

## ICE Reports Solid Futures Volume Growth for July 2010; \$10.9 Trillion Cleared in CDS

ATLANTA, Aug 03, 2010 /PRNewswire via COMTEX News Network/ -- [IntercontinentalExchange](#) (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported strong futures volume growth in July 2010. Average daily volume (ADV) for ICE's futures markets was 1,149,022 contracts, up 13% from July 2009.

Year-to-date through July 31, 2010, ADV across ICE's futures exchanges was 1,313,713 contracts, an increase of 29% compared to the same period of 2009. Total futures volume in July 2010 was 24.1 million contracts.

### July 2010 Review

- ICE Futures Europe records achieved in July:
  - The exchange established an overall open interest record in July.
  - Volume and open interest records were also established for emissions, UK Natural Gas, ICE TTF Natural Gas and UK power futures.
- Cumulative gross notional value cleared by ICE's credit default swap (CDS) clearing houses [surpassed \\$10 trillion](#) during the week ending July 2.
- On July 8, ICE completed its [acquisition of Climate Exchange](#), a leading operator of global emissions markets. ADV at Chicago Climate Futures Exchange was 1,204 contracts in July, with volume in Renewable Energy Certificate contracts establishing a new monthly record.
- ICE marked the [five-year anniversary of ICE Link](#), the leading affirmation and novation consent platform for CDS. ICE Link provides market-leading connectivity to 416 buy-side firms, 23 dealers, 11 prime brokerage/clearing member firms and five interdealer brokers. In the first half of 2010, ICE Link processed over 1 million trades.
- On July 19, ICE [launched](#) five new cleared OTC crude and refined oil calendar spread options.
- On July 28, ICE Clear Europe observed the [one-year anniversary of European CDS](#) clearing.
- Through July 30, ICE's CDS clearing houses have cleared \$10.9 trillion in gross notional value on a cumulative basis on 256,131 transactions. ICE currently lists 233 CDS contracts for clearing.
  - [ICE Trust U.S.](#) (ICE Trust) has cleared \$6.7 trillion of gross notional value since inception, including \$338 billion in single-name CDS, resulting in open interest of \$450 billion. ICE Trust offers clearing for 35 indexes and 71 single-name instruments.
  - [ICE Clear Europe](#) has cleared euro 3.1 trillion (\$4.2 trillion) of gross notional value since inception, including euro 444 billion in single-name CDS, resulting in euro 407 billion (\$531 billion) of open interest. ICE Clear Europe offers clearing for 26 indexes and 101 single-name instruments.
- Trading days in July 2010:
  - ICE Futures Europe: 21
  - ICE Futures U.S.: 21
  - ICE Futures Canada: 21

#### ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV July 2010	ADV July 2009	ADV % Change
ICE Brent Crude futures & options	349,930	325,458	7.5
ICE Gasoil futures & options	194,716	165,697	17.5
ICE WTI Crude futures & options	163,666	189,621	-13.7
ICE ECX emissions futures & options (1)	24,949	21,405	16.6
Other futures contracts (2)	27,504	14,615	88.2
TOTAL ICE FUTURES EUROPE	760,765	716,796	6.1
Index futures & options (3)	169,998	129,695	31.1
Sugar No. 11 futures & options	116,284	102,449	13.5
Other agricultural commodity contracts (4)	68,721	45,503	51.0
Currency futures and options contracts (5)	23,075	9,955	131.8
TOTAL ICE FUTURES U.S.	378,078	287,602	31.5

TOTAL ICE FUTURES CANADA	10,179	8,039	26.6
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TOTAL FUTURES CONTRACTS	1,149,022	1,012,437	13.5
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(1) ICE ECX EUA and ICE ECX CER futures and options contracts are the result of a cooperative relationship between ICE Futures Europe and the European Climate Exchange. ICE Futures Europe shares in the transaction fee revenue derived from these contracts.

On July 8, ICE completed its acquisition of Climate Exchange, which is the parent company of ECX.

(2) "Other futures contracts" include ICE Middle East Sour Crude futures; ICE ASCI Gulf Coast Sour Crude futures; ICE Heating Oil futures; ICE Unleaded Gasoline Blendstock (RBOB) futures; ICE UK Natural Gas futures; ICE UK Electricity futures; ICE Coal futures; and ICE Dutch TTF Gas futures.

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

(4) "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.

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

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

	7-mos 2010	7-mos 2009	Percent Change
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ICE Futures Europe	864,619	636,213	35.9
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ICE Futures U.S.	433,338	364,869	18.8
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ICE Futures Canada	15,756	14,323	10.0
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Total Futures	1,313,713	1,015,405	29.4
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#### ICE Futures Monthly and Year-to-Date Volume

	July 2010	July 2009	Percent Change
ICE Futures Europe	15,976,074	15,769,521	1.3
ICE Futures U.S.	7,939,645	6,327,237	25.5
ICE Futures Canada	213,752	176,868	20.9
Total Futures	24,129,471	22,273,626	8.3
	7-mos	7-mos	Percent

	2010	2009	Change
ICE Futures Europe	125,369,792	94,159,478	33.1
ICE Futures U.S.	62,834,048	53,270,894	18.0
ICE Futures Canada	2,300,409	2,105,484	9.3
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Total Futures	190,504,249	149,535,856	27.4
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#### ICE Futures Open Interest

	July 31, 2010	December 31, 2009
ICE Futures Europe	3,312,918	2,647,694
ICE Futures U.S.	2,819,088	3,375,176
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ICE Futures Canada	173,536 (July 29)	118,181
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#### Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending July 2010	Three Months Ending June 2010	Three Months Ending May 2010
ICE Futures Europe	\$1.51	\$1.49	\$1.51
ICE Futures U.S. Ag	\$2.18	\$2.19	\$2.13
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ICE Futures U.S. Fin	\$0.71	\$0.71	\$0.77
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RPC is calculated by dividing transaction revenues by contract volume, and may vary based on pricing, customer and product mix.

Historical futures volume, rate per contract and OTC commission data can be found at:

<http://ir.theice.com/supplemental.cfm>

#### About IntercontinentalExchange

IntercontinentalExchange(R) (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(R) hosts trade in half of the world's crude and refined oil futures. ICE Futures U.S.(R) and ICE Futures Canada(R) list agricultural, currencies and Russell Index markets. ICE(R) 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 55 countries.

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