ICE REPORTS 24% INCREASE IN JUNE FUTURES ADV; RECORD VOLUME AT ICE FUTURES EUROPE AND ICE FUTURES U.S.; OTC ENERGY AVERAGE DAILY COMMISSIONS RISE 7% IN SECOND QUARTER

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ATLANTA, July 5, 2011 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported activity for June and the second quarter of 2011. ICE's futures average daily volume (ADV) increased 5% in the second quarter of 2011 over the prior year, and grew 24% for the month of June 2011 compared to June 2010. ICE's OTC energy average daily commissions (ADC) were $1.53 million for the second quarter, up 7% from the prior second quarter.

Global Futures Exchanges

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

- June 2011 volume across ICE's futures exchanges increased 24% from the prior June, to 36,759,432 contracts. ICE Futures Europe ADV was 1,123,487 contracts, an increase of 35% over June 2010. ICE Futures U.S. ADV increased 7% to a record 526,819 contracts.
- Second quarter 2011 ADV for all ICE futures contracts grew 5% from the prior second quarter to 1,465,691 contracts, including ADV of 1,010,785 contracts for ICE Futures Europe. Total volume across all exchanges increased 5% to 92,338,472 contracts.
- ADV for the first half of 2011 for all ICE futures contracts was 1,530,385 contracts, up 14% over the first half of 2010.

Energy and Credit OTC Transaction Revenues

- Second quarter 2011 ADC for ICE's OTC energy business was $1.53 million, up 7% from the second quarter of 2010, and the second highest ADC on record.
- Revenues from ICE's credit default swap (CDS) trade execution, processing and clearing business totaled $41 million, down 5% from the second quarter of 2010 and up 5% from the first quarter of 2011, and included $17 million in CDS clearing revenues.

June and Second Quarter 2011 Review

- ICE Futures Europe records:
  - ICE Futures Europe established a monthly volume record in June of 24,716,718 contracts. ICE Brent, Heating Oil, RBOB Gasoline and Emissions futures, as well as Brent and Gas Oil options established volume records for the month.
  - On June 23, the exchange established a daily volume record of 2,093,304 contracts. Daily volume in ICE Brent Crude futures crossed one million contracts for the first time on June 23, with 1,221,190 lots traded, exceeding the May 6, 2011 record of 906,958 contracts. ICE Heating Oil, ECX EUA and CER emissions futures also established daily volume records.
  - Open interest at ICE Futures Europe was a record 3,975,691 contracts on June 30. Open interest records were established for ICE Brent, Gas Oil and Coal Richard Bay options, as well as ICE RBOB Gasoline, ECX CER and ERU futures contracts.

-- ICE Futures U.S. records:
  - o ICE Futures U.S. established monthly volume and ADV records of 11,590,012 and 526,819 contracts, respectively.
  - o ICE U.S. Dollar Index (USDX) futures established a monthly volume record of 850,244 contracts and a daily volume record of 81,814 contracts on June 9 when the notional value of USDX contracts traded exceeded $6 billion.
  - o ICE Cocoa futures established a monthly volume record of 454,217 contracts and a daily volume record of 45,697 contracts on June 7.
-- ICE Futures Europe began publishing weekly Commitments of Traders (COT) reports for its global benchmark ICE Brent Crude and ICE Gasoil futures contracts.
-- ICE Link introduced the Affirmed=Cleared (A=C) interdealer workflow, which enables same-day CDS clearing, in line with the requirements of the Dodd-Frank Act in the U.S. and the European Market Infrastructure Regulation (EMIR) proposal in Europe.
-- ICE launched 10 new foreign exchange futures contracts.
-- Through June 24, ICE's CDS clearing houses have cleared $19.5 trillion in gross notional value on a cumulative basis on 549,130 transactions. ICE currently lists 323 CDS contracts for clearing.
  - o ICE Trust U.S. has cleared $11.6 trillion of gross notional value since inception, including $951 billion in single-name CDS, resulting in open interest of $724 billion. ICE Trust offers clearing for 40 indexes and 128 single-name instruments.
  - o ICE Clear Europe has cleared Euro 5.8 trillion ($7.9 trillion) of gross notional value since inception, including Euro 933 billion in single-name CDS, resulting in Euro 549 billion ($792 billion) of open interest. ICE Clear Europe offers clearing for 34 indexes and 121 single-name instruments.
-- Trading days in June 2011:
  - o ICE Futures Europe: 22
  - o ICE Futures U.S.: 22
  - o ICE Futures Canada: 22
  - o Chicago Climate Futures Exchange: 22

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV June 2011	ADV June 2010	ADV % Change
ICE Brent Crude futures & options	600,829	379,414	58.4
ICE Gasoil futures & options	241,357	205,356	17.5
ICE WTI Crude futures & options	209,666	198,699	5.5
ICE ECX emissions futures & options	37,819	26,604	42.2
Other futures contracts (1)	33,816	21,414	57.9
TOTAL ICE FUTURES EUROPE	1,123,487	831,487	35.1
Index futures & options (2)	209,244	206,476	1.3
Sugar No. 11 futures & options	173,826	153,204	13.5
Other agricultural commodity contracts (3)	96,576	102,283	-5.6
Currency futures and options contracts (4)	47,173	30,674	53.8
TOTAL ICE FUTURES U.S.	526,819	492,637	6.9

TOTAL ICE FUTURES CANADA & CCFE (5)	20,577	24,527	-16.1
TOTAL FUTURES CONTRACTS	1,670,883	1,348,651	23.9

(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 Second Quarter 2011 and Year-to-Date ADV

	2Q2011	2Q2010	Percent Change
ICE Futures Europe	1,010,785	915,775	10.4
ICE Futures U.S.	435,542	457,624	-4.8
ICE Futures Canada & CCFE*	19,364	19,010	1.9
Total Futures	1,465,691	1,392,409	5.3
	6-mos 2011	6-mos 2010	Percent Change
ICE Futures Europe	1,080,652	882,207	22.5
ICE Futures U.S.	429,981	442,697	-2.9
ICE Futures Canada & CCFE*	19,752	16,693	18.3
Total Futures	1,530,385	1,341,597	14.1

ICE Futures Monthly, Quarterly and Year-to-Date Volume

	June 2011	June 2010	Percent Change
ICE Futures Europe	24,716,718	18,292,721	35.1
ICE Futures U.S.	11,590,012	10,837,991	6.9
ICE Futures Canada & CCFE*	452,702	539,602	-16.1
Total Futures	36,759,432	29,670,314	23.9
	2Q2011	2Q2010	Percent Change
ICE Futures Europe	63,679,439	57,693,802	10.4
ICE Futures U.S.	27,439,127	28,830,283	-4.8
ICE Futures Canada & CCFE*	1,219,906	1,197,658	1.8
Total Futures	92,338,472	87,721,743	5.3
	6-mos 2011	6-mos 2010	Percent Change
ICE Futures Europe	135,081,446	109,393,718	23.5
ICE Futures U.S.	53,747,631	54,894,403	-2.1
ICE Futures Canada & CCFE*	2,469,042	2,086,657	18.3
Total Futures	191,298,119	166,374,778	15.0

*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

	June 30, 2011	December 31, 2010
ICE Futures Europe	3,975,691	3,329,205
ICE Futures U.S.	2,685,535	3,325,618
ICE Futures Canada & CCFE	222,335	283,246

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending June 2011	Three Months Ending May 2011	Three Months Ending April 2011
ICE Futures Europe	$1.57	$1.59	$1.59
ICE Futures U.S. Ag	$2.38	$2.34	$2.26
ICE Futures U.S. Fin	$0.96	$0.98	$0.97

ICE OTC Transaction & Clearing Revenues

	2Q2011	1Q2011	4Q2010
OTC Energy ADC	$1.53 million	$1.63 million	$1.33 million
CDS Execution & Clearing	$41 million	$39 million	$38 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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