ICE REPORTS FEBRUARY FUTURES VOLUME; $28 TRILLION CLEARED IN CDS

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ATLANTA, March 2, 2012 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported volume across its futures exchanges in February 2012. ICE's total futures volume in February 2012 rose 1% from February 2011 to 33.4 million contracts. Average daily volume (ADV) for ICE's futures markets was 1,667,905 contracts, down 4% from the prior February and up 12% from January 2012.

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

February 2012 Review

- ICE Futures Europe records:
  - ICE Brent futures set a monthly ADV record of 608,849 contracts. Monthly volume and ADV records were achieved in ICE Heating Oil futures, ICE U.K. Natural Gas futures and ICE Brent options.
  - The exchange set an open interest record of 4,814,512 contracts on February 28. During the month, open interest records were established in ICE Brent futures and options, ICE U.K. and Dutch Natural Gas futures and U.K. Natural Gas options, ICE Coal Rotterdam futures and options and Emissions futures and options contracts.
- ICE Futures U.S. records:
  - ICE Cocoa futures established a monthly volume record of 586,013 contracts.
- ICE Futures Canada records:
  - The exchange established monthly volume and ADV records of 603,029 and 30,151 contracts, respectively. The ICE Canola futures and options also established monthly volume and ADV records.
- On February 29, ICE announced details on the results of its innovative high frequency trader (HFT) messaging policy, which was implemented in 2011.
- **ICE Futures Europe** announced the February 27 launch and **first trade** of European Union Aviation Allowances (EUAAs) and its new status as a **Recognised Auction Platform** by the Financial Services Authority (FSA).
- ICE introduced **7 new cleared OTC contracts** for natural gas liquids, North American natural gas, North American power, crude and refined petroleum products for an early March launch.
- In February, 93,400 metric tonnes of **ICE Low Sulphur Gasoil Futures** were delivered during the first physical delivery process for the new contract.
- Through February 24, ICE's CDS clearing houses have cleared $28 trillion in gross notional value on a cumulative basis across 816,745 transactions. ICE currently lists 337 CDS contracts for clearing.
  - **ICE Clear Credit** has cleared $16.2 trillion of gross notional value since inception, including $1.4 trillion in single-name CDS, resulting in open interest of $863 billion. ICE Clear Credit offers clearing for 42 indexes and 132 corporate single-name contracts and four Latin American sovereign single-name contracts.
  - **ICE Clear Europe** has cleared euro 8.6 trillion ($11.8 trillion) of gross notional value since inception, including euro 1.2 trillion ($1.6 trillion) in single-name CDS, resulting in euro 549 billion ($735 billion) of open interest. ICE Clear Europe offers clearing for 38 indexes and 121 single-name contracts.
- Trading days in February 2012:
  - ICE Futures Europe: 20
  - ICE Futures U.S.: 20
  - ICE Futures Canada: 20
  - Chicago Climate Futures Exchange: 20

ICE Futures Contracts & Markets Monthly ADV			
Product Line	**ADV February 2012**	**ADV February 2011**	**ADV % Change**
ICE Brent Crude futures & options	635,979	584,091	8.9
ICE Gasoil futures & options	275,242	304,576	-9.6
ICE WTI Crude futures & options	184,564	298,371	-38.1
ICE ECX emissions futures & options	34,043	23,447	45.2
Other futures contracts (1)	69,906	31,127	124.6
TOTAL ICE FUTURES EUROPE	**1,199,734**	**1,241,612**	**-3.4**
Index futures & options (2)	135,336	119,134	13.6
Sugar No. 11 futures & options	160,622	207,720	-22.7
Other agricultural commodity contracts (3)	109,820	115,788	-5.2
Currency futures and options contracts (4)	31,912	26,954	18.4
TOTAL ICE FUTURES U.S.	**437,690**	**469,596**	**-6.8**
TOTAL ICE FUTURES CANADA & CCFE	**30,481**	**26,853**	**13.5**
TOTAL FUTURES CONTRACTS	**1,667,905**	**1,738,061**	**-4.0**

(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 and Sugar No. 16.
(4) "Currency futures and options" include futures and options for the U.S. Dollar Index and foreign exchange.

ICE Futures Year-to-Date ADV			
	2-mos 2012	2-mos 2011	Percent Change
ICE Futures Europe	1,156,508	1,208,243	-4.3
ICE Futures U.S.	396,548	425,268	-6.8
ICE Futures Canada & CCFE	24,576	22,583	8.8
Total Futures	**1,577,632**	**1,656,095**	**-4.7**

ICE Futures Monthly and Year-to-Date Volume			
	February 2012	February 2011	Percent Change
ICE Futures Europe	23,994,679	23,590,625	1.7
ICE Futures U.S.	8,753,802	8,922,320	-1.9
ICE Futures Canada & CCFE	609,631	510,216	19.5
Total Futures	**33,358,112**	**33,023,161**	**1.0**
	2-mos 2012	2-mos 2011	Percent Change
ICE Futures Europe	46,260,311	47,121,490	-1.8
ICE Futures U.S.	15,861,915	16,585,454	-4.4
ICE Futures Canada & CCFE	1,007,109	880,749	14.3
Total Futures	**63,129,335**	**64,587,693**	**-2.3**

ICE Futures Open Interest		
	February 29, 2012	December 31, 2011
ICE Futures Europe	4,813,702	3,905,986
ICE Futures U.S.	2,657,819	2,680,454
ICE Futures Canada & CCFE	201,393	170,894

Rolling Three-Month Average Rate per Contract (RPC)			
Product Line	Three Months Ending February 2012	Three Months Ending January 2012	Three Months Ending December 2011
ICE Futures Europe	$1.60	$1.62	$1.61
ICE Futures U.S. Ag	$2.71	$2.55	$2.46
ICE Futures U.S. Fin	$0.86	$0.90	$0.87

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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