ICE FUTURES ANNOUNCES RECORD MONTHLY AND DAILY VOLUME FOR UK NATURAL GAS FUTURES CONTRACT

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LONDON, March 1 /PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leading electronic energy marketplace and soft commodity exchange, announced that its U.K. based regulated futures subsidiary, ICE Futures, established new monthly and daily volume records in the ICE UK Natural Gas futures contract.

Volume in ICE UK Natural Gas futures for the month of February 2007 reached a record 97,635 contracts, surpassing the previously monthly record in January 2003 of 95,945 contracts. Average daily volume in the contract for February set a new high of 4,883 contracts, or 12% higher than the previous January 2003 record of 4,361 contracts. Record daily screen volume was set on February 26 at 7,465 contracts, exceeding the previous record of 7,080 contracts established on February 12, 2003.

The strong UK Natural Gas futures volume in February included increased volume in both the quarterly and season-based natural gas contracts. In addition, the increased liquidity in the contract has recently attracted additional participants.

About IntercontinentalExchange

IntercontinentalExchange(R), (NYSE: ICE) operates the leading global, electronic marketplace for trading both futures and OTC energy contracts and the leading soft commodity exchange. ICE's markets offer a range of contracts based on crude oil and refined products, natural gas, power and emissions, as well as soft commodities including cocoa, coffee, cotton, ethanol, orange juice, wood pulp and sugar, in addition to currency and index futures and options. ICE(R) conducts its energy futures markets through its U.K. 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, trading nearly half of the world's global crude futures by commodity volume. ICE conducts its soft commodity futures markets through its U.S. regulated subsidiary, the New York Board of Trade(R). For more than a century, NYBOT(R) has provided global markets for food, fiber and financial products. ICE was added to the Russell 1000(R) Index on June 30, 2006. Headquartered in Atlanta, ICE also has offices in Calgary, Chicago, Houston, London, New York and Singapore. For more information, please visit **www.theice.com** and **www.nybot.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 the Company's Annual Report on Form 10-K for the year ended December 31, 2006, as filed with the Securities and Exchange Commission on February 26, 2007.

SOURCE IntercontinentalExchange