ICE REPORTS 27% INCREASE IN FUTURES AVERAGE DAILY VOLUME FOR FEBRUARY; RECORD BRENT, GASOIL AND ICE FUTURES EUROPE VOLUME

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ATLANTA, March 2, 2011 /PRNewswire/ -- **IntercontinentalExchange** (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported record volume and average daily volume across its futures exchanges in February 2011. Average daily volume (ADV) for ICE's futures markets rose 27% from the prior February to a record 1,738,199 contracts. For the second consecutive month, ICE Futures Europe established monthly volume and ADV records of 23,590,625 and 1,241,612 contracts, respectively, with ADV up 39% from February 2010.

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

ICE's total futures volume in February 2011 was a record 33 million contracts.

February 2011 Review

- ICE Futures Europe records:
  - The exchange established an open interest record of 3,805,162 contracts on February 4 and a daily volume record of 1,698,258 contracts on February 24.
  - ICE Brent Crude futures set a daily volume record of 821,857 contracts on February 24. ICE Gasoil futures also established a daily volume record of 445,325 contracts on February 24.
  - ICE Brent Crude and ICE Gasoil futures established monthly volume records of 10,956,940 and 5,746,450 contracts, respectively.
  - ICE Brent Crude and ICE Gasoil futures set monthly ADV records of 576,681 contracts and 302,445 contracts, respectively.
- ICE Futures U.S. records:
  - The Russell 1000 Value Index mini futures contract set a daily volume record on February 2.
- ICE Futures Canada records:
  - The exchange established a monthly ADV record of 26,311 contracts in February and an open interest record of 243,577 contracts on February 11.
- On February 25, ICE announced its acquisition of Ballista Securities, an electronic options platform for the execution of block-sized and complex multi-leg options transactions.
- Through February 25, ICE's CDS clearing houses have cleared $16.0 trillion in gross notional value on a cumulative basis across 430,024 transactions. ICE currently lists 257 CDS contracts for clearing.
  - ICE Trust U.S. (ICE Trust) has cleared $9.5 trillion of gross notional value since inception, including $678 billion in single-name CDS, resulting in open interest of $543 billion. ICE Trust buy-side clearing crossed $5 billion in gross notional value during the week of February 21. ICE Trust offers clearing for 37 indexes and 89 single-name contracts.
  - ICE Clear Europe has cleared 4.8 trillion Euro ($6.5 trillion) of gross notional value since inception, including 753 billion Euro ($998 billion) in single-name CDS, resulting in 487 billion Euro ($671 billion) of open interest. ICE Clear Europe offers clearing for 30 indexes and 101 single-name contracts.
- Trading days in February 2011:
  - ICE Futures Europe: 19
  - ICE Futures U.S.: 19
  - ICE Futures Canada: 19
  - Chicago Climate Futures Exchange: 19

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV February 2011	ADV February 2010	ADV % Change
ICE Brent Crude futures & options	584,091	424,577	37.6
ICE Gasoil futures & options	304,576	217,652	39.9
ICE WTI Crude futures & options	298,371	207,704	43.7
ICE ECX emissions futures & options	23,447	24,155	-2.9
Other futures contracts (1)	31,127	19,063	63.3
TOTAL ICE FUTURES EUROPE	1,241,612	893,151	39.0
Index futures & options (2)	119,134	133,297	-10.6
Sugar No. 11 futures & options	207,720	192,373	8.0
Other agricultural commodity contracts (3)	115,788	101,676	13.9
Currency futures and options contracts (4)	26,954	30,761	-12.4
TOTAL ICE FUTURES U.S.	469,596	458,107	2.5
TOTAL ICE FUTURES CANADA & CCFE(5)	26,991	18,832	43.3
TOTAL FUTURES CONTRACTS	1,738,199	1,370,090	26.9

(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; and ICE Unleaded Gasoline Blendstock (RBOB) futures

(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.

(5) ICE acquired Chicago Climate Futures Exchange (CCFE) on July 8, 2010. Prior-year amounts do not include CCFE volume and percentage change does not include CCFE prior-year volume.

ICE Futures Year-to-Date ADV

	2-mos 2011	2-mos 2010	Percent Change

ICE Futures Europe	1,208,243	852,314	41.8
ICE Futures U.S.	425,268	422,893	0.6
ICE Futures Canada & CCFE*	22,651	15,395	47.1
Total Futures	1,656,162	1,290,602	28.3

ICE Futures Monthly and Year-to-Date Volume

	February 2011	February 2010	Percent Change
ICE Futures Europe	23,590,625	16,969,873	39.0
ICE Futures U.S.	8,922,320	8,704,028	2.5
ICE Futures Canada & CCFE*	512,836	357,806	43.3
Total Futures	33,025,781	26,031,707	26.9
	2-mos 2011	2-mos 2010	Percent Change
ICE Futures Europe	47,121,490	32,387,929	45.5
ICE Futures U.S.	16,585,454	16,069,939	3.2
ICE Futures Canada & CCFE*	883,369	600,391	47.1
Total Futures	64,590,313	49,058,259	31.7

*ICE acquired CCFE on July 8, 2010. Prior-year amounts do not include CCFE volume and percentage change does not include CCFE prior-year volume.

ICE Futures Open Interest

	February 28, 2011	December 31, 2010
ICE Futures Europe	3,795,257	3,329,205
ICE Futures U.S.	2,909,469	3,325,618
ICE Futures Canada & CCFE	262,484	283,246

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending February 2011	Three Months Ending January 2011	Three Months Ending December 2010
ICE Futures Europe	$1.50	$1.53	$1.57
ICE Futures U.S. Ag	$2.08	$2.06	$2.07
ICE Futures U.S. Fin	$1.00	$0.94	$0.93

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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