ICE FUTURES EUROPE ANNOUNCES FIRST TRADE OF UK NATURAL GAS OPTIONS

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London (9 March 2011) - IntercontinentalExchange (NYSE: ICE), a leading operator of global regulated futures exchanges, clearing houses and over-the-counter (OTC) markets, today announced the first trade of the ICE UK natural gas options contract on ICE Futures Europe, Europe's leading energy exchange.

The first transaction was brokered on 8th March 2011 by TullettPrebon.

Jason Pegley, Head of Utility Markets, ICE Futures Europe said: "We are pleased to lead the development of European natural gas markets which are rising in importance. We see continued growth opportunities with this market with strong volumes and a growing group of participants.The UK options contract will compliment our Dutch and German futures contracts, launched in 2010"

Andrew Temple, TullettPrebon said: "We are delighted to be able to respond to our customers needs with the launch of ICE's UK Natural Gas Options contract. Natural gas is a growing market and ICE recognised the demand for an options contract."

For each contract month, a range of 81 strike prices are listed at intervals of 0.50 pence covering the price range from 37.50 - 77.50 pence/therm.

The UK natural gas options contracts are exercised into the underlying UK natural gas futures contract. The ICE UK Natural Gas futures contract is the leading benchmark for U.K. natural gas, with year-to-date trading volume of 981,910 lots through 9 March 2011, 47% up from the same period in 2010.

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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