ICE GAS OIL FUTURES CONTRACT ACHIEVES THIRD CONSECUTIVE DAY OF RECORD VOLUME

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New Open Interest Highs at ICE Futures and in ICE WTI Crude

ATLANTA, Sept. 14 /PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leading electronic energy marketplace, announced that its regulated futures subsidiary, ICE Futures, set a third consecutive day of record volume in the ICE Gas Oil futures contract. Gas oil volume on September 13 reached 148,940 contracts, exceeding the previous day's record of 136,091 contracts by 9.4%. The ICE Gas Oil futures contract is the world's leading heating oil futures contract by traded volume.

ICE Futures also achieved a second consecutive day of record open interest both exchange-wide and in the ICE WTI Crude futures contract. Exchange-wide open interest on September 13 stood at a record 1,264,084 contracts, surpassing the previous day's total of 1,224,703 contracts. ICE WTI Crude futures open interest on September 13 reached a new high of 347,861 contracts, exceeding the Tuesday record of 342,888 contracts.

About IntercontinentalExchange

IntercontinentalExchange® (NYSE: ICE) operates the leading global, electronic marketplace for trading both futures and OTC energy contracts. ICE offers a range of contracts based on crude oil and refined products, natural gas, power and emissions. ICE conducts its futures markets through its 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, as well as the leading heating oil futures contract by traded volume. ICE introduced the concept of cleared OTC energy contracts and today offers the most liquid and transparent electronic OTC market in North America. ICE also offers a range of risk management and trading support services, including customized energy market data offerings through its ICE Data business unit and electronic 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 and Singapore. For more information, please visit www.theice.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 Item 1(A) of the Company's Quarterly Report on Form 10-Q (File No. 001-32671), as filed with the Securities and Exchange Commission on July 28, 2006.

SOURCE IntercontinentalExchange

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