ICE SETS NEW VOLUME RECORDS IN ENERGY FUTURES

Released : 12 January 2006

ATLANTA, Jan. 12/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, today reported new volume records at its ICEFutures subsidiary. On Wednesday, January 11, 2006, exchange-wide volumereached 299,585 contracts, exceeding the prior daily record set on August 10,2005 at 295,501 contracts.

Also on Wednesday, volume in the IPE Gas Oil futures contractreached a daily record of 94,646 contracts. The previous daily record of 92,982contracts was set December 9, 2005.

"Electronic trading has made energy markets more accessibleto participants around the clock," said ICE's Chairman and CEO, Jeffrey C.Sprecher. "Yesterday's records further demonstrate the demand forreal-time risk management and price discovery on ICE."

About IntercontinentalExchange

IntercontinentalExchange® (NYSE: ICE) operates theleading electronic global futures and OTC marketplace for trading energycommodity contracts, including crude oil and refined products, natural gas,power and emissions. ICE conducts its markets for futures trading through itsregulated subsidiary, ICE Futures (formerly the International PetroleumExchange, or IPE), Europe's leading energy futures and options exchange. ICEalso offers a range of risk management and trading support services, includingcleared OTC contracts, electronic trade confirmations and energy market data.ICE's common stock began trading on the New York Stock Exchange on November 16,2005. ICE is based in Atlanta, Georgia with offices in Calgary, Chicago,Houston, London, New York and Singapore. For more information, please visitwww.theice.com.

Safe Harbor Statement under the Private Securities LitigationReform Act of 1995 Statements in this press release regardingIntercontinentalExchange's business that are not historical facts are"forward-looking statements" that involve risks and uncertainties.For a discussion of such risks and uncertainties, which could cause actualresults to differ from those contained in the forward-looking statements, see"Risk Factors" in the Company's Registration Statement on Form S-1(Reg. No. 333-123500), as amended, as filed with the Securities and ExchangeCommission.

SOURCE IntercontinentalExchange

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/Web site: http://www.theice.com /

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