



INTERCONTINENTAL EXCHANGE REPORTS ICE & NYSE NOVEMBER STATISTICS

Released : 03 December 2015

Daily Volume up 13% Year-over-Year

ATLANTA--(BUSINESS WIRE)-- Intercontinental Exchange (NYSE: ICE), the leading global network of exchanges and clearing houses, today reported metrics for its exchange traded markets in November.

ICE's November 2015 futures and options average daily volume (ADV) increased 13% compared to November 2014.

- Commodity ADV decreased 7% due primarily to a 28% decrease in natural gas ADV, partially offset by sugar, gasoil, other oil and oil ADV up 57%, 10%, 13% and 3% respectively, from the prior November.
- Financials ADV increased 55% from the previous November primarily due to European interest rates, which were up 71% year-over-year.

NYSE's cash equities and equity options ADV increased 11% and 3%, respectively, over the prior November. NYSE's cash equities market share was 24.0% and NYSE's options market share was 21.2%.

ICE Futures & Options ADV (contracts in 000s)

	ADV Nov 2015	ADV Nov 2014	Change y/y	ADV QTD Nov '15	ADV QTD Nov '14	Change y/y
COMMODITIES						
Energy						
Brent (1)	751	772	-3%	743	797	-7%
Gasoil (2)	258	234	10%	270	231	17%
Other Oil (3)	346	307	13%	333	305	9%
TOTAL OIL	1,355	1,313	3%	1,346	1,332	1%
Natural Gas (4)	947	1,308	-28%	970	1,111	-13%
Power (5)	114	105	8%	113	104	9%
Emissions & Other (6)	41	45	-9%	36	38	-6%
TOTAL ENERGY	2,456	2,771	-11%	2,466	2,585	-5%
Agricultural						
Sugar (7)	163	104	57%	162	98	65%
Other Ags & Metals (8)	218	171	28%	208	176	18%
TOTAL AGRICULTURAL & METALS	382	274	39%	370	274	35%
TOTAL COMMODITIES	2,838	3,046	-7%	2,836	2,860	-1%
FINANCIALS						
Interest Rates						
Short-term Interest Rates (9)	1,634	871	88%	1,485	1,147	29%
Medium & Long-term Interest Rates (10)	226	219	3%	194	213	-9%
TOTAL INTEREST RATES	1,860	1,090	71%	1,678	1,360	23%
TOTAL EQUITY INDICES (11)	315	293	8%	323	393	-18%
TOTAL FX & CREDIT (12)	35	42	-17%	34	43	-22%

TOTAL FINANCIALS	2,210	1,425	55%	2,035	1,797	13%
TOTAL FUTURES & OPTIONS	5,048	4,470	13%	4,871	4,656	5%

Note: Figures may not foot due to rounding.

(1) "Brent" includes the standard size contracts at ICE Futures Europe, as well as mini Brent contracts on ICE Futures Singapore, which are converted to standard ICE Futures Europe equivalent contracts (mini Brent contracts are divided by 10).

(2) "Gasoil" includes the standard size contracts at ICE Futures Europe, as well as mini Gasoil contracts on ICE Futures Singapore, which are converted to standard ICE Futures Europe equivalent contracts (mini Gasoil contracts are divided by 10).

(3) "Other Oil" includes futurized oil, WTI, Heating Oil, RBOB Gasoline and Middle East Sour Crude, excludes Daily Brent Bullets.

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

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

(6) "Emissions & Other" includes emissions, freight, coal, iron ore and uranium.

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

(8) "Other Ags & Metals" includes Cocoa (\$), Cocoa (£), Coffee "C", Robusta Coffee, Cotton No. 2, Orange Juice, Corn, Feed Wheat, Soybeans, Barley, Canola, Mini Silver and Mini Gold contracts.

(9) "Short-term Interest Rates" includes Euribor[®], Sterling, Swiss, Eonia, Eurodollar, Short Gilt, European Government Bonds and DTCC GCF Repo Index[®] contracts.

(10) "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.

(11) "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[®].

(12) "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	Three Months	Three Months
	Ending Nov 2015	Ending Oct 2015	Ending Sep 2015
Energy	\$1.31	\$1.29	\$1.30
Agricultural & Metals	\$2.28	\$2.28	\$2.36
Total Commodities	\$1.44	\$1.43	\$1.45
Interest Rates	\$0.54	\$0.54	\$0.54
Total Financials	\$0.66	\$0.68	\$0.68

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)

	Nov 30, 2015	Dec 31, 2014
Energy	37,940	38,436
Agricultural & Metals	3,869	3,308
Total Commodities	41,809	41,744
Interest Rates	22,648	13,042
Total Financials	27,938	17,610

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

	ADV Nov 2015	ADV Nov 2014	Change y/y	ADV QTD Nov '15	ADV QTD Nov '14	Change y/y
NYSE Equity Options⁽¹⁾	3,121	3,033	3%	3,069	3,741	-18%
Total U.S. Options Volume	14,693	14,209	3%	14,714	16,829	-13%
<i>NYSE Share of Group Total</i>	21.2%	21.3%	-0.1pts	20.9%	22.2%	-1.4pts

(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 Nov 2015	Three Months Ending Oct 2015	Three Months Ending Sep 2015
NYSE US Equity Options	\$0.14	\$0.13	\$0.14

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

	ADV Nov 2015	ADV Nov 2014	Change y/y	ADV QTD Nov '15	ADV QTD Nov '14	Change y/y
NYSE Listed (Tape A) Issues						
Handled Volume ⁽¹⁾	1,194	1,061	13%	1,236	1,192	4%
Matched Volume ⁽²⁾	1,177	1,039	13%	1,219	1,167	5%
Total NYSE Listed Consolidated Volume	3,818	3,374	13%	3,875	3,772	3%
Share of Total Matched Consolidated Volume	30.8%	30.8%	0.0pts	31.5%	30.9%	0.5pts
NYSE Arca, MKT and Regional (Tape B) Listed Issues						
Handled Volume ⁽¹⁾	275	271	1%	293	333	-12%
Matched Volume ⁽²⁾	264	258	2%	281	316	-11%
Total NYSE Arca and MKT Listed Consolidated Volume	1,178	1,077	9%	1,244	1,335	-7%
Share of Total Matched Consolidated Volume	22.4%	24.0%	-1.6pts	22.6%	23.7%	-1.1pts
Nasdaq Listed (Tape C) Issues						
Handled Volume ⁽¹⁾	211	182	16%	215	219	-2%
Matched Volume ⁽²⁾	200	170	18%	205	205	0%
Total Nasdaq Listed Consolidated Volume	1,847	1,739	6%	1,891	1,982	-5%
Share of Total Matched Consolidated Volume	10.8%	9.8%	1.1pts	10.9%	10.4%	0.5pts
TOTAL U.S. Cash Market Share Matched	24.0%	23.7%	0.3pts	24.3%	23.8%	0.5pts
TOTAL ADV U.S. Cash Shares Handled	1,680	1,514	11%	1,745	1,744	0%

(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 Nov 2015	Three Months Ending Oct 2015	Three Months Ending Sep 2015
U.S. Cash Products	\$0.049	\$0.049	\$0.050

Trading days in November 2015:

- Interest Rates: 21
- Commodities, Other Financials: 20
- U.S. Cash Equities, U.S. Equity Options: 20

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.

Trademarks of ICE and/or its affiliates include Intercontinental Exchange, ICE, ICE block design, NYSE and New York Stock Exchange. Information regarding additional trademarks and intellectual property rights of Intercontinental Exchange, Inc. and/or its affiliates is located at www.intercontinentalexchange.com/terms-of-use.

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, 2014, as filed with the SEC on February 5, 2015.

SOURCE: Intercontinental Exchange

ICE-CORP

View source version on businesswire.com: <http://www.businesswire.com/news/home/20151203005234/en/>

Intercontinental Exchange

Investor Contact:

Kelly Loeffler, SVP, Corp. Comm, Marketing and Investor Relations

+1 770 857 4726

kelly.loeffler@theice.com

Source: Intercontinental Exchange