ICE REPORTS DAILY FUTURES VOLUME FOR JANUARY; $27 TRILLION CLEARED IN CDS GLOBALLY TO DATE

Released : 02 February 2012

ATLANTA, Feb. 2, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported a 6% decline in futures volume and improved revenue capture for January 2012. ICE's average daily volume (ADV) was 1.49 million contracts compared to 1.58 million contracts in the prior January. Total futures volume in January 2012 was 29.8 million contracts.

(Logo: **http://photos.prnewswire.com/prnh/20090727/CL51999LOGO**)

January 2012 Review

- ICE Futures Europe records:
  - Monthly volume and ADV records were established for ICE Heating Oil futures, ICE Dutch TTF Gas futures and ICE Brent options. ICE Natural Gas futures set a monthly ADV record of 35,756 contracts.
  - ICE Brent Crude futures reached a record open interest level of 1,010,088 contracts on January 27. Open interest records were also established for ICE Low Sulphur Gasoil futures, ICE Coal Rotterdam futures and options and European natural gas futures and options contracts.
- The Securities and Exchange Commission (SEC) approved and Commodity Futures Trading Commission (CFTC) certified **portfolio margining** benefits for clearing participants' proprietary positions at ICE Clear Credit.
- **ICE Futures Canada** announced the successful introduction of its new milling wheat futures contract.
- Open interest in CCFE's contracts began transitioning to ICE's OTC market following the introduction of new forward contracts in the third quarter of 2011.
- Through January 27, ICE's CDS clearing houses have cleared $27.0 trillion in gross notional value on a cumulative basis across 786,531 transactions. ICE currently lists 337 CDS contracts for clearing.
  - **ICE Clear Credit** has cleared $15.7 trillion of gross notional value since inception, including $1.3 trillion in single-name CDS, resulting in open interest of $827 billion. ICE Clear Credit offers clearing for 42 indexes and 132 corporate single-name contracts and four Latin American sovereign single-name contracts.
  - **ICE Clear Europe** has cleared euro 8.3 trillion ($11.4 trillion) of gross notional value since inception, including euro 1.2 trillion ($1.6 trillion) in single-name CDS, resulting in euro 550 billion ($721 billion) of open interest. ICE Clear Europe offers clearing for 38 indexes and 121 single-name contracts.
- Trading days in January 2012:
  - ICE Futures Europe: 20
  - ICE Futures U.S.: 20
  - ICE Futures Canada: 21
  - Chicago Climate Futures Exchange: 20

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV January 2012	ADV January 2011	ADV % Change
ICE Brent Crude futures & options	576,497	539,372	6.9
ICE Gasoil futures & options	290,037	265,327	9.3
ICE WTI Crude futures & options	157,027	326,694	-51.9
ICE ECX emissions futures & options	32,353	22,054	46.7
Other futures & options contracts (1)	57,368	23,096	148.4
TOTAL ICE FUTURES EUROPE	**1,113,282**	**1,176,543**	**-5.4**
Index futures & options (2)	120,068	125,495	-4.3
Sugar No. 11 futures & options	120,995	135,453	-10.7
Other agricultural commodity contracts (3)	88,525	91,489	-3.2
Currency futures and options contracts (4)	25,818	30,720	-16.0
TOTAL ICE FUTURES U.S.	**355,406**	**383,157**	**-7.2**
TOTAL ICE FUTURES CANADA & CCFE	**18,964**	**18,527**	**2.4**
TOTAL FUTURES CONTRACTS	**1,487,652**	**1,578,227**	**-5.7**

(1) "Other futures & options contracts" include ICE UK Natural Gas futures; ICE Coal futures; ICE Dutch TTF and German Natural Gas futures; ICE UK Electricity futures; ICE Heating Oil futures; ICE Unleaded Gasoline Blendstock (RBOB) futures; and Coal and Natural Gas options.

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

ICE Futures Monthly Volume

	January 2012	January 2011	Percent Change
ICE Futures Europe	22,265,632	23,530,865	-5.4
ICE Futures U.S.	7,108,113	7,663,134	-7.2
ICE Futures Canada & CCFE	397,478	370,533	7.3
Total Futures Volume	**29,771,223**	**31,564,532**	**-5.7**

ICE Futures Open Interest

	January 31, 2012	December 31, 2011
ICE Futures Europe	4,346,933	3,905,986
ICE Futures U.S.	2,970,717	2,680,454
ICE Futures Canada & CCFE	187,242	170,894

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending January 2012	Three Months Ending December 2011	Three Months Ending November 2011
ICE Futures Europe	$1.62	$1.61	$1.58
ICE Futures U.S. Ag	$2.55	$2.46	$2.43
ICE Futures U.S. Fin	$0.90	$0.87	$0.86

RPC is calculated by dividing transaction revenues by contract volume, and may vary based on pricing, customer and product mix.

Historical futures volume 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 70 countries. **www.theice.com**

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SOURCE IntercontinentalExchange