INVESTORS

ICE REPORTS RECORD VOLUME AND COMMISSIONS FOR SEPTEMBER

Released : 03 October 2006

ICE Futures ADV Increases135.6% for Ninth Consecutive Record Month; OTC Average Daily Commissions Up115.8%

ATLANTA, Oct. 3 /PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leading electronic energymarketplace, today reported record activity during the month of September.Average daily volume (ADV) for ICE Futures, its London-based regulated futuressubsidiary, totaled 447,795 contracts, an increase of 135.6% over September2005. Average daily commissions in ICE's over-the-counter (OTC) businesssegment in September rose 115.8% over September 2005, to $805,681.

For the third quarter of 2006, futures volume totaled 26.8million contracts, an increase of 125.1% over the third quarter of 2005, andADV was 412,993, representing a 125.1% increase over the same period in theprior year. In the OTC segment, third quarter average daily commissions were$737,967, a 95.3% increase over the third quarter of 2005.

Futures Business Segment

At ICE Futures, September 2006 ADV rose 135.6% to 447,795contracts compared to ADV of 190,066 contracts in September 2005. September ADVmarked the ninth consecutive record month for ICE Futures, surpassing theprevious ADV record set in August 2006 of 406,037 contracts by 10.3%. Totalmonthly futures volume in September rose 124.9% to a record 9,403,702contracts, compared to total monthly volume of 4,181,450 contracts in September2005. At September 30, 2006, total open interest in ICE Futures contracts stoodat 1,238,541 contracts, compared to 648,585 at December 31, 2005.

ICE Brent Crude futures monthly volume totaled 3,870,283contracts, and ADV was a record 184,299 contracts, an increase of 39.5%compared to September 2005.

The ICE WTI Crude futures contract established a monthly volumerecord in September of 3,523,660 contracts and a new ADV record of 167,793contracts, an increase of 16.7% over the previous ADV record set in August2006.

ICE Gas Oil futures monthly volume totaled 1,849,013 contracts, and ADV was a record 88,048 contracts, an increase of 61.0% compared to September 2005.

Futures Segment: September Volume Statistics

Contract	Total Volume Sep 2006	Total Volume Sep 2005	Volume % Change	ADV Sep 2006	ADV Sep 2005	ADV % Change
ICE Brent Crude futures	3,870,283	2,907,004	33.1	184,299	132,137	39.5
ICE WTI Crude futures	3,523,660	n/a	--	167,793	n/a	--
ICE Gas Oil futures	1,849,013	1,203,422	53.6	88,048	54,701	61.0
Other contracts*	160,746	71,024	126.3	7,655	3,228	137.1
Total ICE Futures contract volume	9,403,702	4,181,450	124.9	447,795	190,066	135.6

* "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, ICE Coal futures, ICE Brentoptions and ICE Gas Oil options. The ICE-ECX CFI futures contract is the resultof a cooperative relationship between ICE Futures and the Chicago ClimateExchange, Inc. and its subsidiary, the European Climate Exchange. ICE Futuresshares in the revenue derived from the ECX CFI 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 September2006, ICE's average daily commissions increased 115.8% to $805,681 from$373,358 in September 2005. The increase in average daily commission was drivenin part by ICE's new and existing cleared OTC contracts, new participants, andcontinued price volatility in energy commodities.

OTC Segment: September Average Daily Commissions

	Sep 2006	Sep 2005	% Change
ICE OTC Average Daily Commissions	$805,681	$373,358	115.8%

Additional September Highlights:

* On September 14, ICE announced it has entered into a definitive agreement to acquire the New York Board of Trade (NYBOT) in a cash and stock transaction.
* For the fourth consecutive month, ICE Futures averaged greater than 50% market share in global crude futures as measured by volume of light sweet crude oil.
* The ICE Brent Crude futures contract set a daily volume record of 255,159 contracts on September 12.
* The ICE WTI Crude futures contract established a new daily volume record of 243,685 contracts on September 12 and an open interest record of 374,861 contracts on September 13.
* The ICE Gas Oil futures contract set a new daily volume record on September 13 at 148,940 contracts, and an open interest record of 298,847 contracts on September 28.
* ICE Futures reached a daily exchange-wide volume record of 640,599 contracts on September 12 and an open interest record of 1,278,483 on September 28.

Historical futures volume and OTC commission data can be foundat: https://www.theice.com/marketdata/recordsAndVolumes/volumes2006.jsp

About IntercontinentalExchange

IntercontinentalExchange® (NYSE: ICE) operates theleading global, electronic marketplace for trading both futures and OTC energycontracts. ICE offers a range of contracts based on crude oil and refinedproducts, natural gas, power and emissions. ICE conducts its futures marketsthrough its regulated London-based subsidiary, ICE Futures, Europe's leadingenergy exchange. ICE Futures offers liquid markets in the world's leading oilbenchmarks: Brent Crude futures and West Texas Intermediate (WTI) Crudefutures, as well as the leading heating oil futures contract by traded volume.ICE introduced the concept of cleared OTC energy contracts and today offers themost liquid and transparent electronic OTC market in North America. ICE alsooffers a range of risk management and trading support services, includingcustomized energy market data offerings through its ICE Data business unit andelectronic 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, New York, London andSingapore. For more information, 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 Quarterly Report onForm 10-Q (File No. 001-32671), as filed with the Securities and ExchangeCommission on July 28, 2006.

SOURCE IntercontinentalExchange

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