ICE REPORTS 8% INCREASE IN MAY AVERAGE DAILY FUTURES VOLUME

Released : 04 June 2012

ATLANTA, June 4, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported volume for May 2012. Average daily volume (ADV) for ICE's futures markets was 1,544,072 contracts, up 8% from May 2011. Year-to-date through May 31, ADV across ICE's futures exchanges was 1,550,313 contracts, an increase of 3% compared to the first five months of 2011. Total May futures volume was 34 million contracts, up 13% from May 2011.

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

May 2012 Review

- ICE Futures Europe records:
  - ICE **Brent Crude options** on futures established a daily and monthly volume record on May 31 of 123,094 and 1,090,080 contracts, respectively. The contract set an open interest record of 1,120,234 contracts on May 10.
  - Monthly volume and ADV records were also established in ICE Brent futures, Dutch Gas futures and WTI options contracts.
  - The exchange set an open interest record of 5,883,966 contracts on May 10. Open interest records were established in ICE Brent futures and options, ICE Emissions EUA futures and ERU options, Rotterdam Coal futures, Dutch TTF Natural Gas futures, Heating Oil futures and WTI options contracts.
- ICE Futures Canada records:
  - The exchange set an open interest record of 282,911 contracts on May 18.
- Results of the company's **2012 Annual Meeting of Stockholders**, which was held May 18, 2012, were published May 22.
- ICE announced the launch of **33 new cleared OTC contracts** for natural gas liquids (NGLs), North American power and oil and refined petroleum products.
- Creditex and Markit conducted the **first credit event auction** in the Chinese corporate credit market on May 9.
- Through May 25, ICE's CDS clearing houses have cleared $31 trillion in gross notional value on a cumulative basis across 915,522 transactions. ICE currently lists 345 CDS contracts for clearing.
  - **ICE Clear Credit** has cleared $18 trillion of gross notional value since inception, including $1.5 trillion in single-name CDS, resulting in open interest of $907 billion. ICE Clear Credit offers clearing for 46 indexes, 132 corporate single-names and four Latin American sovereign CDS.
  - **ICE Clear Europe** has cleared euro 9.6 trillion ($13 trillion) of gross notional value since inception, including euro 1.3 trillion ($1.8 trillion) in single-name CDS, resulting in euro 573 billion ($718 billion) of open interest. ICE Clear Europe offers clearing for 42 indexes and 121 single-names.
- Trading days in May 2012:
  - ICE Futures Europe: 22
  - ICE Futures U.S.: 22
  - ICE Futures Canada: 22

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV May 2012	ADV May 2011	ADV % Change
ICE Brent Crude futures & options	664,601	536,737	23.8
ICE Gasoil futures & options	253,635	233,991	8.4
ICE WTI Crude futures & options	140,355	212,102	-33.8
ICE ECX emissions futures & options	27,410	21,803	25.7
Other futures contracts (1)	51,793	25,289	104.8
TOTAL ICE FUTURES EUROPE	**1,137,794**	**1,029,922**	**10.5**
Index futures & options (2)	141,419	148,906	-5.0
Sugar No. 11 futures & options	113,912	108,621	4.9
Other agricultural commodity contracts (3)	99,264	82,703	20.0
Currency futures and options contracts (4)	34,672	43,667	-20.6
TOTAL ICE FUTURES U.S.	**389,267**	**383,897**	**1.4**
TOTAL ICE FUTURES CANADA & CCFE	**17,011**	**16,088**	**5.7**
TOTAL FUTURES CONTRACTS	**1,544,072**	**1,429,907**	**8.0**

(1) "Other futures & options 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, U.S. Corn, U.S. Wheat, U.S. Soybeans, U.S. Soybean Meal, and U.S. Soybean Oil.

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

ICE Futures Year-to-Date ADV

	5-mos 2012	5-mos 2011	Percent Change
ICE Futures Europe	1,113,690	1,071,502	3.9
ICE Futures U.S.	412,926	409,297	0.9
ICE Futures Canada & CCFE	23,697	19,576	21.1
Total Futures	**1,550,313**	**1,500,375**	**3.3**

ICE Futures Monthly and Year-to-Date Volume

	May 2012	May 2011	Percent Change
ICE Futures Europe	25,031,478	21,628,363	15.7
ICE Futures U.S.	8,563,864	8,061,845	6.2
ICE Futures Canada & CCFE	374,240	337,839	10.8
Total Futures	**33,969,582**	**30,028,047**	**13.1**
	5-mos 2012	**5-mos 2011**	**Percent Change**
ICE Futures Europe	115,823,767	110,364,728	4.9
ICE Futures U.S.	42,944,306	42,157,619	1.9
ICE Futures Canada & CCFE	2,487,960	2,016,340	23.4
Total Futures	**161,256,033**	**154,538,687**	**4.3**

ICE Futures Open Interest

	May 31, 2012	December 31, 2011
ICE Futures Europe	5,729,160	3,905,986
ICE Futures U.S.	3,264,081	2,680,454
ICE Futures Canada & CCFE	277,876	170,894

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending May 2012	Three Months Ending April 2012	Three Months Ending March 2012
ICE Futures Europe	$1.55	$1.55	$1.56
ICE Futures U.S. Ag	$2.58	$2.70	$2.68
ICE Futures U.S. Fin	$0.91	$0.88	$0.93

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**

The following are trademarks of IntercontinentalExchange, Inc. and/or its affiliated companies: IntercontinentalExchange, IntercontinentalExchange & Design, ICE, ICE and block design, ICE Futures Canada, ICE Futures Europe, ICE Futures U.S., ICE Clear Europe, ICE Clear Credit, U.S. Dollar Index, European Climate Exchange (ECX) and Chicago Climate Futures Exchange (CCFE). All other trademarks are the property of their respective owners. For more information regarding registered trademarks owned by IntercontinentalExchange, Inc. and/or its affiliated companies, see **https://www.theice.com/terms.jhtml**

Safe Harbor Statement under the Private Securities Litigation Reform Act of 1995 - Statements in this press release regarding IntercontinentalExchange's business that are not historical facts are "forward-looking statements" that involve risks and uncertainties. For a discussion of additional risks and uncertainties, which could cause actual results to differ from those contained in the forward-looking statements, see ICE's Securities and Exchange Commission (SEC) filings, including, but not limited to, the risk factors in ICE*'s Annual Report on Form 10-K for the year ended December 31, 2011, as filed with the SEC on February 8, 2012.*

ICE-CORP

SOURCE IntercontinentalExchange