INVESTORS

ICE REPORTS RECORD JULY 2006 VOLUME AND COMMISSIONS

Released : 02 August 2006

ICE Futures Average Daily Volume Increases 126% for Seventh Consecutive Record Month; OTC Average Daily

ATLANTA, Aug. 2 /PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leading electronic energymarketplace, today reported record activity during the month of July. Averagedaily volume (ADV) for ICE Futures, its London-based regulated futuressubsidiary, totaled 385,806 contracts for a seventh consecutive monthly ADVrecord, an increase of 125.5% over July 2005. Average daily commissions inICE's over-the-counter (OTC) business segment in July rose 85.9% over July2005, to a record $593,821.

Record-level volume in ICE Futures' light sweet crude contracts,ICE Brent Crude futures and ICE WTI Crude futures, as well as ICE Gas Oilfutures, produced an exchange-wide volume record for the month of July. For thesecond consecutive month, ICE Futures averaged greater than 50% market share inglobal crude futures as measured by volume of light sweet crude oil.

OTC Segment: July Average Daily Commissions

	July 2006	July 2005	% Change
ICE OTC Average Daily Commissions	$593,821	$319,438	85.9%

Futures Business Segment

In ICE's OTC business segment, average daily commissions reflectdaily trading activity in the company's electronic OTC markets. In July 2006,ICE's average daily commissions increased 85.9% to a record $593,821 from$319,438 in July 2005. The growth in average daily commissions was driven byICE's cleared OTC contracOTC Segment: July Average Daily Commissions July 2006July 2005 % Change ICE OTC Average Daily Commissions $593,821 $319,438 85.9%Futures Business Segment

At ICE Futures, July 2006 ADV rose 125.5% to 385,806 contractscompared to ADV of 171,056 contracts in July 2005. July ADV marked the seventhconsecutive record month for ICE Futures, surpassing the previous ADV recordset in June 2006 of 353,058 contracts by 9.3%. Total monthly futures volumealso rose 125.5% to a record 8,101,932 contracts, compared to total monthlyvolume of 3,592,177 contracts in July 2005. The previous monthly record set inJune 2006 was 7,767,267 contracts.

ADV and monthly volume in the ICE Brent Crude futures contractrepresented new records with a 43.0% increase over July 2005. ICE Brent Crudefutures monthly volume totaled 3,783,010 contracts and ADV was 180,143contracts. The ICE Brent Crude futures contract also established a daily volumerecord of 241,114 contracts and an open interest record of 488,736 contracts onJuly 31.

The ICE WTI Crude futures contract established a monthly volumerecord in July of 2,591,243 contracts and a new ADV record of 123,393 contractsfor the month, an increase of 6.6% over the previous ADV record set in June 2006.Daily volume and open interest records were established on July 13 of 178,960contracts and 270,559 contracts, respectively.

Monthly volume in ICE Gas Oil futures in July increased 83.4%compared to July 2005, to a record 1,620,441 contracts. The contract set a newdaily volume record on July 10 of 110,498 contracts, and a new open interestrecord on July 27 at 279,386 contracts.

At July 31, 2006, total open interest in ICE Futures contractsstood at 1,115,111 contracts, after establishing a new open interest record of1,115,409 contracts on July 30.

Futures Segment: July Volume Statistics

Contract	Total	Total

	Volume July 2006	Volume July 2005	Volume % Change	ADV July 2006	ADV July 2005	ADV % Change
ICE Brent Crude futures	3,783,010	2,644,671	43.0%	180,143	125,937	43.0%
ICE WTI Crude futures	2,591,243	n/a	--	123,393	n/a	--
ICE Gas Oil futures	1,620,441	883,328	83.4%	77,164	42,063	83.4%
Other contracts*	107,238	64,178	67.1%	5,106	3,056	67.1%
Total ICE Futures contract volume	8,101,932	3,592,177	125.5%	385,806	171,056	125.5%

* "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, ICE Coal futures, 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 July Highlights:

-- ICE completed a secondary offering for 8.8 million shares.

-- As of June 30, 2006, ICE was added to the Russell 1000® Index.

-- ICE Futures introduced two new coal futures contracts on July 17.

-- ICE listed an additional 13 cleared OTC natural gas and power contracts on July 7, bringing the new cleared products listed since March to 56 contracts, for a total of 80 cleared contracts now available on the ICE platform.

-- ICE opened a telecommunications hub to serve the New York metropolitan area during July, adding to its regional hubs in London, Chicago and Singapore.

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 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 inCalgary, Chicago, Houston, London, New York and Singapore, with regionaltelecommunications hubs in Chicago, New York, London and Singapore. For moreinformation, 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, and the risk factors in the Registration Statementon Form S-1 (Reg. No. 333-135060), as filed with the Securities and ExchangeCommission.

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

SOURCE IntercontinentalExchange

CONTACT:
Kelly Loeffler
VP, Investor and Public Relations of IntercontinentalExchange
+1-770-857-4726
kelly.loeffler@theice.com
or
Ellen Resnick
of Crystal Clear Communications,
+1-773-929-9292
cell: +1-312-399-9295,
eresnick@crystalclearPR.com

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+1-770-857-4726
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or
Ellen Resnick
of Crystal Clear Communications,
+1-773-929-9292
cell: +1-312-399-9295,
eresnick@crystalclearPR.com

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