest Rates (7) | 932 | 1,122 | -17% | 984 | 994 | -1% |
| Medium & Long-term Interest Rates (8) | 218 | 222 | -2% | 185 | 177 | 5% |
| TOTAL INTEREST RATES | 1,150 | 1,343 | -14% | 1,170 | 1,171 | 0% |
| TOTAL EQUITY INDICES (9) | 394 | 305 | 29% | 341 | 311 | 9% |

| | | | | | | |
|------------------------------------|--------------|--------------|------------|--------------|--------------|-----------|
| TOTAL FX & CREDIT (10) | 57 | 25 | 133% | 50 | 22 | 122% |
| TOTAL FINANCIALS | 1,601 | 1,673 | -4% | 1,561 | 1,505 | 4% |
| TOTAL FUTURES & OPTIONS | 4,317 | 3,882 | 11% | 4,188 | 3,838 | 9% |

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 CDS credit futures.

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

| Futures & Options Products | Three Months | Three Months | Three Months |
|-------------------------------|--------------------|---------------------|---------------------|
| | Ending Aug 2015 | Ending July 2015 | Ending June 2015 |
| Energy | \$1.29 | \$1.30 | \$1.32 |
| Agricultural & Metals | \$2.37 | \$2.37 | \$2.38 |
| Total Commodities | \$1.43 | \$1.44 | \$1.48 |
| Interest Rates | \$0.56 | \$0.56 | \$0.56 |
| Total Financials* | \$0.68 | \$0.67 | \$0.67 |

*Total Financials now exclude single stock equities for all periods shown. Single stock equities ADV can be found [here](#) under Monthly Statistic Trading.

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)

| | Aug 31, 2015 | Dec 31, 2014 |
|-----------------------|---------------|---------------|
| Energy | 38,677 | 38,436 |
| Agricultural & Metals | 3,621 | 3,308 |
| Total Commodities | 42,298 | 41,744 |
| Interest Rates | 16,875 | 13,042 |
| Total Financials* | 21,988 | 17,610 |

*Total Financials now exclude single stock equities for all periods shown. Single stock equities ADV can be found [here](#) under Monthly Statistic Trading.

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

| | ADV Aug | ADV Aug | Change | ADV QTD | ADV QTD | Change |
|------------------------------------------|----------------|----------------|---------------|----------------|----------------|---------------|
| | 2015 | 2014 | y/y | Aug '15 | Aug '14 | y/y |
| NYSE Equity Options⁽¹⁾ | 3,610 | 3,088 | 17% | 3,340 | 3,346 | 0% |
| Total U.S. Options Volume | 17,791 | 13,674 | 30% | 16,599 | 14,176 | 17% |
| <i>NYSE Share of Group Total</i> | 20.3% | 22.6% | -2.3pts | 20.1% | 23.6% | -3.5pts |

(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 Aug 2015 | Three Months Ending July 2015 | Three Months Ending June 2015 |
|------------------------|------------------------------------|-------------------------------------|-------------------------------------|
| NYSE US Equity Options | \$0.14 | \$0.17 | \$0.17 |

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

| | ADV Aug 2015 | ADV Aug 2014 | Change y/y | ADV QTD Aug '15 | ADV QTD Aug '14 | Change y/y |
|-----------------------------------------------------------|-----------------|-----------------|---------------|--------------------|--------------------|---------------|
| NYSE Listed (Tape A) Issues | | | | | | |
| Handled Volume ⁽¹⁾ | 1,343 | 867 | 55% | 1,234 | 904 | 37% |
| Matched Volume ⁽²⁾ | 1,324 | 850 | 56% | 1,216 | 886 | 37% |
| Total NYSE Listed Consolidated Volume | 4,053 | 2,787 | 45% | 3,801 | 2,923 | 30% |
| Share of Total Matched Consolidated Volume | 32.7% | 30.5% | 2.2pts | 32.0% | 30.3% | 1.7pts |
| NYSE Arca, MKT and Regional (Tape B) Listed Issues | | | | | | |
| Handled Volume ⁽¹⁾ | 404 | 204 | 98% | 346 | 204 | 70% |
| Matched Volume ⁽²⁾ | 384 | 193 | 98% | 330 | 193 | 71% |
| Total NYSE Arca and MKT Listed Consolidated Volume | 1,806 | 873 | 107% | 1,564 | 874 | 79% |
| Share of Total Matched Consolidated Volume | 21.2% | 22.2% | -0.9pts | 21.1% | 22.1% | -1.0pts |
| Nasdaq Listed (Tape C) Issues | | | | | | |
| Handled Volume ⁽¹⁾ | 255 | 168 | 52% | 239 | 181 | 32% |
| Matched Volume ⁽²⁾ | 244 | 158 | 55% | 229 | 169 | 35% |
| Total Nasdaq Listed Consolidated Volume | 2,072 | 1,592 | 30% | 1,960 | 1,700 | 15% |
| Share of Total Matched Consolidated Volume | 11.8% | 9.9% | 1.9pts | 11.7% | 10.0% | 1.7pts |
| TOTAL U.S. Cash Market Share Matched | 24.6% | 22.9% | 1.7pts | 24.2% | 22.7% | 1.5pts |
| TOTAL ADV U.S. Cash Shares Handled | 2,002 | 1,239 | 62% | 1,819 | 1,289 | 41% |

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

Monthly Stats Reporting Update:

To better align our monthly statistics to revenue, single stock equities are no longer included in our ADV, open interest or RPC calculations. You can view our restated historical metrics [here](#) under Monthly Statistics Tracking.

Trading days in August 2015:

- Interest Rates, Equity Indices: 21
- 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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