



ICE REPORTS RECORD SEPTEMBER AND THIRD QUARTER ADV; OTC ENERGY COMMISSIONS SECOND HIGHEST QUARTER ON RECORD; \$2.75 TRILLION CLEARED IN CDS

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ATLANTA, Oct. 2/PRNewswire-FirstCall/ -- *IntercontinentalExchange*® (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported strong growth in futures volumes and OTC energy commissions in the third quarter of 2009. Each of ICE's futures exchanges recorded year-over-year average daily volume (ADV) increases for the month of September 2009.

(Logo: <http://www.newscom.com/cgi-bin/prnh/20090727/CL51999LOGO>)

Global Futures Exchanges

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

- September 2009 ADV across all three ICE futures exchanges increased 9% over September 2008, to a record 1,168,431 contracts, including record ADV at ICE Futures U.S.
- Third quarter 2009 ADV for all ICE Futures contracts increased 24% over third quarter 2008, to a record 1,062,429 contracts. ICE Future Europe established new ADV and total volume records of 676,020 and 43,265,279 contracts, respectively, in the quarter.
- ADV for the first nine months of 2009 for all ICE Futures contracts was 1,031,737 contracts, up 12% over the same period of 2008.

Energy and Credit OTC Transaction Revenues

- Third quarter average daily commissions (ADC) for ICE's OTC energy business were \$1.25 million, up 13% from the third quarter of 2008 and an increase of 11% sequentially. ADC in the third quarter of 2009 was the second highest quarterly ADC on record.
- ICE's credit default swap (CDS) trade execution, processing and clearing revenues totaled \$43.1 million, up 5% from the third quarter of 2008 on a pro-forma basis and down 3% from the second quarter of 2009. ICE acquired Creditex in August 2008 and did not offer CDS clearing in 2008.

Operating and Financial Guidance Update

- Both ICE Trust(TM) and ICE Clear Europe® are operationally ready to begin clearing single name CDS contracts and are working with regulators to secure the required final approvals, which are expected to be received in October 2009.
- Working closely with CDS market participants, ICE now expects to complete the development of its buy-side solution for CDS clearing by the end of October. Pending regulatory approvals, testing and soft-launch are expected in November, and a full launch is expected by December 15, 2009, keeping with industry commitments to regulators for a customer solution by that date.
- ICE expects non-cash compensation expense to be \$14 million in the third quarter of 2009, and in the range of \$13 million to \$14 million in the fourth quarter of 2009. The updated guidance reflects true-ups related to the vesting of stock options and restricted stock, as well as improved financial expectations versus full-year performance objectives based on strong third quarter 2009 results

-- ICE expects CDS clearing revenues in the third quarter of 2009 to be approximately \$13 million. As a result, ICE expects full year 2009 CDS clearing revenues to be at or above the high end of prior CDS clearing revenue guidance of \$20 million to \$30 million. ICE is also updating its guidance for CDS clearing expenses, with \$10 million expected in the third quarter of 2009 due to increased professional services expenses associated with the development of key CDS clearing initiatives during the quarter. Fourth quarter CDS clearing expenses are expected to be in line with prior guidance of \$6 million to \$8 million.

September 2009 Recap

- Through September 25, ICE's CDS clearing houses have cleared over \$2.75 trillion in notional value, across 33,872 transactions.
- Since its inception in March 2009, ICE Trust has cleared \$2.2 trillion of notional value, resulting in \$187 billion of open interest.
- ICE Clear Europe has cleared Euro 377 billion (\$552 billion) of notional value since its July 2009 launch, resulting in Euro 42 billion of open interest.
- On September 3, ICE Trust announced that BNP Paribas became its thirteenth clearing member.
- On September 8, ICE announced that it will provide trade date clearing concurrent with the launch of its segregated funds credit derivatives clearing solution.
- On September 17, ICE published a statement reiterating its view that position limits and hedge exemptions should be established by the Commodity Futures Trading Commission.
- On September 22, ICE Futures U.S. announced it will waive all exchange and clearing fees for electronically traded foreign exchange futures contracts from October 1 through December 31, 2009.
- On September 28, ICE introduced 43 new OTC cleared energy contracts for North American electricity, natural gas, natural gas liquids and oil.
- Trading days in September 2009:
 - ICE Futures Europe: 21
 - ICE Futures U.S.: 21
 - ICE Futures Canada: 21
- ICE Futures Europe records achieved in September 2009:
 - Volume and ADV records were established for U.K. natural gas and emissions EUA Daily futures.
 - Open interest records were established for ICE Gasoil futures as well as several emissions and coal futures contracts.
- ICE Futures U.S. records achieved in September 2009:
 - A monthly volume record of 124,468 contracts was established in the Russell 1000 Mini futures contract, including a daily record of 67,989 on September 11. Record open interest was also achieved in the contract on September 15.

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV September 2009	ADV September 2008	ADV % Change
ICE Brent Crude futures & options	313,989	272,147	15.4
ICE WTI Crude futures & options	192,350	201,816	-4.7
ICE Gasoil futures & options	157,823	137,034	15.2
ICE ECX emissions futures & options (1)	20,689	12,039	71.8
Other futures contracts (2)	17,119	6,438	165.9
TOTAL ICE FUTURES EUROPE	701,970	629,474	11.5
Russell 2000((R)) mini futures & options(3)	192,367	172,207	11.7
Sugar No. 11 futures & options	185,392	151,166	22.6
Other agricultural commodity contracts (4)	49,284	76,249	-35.4
Currency futures (5)	6,867	10,791	-36.4
Index futures (6)	18,238	16,439	10.9

Other contracts (7)	216	2,055	-89.5
TOTAL ICE FUTURES U.S.	452,364	428,907	5.5
TOTAL ICE FUTURES CANADA	14,097	11,225	25.6
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TOTAL FUTURES CONTRACTS	1,168,431	1,069,606	9.2%

(1) ICE ECX EUA and ICE ECX CER futures and options contracts are the result of a cooperative relationship between ICE Futures Europe and the European Climate Exchange. ICE Futures Europe shares in the transaction fee revenue derived from these contracts.

(2) "Other futures contracts" include ICE Middle East Sour Crude futures; ICE Heating Oil futures; ICE Unleaded Gasoline Blendstock (RBOB) futures; ICE UK Natural Gas futures; ICE UK Electricity futures; and ICE Coal futures.

(3) The transition of the Russell 2000® mini futures and options contracts to exclusive trading on ICE occurred in September 2008.

(4) "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.

(5) "Currency futures" include foreign exchange futures.

(6) "Index futures" include futures for the U.S. Dollar Index®, Russell 2000 (full size), Russell 1000®, Russell 1000 mini, the Continuous Commodity Index, the Euro Index, and the NYSE Composite. The transition of the Russell Index futures and options contracts to exclusive trading on ICE occurred in September 2008.

(7) "Other contracts" include options on foreign exchange futures and options on index futures, excluding Russell 2000 mini options.

ICE Futures Third Quarter 2009 and Year-to-Date ADV

	3Q2009	3Q2008	Percent Change
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ICE Futures Europe	676,020	568,761	18.9
ICE Futures U.S.	375,772	280,317	34.1
ICE Futures Canada	10,637	9,526	11.7
Total Futures	1,062,429	858,604	23.7%

	9-mos 2009	9-mos 2008	Percent Change
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ICE Futures Europe	640,291	597,712	7.1
ICE Futures U.S.	377,623	307,471	22.8
ICE Futures Canada	13,823	13,759	0.5
Total Futures	1,031,737	918,942	12.3%

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

	September 2009	September 2008	Percent Change
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ICE Futures Europe	14,741,368	13,848,425	6.4
ICE Futures U.S.	9,499,650	9,208,541	3.2
ICE Futures Canada	296,040	235,715	25.6
Total Futures	24,537,058	23,292,681	5.3%

	3Q2009	3Q2008	Percent Change
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ICE Futures Europe	43,265,279	37,538,256	15.3
ICE Futures U.S.	24,049,436	18,101,838	32.9
ICE Futures Canada	670,161	600,158	11.7
Total Futures	67,984,876	56,240,252	20.9%

	9-mos 2009	9-mos 2008	Percent Change
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ICE Futures Europe	121,655,236	115,956,055	4.9

ICE Futures U.S.	70,993,093	58,310,388	21.8
ICE Futures Canada	2,598,777	2,600,443	-0.1
Total Futures	195,247,106	176,866,886	10.4%

ICE Futures Open Interest

	September 30, 2009	December 31, 2008
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ICE Futures Europe	2,844,221	2,102,574
ICE Futures U.S.	3,124,893	3,028,877
ICE Futures Canada	120,209	97,673

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending September 2009	Three Months Ending August 2009	Three Months Ending July 2009
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ICE Futures Europe	\$1.53	\$1.56	\$1.58
ICE Futures U.S. Ag	\$2.08	\$2.10	\$2.15
ICE Futures U.S. Fin	\$0.89	\$0.91	\$0.86

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

	3Q2009	2Q2009	1Q2009
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OTC Energy ADC	\$1.25 million	\$1.13 million	\$1.08 million
CDS Execution & Clearing	\$43.1 million	\$44.4 million	\$37.9 million

Rate per contract, volumes and average daily commissions are estimated using best available current information. Final figures are reported in ICE's quarterly and annual filings with the Securities and Exchange Commission.

Historical futures volume and OTC commission data can be found at:

<http://ir.theice.com/supplemental.cfm>

About IntercontinentalExchange

IntercontinentalExchange® (NYSE: ICE) operates leading regulated exchanges, trading platforms and clearing houses serving the global markets for agricultural, credit, currency, emissions, energy and equity index markets. 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, currency and Russell Index markets. ICE offers trade execution and processing for the credit derivatives markets through Creditex and ICE Link(TM), respectively, and CDS clearing through ICE Trust(TM) and ICE Clear Europe®. A component of the Russell 1000® and S&P 500 indexes, ICE® serves customers in more than 50 countries and is headquartered in Atlanta, with offices in New York, London, Chicago, Winnipeg, Calgary, Houston and Singapore.

www.theice.com

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SOURCE IntercontinentalExchange