ICE FUTURES SETS NEW GAS OIL FUTURES RECORD

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ATLANTA, July 11 /PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leading electronic energy marketplace, announced record volume yesterday in the Gas Oil futures contract listed at its subsidiary, ICE Futures. Gas Oil futures volume of 110,498 on July 10 marked the first time volume in the contract has exceeded 100,000 contracts, surpassing by more than 12% the previous record of 98,474 contracts established on March 8, 2006.

The Gas Oil futures contract also set two consecutive open interest records late last week, with 248,659 contracts on July 6, and 255,440 contracts on July 7.

Introduced in 1981, Gas Oil was the first ICE Futures contract launched and is often referred to as heating oil in Europe and the United States. Today the ICE Futures Gas Oil contract is the leading heating oil futures contract by traded volume, and it serves as a significant pricing benchmark for refined oil products, particularly in Europe, Asia and the Middle East.

About IntercontinentalExchange

IntercontinentalExchange® (NYSE: ICE) operates the leading global, electronic marketplace for trading both futures and OTC energy contracts. ICE offers a range of contracts based on crude oil and refined products, natural gas, power and emissions. ICE conducts its futures markets through its regulated London-based subsidiary, ICE Futures, Europe's leading energy exchange. ICE Futures offers liquid markets in the world's leading oil benchmarks: Brent Crude futures and West Texas Intermediate (WTI) Crude futures, as well as the leading heating oil futures contract. ICE introduced the concept of cleared OTC energy contracts and today offers the most liquid and transparent electronic OTC market in North America. ICE also offers a range of risk management and trading support services, including customized energy market data offerings through its ICE Data business unit and electronic trade confirmations. ICE was added to the Russell 1000® Index on June 30, 2006. Headquartered in Atlanta, ICE also has offices in Calgary, Chicago, Houston, London, New York and Singapore, with regional telecommunications hubs in Chicago, London and Singapore. For more information, please visit www.theice.com.

Safe Harbor Statement under the Private Securities Litigation Reform Act of 1995 - Statements in this press release regarding IntercontinentalExchange'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 results to differ from those contained in the forward-looking statements, see the Company's Securities and Exchange Commission filings, including, but not limited to, the risk factors in Item 1(A) of the Company's Annual Report on Form 10-K (File No. 001-32671), as filed with the Securities and Exchange Commission on March 10, 2006, and the risk factors in the Registration Statement on Form S-1 (Reg. No. 333-135060), as filed with the Securities and Exchange Commission.

SOURCE IntercontinentalExchange

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