ICE REPORTS INCREASE IN FUTURES VOLUME FOR APRIL 2009; APRIL ADV UP 14%; ADV UP 3% YEAR-TO-DATE; RECORD OPEN INTEREST AT ICE FUTURES EUROPE; CDS CLEARING EXCEEDS $250 BILLION IN NOTIONAL VALUE

Released : 04 May 2009

ATLANTA, May 4 /PRNewswire-FirstCall/ -- IntercontinentalExchange(R) (NYSE: ICE), a leading operator of regulated global futures exchanges and over-the-counter (OTC) markets, today reported April 2009 average daily volume (ADV) of 983,928 for all ICE futures contracts, up 14% from 863,325 contracts in April 2008. Total futures volume in April was 20.7 million contracts.

Year-to-date through April 30, 2009, ADV across ICE's futures exchanges was 995,545 contracts, an increase of 3% compared to the same period of 2008. ADV for ICE Futures Europe(R) and ICE Futures U.S.(R) grew 3% and 4%, respectively, compared to the first four months of 2008.

European Futures Volume and RPC

ICE Futures Europe is ICE's London-based energy futures exchange. In April, ICE Futures Europe reported total volume of 11,959,728 contracts, a 4% decrease from 12,517,220 in April 2008. ADV was 569,511, a slight increase compared to the prior April.

The three-month average rate per contract (RPC) for April 2009 was $1.61. RPC averaged $1.57 and $1.55 for the three months ended March and February, respectively. RPC is calculated by dividing transaction revenues by contract volume, and can vary based on pricing, customer and product mix.

On April 30, 2009, open interest for ICE Futures Europe was a record 2,510,981 contracts, 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 8,325,766 contracts during the month of April, 36% higher than 6,140,692 contracts in April 2008. ADV was 396,465 for the month, an increase of 42% from April 2008.

The three-month average RPC for April 2009 was $2.33 for ICE Futures U.S. agricultural contracts. RPC averaged $2.34 and $2.33 for the three months ended March and February, respectively. RPC for ICE Futures U.S. financial contracts averaged $0.77 for the three months ended April 2009. RPC averaged $0.78 and $0.81 for the three months ended March and February, respectively.

Open interest for ICE Futures U.S. was 2,648,238 contracts on April 30, 2009, compared to 3,028,877 contracts on December 31, 2008.

ICE Futures Canada(R) recorded total monthly volume of 376,995 contracts in April 2009, an increase of 12% from April 2008. ADV was 17,952, up 18% from April 2008. Open interest for ICE Futures Canada was 121,867 as of April 30, 2009, compared to 97,673 contracts on December 31, 2008.

ICE Futures: Rolling Three-Month Average Rate per Contract

Product Line	Three Months Ending April 2009	Three Months Ending March 2009	Three Months Ending February 2009
ICE Futures Europe	$1.61	$1.57	$1.55
ICE Futures U.S. Ag	$2.33	$2.34	$2.33
ICE Futures U.S. Fin	$0.77	$0.78	$0.81

Additional April 2009 Information:

-- ICE Trust(TM), ICE's credit default swap clearing house, has cleared 2,493 transactions totaling $257 billion of notional value, and resulting in $30 billion of open interest through May 1. ICE Trust is the industry's leading CDS clearing house.
-- On April 27, ICE announced 20 new cleared OTC oil contracts, available beginning May 18. With these new contracts, ICE has introduced more than 100 new cleared OTC and futures contracts since the launch of ICE Clear Europe(R) in November 2008.
-- Trading days in April 2009:
    -- ICE Futures Europe: 21
    -- ICE Futures U.S. Agricultural: 21
    -- ICE Futures U.S. Currency and Index: 21
    -- ICE Futures Canada: 21
-- ICE Futures Europe product records achieved in April 2009:
    -- Volume, ADV and open interest records were established for several coal and emissions contracts.

    -- Gas Oil futures achieved record open interest of 479,930 on April 27.

ICE Futures: April 2009 Average Daily Volume by Product

Product Line	ADV April 2009	ADV April 2008	ADV % Change
ICE Brent Crude futures	253,083	259,242	-2.4
ICE WTI Crude futures	160,618	197,424	-18.6
ICE Gas Oil futures	117,996	96,871	21.8
Other contracts (1)	37,814	15,427	145.1
Total ICE Futures Europe	569,511	568,965	0.1
Russell 2000(R) mini futures & options	151,867	1,675	8,969.4
Sugar No. 11 futures & options	168,135	164,341	2.3
Other agricultural commodity contracts (2)	67,813	101,506	-33.2
Currency futures (3)	2,506	5,016	-50.0
Index futures (4)	5,884	6,130	-4.0
Other contracts (5)	260	455	-43.0
Total ICE Futures U.S.	396,465	279,122	42.0
Total ICE Futures Canada (6)	17,952	15,238	17.8
TOTAL FUTURES CONTRACTS	983,928	863,325	14%

(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 CFI futures; ICE-ECX CFI CER futures; ICE UK Electricity futures; ICE Coal futures; ICE Brent options; ICE WTI options, ICE Gas Oil options; ICE-ECX CFI options and ICE-ECX CFI CER options. The ICE-ECX CFI futures and options contracts and the ICE-ECX CFI 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 CFI 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