ICE FUTURES SETS DAILY VOLUME RECORD WITH OVER 430,000 ENERGY CONTRACTS TRADED

Released : 05 May 2006

ATLANTA, May 5/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leadingelectronic energy marketplace, announced that ICE Futures, its regulatedfutures subsidiary, achieved an exchange-wide daily volume record. On May 4,total volume in ICE Futures markets reached 430,939 contracts, surpassing theApril 25 record of 407,303 contracts by 5.8%. Total open interest stood at948,239 contracts, up 46.2% compared to 648,585 contracts at December 31, 2005.ICE Futures, which is the home of the benchmark Brent Crude futures contract,introduced the fully electronic WTI Crude futures contract in February thisyear.

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.

SOURCE IntercontinentalExchange

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/Web site: http://www.theice.com/

(ICE)

CO: IntercontinentalExchange; ICE Futures

ST: Georgia

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4317 05/05/2006 10:15 EDT http://www.prnewswire.com

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