INVESTORS

ICE REPORTS VOLUME AND COMMISSIONS IN JUNE

Released : 05 July 2006

ICE Futures Average DailyVolume Increases 105% for Sixth Consecutive Record Month; OTC Average DailyCommissions Up 50%

ATLANTA, July 5 /PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leading electronic energymarketplace, today reported record volume for the month and quarter at ICEFutures, its futures subsidiary. Average daily volume (ADV) for ICE Futurestotaled 353,058 contracts for a sixth consecutive monthly ADV record, anincrease of 104.5% over June 2005. Average daily commissions in ICE'sover-the-counter (OTC) business segment for the month increased 49.6% over June2005, to $507,647.

New average daily volume and monthly volume records in the lightsweet crude contracts, ICE Brent Crude futures and ICE WTI Crude futures,helped lead ICE Futures to the new monthly exchange-wide volume records.

For the second quarter ending June 30, 2006, ADV for ICE Futuresrose 113.2% to 333,668 compared to ADV of 156,481 in the second quarter of2005, marking the exchange's highest volume quarter to date. Also in the secondquarter, average daily commissions for ICE's OTC segment increased to $526,824,representing a rise of 79.6% over average daily commissions in the secondquarter of 2005.

OTC Business Segment

In ICE's OTC business segment, average daily commissions reflectdaily trading activity in the company's electronic OTC markets. In June 2006,ICE's average daily commissions increased 49.6% to $507,647 from $339,446 inJune 2005. The growth in average daily commissions was driven by increased tradingin ICE's cleared OTC contracts following the introduction of new clearedcontracts during the first half of 2006.

Cleared OTC contract volume in the second quarter totaled 24.1million contracts, an increase of 129.2% compared to the second quarter of2005. Cleared contract volume in the first quarter of 2006 was 15.8 millioncontracts.

OTC Segment: June Average Daily Commissions

	June 2006	June 2005	% Change
ICE OTC Average Daily Commissions	$507,647	$339,446	49.6%

Futures Business Segment

At ICE Futures, ADV in June 2006 increased 104.5% to 353,058contracts compared to ADV of 172,665 contracts in June 2005. June was the sixthconsecutive month record ADV was achieved at ICE Futures, surpassing the May2006 ADV record of 338,792 contracts. Total monthly futures volume rose 104.5%to a record 7,767,267 contracts, compared to total monthly volume of 3,798,639contracts in June 2005. The previous monthly record was 7,453,433 contracts inMay 2006.

ADV and monthly volume for ICE Brent Crude Futures eachestablished new records and represented a 31.9 increase over June 2005, withADV of 170,191 contracts and monthly volume of 3,744,193.

The ICE WTI Crude futures contract established a monthly volumerecord in June of 2,546,974 contracts, an increase of 2.6% over the previousmonthly volume record set in May. The contract has achieved consecutive monthlyvolume records since its February 3 launch. The ICE WTI Crude futures contractestablished a new ADV record of 115,772 contracts in June.

Volume in ICE Gas Oil futures in June increased 52.6% comparedto June 2005, with 1,382,097 contracts traded.

At June 30, 2006, total open interest in ICE Futures contractsstood at 996,846 contracts, with open interest in the ICE Brent Crude futurescontract at 455,114 contracts. This compares to total open interest of 627,890contracts and Brent open interest of 355,842 at June 30, 2005.

Futures Segment: June Volume Statistics

Contract	Total Volume June 2006	Total Volume June 2005	Volume % Change	ADV June 2006	ADV June 2005	ADV % Change
ICE Brent Crude Futures	3,744,193	2,839,339	31.9%	170,191	129,061	31.9%
ICE Gas Oil Futures	1,382,097	905,805	52.6%	62,823	41,173	52.6%
ICE WTI Crude Futures	2,546,974	n/a	--	115,772	n/a	--
Other contracts*	94,003	53,495	75.7%	4,272	2,431	75.7%
Total ICE Futures	7,767,267	3,798,639	104.5%	353,058	172,665	104.5%

* "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 and ICE Brent Options and ICE Gas Oil Options. The ICE-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 June Highlights:

* For the month of June, ICE Futures averaged greater than 50% market share in volume of light sweet crude traded as futures, which is the first time ICE Futures' light sweet crude volume has exceeded that of all other exchanges.

* In June, ICE launched 10 new refined oil products in its cleared OTC markets, with 44 new cleared OTC contracts in natural gas and power introduced since March 2006.

* ICE also announced in June that it will list an additional 13 cleared OTC natural gas and power contracts beginning July 7, bringing the total new contracts listed since March to 57 new cleared OTC contracts.

* ICE Futures announced that two new coal futures contracts will be listed beginning July 17.

* ICE announced in June the results of a year-long technology development effort to enhance the performance of its electronic trading platform. The effort included a 1700% improvement in processing speed in one year, with roundtrip transaction times of 31 milliseconds. During the initiative, ICE implemented new matching engines for the trading of futures and cleared OTC contracts, re-architected its internal messaging systems, upgraded matching-engine servers and tuned each component of the platform to maximize efficiency in execution and processing. ICE also improved its APIs to reduce customer bandwidth requirements, upgraded its network hardware, and re-engineered its network.

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 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. ICE introducedthe concept of cleared OTC energy contracts and today offers the most liquidand transparent electronic OTC market in North America. ICE also offers a rangeof risk management and trading support services, including customized energymarket data offerings through its ICE Data business unit and electronic tradeconfirmations. Headquartered in Atlanta, ICE also has offices in Calgary,Chicago, Houston, London, New York and Singapore, with regionaltelecommunications hubs in Chicago, London and Singapore. 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 Annual Report onForm 10-K (File No. 001-32671), as filed with the Securities and ExchangeCommission on March 10, 2006, and the risk factors in the RegistrationStatement on Form S-1 (Reg. No. 333-135060), as filed with the Securities andExchange Commission.

Editor's Note: Regular volume and commission information isreleased on a monthly basis, generally on the second business day of the month.

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