ICE REPORTS RECORD VOLUME AND COMMISSIONS DURING AUGUST

Released : 05 September 2006

ICE Futures ADVIncreases 115% for Eighth Consecutive Record Month; OTC Average DailyCommissions Up 85%

ATLANTA, Sept. 5/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, today reported record activity during the monthof August. Average daily volume (ADV) for ICE Futures, its London-basedregulated futures subsidiary, totaled 406,037 contracts for an eighthconsecutive monthly ADV record, an increase of 115.1% over August 2005. Averagedaily commissions in ICE's over-the-counter (OTC) business segment in Augustrose 84.7% over August 2005, to $799,017.

Record-level totalmonthly volume in ICE Futures' light sweet crude contracts, Brent Crude futuresand ICE WTI Crude futures, as well as ICE Gas Oil futures contracts, producedan exchange-wide monthly volume record in August. For the third consecutivemonth, ICE Futures averaged greater than 50% market share in global crudefutures as measured by volume of light sweet crude oil.

OTC Business Segment

In ICE's OTC businesssegment, average daily commissions reflect daily trading activity in thecompany's electronic OTC markets. In August 2006, ICE's average dailycommissions increased 84.7% to a record $799,017 from $432,648 in August 2005.The increase in average daily commission was driven by ICE's cleared OTCcontracts, which include dozens of new cleared contracts introduced in 2006,new participants, and price volatility in energy commodities. During the month,increased risk-management activity was also associated with a prolonged heatwave in North America, the threat of hurricanes and geopolitical concerns.

OTC Segment: AugustAverage Daily Commissions

	Aug 2006	Aug 2005	% Change
ICE OTC Average DailyCommissions	$799,017	$432,648	84.7%

Futures BusinessSegment

At ICE Futures, August2006 ADV rose 115.1% to 406,037 contracts compared to ADV of 188,757 contractsin August 2005. August ADV marked the eighth consecutive record month for ICEFutures, surpassing the previous ADV record set in July 2006 of 385,809contracts by 5.2%. Total monthly futures volume also rose 124.9% to a record9,338,843 contracts, compared to total monthly volume of 4,152,647 contracts inAugust 2005. The previous monthly record was set in July 2006 at 8,101,992contracts.

ICE Brent Crudefutures monthly volume totaled a record 4,044,472 contracts, and ADV was175,847 contracts, an increase of 21.6% compared to August 2005, when HurricaneKatrina drove increased trading activity as a result of the impairment ofproduction assets in the U.S. Gulf Coast. The ICE Brent Crude futures contractestablished a daily volume record of 252,296 contracts on August 10 and an openinterest record of 529,019 contracts on August 7.

The ICE WTI Crudefutures contract established a monthly volume record in August of 3,307,926contracts and a new ADV record of 143,823 contracts, an increase of 16.6% overthe previous ADV record set in July 2006. A daily volume record was establishedon August 7 of 241,503 contracts, and an open interest record of 328,340contracts was established on August 18.

Monthly volume in ICEGas Oil futures in August more than doubled compared to August 2005, to arecord 1,854,735 contracts, an increase of 101.7% compared to August 2005. Thecontract set a new open interest record on August 2 at 280,559 contracts.

At August 31, 2006,total open interest in ICE Futures contracts stood at 1,168,445 contracts,after establishing a new open interest record of 1,201,553 contracts on August7.

Futures Segment: AugustVolume Statistics

Contract	Total Volume Aug 2006	Total Volume Aug 2005	Volume % Change	ADV Aug 2006	ADV Aug 2005	ADV % Change
ICE Brent Crude futures	4,044,472	3,180,411	27.2	175,847	144,564	21.6
ICE WTI Crude futures	3,307,926	n/a	--	143,823	n/a	--
ICE Gas Oil futures	1,854,735	919,673	101.7	80,641	41,803	92.9
Other contracts*	131,710	52,563	150.6	5,726	2,390	139.6
Total ICE Futures contract volume	9,338,843	4,152,647	124.9	406,037	188,757	115.1

* "Other contracts" includeICE Heating Oil futures, ICE Unleaded Gasoline Blendstock (RBOB)futures, ICE UK Natural Gas futures, ICE-ECX CFI futures, ICE UKElectricity futures, ICE Coal futures, ICE Brent options and ICE Gas Oiloptions. The ICE-ECX CFI futurescontract is the result of a cooperativerelationship between ICE Futures and the Chicago Climate Exchange,Inc. and its subsidiary, the European Climate Exchange. ICE Futures shares in the revenue derivedfrom the ECX CFI Futures contract.

Additional AugustHighlights:

* ICE Futures expandedthe trading hours for key products beginning Monday, August 21,2006, to 23:00 U.K. time (6:00 p.m. ET) to further broaden access toenergy market participants around the world.
* ICE Futuresestablished a new exchange-wide daily volume record on August 7 of 567,361,exceeding a half-million in contract volume for the first time in itshistory.
* ICE Futures alsomarked numerous milestones in August, including the first time totalmarket volume has exceeded 9 million contracts in a month, the firsttime average daily volume in a month has exceeded 400,000 contracts,the first time ICE Brent Crude futures volume has surpassed 4 millioncontracts in a month and the first time ICE WTI Crude futures volumehas exceeded 3 million contracts in a month.

Additional historicalfutures volume and OTC commission data can be found at:https://www.theice.com/marketdata/recordsAndVolumes/volumes2006.jsp

AboutIntercontinentalExchange

IntercontinentalExchange®(NYSE: ICE) operates the leading global, electronic marketplace for tradingboth futures and OTC energy contracts. ICE offers a range of contracts based oncrude oil and refined products, natural gas, power and emissions. ICE conductsits futures markets through its regulated London-based subsidiary, ICE Futures,Europe's leading energy exchange. ICE Futures offers liquid markets in theworld's leading oil benchmarks: Brent Crude futures and West Texas Intermediate(WTI) Crude futures, as well as the leading heating oil futures contract bytraded volume. ICE introduced the concept of cleared OTC energy contracts andtoday offers the most liquid and transparent electronic OTC market in NorthAmerica. ICE also offers a range of risk management and trading supportservices, including customized energy market data offerings through its ICEData business unit and electronic trade confirmations. ICE was added to theRussell 1000® Index on June 30, 2006. Headquartered in Atlanta, ICE alsohas offices in Calgary, Chicago, Houston, London, New York and Singapore, withregional telecommunications hubs in Chicago, New York, London and Singapore.For more information, please visit www.theice.com.

Safe Harbor Statementunder the Private Securities Litigation Reform Act of 1995 - Statements in thispress release regarding IntercontinentalExchange's business that are nothistorical facts are "forward-looking statements" that involve risksand uncertainties. For a discussion of such risks and uncertainties, whichcould cause actual results to differ from those contained in theforward-looking statements, see the Company's Securities and ExchangeCommission filings, including, but not limited to, the risk factors in Item1(A) of the Company's Quarterly Report on Form 10-Q (File No. 001-32671), asfiled with the Securities and Exchange Commission on July 28, 2006, and therisk factors in the Registration Statement on Form S-1 (Reg. No. 333-135060),as filed with the Securities and Exchange Commission.

Editor's Note: Regularvolume and commission information is released on a monthly basis, generally onthe second business day of the month.

SOURCEIntercontinentalExchange
CONTACT:
Kelly Loeffler,
VP, Investor and Public Relations, ofIntercontinentalExchange,
+1-770-857-4726,
or kelly.loeffler@theice.com;
or Ellen Resnick for Crystal ClearCommunications,
+1-773-929-9292,
or cell, +1-312-399-9295,
or eresnick@crystalclearPR.com
/Web site: http://www.theice.com
(ICE)

ICE Futures ADVIncreases 115% for Eighth Consecutive Record Month; OTC Average DailyCommissions Up 85%

ATLANTA, Sept. 5/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, today reported record activity during the monthof August. Average daily volume (ADV) for ICE Futures, its London-basedregulated futures subsidiary, totaled 406,037 contracts for an eighthconsecutive monthly ADV record, an increase of 115.1% over August 2005. Averagedaily commissions in ICE's over-the-counter (OTC) business segment in Augustrose 84.7% over August 2005, to $799,017.

Record-level totalmonthly volume in ICE Futures' light sweet crude contracts, Brent Crude futuresand ICE WTI Crude futures, as well as ICE Gas Oil futures contracts, producedan exchange-wide monthly volume record in August. For the third consecutivemonth, ICE Futures averaged greater than 50% market share in global crudefutures as measured by volume of light sweet crude oil.

OTC Business Segment

In ICE's OTC businesssegment, average daily commissions reflect daily trading activity in thecompany's electronic OTC markets. In August 2006, ICE's average dailycommissions increased 84.7% to a record $799,017 from $432,648 in August 2005.The increase in average daily commission was driven by ICE's cleared OTCcontracts, which include dozens of new cleared contracts introduced in 2006,new participants, and price volatility in energy commodities. During the month,increased risk-management activity was also associated with a prolonged heatwave in North America, the threat of hurricanes and geopolitical concerns.

OTC Segment: AugustAverage Daily Commissions

	Aug 2006	Aug 2005	% Change
ICE OTC Average DailyCommissions	$799,017	$432,648	84.7%

Futures BusinessSegment

At ICE Futures, August2006 ADV rose 115.1% to 406,037 contracts compared to ADV of 188,757 contractsin August 2005. August ADV marked the eighth consecutive record month for ICEFutures, surpassing the previous ADV record set in July 2006 of 385,809contracts by 5.2%. Total monthly futures volume also rose 124.9% to a record9,338,843 contracts, compared to total monthly volume of 4,152,647 contracts inAugust 2005. The previous monthly record was set in July 2006 at 8,101,992contracts.

ICE Brent Crudefutures monthly volume totaled a record 4,044,472 contracts, and ADV was175,847 contracts, an increase of 21.6% compared to August 2005, when HurricaneKatrina drove increased trading activity as a result of the impairment ofproduction assets in the U.S. Gulf Coast. The ICE Brent Crude futures contractestablished a daily volume record of 252,296 contracts on August 10 and an openinterest record of 529,019 contracts on August 7.

The ICE WTI Crudefutures contract established a monthly volume record in August of 3,307,926contracts and a new ADV record of 143,823 contracts, an increase of 16.6% overthe previous ADV record set in July 2006. A daily volume record was establishedon August 7 of 241,503 contracts, and an open interest record of 328,340contracts was established on August 18.

Monthly volume in ICEGas Oil futures in August more than doubled compared to August 2005, to arecord 1,854,735 contracts, an increase of 101.7% compared to August 2005. Thecontract set a new open interest record on August 2 at 280,559 contracts.

At August 31, 2006,total open interest in ICE Futures contracts stood at 1,168,445 contracts,after establishing a new open interest record of 1,201,553 contracts on August7.

Futures Segment: AugustVolume Statistics

Contract	Total Volume Aug 2006	Total Volume Aug 2005	Volume % Change	ADV Aug 2006	ADV Aug 2005	ADV % Change
ICE Brent Crude futures	4,044,472	3,180,411	27.2	175,847	144,564	21.6
ICE WTI Crude futures	3,307,926	n/a	--	143,823	n/a	--
ICE Gas Oil futures	1,854,735	919,673	101.7	80,641	41,803	92.9
Other contracts*	131,710	52,563	150.6	5,726	2,390	139.6
Total ICE Futures contract volume	9,338,843	4,152,647	124.9	406,037	188,757	115.1

* "Other contracts" includeICE Heating Oil futures, ICE Unleaded Gasoline Blendstock (RBOB)futures, ICE UK Natural Gas futures, ICE-ECX CFI futures, ICE UKElectricity futures, ICE Coal futures, ICE Brent options and ICE Gas Oiloptions. The ICE-ECX CFI futurescontract is the result of a cooperativerelationship between ICE Futures and the Chicago Climate Exchange,Inc. and its subsidiary, the European Climate Exchange. ICE Futures shares in the revenue derivedfrom the ECX CFI Futures contract.

Additional AugustHighlights:

* ICE Futures expandedthe trading hours for key products beginning Monday, August 21,2006, to 23:00 U.K. time (6:00 p.m. ET) to further broaden access toenergy market participants around the world.
* ICE Futuresestablished a new exchange-wide daily volume record on

August 7 of 567,361,exceeding a half-million in contract volume for the first time in itshistory.

* ICE Futures alsomarked numerous milestones in August, including the first time totalmarket volume has exceeded 9 million contracts in a month, the firsttime average daily volume in a month has exceeded 400,000 contracts,the first time ICE Brent Crude futures volume has surpassed 4 millioncontracts in a month and the first time ICE WTI Crude futures volumehas exceeded 3 million contracts in a month.

Additional historicalfutures volume and OTC commission data can be found at:https://www.theice.com/marketdata/recordsAndVolumes/volumes2006.jsp

AboutIntercontinentalExchange

IntercontinentalExchange®(NYSE: ICE) operates the leading global, electronic marketplace for tradingboth futures and OTC energy contracts. ICE offers a range of contracts based oncrude oil and refined products, natural gas, power and emissions. ICE conductsits futures markets through its regulated London-based subsidiary, ICE Futures,Europe's leading energy exchange. ICE Futures offers liquid markets in theworld's leading oil benchmarks: Brent Crude futures and West Texas Intermediate(WTI) Crude futures, as well as the leading heating oil futures contract bytraded volume. ICE introduced the concept of cleared OTC energy contracts andtoday offers the most liquid and transparent electronic OTC market in NorthAmerica. ICE also offers a range of risk management and trading supportservices, including customized energy market data offerings through its ICEData business unit and electronic trade confirmations. ICE was added to theRussell 1000® Index on June 30, 2006. Headquartered in Atlanta, ICE alsohas offices in Calgary, Chicago, Houston, London, New York and Singapore, withregional telecommunications hubs in Chicago, New York, London and Singapore.For more information, please visit www.theice.com.

Safe Harbor Statementunder the Private Securities Litigation Reform Act of 1995 - Statements in thispress release regarding IntercontinentalExchange's business that are nothistorical facts are "forward-looking statements" that involve risksand uncertainties. For a discussion of such risks and uncertainties, whichcould cause actual results to differ from those contained in theforward-looking statements, see the Company's Securities and ExchangeCommission filings, including, but not limited to, the risk factors in Item1(A) of the Company's Quarterly Report on Form 10-Q (File No. 001-32671), asfiled with the Securities and Exchange Commission on July 28, 2006, and therisk factors in the Registration Statement on Form S-1 (Reg. No. 333-135060),as filed with the Securities and Exchange Commission.

Editor's Note: Regularvolume and commission information is released on a monthly basis, generally onthe second business day of the month.

SOURCEIntercontinentalExchange
CONTACT:
Kelly Loeffler,
VP, Investor and Public Relations, ofIntercontinentalExchange,
+1-770-857-4726,
or kelly.loeffler@theice.com;
or Ellen Resnick for Crystal ClearCommunications,
+1-773-929-9292,
or cell, +1-312-399-9295,
or eresnick@crystalclearPR.com
/Web site: http://www.theice.com
(ICE)

-->