



ICE REPORTS FUTURES VOLUME FOR MAY; YTD ADV UP 12%

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ATLANTA, June 2, 2011 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported volume for May 2011. Average daily volume (ADV) for ICE's futures markets was 1,429,907 contracts, a decline of 1% from May 2010. Year-to-date through May 31, ADV across ICE's futures exchanges was 1,500,400 contracts, an increase of 12% compared to the first five months of 2010. Total futures volume in May 2011 was 30.0 million contracts, up 4% from May 2010.

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

Operating and Financial Guidance Update

- ICE expects acquisition-related transaction costs primarily related to the NYSE/LIFFE deal for the three months ended June 30, 2011 in the range of \$5 million to \$7 million.

May 2011 Review

- ICE Futures Europe records:
 - o The exchange established a daily volume record of 1,703,446 contracts on May 6.
 - o ICE Brent Crude futures established a monthly volume record of 11,122,002 contracts and a daily volume record of 906,958 contracts on May 6. This was the second consecutive daily volume record for Brent during the month.
 - o ICE Heating Oil futures established a monthly volume record of 47,901 contracts and a daily volume record of 5,179 contracts on May 17.
 - o ICE RBOB Gasoline futures established a monthly volume record of 38,762 contracts and a daily volume record of 3,631 contracts on May 25.
 - o Open interest records were established for Brent, WTI and Gasoil options, as well as a number of emissions and utilities contracts.
- ICE Futures US records:
 - o ICE U.S. Dollar Index futures established a monthly volume record of 822,538 contracts and an ADV record of 39,168 contracts.
 - o ICE Cocoa options established an open interest record of 107,291 contracts on May 31.
- ICE announced that its ICE Link platform will offer connectivity to CME Clearing for credit default swap (CDS) clearing starting in the summer of 2011.
- ICE launched 49 new cleared OTC energy contracts on May 23.
- On May 16, ICE and Nasdaq OMX withdrew their joint proposal to acquire NYSE Euronext.
- ICE was named Energy Risk Magazine's 2011 Exchange of the Year.
- ICE announced the launch on June 13 of 48 new cleared OTC energy contracts.
- ICE Clear Europe cleared its first freight forward agreement on May 24.
- Through May 27, ICE's CDS clearing houses have cleared \$18.5 trillion in gross notional value on a cumulative basis across 516,617 transactions. ICE currently lists 313 CDS contracts for clearing.
 - o ICE Trust U.S. (ICE Trust) reached \$11.1 trillion in gross notional value cleared as of May 27, including \$858 billion in single-name CDS, resulting in open interest of \$666 billion. ICE Trust offers clearing for 41 indexes and 117 single-name contracts.
 - o ICE Clear Europe has cleared €5.5 trillion (\$7.5 trillion) of gross notional value since inception, including €885 billion (\$1.2 trillion) in single-name CDS, resulting in €543 billion (\$775

billion) of open interest. ICE Clear Europe offers clearing for 34 indexes and 121 single-name contracts.

- Trading days in May 2011:
 - o ICE Futures Europe: 21
 - o ICE Futures U.S.: 21
 - o ICE Futures Canada: 21
 - o Chicago Climate Futures Exchange: 21

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV	ADV	ADV
	May	May	
Product Line	2011	2010	% Change
ICE Brent Crude futures & options	536,737	453,358	18.4
ICE Gasoil futures & options	233,991	200,094	16.9
ICE WTI Crude futures & options	212,102	266,090	-20.3
ICE ECX emissions futures & options	21,803	34,577	-36.9
Other futures contracts (1)	25,289	28,981	-12.7
TOTAL ICE FUTURES EUROPE	1,029,922	983,100	4.8
Index futures & options (2)	148,906	224,846	-33.8
Sugar No. 11 futures & options	108,621	112,245	-3.2
Other agricultural commodity contracts (3)	82,703	69,793	18.5
Currency futures and options contracts (4)	43,667	39,658	10.1
TOTAL ICE FUTURES U.S.	383,897	446,542	-14.0
TOTAL ICE FUTURES CANADA & CCFE(5)	16,088	11,925	34.9
TOTAL FUTURES CONTRACTS	1,429,907	1,441,567	-0.8

(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; 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 Year-to-Date ADV

	5-mos 2011	5-mos 2010	Percent Change
ICE Futures Europe	1,071,502	893,147	20.0
ICE Futures U.S.	409,297	431,926	-5.2
ICE Futures Canada & CCFE*	19,601	15,020	30.5
Total Futures	1,500,400	1,340,093	12.0

ICE Futures Monthly and Year-to-Date Volume

	May 2011	May 2010	Percent Change
ICE Futures Europe	21,628,363	19,661,992	10.0
ICE Futures U.S.	8,061,845	8,930,835	-9.7
ICE Futures Canada & CCFE*	337,839	238,500	41.7
Total Futures	30,028,047	28,831,327	4.2

	5-mos 2011	5-mos 2010	Percent Change
ICE Futures Europe	110,364,728	91,100,997	21.1
ICE Futures U.S.	42,157,619	44,056,412	-4.3
ICE Futures Canada & CCFE*	2,018,960	1,547,055	30.5
Total Futures	154,541,307	136,704,464	13.0

*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

	May 31, 2011	December 31, 2010
ICE Futures Europe	3,853,598	3,329,205

ICE Futures U.S.	3,076,051	3,325,618
ICE Futures Canada & CCFE	254,444	283,246

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending	Three Months Ending	Three Months Ending
	May 2011	April 2011	March 2011
ICE Futures Europe	\$1.59	\$1.59	\$1.55
ICE Futures U.S. Ag	\$2.34	\$2.26	\$2.15
ICE Futures U.S. Fin	\$0.98	\$0.97	\$1.03

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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