ICE REPORTS RECORD FUTURES VOLUME IN 2011, ADV UP 16%; 2011 OTC ENERGY ADC UP 15% TO A RECORD $1.6 MILLION; $26.2 TRILLION CLEARED IN CDS, RECORD ANNUAL CDS REVENUES

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ATLANTA, Jan. 4, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported record annual futures volume and average daily volume for 2011. ICE's OTC energy and credit markets also produced record average daily commissions (ADC) and credit default swap (CDS) revenues, respectively.

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

Said ICE Chairman and CEO, Jeffrey C. Sprecher: "During 2011, ICE's markets, clearing and technology played an increasingly important role as participants required more transparency, automation and risk management. ICE Brent Crude and Gasoil are widely recognized as leading oil benchmarks, and we continued to expand our OTC energy and credit businesses while investing in new geographies and products."

Global Futures Exchanges

ICE operates three major regulated futures exchanges: ICE Futures Europe, ICE Futures U.S. and ICE Futures Canada.

- Average daily volume (ADV) for December 2011 was 1,097,009 contracts, down 1% over the prior December.
- ICE's fourth quarter 2011 ADV increased 12% to 1,423,504 contracts compared to the prior fourth quarter.
- ICE's 2011 ADV was a record 1,512,610 contracts, up 16% from 2010. ICE Futures Europe and ICE Futures Canada established their fourteenthand third consecutive annual volume records, respectively.

Energy and Credit OTC Transaction Revenues

- Fourth quarter ADC for ICE's OTC energy business were $1.6 million, up 21% from the prior fourth quarter.
- ADC for 2011 were $1.6 million, up 15% from 2010.
- Fourth quarter revenues from ICE's CDS trade execution, processing and clearing operations totaled $41 million, compared to $38 million in the fourth quarter of 2010. Fourth quarter CDS clearing revenues were $18 million compared to $15 million in the fourth quarter of 2010.
- CDS revenues were a record $167 million for the full year 2011, compared to revenues of $166 million in 2010.

December 2011 Review

- ICE Futures Europe records:
  - Open interest records were established for ICE Natural Gas futures and options, ICE Brent NX and ICE Coal Rotterdam futures and a variety of other emissions futures and options contracts.
- ICE was recognized for its leading global role in emissions by Environmental Finance and Carbon Finance Magazine.
- Through December 30, ICE's CDS clearing houses have cleared $26.2 trillion in gross notional value on a cumulative basis across 761,328 transactions. ICE currently lists 338 CDS contracts for clearing.
  - **ICE Clear Credit** has cleared $15.2 trillion of gross notional value since inception, including $1.3 trillion in single-name CDS, resulting in open interest of $813 billion. ICE Clear Credit offers clearing for 43 indexes and 132 corporate single-name contracts and four Latin American sovereign single-name contracts.
  - **ICE Clear Europe** has cleared euro 8.0 trillion ($11.0 trillion) of gross notional value since inception, including euro 1.1 trillion ($1.6 trillion) in single-name CDS, resulting in euro 567 billion ($734 billion) of open interest. ICE Clear Europe offers clearing for 38 indexes and 121 single-name contracts.
- Trading days in December 2011:
  - ICE Futures Europe: 21
  - ICE Futures U.S.: 21
  - ICE Futures Canada: 20
  - Chicago Climate Futures Exchange: 21

2011 Review

First Quarter 2011 Highlights

- Record total ADV across all exchanges, including a record quarterly ADV at ICE Futures Europe.
- ICE Brent Crude and ICE Gas Oil futures set consecutive monthly volume records.
- Cumulative CDS volume cleared by ICE reached $15 trillion in gross notional cleared in January.
- ICE acquired Ballista Securities in February.
- Creditex **introduced electronic trading** for the most liquid CDS indexes (CDX) in March.
- ICE extended its exclusive license for the Russell Index® futures to 2017.

Second Quarter 2011 Highlights

- ICE Brent, Heating Oil, RBOB Gasoline, Emissions, Cocoa and USDX futures and several oil options and cocoa option contracts established monthly volume records.
- ICE Link introduced the **Affirmed=Cleared (A=C)** interdealer workflow, enabling same-day CDS clearing.
- ICE introduced more than 130 new cleared OTC energy contracts.

Third Quarter 2011 Highlights

- ICE Brent Crude and Heating Oil futures established monthly ADV records while the U.S. Dollar Index futures contract set a monthly volume record in September.
- ICE announced the launch of BRIX, Brazil's first electric power marketplace, with 30 market participants.
- ICE made a strategic **investment** in Cetip, Brazil's leader in custody and settlement, with a 12.4% stake.
- ICE Clear Credit transitioned to a CFTC-regulated Derivatives Clearing Organization (DCO) and SEC-regulated Securities Clearing Agency.
- ICE Futures Europe introduced Low Sulphur Gasoil futures and options.
- The U.S. Patent and Trademark Office awarded ICE a patent for its electronic trade confirmation service eConfirm.
- ICE introduced over 35 OTC energy and emissions contracts.

Fourth Quarter 2011 Highlights

- Exchange-wide open interest records were established at ICE Futures Europe in October and November.
- ICE Clear Credit began clearing CDS for four Latin American countries, becoming the first clearing house to clear sovereign CDS.
- ICE Futures Canada announced it will introduce new futures contracts for wheat and barley on January 23.
- Brent crude was added to the Dow Jones-UBS Commodity Index.
- **ICE Brent NX (New Expiry)** futures began trading on December 5.
- Cumulative CDS volume cleared exceeded $25 trillion in gross notional value in November.
- An application was submitted to the CFTC to register ICE Trade Vault as a swap data repository.
- More than 50 new cleared OTC energy swaps were introduced, bringing the total to over 600 energy contracts cleared.

ICE Futures Contracts & Markets Monthly ADV			
Product Line	**ADV December 2011**	**ADV December 2010**	**ADV % Change**
ICE Brent Crude futures & options	382,261	354,968	7.7
ICE Gasoil futures & options	190,188	179,808	5.8
ICE WTI Crude futures & options	107,673	182,302	-40.9
ICE ECX emissions futures & options	31,281	19,572	59.8
Other futures & options contracts (1)	32,054	16,914	89.5
TOTAL ICE FUTURES EUROPE	**743,457**	**753,564**	**-1.3**
Index futures & options (2)	173,092	131,971	31.2
Sugar No. 11 futures & options	71,743	101,367	-29.2
Other agricultural commodity contracts (3)	55,602	69,164	-19.6
Currency futures and options contracts (4)	32,313	30,172	7.1
TOTAL ICE FUTURES U.S.	**332,750**	**332,674**	**-**
TOTAL ICE FUTURES CANADA & CCFE	**20,802**	**25,081**	**-17.1**
TOTAL FUTURES CONTRACTS	**1,097,009**	**1,111,319**	**-1.3**

(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; 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 Fourth Quarter 2011 and Year-to-Date ADV			
	4Q2011	**4Q2010**	**Percent Change**
ICE Futures Europe	1,037,484	847,948	22.4
ICE Futures U.S.	365,637	394,519	-7.3
ICE Futures Canada & CCFE	20,383	22,921	-11.1
Total Futures ADV	**1,423,504**	**1,265,388**	**12.5**
	12-mos 2011	**12-mos 2010**	**Percent Change**
ICE Futures Europe	1,067,436	861,872	23.9
ICE Futures U.S.	425,744	425,782	-
ICE Futures Canada & CCFE*	19,430	17,899	8.6
Total Futures ADV	**1,512,610**	**1,305,553**	**15.9**

*ICE acquired CCFE on July 8, 2010. Prior year amounts do not include CCFE volume prior to that date.

ICE Futures Monthly, Quarterly and Year-to-Date Volume			
	December 2011	**December 2010**	**Percent Change**
ICE Futures Europe	15,612,592	16,578,411	-5.8
ICE Futures U.S.	6,987,753	7,318,841	-4.5
ICE Futures Canada & CCFE	416,189	528,173	-21.2
Total Futures Volume	**23,016,534**	**24,425,425**	**-5.8**
	4Q2011	**4Q2010**	**Percent Change**
ICE Futures Europe	65,361,489	54,268,699	20.4
ICE Futures U.S.	23,035,160	25,249,195	-8.8
ICE Futures Canada & CCFE	1,243,789	1,424,129	-12.7
Total Futures Volume	**89,640,438**	**80,942,023**	**10.7**
	12-mos 2011	**12-mos 2010**	**Percent Change**
ICE Futures Europe	268,993,920	217,191,785	23.9
ICE Futures U.S.	107,287,467	107,297,161	-
ICE Futures Canada & CCFE*	4,839,081	4,475,914	8.1
Total Futures Volume	**381,120,468**	**328,964,860**	**15.9**

*ICE acquired CCFE on July 8, 2010. Prior year amounts do not include CCFE volume prior to that date.

ICE Futures Open Interest		
	December 31, 2011	December 31, 2010
ICE Futures Europe	3,905,986	3,329,205
ICE Futures U.S.	2,680,454	3,325,618
ICE Futures Canada & CCFE	170,894	283,246

Rolling Three-Month Average Rate per Contract (RPC)			
Product Line	Three Months Ending December 2011	Three Months Ending November 2011	Three Months Ending October 2011
ICE Futures Europe	$1.61	$1.58	$1.55
ICE Futures U.S. Ag	$2.46	$2.43	$2.39
ICE Futures U.S. Fin	$0.87	$0.86	$0.81

ICE OTC Transaction & Clearing Revenues			
	4Q2011	3Q2011	2Q2011
OTC Energy ADC	$1.61 million	$1.55 million	$1.53 million
CDS Execution & Clearing	$41 million	$46 million	$41 million

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 70 countries. **www.theice.com**

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