ICE FUTURES SETS NEW DAILY EXCHANGE-WIDE AND ICE WTI CRUDE FUTURES VOLUME RECORS

Released : 10 May 2006

ATLANTA, May 10/PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, announced that ICE Futures, its regulatedfutures subsidiary, set two new daily volume records. On May 9, total volume inICE Futures markets reached 451,308 contracts, surpassing the May 4 record of430,939 contracts by 4.7%. Total open interest stood at 969,008 contracts, up49.4% compared to 648,585 contracts at December 31, 2005. The ICE WTI Crudefutures contract set a new volume record at 157,009, exceeding the April 25record of 143,455, with open interest standing at 206,300. ICE Futures, which isthe home of the benchmark Brent Crude futures contract, introduced the fullyelectronic WTI Crude futures contract in February this year.

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 London, Chicago and Singapore. For more information,please visit 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.

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SOURCE  IntercontinentalExchange
    -0-                             05/10/2006
    /CONTACT:  Kelly Loeffler, VP, Investor and Public Relations of
IntercontinentalExchange, +1-770-857-4726, or kelly.loeffler@theice.com; or
Ellen Resnick of Crystal Clear Communications, +1-773-929-9292, or cell,
+1-312-399-9295, or eresnick@crystalclearPR.com/
    /Web site:  http://www.theice.com /
    (ICE)



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