ICE REPORTS 11% INCREASE IN FUTURES ADV FOR MAY 2009; CDS CLEARING SURPASSES $730 BILLION IN NOTIONAL VALUE

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ATLANTA, June 2 /PRNewswire-FirstCall/ -- IntercontinentalExchange(R) (NYSE: ICE), a leading operator of regulated global futures exchanges and over-the-counter (OTC) markets, today reported total futures volume of 20.1 million contracts in May 2009, an increase of 6% from May 2008. Average daily volume (ADV) was 967,182 contracts for the month, up 11% over May 2008 ADV.

Year-to-date through May 31, ADV across ICE's futures exchanges was 989,795 contracts, an increase of 4% compared to the same period of 2008. ADV for ICE Futures Europe(R) was flat compared to the first five months of 2008 and up 12% at ICE Futures U.S.(R)

European Futures Volume and RPC

ICE Futures Europe is ICE's London-based energy futures exchange. ICE Futures Europe reported total volume of 12,402,248 contracts in May, a 12% decrease from 14,145,967 in May 2008. ADV was 590,583, a decline of 8% compared to the year-ago month.

The three-month average rate per contract (RPC) for May 2009 was $1.61. RPC averaged $1.61 and $1.57 for the three months ended April and March, respectively. RPC is calculated by dividing transaction revenues by contract volume, and can vary based on pricing, customer and product mix.

Open interest for ICE Futures Europe was a record 2,620,898 contracts on May 31, 2009, compared to 2,102,574 contracts on December 31, 2008.

North American Futures Volume and RPC

ICE's agricultural, soft commodity, financial and index futures trade on ICE's North American futures exchanges. Total volume at ICE Futures U.S. was 7,391,418 contracts during the month of May, 61% higher than 4,598,435 contracts in May 2008. ADV was 362,047 for the month, an increase of 66% from May 2008.

The three-month average RPC for May 2009 was $2.23 for ICE Futures U.S. agricultural contracts. RPC averaged $2.33 and $2.34 for the three months ended April and March, respectively. RPC for ICE Futures U.S. financial contracts averaged $0.77 for the three months ended May 2009. RPC averaged $0.77 and $0.78 for the three months ended April and March, respectively.

Open interest for ICE Futures U.S. was 3,109,377 contracts on May 31, 2009, compared to 3,028,877 contracts on December 31, 2008.

ICE Futures Canada(R) recorded total monthly volume of 291,030 contracts in May 2009, an increase of 25% from May 2008. ADV was 14,552, up 31% from May 2008. Open interest for ICE Futures Canada was 125,476 as of May 31, 2009, compared to 97,673 contracts on December 31, 2008.

ICE Futures: Rolling Three-Month Average Rate per Contract

Product Line	Three Months Ending May 2009	Three Months Ending April 2009	Three Months Ending March 2009
ICE Futures Europe	$1.61	$1.61	$1.57
ICE Futures U.S. Ag	$2.23	$2.33	$2.34
ICE Futures U.S. Fin	$0.77	$0.77	$0.78

Additional May 2009 Information:

- Through May 29, ICE Trust(TM) has cleared $731 billion in notional value of CDS index contracts, resulting in $118 billion of open interest.
- The Royal Bank of Scotland plc and HSBC Bank USA became operational as clearing members of ICE Trust, bringing the total to 12 clearing

members.

-- ICE was named Exchange of the Year for 2009 by Energy Risk magazine.

-- Trading days in May 2009:
  -- ICE Futures Europe: 21
  -- ICE Futures U.S. Agricultural: 20
  -- ICE Futures U.S. Currency and Index: 21
  -- ICE Futures Canada: 20

-- ICE Futures Europe product records achieved in May 2009:
  -- Gas Oil futures achieved record open interest of 522,240.
  -- Brent Crude futures achieved record open interest of 721,844.

  -- Open interest records were established for U.K. natural gas and several coal and emissions contracts.

Financial Guidance Clarification:

-- As previously disclosed, ICE Trust entered into a profit sharing arrangement with the former shareholders of The Clearing Corporation (TCC), which was acquired by ICE in March 2009. ICE will retain approximately 86% of profits earned at ICE Trust through December 31, 2009. From January 2010, ICE Trust will retain 50% of the profits, with the remaining 50% distributed to TCC's former shareholders.

ICE Futures: May 2009 Average Daily Volume by Product

Product Line	ADV May 2009	ADV May 2008	ADV % Change
ICE Brent Crude futures	258,787	304,656	-15.1
ICE WTI Crude futures	160,800	228,719	-29.7
ICE Gas Oil futures	136,249	97,494	39.8
Other contracts (1)	34,747	12,130	186.5
Total ICE Futures Europe	590,583	642,999	-8.2
Russell 2000((R)) mini futures & options	141,206	4,432	3,085.9
Sugar No. 11 futures & options	148,767	122,878	21.1
Other agricultural commodity contracts (2)	62,810	77,916	-19.4
Currency futures (3)	2,185	5,560	-60.7
Index futures (4)	6,818	6,766	0.8
Other contracts (5)	261	595	-56.0
Total ICE Futures U.S.	362,047	218,147	66.0
Total ICE Futures Canada (6)	14,552	11,069	31.5
TOTAL FUTURES CONTRACTS	967,182	872,215	11%

(1) "Other contracts" include ICE Middle East Sour Crude futures; ICE Heating Oil futures; ICE Unleaded Gasoline Blendstock (RBOB) futures; ICE UK Natural Gas futures; ICE ECX EUA futures; ICE ECX CER futures; ICE UK Electricity futures; ICE Coal futures; ICE Brent options; ICE WTI options, ICE Gas Oil options; ICE ECX EUA options and ICE ECX CER options. The ICE ECX EUA futures and options contracts and the ICE ECX CER futures and options contracts are the result of a cooperative relationship between ICE Futures Europe and the Chicago Climate Exchange, Inc. and its subsidiary, the European Climate Exchange. ICE Futures Europe shares in the revenue derived from the ECX EUA and ECX CER futures and options contracts.

(2) "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.

(3) "Currency futures" include futures for foreign exchange products and ICE Millions contracts.

(4) "Index futures" include futures for the U.S. Dollar Index(R), Russell 2000 (full size), Russell 1000(R), 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.

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

(6) "ICE Futures Canada" includes futures and options for Canola and Western Barley.

Monthly RPC and volumes 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(R) (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(R) trades half of the world's crude and refined oil futures. ICE Futures U.S.(R) and ICE Futures Canada(R) list agricultural, currency and Russell Index markets. ICE offers trade execution and processing for the credit derivatives markets through Creditex and clearing through ICE Trust(TM). A component of the Russell 1000(R) and S&P 500 indexes, ICE(R) 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***

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, 2008, as filed with the SEC on February 11, 2009.

SOURCE IntercontinentalExchange