ICE REPORTS RECORD MONTHLY FUTURES VOLUME ON 82% RISE IN FEBRUARY; 73% INCREASE IN OTC COMMISSIONS

Released : 03 March 2006

ATLANTA, March 3/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, today reported its second consecutive month ofrecord volume in its futures business segment and an increase of 73.2% intrading commissions in its over-the-counter (OTC) business segment for themonth of February. Volume at ICE Futures, the company's futures businesssegment, increased 81.8% over last February.

Fueling the growth again were the entry of new participants intoICE's electronic markets and expanded levels of trading in futures and OTCmarkets by existing customers.

ICE also reported solid volume in the newest product at ICEFutures, with average daily volume in the new ICE WTI Crude futures contract of41,858 from the February 3 launch through the end of the month. Excludingtrading on President's Day, a U.S. holiday during which the ICE Futures marketswere open for trading, average daily volume was 43,955 contracts. On twooccasions since the launch of the product, daily volume exceeded 58,000contracts. The contract has recorded the strongest start of any new product inICE Futures' history. Open interest in the ICE WTI Crude Futures contract on February28 stood at 71,603.

OTC Business Segment

In ICE's OTC business segment, average daily commissions reflectdaily trading activity in the company's OTC markets. In February 2006, ICE'saverage daily commissions increased to $421,205, up 73.2% compared to $243,231in February 2005. Growth in average daily commissions was driven primarily bythe continued expansion of ICE's cleared OTC product volumes, particularly innatural gas and power. On February 3, 2006, ICE transitioned its cleared OTCWTI crude oil bullet swap contract into the new ICE WTI Crude futures contract.

OTC Segment: February Average Daily Commissions

	Feb. 2006	Feb. 2005	% Change
ICE OTC Average Daily Commissions	$421,205	$243,231	73.2%

Futures Business Segment

At ICE Futures, the company's futures business segment, averagedaily volume (ADV) in February 2006 increased 81.8% to 255,396 contractscompared to 140,493 contracts in February 2005. Total monthly futures volumealso rose 81.8% to a record 5,107,913 contracts in February 2006, compared tomonthly volume of 2,809,863 in February 2005. February was the secondconsecutive month of an ICE Futures volume record, exceeding by 7.4% theJanuary 2006 monthly volume record of 4,754,400 contracts.

The month included a record volume day at ICE Futures onFebruary 7, with 364,064 contracts changing hands, which is 21.5% higher thanthe previous record day achieved in January 2006, and the first time that ICEFutures volume exceeded 300,000 contracts in a single day. The record dayincluded 45,962 contracts traded in the new ICE WTI Crude futures contract.Excluding the ICE WTI Crude futures contract volume on the record day, volumewas 318,102 contracts, which exceeded the prior record by 6.2%. Volumesubsequently exceeded the 300,000 level three more times in February.

At February 28, 2006, total open interest in ICE Futurescontracts stood at 761,098 contracts, with open interest in the IPE Brent Crudefutures contract at 399,238. This compares to total open interest of 565,734contracts and IPE Brent Crude futures open interest of 351,673 at February 28,2005.

Futures Segment: February Volume Statistics

Contract	ADV Feb. 2006	ADV Feb. 2005	ADV % Change	Total Volume Feb. 2006	Total Volume Feb. 2005	Volume % Change
IPE Brent Crude futures	153,018	99,347	54.0%	3,060,351	1,986,936	54.0%
IPE Gas Oil futures	60,944	38,443	58.5%	1,218,886	768,861	58.5%
ICE WTI Crude futures	37,672**	n/a	n/a	753,441	n/a	n/a
Other contracts*	3,762	2,703	39.2%	75,235	54,066	39.2%
Total ICE Futures	255,396	140,493	81.8%	5,107,913	2,809,863	81.8%

* "Other contracts" include IPE Natural Gas Futures, ECX CFI Futures, IPE Electricity futures and IPE Brent Options and IPE Gas Oil Options. The ECX CFI Futures contract is the result of a cooperative relationship between ICE Futures and the Chicago Climate Exchange, Inc. and its subsidiary, the European Climate Exchange. ICE Futures shares in the revenue derived from the ECX CFI Futures contract.

** The ICE WTI Crude futures contract began trading on February 3, 2006. The ADV for ICE WTI Crude futures in the above table includes two trading days (February 1 and 2) when the ICE WTI Crude futures contract was not yet available for trading. The ICE WTI Crude futures contract ADV since the launch date of February 3 is 41,858.

Additional February Highlights:

- IPE Gas Oil futures traded at ICE Futures achieved a new open interest record on February 3 of 240,586 contracts.
- A fee waiver on execution will be in place for the ICE WTI Crude futures contract from launch through March 31, 2006.
- ICE in February announced plans to introduce more than 50 additional cleared contracts in its OTC markets during the first half of 2006, with the first ten natural gas contracts available for trading beginning today, March 3.

Additional historical futures volume and OTC commission data canbe found at:https://www.theice.com/marketdata/recordsAndVolumes/volumes2006.jsp

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, Europe's leading energy futures and optionsexchange. ICE also offers a range of risk management and trading supportservices, including cleared OTC contracts, electronic trade confirmations andenergy market data. ICE's common stock began trading on the New York StockExchange on November 16, 2005. ICE is based in Atlanta, Georgia with offices inCalgary, Chicago, Houston, London, New York and Singapore. For moreinformation, please visit http://www.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

-0- 03/03/2006

/CONTACT: Kelly Loeffler, VP, Investor and Public Relations of IntercontinentalExchange, +1-770-857-4726, kelly.loeffler@theice.com; or Ellen Resnick of Crystal Clear Communications, +1-773-929-9292, cell: +1-312-399-9295, eresnick@crystalclearPR.com /

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