# ICE REPORTS APRIL VOLUME: FOURTH CONSECUTIVE AVERAGE DAILY VOLUME RECORD AT ICE FUTURES, ADV UP 123%; OTC COMMISSIONS INCREASE 75%

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ATLANTA, May 2, 2006/PRNewswire-FirstCall via COMTEX News Network/ -- IntercontinentalExchange(NYSE: ICE), the leading electronic energy marketplace, today reported itsfourth consecutive month of record average daily volume (ADV) at ICE Futures,its futures business segment. ADV for ICE Futures reached a record 305,285contracts, an increase of 123.0% compared to last April. ICE Futures'exchange-wide volume in April 2006 totaled 5,800,412 contracts, an increase of101.8% over April 2005. Average daily commissions in ICE's over-the-counter(OTC) business segment for the month increased 75.3% over average dailycommissions of $275,649 in April 2005.

Exchange-wide volume at ICE Futures exceeded 400,000 contractsfor the first time in a single day on April 25, when a new trading record of407,303 contracts was established. The previous volume record was set on March9, 2006 with 391,016 contracts. Also on April 25, the ICE WTI Crude futures contractachieved record volume of 143,455 contracts, surpassing the April 18 record of121,887 contracts.

ICE Futures recorded ADV in the ICE WTI Crude futures of 92,638contracts for April, following its February 3 launch. Open interest in the ICEWTI Crude contract on April 30 stood at 188,519. On March 31, ICE Futureseliminated the fee waiver for the ICE WTI Crude futures contract.

OTC Business Segment

In ICE's OTC business segment, average daily commissions reflectdaily trading activity in the company's electronic OTC markets. In April 2006,ICE's average daily commissions increased 75.3% to $483,343 from $275,649 inApril 2005. The year-on-year increase in average daily commissions was drivenby the continued expansion of ICE's cleared OTC product volumes in natural gasand power. In April, ICE introduced 13 new cleared OTC contracts.

OTC Segment: April Average Daily Commissions

| | Apr. 2006 | Apr. 2005 | % Change |
|---|---|---|---|
| ICE OTC Average Daily Commissions | $483,343 | $275,649 | 75.3% |

Futures Business Segment

At ICE Futures, ADV in April 2006 increased 123.0% to 305,285contracts compared to ADV of 136,897 contracts in April 2005. Total monthlyfutures volume rose 101.8% to 5,800,412 contracts, compared to monthly volumeof 2,874,836 in April 2005. April was the fourth consecutive month an ADVrecord achieved at ICE Futures, surpassing the March 2006 ADV record of 295,529contracts.

At April 30, 2006, total open interest in ICE Futures contractsstood at 960,222 contracts, with open interest in the ICE Brent Crude futurescontract at 472,445 contracts. This compares to total open interest of 509,507contracts and Brent Crude futures open interest of 290,932 at April 30, 2005.

Futures Segment: April Volume Statistics

| Contract | Total Volume Apr. 2006 | Total Volume Apr. 2005 | Volume % Change | ADV Apr. 2006 | ADV Apr. 2005 | ADV % Change |
|---|---|---|---|---|---|---|
| ICE Brent Crude Futures | 2,932,591 | 2,105,392 | 39.3% | 154,347 | 100,257 | 54.0% |
| ICE Gas Oil | | | | | | |

| | | | | | | |
|---|---|---|---|---|---|---|
| Futures | 1,012,404 | 732,289 | 38.3% | 53,284 | 34,871 | 52.8% |
| ICE WTI Crude | | | | | | |
| Futures | 1,760,130 | n/a | -- | 92,638 | n/a | -- |
| Other | | | | | | |
| contracts* | 95,287 | 37,155 | 156.5% | 5,016 | 1,769 | 183.6% |
| Total ICE | | | | | | |
| Futures | 5,800,412 | 2,874,836 | 101.8% | 305,285 | 136,897 | 123.0% |

* "Other contracts" include ICE Heating Oil Futures,ICE Unleaded Gasoline Blendstock (RBOB) Futures, ICE UK Natural Gas Futures,ICE-ECX CFI Futures, ICE UK Electricity Futures and ICE Brent Options and ICEGas Oil Options. The ICE-ECX CFI Futures contract is the result of acooperative relationship between ICE Futures and the Chicago Climate Exchange,Inc. and its subsidiary, the European Climate Exchange. ICE Futures shares inthe revenue derived from the ECX CFI Futures contract.

Additional April Highlights:

* On April 21, ICE Futures introduced ICE New York Harbor Heating Oil Futures and ICE New York Harbor Unleaded Gasoline Blendstock (RBOB) Futures, along with three spreads or "cracks" between new and existing contracts.

* To date this year, ICE has launched 34 new cleared OTC contracts. In February, ICE announced plans to introduce more than 50 additional cleared contracts in its OTC markets during the first half of 2006. The first set of natural gas contracts became available for trading March 3, and the second set began trading on March 24. Thirteen more contracts were introduced on April 7.

* In April, ICE Futures marked its one-year anniversary as an electronic exchange. Also during the month, ICE Futures modified the screen names of its contracts to be consistent with its own name change in the fourth quarter from IPE. The names now appear as "ICE Brent", for example, transitioning from "IPE Brent".

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, energy market data through ICE Dataand electronic trade confirmations. ICE is based in Atlanta, Georgia withoffices in Calgary, Chicago, Houston, London, New York and Singapore. For moreinformation, please visit 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 actual resultsto differ from those contained in the forward-looking statements, see theCompany's Securities and Exchange Commission filings, including, but notlimited to, the risk factors in Item 1(A) of the Company's Annual Report onForm 10-K (File No. 001-32671), as filed with the Securities and ExchangeCommission on March 10, 2006, which are incorporated by reference into thispress release.

SOURCE IntercontinentalExchange

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