ICE FUTURES ACHIEVES NEW EXCHANGE-WIDE DAILY VOLUME, OPEN INTEREST RECORDS

Released : 13 September 2006

New Highs in Brent, WTI and Gas Oil Futures

ATLANTA, Sept. 13 /PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE), the leading electronic energy marketplace, announced that its regulated futures subsidiary, ICE Futures, set a new exchange-wide trading volume record yesterday with 640,599 contracts changing hands. The volume surpassed by 12.9% the previous exchange-wide volume record of 567,361 contracts established on August 7, 2006. Volume in the ICE Brent Crude futures, ICE WTI Crude futures and ICE Gas Oil futures contracts on September 12 also achieved new daily volume records.

Trading volume in the benchmark ICE Brent Crude futures yesterday reached 255,159 contracts, with the previous record of 252,296 contracts set on August 10, 2006. ICE Gas Oil futures achieved a second consecutive record volume day with 136,091 contracts, exceeding Monday's volume of 118,909 contracts by 14.4%. The fully electronic, cash-settled ICE WTI Crude futures contract achieved volume of 243,685 contracts and exceeded the prior record day of 241,503 contracts set on August 7, 2006. The WTI Crude futures contract also established a new open interest record of 342,888 contracts on Tuesday.

In addition, ICE Futures established a new exchange-wide open interest record on September 12 of 1,224,703 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, and the risk factors in the Registration Statement on Form S-1 (Reg. No. 333-135060), as filed with the Securities and Exchange Commission.

SOURCE IntercontinentalExchange

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