



ICE REPORTS 16% INCREASE IN AVERAGE DAILY FUTURES VOLUME FOR MARCH; RECORD QUARTERLY FUTURES VOLUME, ADV AND OTC COMMISSIONS

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ATLANTA, April 4, 2011 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported record futures volume and average daily volume (ADV) for the first quarter of 2011. Futures ADV increased 24% in the first quarter of 2011, including year-over-year growth of 16% for the month of March 2011. ICE also achieved record average daily commissions (ADC) of \$1.63 million in its OTC energy business during the first quarter of 2011, an increase of 19% from the prior first quarter.

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

Global Futures Exchanges

ICE operates four regulated futures exchanges: ICE Futures Europe, ICE Futures U.S., ICE Futures Canada and the Chicago Climate Futures Exchange (CCFE).

- March 2011 volume across all ICE futures exchanges increased 16% from March 2010, to 34,371,954 contracts, the third consecutive monthly volume record. ICE Futures Europe also established a third consecutive monthly volume record of 24,280,517 contracts. ADV at ICE Futures Europe was 1,055,675 contracts, an increase of 26% over March 2010. ADV at ICE Futures U.S. declined 3% to 422,741 contracts.
- First quarter 2011 ADV for all ICE futures contracts grew 24% from the prior first quarter to a record 1,596,165 contracts, including record ADV of 1,151,645 contracts at ICE Futures Europe. Volume across the exchanges increased 26% to a record 98,962,267 contracts in the quarter.

Energy and Credit OTC Transaction Revenues

- First quarter 2011 ADC for ICE's OTC energy business were a record \$1.63 million, up 19% from the first quarter of 2010.
- Revenues from ICE's credit default swap (CDS) trade execution, processing and clearing totaled \$39 million, down 9% from the first quarter of 2010 and up 4% from the fourth quarter of 2010, including \$13 million from CDS clearing.

Operating and Financial Guidance Update

- ICE expects acquisition-related transaction costs for the three months ended March 31, 2011 in the range of \$3 million to \$4 million. These costs relate to external direct investment banking, legal, accounting and tax transaction costs incurred for the potential acquisition of NYSE Euronext, as well as costs incurred for other potential transactions and strategic opportunities.

March 2011 Review

- ICE Futures Europe records:
 - o The ICE Brent and Gasoil futures contracts established monthly volume records of 11,120,576 and 6,638,953 contracts, respectively.
 - o The ICE U.K. National Balancing Point (NBP) Natural Gas futures

- contract established monthly volume and ADV records of 695,410 and 30,235, respectively.
- o The ICE Gasoil futures contract established a daily volume record of 523,053 contracts on March 16.
- o The ECX EUA futures contract established a daily volume a record of 52,645 on March 16.
- o The ICE U.K. NBP Natural Gas futures contract established a daily volume record of 56,380 contracts on March 14.
- ICE Futures U.S. records:
 - o USDX futures established a monthly record of 729,472 contracts.
 - o The Russell 1000 Value Index mini futures established a monthly record of 11,833 contracts.
- ICE Futures Europe announced the availability of its products in Brazil following authorization by Brazilian financial regulator Comissao de Valores Mobiliarios (CVM).
- ICE announced the appointment of Senator Judd Gregg to the IntercontinentalExchange Board of Directors.
- Creditex introduced electronic trading for the most liquid CDX indexes on March 7.
- ICE Futures Europe announced the first trade of the ICE U.K. NBP Natural Gas options contract on March 8.
- ICE Futures Europe introduced the first Brent Crude cracks to U.S.-refined products on March 14.
- ICE announced the April 4 launch of 15 cleared OTC global oil products.
- ICE extended its exclusive license for Russell® indexes, as well as an expansion of the agreement to include international indexes.
- ICE announced the April 18 introduction of clearing for freight and iron ore swaps.
- Through March 25, ICE's CDS clearing houses have cleared \$16.7 trillion in gross notional value on a cumulative basis across 453,238 transactions. ICE currently lists 276 CDS contracts for clearing.
 - o ICE Trust U.S. (ICE Trust) reached \$10 trillion in gross notional value cleared during the week ending March 25, including \$708 billion in single-name CDS, resulting in open interest of \$552 billion. ICE Trust offers clearing for 42 indexes and 99 single-name contracts.
 - o ICE Clear Europe has cleared euro 5.0 trillion (\$6.7 trillion) of gross notional value since inception, including euro 785 billion (\$1 trillion) in single-name CDS, resulting in euro 497 billion (\$702 billion) of open interest. ICE Clear Europe offers clearing for 34 indexes and 101 single-name contracts.
- Trading days in March 2011:
 - o ICE Futures Europe: 23
 - o ICE Futures U.S.: 23
 - o ICE Futures Canada: 23
 - o Chicago Climate Futures Exchange: 23

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV	ADV	ADV
	March 2011	March 2010	% Change
ICE Brent Crude futures & options	489,899	403,511	21.4
ICE Gasoil futures & options	290,301	222,482	30.5
ICE WTI Crude futures & options	204,367	172,862	18.2
ICE ECX emissions futures & options	33,371	20,715	61.1
Other futures contracts (1)	37,737	20,082	87.9
TOTAL ICE FUTURES EUROPE	1,055,675	839,652	25.7

Index futures & options (2)	187,284	165,758	13.0
Sugar No. 11 futures & options	103,473	167,309	-38.2
Other agricultural commodity contracts (3)	90,985	64,649	40.7
Currency futures and options contracts (4)	40,999	36,814	11.4
TOTAL ICE FUTURES U.S.	422,741	434,530	-2.7
TOTAL ICE FUTURES CANADA & CCFE(5)	16,017	12,548	27.6
TOTAL FUTURES CONTRACTS	1,494,433	1,286,730	16.1

(1) "Other futures 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; and ICE Unleaded Gasoline Blendstock (RBOB) futures

(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.

(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 First Quarter ADV

	1Q2011	1Q2010	Percent Change
ICE Futures Europe	1,151,645	847,540	35.9
ICE Futures U.S.	424,331	427,281	-0.7
ICE Futures Canada & CCFE*	20,189	14,339	40.8
Total Futures	1,596,165	1,289,160	23.8

ICE Futures Monthly and Quarterly Volume

	March 2011	March 2010	Percent Change
ICE Futures Europe	24,280,517	19,311,987	25.7
ICE Futures U.S.	9,723,050	9,994,181	-2.7
ICE Futures Canada & CCFE*	368,387	288,608	27.6

Total Futures	34,371,954	29,594,776	16.1
	1Q2011	1Q2010	Percent Change
ICE Futures Europe	71,402,007	51,699,916	38.1
ICE Futures U.S.	26,308,504	26,064,120	0.9
ICE Futures Canada & CCFE*	1,251,756	888,999	40.8
Total Futures	98,962,267	78,653,035	25.8

*ICE acquired 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 Open Interest

	March 31, 2011	December 31, 2010
ICE Futures Europe	3,904,407	3,329,205
ICE Futures U.S.	3,095,151	3,325,618
ICE Futures Canada & CCFE	270,036	283,246

Rolling Three-Month Average Rate per Contract (RPC)

	Three Months	Three Months	Three Months
	Ending	Ending	Ending
Product Line	March 2011	February 2011	January 2011
ICE Futures Europe	\$1.55	\$1.50	\$1.53
ICE Futures U.S. Ag	\$2.15	\$2.08	\$2.06
ICE Futures U.S. Fin	\$1.03	\$1.00	\$0.94

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

ICE OTC Transaction & Clearing Revenues

	1Q2011	4Q2010	3Q2010
OTC Energy ADC	\$1.63 million	\$1.33 million	\$1.36 million
CDS Execution & Clearing	\$39 million	\$38 million	\$42 million

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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