ICE REPORTS MARCH VOLUME: THIRD CONSECUTIVE MONTHLY RECORD AT ICE FUTURES, WITH VOLUME UP 115%; OTC COMMISSIONS INCREASE 37%

Released : 05 April 2006

ATLANTA, April 5/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, today reported its third consecutive month ofrecord volume in its futures business segment. ICE Futures exchange-wide volumein March 2006 totaled 6,797,173 contracts, an increase of 115.0% over March2005, and average daily volume (ADV) reached 295,529 contracts, an increase of96.3% compared to the prior year. Average daily commissions in ICE'sover-the-counter (OTC) business segment for the month increased 36.8% overMarch 2005.

Average daily volume for ICE Futures in the first quarter of2006 rose 82% to 260,304 compared to the first quarter of 2005, marking theexchange's highest volume quarter to date. Average daily commission for ICE'sOTC segment increased 58%, to $380,548 over average daily commissions in thefirst quarter of 2005.

ICE Futures recorded average daily volume in ICE WTI Crudefutures of 67,946 contracts for March, following its February 3 launch. Openinterest in the contract on March 31 stood at a record 125,355. Excluding theICE WTI Crude futures contract, ADV at ICE Futures still increased 51% in March2006 over the prior year.

OTC Business Segment

In ICE's OTC business segment, average daily commissions reflectdaily trading activity in the company's electronic OTC markets. In March 2006,ICE's average daily commissions increased 36.8% to $340,504 from $248,917 inMarch 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. Trading activity in March 2006 was moderate relative to the firsttwo months of the year due in part to the combination of high storage levelsand relatively low volatility in North American natural gas during the month.

In March, ICE introduced 20 new cleared OTC contracts, whichincluded primarily North American natural gas basis swaps. For the month ofMarch 2006, volume in ICE's basis swap contracts increased more than 340% overMarch 2005 volume in basis swaps due to the availability of clearing. Basisswap contracts reflect the price differential at a specific natural gasdelivery point relative to the price of natural gas delivered at the benchmarkHenry Hub.

OTC Segment: March Average Daily Commissions

	Mar. 2006	Mar. 2005	% Change
ICE OTC Average Daily Commissions	$340,504	$248,917	36.8%

Futures Business Segment

At ICE Futures, the company's futures business segment, ADV inMarch 2006 increased 96.3% to 295,529 contracts compared to ADV of 150,560contracts in March 2005. Total monthly futures volume rose 115.0% to a record6,797,173 contracts in March 2006, compared to monthly volume of 3,161,757 inMarch 2005. March was the third consecutive month a total volume record wasachieved at ICE Futures, exceeding by 33% the February 2006 monthly volumerecord of 5,107,913 contracts.

At March 31, 2006, total open interest in ICE Futures contractsstood at 838,314 contracts, with open interest in the IPE Brent Crude futurescontract at 433,550 contracts. This compares to total open interest of 612,147contracts and IPE Brent Crude futures open interest of 379,101 at March 31,2005.

Futures Segment: March Volume Statistics

Contract	ADV Mar. 2006	ADV Mar. 2005	ADV % Change	Total Volume Mar. 2006	Total Volume Mar. 2005	Volume % Change
IPE Brent Crude futures	162,534	105,773	53.7%	3,738,287	2,221,236	68.3%
IPE Gas Oil futures	62,095	43,210	43.7%	1,428,191	907,406	57.4%
ICE WTI Crude Futures	67,946	n/a	--	1,562,748	n/a	--
Other contracts*	2,954	1,577	87.3%	67,947	33,115	105.2%
Total ICE Futures	295,529	150,560	96.3%	6,797,173	3,161,757	115.0%

* "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.

Additional March Highlights:

- The month included ICE Futures exchange-wide records as well as records in each of the exchange's most actively traded products. During March, there were two consecutive record volume days at ICE Futures culminating on March 9, with 391,016 contracts changing hands. The IPE Brent Crude futures contract achieved record volume also on March 9 of 232,995 contracts. The IPE Gas Oil futures contract established a new record on March 8 with 98,474 contracts. The ICE WTI Crude futures contract, launched February 3, achieved several milestones during March, including record volume on March 23 of 84,632 contracts, as well as total volume since launch surpassing the one million contract mark and open interest exceeding the 100,000 threshold, on March 7 and March 8 respectively.

- ICE Futures' IPE Brent and Gas Oil futures contracts achieved new open interest records in March at 433,550 and 241,435 contracts, respectively.
- A fee waiver on trade execution for the ICE WTI Crude futures contract expired on March 31.
- ICE in February 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 are scheduled to be introduced this Friday, April 7.

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, seethe Company'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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