

**2007 Total Trading Volumes from U.S. Terminals on ICE  
(All Quarters)**

	Volume from All Terminals	Volume from U.S. Terminals	Percentage from U.S. Terminals
ICE WTI Futures (Q1-Q4)	48,682,720	31,225,943	64.1%
ICE HO Futures (Q1-Q4)	191,523	126,336	66.0%
ICE RBOB Gasoline Futures (Q1-Q4)	14,470	9,150	63.2%
<b>Total WTI + HO + RBOB (Q1-Q4)</b>	<b>48,888,713</b>	<b>31,361,429</b>	<b>64.1%</b>

**2007 Trading Volumes from U.S. Terminals on ICE by Quarter**

	Quarter	Volume from All Terminals	Volume from U.S. Terminals	Percentage from U.S. Terminals
ICE WTI Futures	1	12,232,730	6,723,712	55.0%
ICE WTI Futures	2	11,396,272	7,181,216	63.0%
ICE WTI Futures	3	12,680,630	8,788,630	69.3%
ICE WTI Futures	4	12,373,088	8,532,385	69.0%
<b>ICE WTI Futures Total</b>		<b>48,682,720</b>	<b>31,225,943</b>	<b>64.1%</b>
ICE Heating Oil Futures	1	75,930	43,030	56.7%
ICE Heating Oil Futures	2	46,862	28,954	61.8%
ICE Heating Oil Futures	3	39,493	32,570	82.5%
ICE Heating Oil Futures	4	29,238	21,782	74.5%
<b>ICE Heating Oil Futures Total</b>		<b>191,523</b>	<b>126,336</b>	<b>66.0%</b>
ICE RBOB Gasoline Futures	1	1,144	137	12.0%
ICE RBOB Gasoline Futures	2	420	216	51.4%
ICE RBOB Gasoline Futures	3	7,144	5,141	72.0%
ICE RBOB Gasoline Futures	4	5,762	3,656	63.5%
<b>ICE RBOB Futures Total</b>		<b>14,470</b>	<b>9,150</b>	<b>63.2%</b>

Annex 1

Trading volume statistics for the Period - Q1 2007 (01 January - 31 March 2007)

Product	Volume from All Terminals	Volume from U.S. Terminals[1]	Percentage from U.S. Terminals	Total Volume[2]
ICE Brent Futures	13,766,406	4,819,876	35.0%	14,925,813
ICE Gasoil Futures	5,215,001	1,223,525	23.5%	5,634,798
ICE WTI Futures	12,232,730	6,723,712	55.0%	12,804,675
ICE Heating Oil Futures	75,930	43,030	56.7%	75,930
ICE RBOB Gasoline Futures	1,144	137	12.0%	1,144
ICE Richards Bay Coal Futures	15	0	0.0%	15
ICE Rotterdam Coal Futures	885	165	18.6%	1,180
ICE UK Natural Gas Futures	225,425	90,100	40.0%	275,825
ICE UK Electricity Futures (power)	430	20	4.7%	1,700
ICE ECX CFI Futures (emissions)	70,237	6,596	9.4%	192,557
ICE Brent Options	2,532	1	0.0%	17,152
ICE Gasoil Options	3,345	205	6.1%	36,767
ICE ECX CFI Options (emissions)	450	0	0.0%	5,265

[1] Specifically USA-based ICE Futures Members or USA-based RIs registered to UK-based ICE Future

[2] Total Volume includes Exchange for Physical, Exchange for Swap and Block Trades.

Annex 1

Trading volume statistics for the Period - Q2 2007 (01 April - 30 June 2007)

Product	Volume from All Terminals	Volume from U.S. Terminals <sup>[1]</sup>	Percentage from U.S. Terminals	Total Volume <sup>[2]</sup>
ICE Brent Futures	13,384,719	5,220,047	39.0%	14,637,211
ICE Gasoil Futures	4,917,149	1,301,567	26.5%	5,333,931
ICE WTI Futures	11,396,272	7,181,216	63.0%	12,180,719
ICE Middle Eastern Sour Crude futures	74,080	23,370	31.5%	74,105
ICE Heating Oil Futures	46,862	28,954	61.8%	48,953
ICE RBOB Gasoline Futures	420	216	51.4%	755
ICE Richards Bay Coal Futures	135	0	0.0%	290
ICE Rotterdam Coal Futures	2,050	240	11.7%	2,585
ICE UK Natural Gas Futures	203,310	68,320	33.6%	258,135
ICE UK Electricity Futures (power)	60	0	0.0%	550
ICE ECX CFI Futures (emissions)	92,235	8,129	8.8%	222,495
ICE Brent Options	1,537	0	0.0%	14,579
ICE Gasoil Options	3,804	110	2.9%	37,476
ICE WTI Options	2,341	1,452	62.0%	4,251
ICE ECX CFI Options (emissions)	1,050	0	0.0%	5,875

<sup>[1]</sup> Specifically USA-based ICE Futures Members or USA-based RIs registered to UK-based ICE Futures Members.  
<sup>[2]</sup> Total Volume includes Exchange for Physical, Exchange for Swap and Block Trades.

## Annex 1

### Trading volume statistics for the Period - Q3 2007 (01 July - 30 Sept 2007)

Product	Volume from All Terminals	Volume from U.S. Terminals <sup>[1]</sup>	Percentage from U.S. Terminals	Total Volume <sup>[2]</sup>
ICE Brent Futures	14,002,969	5,994,449	42.8%	15,087,012
ICE Gasoil Futures	6,075,356	1,719,848	28.3%	6,606,884
ICE WTI Futures	12,680,630	8,788,630	69.3%	13,352,974
ICE Middle Eastern Sour Crude futures	14,176	2,778	19.6%	14,626
ICE Heating Oil Futures	39,493	32,570	82.5%	41,058
ICE RBOB Gasoline Futures	7,144	5,141	72.0%	7,144
ICE Richards Bay Coal Futures	180	0	0.0%	470
ICE Rotterdam Coal Futures	1,440	60	4.2%	2,395
ICE UK Natural Gas Futures	330,210	221,050	66.9%	378,540
ICE UK Electricity Futures (power)	10	0	0.0%	700
ICE ECX CFI Futures (emissions)	116,698	6,597	5.7%	302,198
ICE Brent Options	2,295	0	0.0%	30,060
ICE Gasoil Options	2,808	10	0.4%	59,250
ICE WTI Options	3,881	1,770	45.6%	5,163
ICE ECX CFI Options (emissions)	1,905	30	1.6%	26,440
<b>Totals</b>	<b>33,279,195</b>	<b>16,772,933</b>		<b>35,914,914</b>

[1] Specifically USA-based ICE Futures Members or USA-based RIs registered to UK-based ICE Futures Members.

[2] Total Volume includes Exchange for Physical, Exchange for Swap and Block Trades.

## Annex 1

### Trading volume statistics for the Period - Q4 2007 (01 October - 31 December 2007)

Product	Volume from All Terminals	Volume from U.S. Terminals[1]	Percentage from U.S. Terminals	Total Volume[2]
ICE Brent Futures	14,058,629	6,835,095	48.6%	15,078,917
ICE Gasoil Futures	6,439,492	1,799,438	27.9%	6,934,271
ICE WTI Futures	12,373,088	8,532,385	69.0%	13,049,994
ICE Middle Eastern Sour Crude futures	6,483	755	11.6%	6,633
ICE Heating Oil Futures	29,238	21,782	74.5%	39,131
ICE RBOB Gasoline Futures	5,762	3,656	63.5%	5,762
ICE Richards Bay Coal Futures	180	0	0.0%	470
ICE Rotterdam Coal Futures	1,250	0	0.0%	2,675
ICE UK Natural Gas Futures	273,490	139,560	51.0%	320,435
ICE UK Electricity Futures (power)	0	0	0.0%	495
ICE ECX CFI Futures (emissions)	93,181	9,627	10.3%	263,530
ICE Brent Options	101	0	0.0%	12,265
ICE Gasoil Options	249	1	0.4%	25,770
ICE WTI Options	490	445	90.8%	1,002
ICE ECX CFI Options (emissions)	6,726	0	0.0%	19,961
<b>Totals</b>	<b>33,288,359</b>	<b>17,342,743</b>		<b>35,761,311</b>

[1] Specifically USA-based ICE Futures Members or USA-based RTs registered to UK-based ICE Futures Members.

[2] Total Volume includes Exchange for Physical, Exchange for Swap and Block Trades.

## Annex 1

### Trading volume statistics for the Period - Q1 2008 (01 January - 31 March 2008)

Product	Volume from All Terminals	Volume from U.S. Terminals <sup>[1]</sup>	Percentage from Total Volume <sup>[2]</sup>	U.S. Terminals
ICE Brent Futures	15,642,160	6,816,025	43.6%	16,740,079
ICE Gasoil Futures	6,842,075	1,722,949	25.2%	7,283,503
ICE WTI Futures	13,183,524	7,935,547	60.2%	13,903,080
ICE Heating Oil Futures	29,671	19,906	67.1%	31,436
ICE Middle Eastern Sour Crude futures	184	30	16.3%	184
ICE RBOB Gasoline Futures	11,519	3,899	33.8%	11,756
ICE Richards Bay Coal Futures	1,350	0	0.0%	2,080
ICE Rotterdam Coal Futures	2,820	0	0.0%	4,960
ICE UK Natural Gas Futures	265,780	108,675	40.9%	309,545
ICE UK Electricity Futures (power)	0	0	0.0%	10
ICE ECX CFI Futures (emissions)	151,017	23,956	15.9%	346,979
ICE ECX CFI CER Futures*	3,249	33	1.0%	8,589
ICE ECX CFI Options (emissions)	25,000	65	0.3%	83,015
ICE Brent Options	116	0	0.0%	6,396
ICE WTI Options	1,206	991	82.2%	4,248
ICE Gasoil Options	90	90	100.0%	40,971
<b>Totals</b>	<b>36,159,671</b>	<b>16,632,073</b>		<b>38,735,860</b>

<sup>[1]</sup> Specifically USA-based ICE Futures Members or USA-based RIs registered to UK-based ICE Futures Members.

<sup>[2]</sup> Total Volume includes Exchange for Physical, Exchange for Swap and Block Trades.

\* Launched on 14 March 2008

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**ICE**

Richard A. Shilts  
Director,  
Division of Market Oversight  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, N.W.  
Washington, D.C. 20581  
USA

08 January 2008

Dear Mr. Shilts

**Trading volume statistics for 01 October – 31 December 2007**

Under the conditions of the original CFTC no-action relief which was granted on 12 November 1999 thereby permitting the Exchange to make available its Natural Gas futures contracts on the ETS Platform, among others, the Exchange was required to satisfy the following condition:

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*"For each contract available to be traded through ETS, the total trade volume originating from ETS terminals assigned to each of the [Exchange]'s members in the US compared with total trade worldwide volume for such products through ETS and the total worldwide trade volume for such products traded on the [Exchange] generally."*

Please find attached:

- Annex 1        a table setting out the trading volumes in all of the ICE Futures' contracts which, for the period 01 October to 31 December 2007 shows: (1) the total trade volume originating from electronic trading devices providing access to the trading system in the US, (2) the total trade volume for such products traded through the trading system worldwide, and (3) the total trade volume for such products generally, using the standardised format; and
- Annex 2        a list of the names, NFA ID numbers, and addresses of Members having direct access to the platform through terminals located in USA.

This information will also be submitted electronically to [dmoletters@cftc.gov](mailto:dmoletters@cftc.gov).

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Please do not hesitate to contact me on +44 (0)20 7265 5729 should you have any questions on the statistics provided.

Yours sincerely,

A handwritten signature in black ink, appearing to read 'M. Woodward', with a long horizontal flourish extending to the right.

**Mark Woodward**  
**Regulation and Compliance Policy Manager**

cc: Duane C Andresen, Special Counsel

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