



# ICE REPORTS 19% ADV FUTURES GROWTH FOR AUGUST 2010; \$11.5 TRILLION CLEARED IN CDS

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ATLANTA, Sept. 2 /PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported strong futures volume growth for August 2010. Average daily volume (ADV) for ICE's futures markets was 1,197,848 contracts, up 19% from August 2009.

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Year-to-date through August 31, 2010, ADV across ICE's futures exchanges was 1,300,209 contracts, an increase of 28% compared to the same period of 2009. Total futures volume in August 2010 was 26.3 million contracts.

## August 2010 Review

- ICE Futures Europe records achieved in August:
  - o The exchange established an overall open interest record in August, along with open interest records for ICE ECX emissions futures and options and ICE WTI options.
- Open interest at ICE's CDS clearing houses surpassed \$1 trillion in August, and buy-side CDS clearing at ICE Trust crossed \$2 billion in gross notional value.
- Through August 27, ICE's CDS clearing houses have cleared \$11.5 trillion in gross notional value on a cumulative basis on 286,645 transactions. ICE currently lists 243 CDS contracts for clearing.
  - o ICE Trust U.S. (ICE Trust) has cleared \$7 trillion of gross notional value since inception, including \$409 billion in single-name CDS, resulting in open interest of \$488 billion. ICE Trust offers clearing for 35 indexes and 81 single-name instruments.
  - o ICE Clear Europe has cleared euro 3.3 trillion (\$4.5 trillion) of gross notional value since inception, including euro 512 billion in single-name CDS, resulting in euro 437 billion (\$554 billion) of open interest. ICE Clear Europe offers clearing for 26 indexes and 101 single-name instruments.
- Trading days in August 2010:
  - o ICE Futures Europe: 22
  - o ICE Futures U.S.: 22
  - o ICE Futures Canada: 21
  - o Chicago Climate Futures Exchange: 22

## ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV	ADV	ADV % Change
	August 2010	August 2009	
ICE Brent Crude futures & options	378,363	265,708	42.4
ICE Gasoil futures & options	179,673	128,052	40.3
ICE WTI Crude futures & options	203,353	189,538	7.3
ICE ECX emissions futures & options	17,941	13,495	32.9

Other futures contracts (1)	15,783	10,559	49.5
TOTAL ICE FUTURES EUROPE	795,113	607,352	30.9
Index futures & options (2)	154,012	132,842	15.9
Sugar No. 11 futures & options	121,465	189,682	-36.0
Other agricultural commodity contracts (3)	89,135	57,464	55.1
Currency futures and options contracts (4)	23,562	11,562	103.8
TOTAL ICE FUTURES U.S.	388,174	391,550	-0.9
TOTAL ICE FUTURES CANADA & CCFE(5)	14,561	9,863	47.6
TOTAL FUTURES CONTRACTS	1,197,848	1,008,765	18.7

(1) "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.

(2) "Index futures & options" includes Russell 2000<sup>®</sup> mini futures and options and futures for the Russell 1000<sup>®</sup> 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.

(5) ICE acquired Chicago Climate Futures Exchange (CCFE) on July 8, 2010. Prior-year amounts do not include CCFE volume and percentage change does not include CCFE prior-year volume.

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

	8-mos 2010	8-mos 2009	Percent Change
ICE Futures Europe	855,463	632,626	35.2
ICE Futures U.S.	427,388	368,224	16.1
ICE Futures Canada & CCFE	17,358	13,789	25.9
Total Futures	1,300,209	1,014,639	28.1

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

	August 2010	August 2009	Percent Change
ICE Futures Europe	17,492,480	12,754,390	37.1
ICE Futures U.S.	8,539,824	8,222,549	3.9

ICE Futures Canada & CCFE	306,632	197,253	55.5
Total Futures	26,338,936	21,174,192	24.4
	8-mos 2010	8-mos 2009	Percent Change
ICE Futures Europe	142,862,272	106,913,868	33.6
ICE Futures U.S.	71,373,872	61,493,443	16.1
ICE Futures Canada & CCFE	2,902,431	2,302,737	26.0
Total Futures	217,138,575	170,710,048	27.2

#### ICE Futures Open Interest

	August 31, 2010	December 31, 2009
ICE Futures Europe	3,422,451	2,647,694
ICE Futures U.S.	3,010,729	3,375,176
ICE Futures Canada & CCFE	321,291	118,181

Prior-year amounts do not include CCFE volume and percentage change does not include CCFE prior-year volume.

#### Rolling Three-Month Average Rate perContract (RPC)

Product Line	Three Months Ending August 2010	Three Months Ending July 2010	Three Months Ending June 2010
ICE Futures Europe	\$1.52	\$1.51	\$1.49
ICE Futures U.S. Ag	\$2.18	\$2.18	\$2.19
ICE Futures U.S. Fin	\$0.73	\$0.71	\$0.71

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® (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 55 countries. [www.theice.com](http://www.theice.com)

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