INVESTORS

ICE REPORTS RECORD FUTURES ADV IN MAY, UP 44%; $9 TRILLION IN CDS CLEARED GLOBALLY TO DATE

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ATLANTA,June 2 /PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), a leading operator of regulated global futures exchanges, clearing houses and over-the-counter (OTC) markets, reported strong futures volume growth in May 2010. Average daily volume (ADV) for ICE's futures markets grew 44% from May 2009 to a record 1,441,567contracts in May 2010. ICE Futures Europe established its fourth monthly ADV record in 2010 with 983,100 contracts traded, up 59% from May 2009.

(Logo: **http://www.newscom.com/cgi-bin/prnh/20090727/CL51999LOGO**)

Year-to-date through May 31, 2010, ADV across ICE's futures exchanges was 1,340,093contracts, an increase of 34% compared to the same period of 2009. Total futures volume in May 2010 was 28.8 million contracts.

May 2010 Review

- ICE Futures Europe records achieved in May:
  - The exchange set an ADV record of 983,100 contracts.
  - The ICE Brent crude futures contract established an ADV record of 453,124 contracts.
  - Volume and open interest records were established in emissions, coal and UK Natural Gas futures contracts.
- ICE Futures U.S. records achieved in May:
  - Russell 2000® Index mini futures established a monthly ADV record of 221,573 contracts, and Russell 2000 Index options on futures set a monthly volume record of 30,915 and a daily volume record of 4,896 contracts on May 20.
  - The ICE U.S. Dollar Index (USDX) established monthly volume and ADV records of 713,384 and 35,669 contracts, respectively.
- Through May 28, ICE's CDS clearing houses have cleared $9 trillion in gross notional value on a cumulative basis on more than 195,000 transactions. ICE currently lists 233 CDS contracts for clearing.
  - ICE Trust U.S. (ICE Trust) has cleared $5.7 trillion of gross notional value since inception, including $213 billion in single-name CDS, resulting in open interest of $405 billion. ICE Trust offers clearing for 35 indexes and 71 single-name instruments. ICE Trust has also cleared $1.2 billion of non-clearing house member, or buy-side, transactions since launch on December 14.
  - ICE Clear Europe has cleared euro 2.4 trillion ($3.3 trillion) of gross notional value since inception, including euro 330 billion in single-name CDS, resulting in euro 343 billion ($422 billion) of open interest. ICE Clear Europe offers clearing for 26 indexes and 101 single-name instruments.
- Trading days in May 2010:
  - ICE Futures Europe: 20
  - ICE Futures U.S.: 20
  - ICE Futures Canada: 20

ICE Futures Contracts & Markets Monthly ADV

Product Line	ADV May 2010	ADV May 2009	ADV % Change

ICE Brent Crude futures & options	453,358	272,127	66.6
ICE Gasoil futures & options	200,094	143,707	39.2
ICE WTI Crude futures & options	266,090	168,878	57.6
ICE ECX emissions futures & options (1)	34,577	21,562	60.4
Other futures contracts (2)	28,981	13,838	109.4
TOTAL ICE FUTURES EUROPE	983,100	620,112	58.5
Russell 2000® mini futures & options	223,119	148,267	50.5
Sugar No. 11 futures & options	112,245	148,767	-24.5
Other agricultural commodity contracts (3)	69,793	62,810	11.1
Currency futures (4)	39,560	8,814	348.8
Index futures (5)	1,713	638	168.5
Other contracts (6)	112	275	-59.3
TOTAL ICE FUTURES U.S.	446,542	369,571	20.8
TOTAL ICE FUTURES CANADA	11,925	14,552	-18.1
TOTAL FUTURES CONTRACTS	1,441,567	1,004,235	43.5%

(1) ICE ECX EUA and ICE ECX CER futures and options contracts are the result of a cooperative relationship between ICE Futures Europe and the European Climate Exchange. ICE Futures Europe shares in the transaction fee revenue derived from these contracts.

(2) "Other futures contracts" include ICE Middle East Sour Crude futures;ICE ASCI Gulf Coast Sour Crude futures; ICE Heating Oil futures; ICE Unleaded Gasoline Blendstock (RBOB) futures; ICE UK Natural Gas futures; ICE UK Electricity futures; ICE Coal futures; and ICE Dutch TTF Gas futures.

(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" include futures for the U.S. Dollar Index and foreign exchange futures.

(5) "Index futures" include futures for the Russell 1000® mini, the Continuous Commodity Index, the Euro Index, and the NYSE Composite.

(6) "Other contracts" include options on foreign exchange futures and options on index futures, excluding Russell 2000 mini options.

ICE Futures Year-to-Date ADV			
	5-mos 2010	5-mos 2009	Percent Change
ICE Futures Europe	893,147	620,789	43.9
ICE Futures U.S.	431,926	364,369	18.5
ICE Futures Canada	15,020	15,469	-2.9
Total Futures	1,340,093	1,000,627	33.9%

ICE Futures Monthly and Year-to-Date Volume

	May 2010	May 2009	Percent Change
ICE Futures Europe	19,661,992	12,402,248	58.5
ICE Futures U.S.	8,930,835	7,391,418	20.8
ICE Futures Canada	238,500	291,030	-18.0
Total Futures	28,831,327	20,084,696	43.5%
	5-mos 2010	5-mos 2009	Percent Change
ICE Futures Europe	91,100,997	64,555,718	41.1
ICE Futures U.S.	44,056,412	37,165,603	18.5
ICE Futures Canada	1,547,055	1,593,351	-2.9
Total Futures	136,704,464	103,314,672	32.3%

ICE Futures Open Interest

	May 31, 2010	December 31, 2009
ICE Futures Europe	3,170,339	2,647,694
ICE Futures U.S.	2,993,577	3,375,176
ICE Futures Canada	153,396	118,181

Rolling Three-Month Average Rate per Contract (RPC)

Product Line	Three Months Ending May 2010	Three Months Ending April 2010	Three Months Ending March 2010
ICE Futures Europe	$1.51	$1.51	$1.53
ICE Futures U.S. Ag	$2.13	$2.17	$2.13
ICE Futures U.S. Fin	$0.77	$0.84	$0.92

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 55 countries. www.theice.com

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