ICE REPORTS SEPTEMBER FUTURES ADV

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ATLANTA, Oct. 2, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported futures trading volume for September and the third quarter of 2012. ICE's September average daily volume (ADV) decreased 3% compared to September 2011. Third quarter 2012 ADV declined 4% year-to-year. ICE's third quarter OTC energy average daily commissions (ADC) were $1.4 million, compared to $1.5 million in the third quarter of 2011.

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

Global Futures Exchanges

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

- September ADV across ICE's futures exchanges decreased 3% from the prior September to 1,681,581 contracts. ICE Futures Europe ADV was 1,230,369 contracts, an increase of 5% over September 2011. ICE Futures U.S. ADV decreased 19% to 432,994 contracts.
- Third quarter 2012 ADV for all ICE futures contracts declined 4% from the prior third quarter to 1,508,052 contracts.
- ADV for the first nine months of 2012 for all ICE futures contracts increased 1% to 1,563,564 contracts.

OTC Energy and Credit Transaction Revenues

- Third quarter 2012 ADC for ICE's OTC energy business was $1.4 million, down 9% from the third quarter of 2011.
- Revenues from ICE's credit default swap (CDS) trade execution, processing and clearing business totaled $33 million, compared to $46 million in the third quarter of 2011, and included $16 million in CDS clearing revenues.

Financial Updates and Guidance

- In conjunction with ICE's transition from cleared energy swaps to futures effective October 15, ICE will report October volumes on Monday, November 5th to coincide with the company's third quarter 2012 earnings release.

September 2012 Review

- ICE Futures Europe records:
  - An exchange-wide open interest record of 6,785,840 contracts was established on September 28.
  - ICE Gas Oil options, Dutch Nat Gas and Emissions ERU futures set total monthly volume and ADV contract records. ADV records were also established in ICE Heating Oil and Coal futures and ICE Brent Crude and WTI options contracts.
  - During September, open interest records were made in the following contracts: Brent Crude options (1,489,036 contracts), Emissions EUA futures (1,019,904), WTI options (510,024), Emissions CER futures (257,948), Emissions CER options (107,044), Emissions ERU futures (61,714), Coal Rotterdam futures (96,545) and Coal Rotterdam options (2,040).
- ICE Futures U.S. records:
  - Cocoa futures set an open interest record of 207,128 on September 14.
- ICE Futures Canada records:
  - The exchange established an open interest record of 303,153 contracts on September 13.
- ICE announced its **further expansion into European gas and power markets** with the agreement to acquire a majority stake in APX-ENDEX, a European derivatives and spot natural gas exchange operator.
- **ICE Clear Europe** cleared its first Liquefied Natural Gas (LNG) Cleared Swap on the Platts* Japan Korea Market (JKM).
- ICE announced the **acquisition of WhenTech**, a market leading technology, software and information provider for option market participants.
- Due to customer preference, ICE **accelerated its transition** of cleared OTC energy contracts to futures contracts to occur October 15, 2012.
- Through September 28, ICE's CDS clearing houses have cleared $34.2 trillion in gross notional value on a cumulative basis on 1,040,568 transactions. ICE currently lists 351 CDS contracts for clearing.
  - **ICE Clear Credit** has cleared $19.9 trillion in gross notional value since inception, including $1.9 trillion in single-name CDS, resulting in open interest of $822 billion. ICE Clear Credit offers clearing for 49 indexes and 133 corporate single-names and four Latin American sovereign CDS.
  - **ICE Clear Europe** has cleared €10.6 trillion ($14.3 trillion) of gross notional value since inception, including €1.4 trillion ($1.9 trillion) in single-name CDS, resulting in €571 billion ($735 billion) of open interest. ICE Clear Europe offers clearing for 44 indexes and 121 single-name instruments.

- Trading days in September 2012:
  - ICE Futures Europe: 19
  - ICE Futures U.S.: 19
  - ICE Futures Canada: 19

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV September 2012	ADV September 2011	ADV % Change
ICE Brent Crude futures & options	698,665	615,464	13.5
ICE Gasoil futures & options	288,670	293,808	-1.7
ICE WTI Crude futures & options	144,905	188,968	-23.3
ICE ECX emissions futures & options	43,092	29,194	47.6
Other futures contracts (1)	55,037	45,048	22.2
TOTAL ICE FUTURES EUROPE	**1,230,369**	**1,172,482**	**4.9**
Index futures & options (2)	154,339	253,355	-39.1
Sugar No. 11 futures & options	159,113	149,667	6.3
Other agricultural commodity contracts (3)	85,843	78,783	9.0
Currency futures and options contracts (4)	33,699	51,671	-34.8
TOTAL ICE FUTURES U.S.	**432,994**	**533,476**	**-18.8**
TOTAL ICE FUTURES CANADA & CCFE	**18,218**	**23,777**	**-23.4**
TOTAL FUTURES CONTRACTS	**1,681,581**	**1,729,735**	**-2.8**

(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 Third Quarter 2012 and Year-to-Date ADV

	3Q2012	3Q2011	Percent Change
ICE Futures Europe	1,127,949	1,071,109	5.3
ICE Futures U.S.	364,709	476,636	-23.5
ICE Futures Canada & CCFE	15,394	17,872	-13.9
Total Futures	**1,508,052**	**1,565,617**	**-3.7**
	9-mos 2012	**9-mos 2011**	**Percent Change**
ICE Futures Europe	1,130,895	1,077,420	5.0
ICE Futures U.S.	412,150	445,779	-7.5
ICE Futures Canada & CCFE	20,519	19,122	7.3
Total Futures	**1,563,564**	**1,542,321**	**1.4**

ICE Futures Monthly, Third Quarter 2011 and Year-to-Date Volume

	September 2012	September 2011	Percent Change
ICE Futures Europe	23,377,012	24,622,118	-5.1
ICE Futures U.S.	8,226,895	11,202,996	-26.6
ICE Futures Canada & CCFE	346,144	499,307	-30.7
Total Futures	**31,950,051**	**36,324,421**	**-12.0**
	3Q2012	**3Q2011**	**Percent Change**
ICE Futures Europe	71,060,796	68,550,985	3.7
ICE Futures U.S.	22,976,640	30,504,676	-24.7
ICE Futures Canada & CCFE	954,457	1,126,250	-15.3
Total Futures	**94,991,893**	**100,181,911**	**-5.2**
	9-mos 2012	**9-mos 2011**	**Percent Change**
ICE Futures Europe	212,608,343	203,632,431	4.4
ICE Futures U.S.	77,484,165	84,252,307	-8.0
ICE Futures Canada & CCFE	3,857,617	3,595,292	7.3
Total Futures	**293,950,125**	**291,480,030**	**0.8**

ICE Futures Open Interest

	September 30, 2012	December 31, 2011
ICE Futures Europe	6,785,840	3,905,986
ICE Futures U.S.	2,821,608	2,680,454
ICE Futures Canada & CCFE	271,928	170,894

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending September 2012	Three Months Ending August 2012	Three Months Ending July 2012
ICE Futures Europe	$1.56	$1.55	$1.57
ICE Futures U.S. Ag	$2.48	$2.55	$2.54
ICE Futures U.S. Fin	$1.00	$0.96	$0.92

ICE OTC Transaction & Clearing Revenues

	3Q2012	2Q2012	1Q2012
OTC Energy ADC	$1.40 million	$1.58 million	$1.95 million
CDS Execution & Clearing	$33 million	$36 million	$40 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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