ICE REPORTS 17% INCREASE IN AVERAGE DAILY FUTURES VOLUME FOR JULY

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ATLANTA , Aug. 2, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported volume for July 2012 . Average daily volume (ADV) for ICE's futures markets was 1,529,426 contracts, an increase of 17% from July 2011 . Year-to-date through July 31 , ADV across ICE's futures exchanges was 1,582,564 contracts, an increase of 6% compared to the first seven months of 2011. Total futures volume in July 2012 was 32 million contracts, up 23% from July 2011 .

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

July 2012 Review

- ICE Futures Europe records:
  - The exchange set an open interest record of 6,125,609 contracts on July 27 , including records in Low Sulphur Gasoil, Coal and Emissions futures and Gasoil, Coal and Brent options contracts.
  - ICE Gasoil options set an ADV record of 2,434 contracts.
  - Monthly volume and ADV records were established for ICE ECX ERUs of 35,807 and 1,705 contracts, respectively, along with an open interest record of 46,358 contracts on July 27 .
- ICE Futures U.S. records:
  - Coffee options set an open interest record of 299,461 contracts on July 31 .
  - Monthly volume and ADV records were established across ICE's new grains products of 84,774 and 4,037 contracts, respectively.
- ICE's cleared **OTC energy swaps** will transition to futures in January 2013 pending regulatory approval.
- ICE Futures U.S. options on futures will **trade exclusively** on the ICE electronic trading system beginning October 22 .
- ICE Clear Credit introduced the **Emerging Markets CDS index** (CDX.EM) for buyside and dealer clients.
- The U.S. Financial Stability Oversight Council designated ICE Clear Credit a systemically **important** financial market utility.
- The European Investment Bank (EIB) chose ICE Futures Europe to **host auctions** in the sale of NER 300 EU allowances.
- ICE's instant message functionality, previously known as YellowJacket (YJ), is now available **via ICE Chat** to all WebICE users.
- Through July 27 , ICE's CDS clearing houses have cleared $33 trillion in gross notional value on a cumulative basis across 984,766 transactions. ICE currently lists 342 CDS instruments for clearing.
  - **ICE Clear Credit** has cleared $19 trillion of gross notional value since inception including $1.6 trillion in single name CDS, resulting in open interest of $828 billion . ICE Clear Credit offers clearing for 45 indexes, 132 corporate single names and four Latin American sovereign CDS.
  - **ICE Clear Europe** has cleared €10.1 trillion ($13.7 trillion) of gross notional value since inception, including €1.4 trillion ($1.9 trillion) in single-name CDS, resulting in €563 billion ($692 billion) of open interest. ICE Clear Europe offers clearing for 40 indexes and 121 single-name contracts.
- Trading days in July 2012 :
  - ICE Futures Europe : 21
  - ICE Futures U.S.: 21
  - ICE Futures Canada : 21

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV July 2012	ADV July 2011	ADV % Change
ICE Brent Crude futures & options	663,006	455,038	45.7
ICE Gasoil futures & options	268,012	213,702	25.4
ICE WTI Crude futures & options	133,064	164,384	-19.1
ICE ECX emissions futures & options	39,768	33,639	18.2
Other futures contracts (1)	50,601	38,064	32.9
TOTAL ICE FUTURES EUROPE	**1,154,451**	**904,827**	**27.6**
Index futures & options (2)	114,077	154,469	-26.1
Sugar No. 11 futures & options	133,189	122,559	8.7
Other agricultural commodity contracts (3)	87,889	75,470	16.5
Currency futures and options contracts (4)	24,416	34,772	-29.8
TOTAL ICE FUTURES U.S.	**359,571**	**387,270**	**-7.2**
TOTAL ICE FUTURES CANADA & CCFE	**15,404**	**14,008**	**10.0**
TOTAL FUTURES CONTRACTS	**1,529,426**	**1,306,105**	**17.1**

(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; 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, Sugar No. 16, Corn, Wheat and Soybeans.

(4) "Currency futures and options" include futures and options for the U.S. Dollar Index and foreign exchange.

ICE Futures Year-to-Date ADV

	7-mos 2012	7-mos 2011	Percent Change
ICE Futures Europe	1,135,555	1,056,400	7.5
ICE Futures U.S.	425,058	424,090	0.2
ICE Futures Canada & CCFE	21,951	18,960	15.8
Total Futures	**1,582,564**	**1,499,450**	**5.5**

ICE Futures Monthly and Year-to-Date Volume

	July 2012	July 2011	Percent Change
ICE Futures Europe	24,243,479	18,096,536	34.0
ICE Futures U.S.	7,550,996	7,745,409	-2.5
ICE Futures Canada & CCFE	323,487	280,152	15.5
Total Futures	**32,117,962**	**26,122,097**	**23.0**
	7-mos 2012	**7-mos 2011**	**Percent Change**
ICE Futures Europe	165,791,026	153,177,982	8.2
ICE Futures U.S.	62,058,521	61,493,040	0.9
ICE Futures Canada & CCFE	3,226,647	2,749,194	17.4
Total Futures	**231,076,194**	**217,420,216**	**6.3**

ICE Futures Open Interest

	July 31, 2012	December 31, 2011
ICE Futures Europe	6,095,612	3,905,986
ICE Futures U.S.	2,976,595	2,680,454
ICE Futures Canada & CCFE	276,215	170,894

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending July 2012	Three Months Ending June 2012	Three Months Ending May 2012
ICE Futures Europe	$1.57	$1.56	$1.55
ICE Futures U.S. Ag	$2.54	$2.63	$2.58
ICE Futures U.S. Fin	$0.92	$0.88	$0.91

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