ICE REPORTS RECORD SECOND QUARTER FUTURES ADV, UP 11%; SECOND QUARTER OTC ENERGY ADC OF $1.58MM, UP 3%; RECORD JUNE ADV, UP 7%

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ATLANTA, July 3, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, today reported activity for June and the second quarter of 2012. ICE's futures average daily volume (ADV) increased 11% in the second quarter of 2012 over the prior year. ADV for June 2012 was a record 1,795,342 contract, up 7% from the prior June. ICE's second quarter OTC energy average daily commissions (ADC) were $1.58 million, up 3% from the prior second quarter.

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

Global Futures Exchanges

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

- June 2012 volume across ICE's futures exchanges increased 3% from June 2011, to 37,702,199 contracts. ICE Futures Europe ADV was 1,224,942 contracts, up 9% over June 2011. ICE Futures U.S. ADV grew 5% over the prior June to a record 550,629 contracts.
- Second quarter 2012 ADV for all ICE futures contracts grew 11% from the prior second quarter to a record 1,626,852 contracts. Volume at ICE Futures Europe was a record 72,069,984 contracts and ADV at the exchange was 1,143,968 contracts. Total volume across all exchanges increased 11% to a record 102,491,710 contracts.
- ADV for the first half of 2012 for all ICE futures contracts was 1,591,482 contracts, up 4% compared to the first half of 2011.

Energy and Credit OTC Transaction Revenues

- Second quarter 2012 ADC for ICE's OTC energy business was $1.58 million, up 3% from the second quarter of 2011.
- Revenues from ICE's credit default swap (CDS) trade execution, processing and clearing business totaled $36 million, down 12% from the second quarter of 2011, and included $15 million in CDS clearing revenues.

Operating and Financial Guidance Update

- ICE expects acquisition-related expenses to be approximately $4 million for the three months ended June 30, 2012.

June and Second Quarter 2012 Review

- ICE Futures Europe records:
  - An open interest record of 5,956,137 contracts was established on June 8.
  - ICE Brent Crude futures set monthly volume and ADV records of 15,052,437 and 716,783 contracts, respectively.
  - ICE Heating Oil futures established total monthly volume and ADV records.
  - During June, open interest records were established in the following contracts: Brent Crude options (1,213,475 contracts), Rotterdam Coal futures (93,014), Dutch TTF Gas futures (59,960), EUA Emissions futures (832,729), ERU Emissions futures (31,163) and Low Sulphur Gasoil futures (6,917).
- ICE Futures U.S. records:
  - The exchange established a monthly ADV record of 550,629 contracts in June.
  - A daily volume record of 851,852 contracts was established on June 12, with 801,304 futures contracts and 50,548 options on futures traded.
  - The exchange established records for futures monthly volume and futures ADV of 10,609,027 and 505,192 contracts, respectively.
  - Cocoa futures set a monthly volume record of 620,166 contracts and Coffee C options established an open interest record of 294,048 contracts.
- ICE announced **management promotions** on June 4.
- ICE Trade Vault became the **first swap data repository** to receive provisional registration from the Commodity Futures Trading Commission (CFTC) on June 28.
- Through June 29, ICE's CDS clearing houses have cleared $32.1 trillion in gross notional value on a cumulative basis across 958,704 transactions. ICE lists 340 CDS instruments for clearing.
  - **ICE Clear Credit** has cleared $18.6 trillion of gross notional value since inception, including $1.8 trillion in single-name CDS, resulting in

open interest of $900 billion. ICE Clear Credit offers clearing for 43 indexes, 132 corporate single-names and four Latin American sovereign CDS.

- **ICE Clear Europe** has cleared euro 9.9 trillion ($13.5 trillion) of gross notional value since inception, including euro 1.4 trillion ($1.8 trillion) in single-name CDS, resulting in euro 604 billion ($764 billion) of open interest. ICE Clear Europe offers clearing for 40 indexes and 121 single-names.

- Trading days in June 2012:
  - ICE Futures Europe: 21
  - ICE Futures U.S.: 21
  - ICE Futures Canada: 21

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV June 2012	ADV June 2011	ADV % Change
ICE Brent Crude futures & options	754,616	600,829	25.6
ICE Gasoil futures & options	253,287	241,357	4.9
ICE WTI Crude futures & options	135,517	209,666	-35.4
ICE ECX emissions futures & options	30,679	37,819	-18.9
Other futures contracts (1)	50,843	33,816	50.4
TOTAL ICE FUTURES EUROPE	**1,224,942**	**1,123,487**	**9.0**
Index futures & options (2)	190,354	209,244	-9.0
Sugar No. 11 futures & options	183,903	173,826	5.8
Other agricultural commodity contracts (3)	132,407	96,576	37.1
Currency futures and options contracts (4)	43,965	47,173	-6.8
TOTAL ICE FUTURES U.S.	**550,629**	**526,819**	**4.5**
TOTAL ICE FUTURES CANADA & CCFE	**19,771**	**20,577**	**-3.9**
TOTAL FUTURES CONTRACTS	**1,795,342**	**1,670,883**	**7.4**

(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; 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, Corn, Wheat and Soybeans.
(4) "Currency futures and options" include futures and options for the U.S. Dollar Index and foreign exchange.

ICE Futures Second Quarter 2012 and Year-to-Date ADV

	2Q2012	2Q2011	Percent Change
ICE Futures Europe	1,143,968	1,010,785	13.2
ICE Futures U.S.	461,479	435,542	6.0
ICE Futures Canada & CCFE	21,405	19,364	10.5
Total Futures	**1,626,852**	**1,465,691**	**11.0**
	6-mos 2012	**6-mos 2011**	**Percent Change**
ICE Futures Europe	1,132,380	1,080,652	4.8
ICE Futures U.S.	436,060	429,981	1.4
ICE Futures Canada & CCFE	23,042	19,752	16.7
Total Futures	**1,591,482**	**1,530,385**	**4.0**

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

	June 2012	June 2011	Percent Change
ICE Futures Europe	25,723,780	24,716,718	4.1
ICE Futures U.S.	11,563,219	11,590,012	-0.2
ICE Futures Canada & CCFE	415,200	452,702	-8.3
Total Futures	**37,702,199**	**36,759,432**	**2.6**
	2Q2012	**2Q2011**	**Percent Change**
ICE Futures Europe	72,069,984	63,679,439	13.2
ICE Futures U.S.	29,073,196	27,439,127	6.0
ICE Futures Canada & CCFE	1,348,530	1,219,906	10.5
Total Futures	**102,491,710**	**92,338,472**	**11.0**
	6-mos 2012	**6-mos 2011**	**Percent Change**
ICE Futures Europe	141,547,547	135,081,446	4.8
ICE Futures U.S.	54,507,525	53,747,631	1.4
ICE Futures Canada & CCFE	2,903,160	2,469,042	17.6
Total Futures	**198,958,232**	**191,298,119**	**4.0**

ICE Futures Open Interest

	June 30, 2012	December 31, 2011
ICE Futures Europe	5,934,229	3,905,986
ICE Futures U.S.	2,793,206	2,680,454
ICE Futures Canada & CCFE	252,284 (Jun 28, 2012)	170,894

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending June 2012	Three Months Ending May 2012	Three Months Ending April 2012
ICE Futures Europe	$1.56	$1.55	$1.55
ICE Futures U.S. Ag	$2.63	$2.58	$2.70
ICE Futures U.S. Fin	$0.88	$0.91	$0.88

ICE OTC Transaction & Clearing Revenues

	2Q2012	1Q2012	4Q2011
OTC Energy ADC	$1.58 million	$1.95 million	$1.61 million
CDS Execution & Clearing	$36 million	$40 million	$41 million

RPC is calculated by dividing transaction revenues by contract volume, and may vary based on pricing, customer and product mix.

Historical futures volume, rate per contract 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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