INTERCONTINENTALEXCHANGE STATEMENT REGARDING AMARANTH

Released : 25 September 2006

ATLANTA, Sept. 25/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE) today providedthe following statement with respect to the recent events in the natural gasmarkets.

With regard to Amaranth and its recently reported losses in theenergy markets, Amaranth's business is not individually material to ICE'srevenues. In addition, Amaranth's losses do not appear to have resulted in anydisruption to the operation of the natural gas markets.

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 andtoday offers the most liquid and transparent electronic OTC market in NorthAmerica. ICE also offers a range of risk management and trading supportservices, including customized energy market data offerings through its ICEData business unit and electronic trade confirmations. ICE was added to theRussell 1000® Index on June 30, 2006. Headquartered in Atlanta, ICEalso has offices in Calgary, Chicago, Houston, London, New York and Singapore,with regional telecommunications hubs in Chicago, New York, London andSingapore. For more information, please visit www.theice.com.

Safe Harbor Statement under the Private Securities LitigationReform Act of 1995 - Statements in this press release regarding IntercontinentalExchange'sbusiness that are not historical facts are "forward-lookingstatements" that involve risks and uncertainties, including, but notlimited to, the future impact of Amaranth's losses on ICE's business. For adiscussion of such risks and uncertainties, which could cause actual results todiffer from those contained in the forward-looking statements, see theCompany'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.

SOURCE IntercontinentalExchange

-0- 09/25/2006

/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 cellular, +1-312-399-9295, or eresnick@crystalclearPR.com/

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

(ICE)

CO: IntercontinentalExchange; Amaranth

ST: Georgia

IN: CPR FIN ITE MLM OIL UTI

SU:

DL

-- CLM089 --

7295 09/25/2006 14:03 EDT http://www.prnewswire.com

ATLANTA, Sept. 25/PRNewswire-FirstCall/ -- IntercontinentalExchange (NYSE: ICE) today providedthe following statement with respect to the recent events in the natural gasmarkets.

With regard to Amaranth and its recently reported losses in theenergy markets, Amaranth's business is not individually material to ICE'srevenues. In addition, Amaranth's losses do not appear to have resulted in anydisruption to the operation of the natural gas markets.

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 andtoday offers the most liquid and transparent electronic OTC market in NorthAmerica. ICE also offers a range of risk management and trading supportservices, including customized energy market data offerings through its ICEData business unit and electronic trade confirmations. ICE was added to theRussell 1000® Index on June 30, 2006. Headquartered in Atlanta, ICEalso has offices in Calgary, Chicago, Houston, London, New York and Singapore,with regional telecommunications hubs in Chicago, New York, London andSingapore. For more information, please visit www.theice.com.

Safe Harbor Statement under the Private Securities LitigationReform Act of 1995 - Statements in this press release regarding IntercontinentalExchange'sbusiness that are not historical facts are "forward-lookingstatements" that involve risks and uncertainties, including, but notlimited to, the future impact of Amaranth's losses on ICE's business. For adiscussion of such risks and uncertainties, which could cause actual results todiffer from those contained in the forward-looking statements, see theCompany'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.

```
SOURCE  IntercontinentalExchange
    -0-                             09/25/2006
    /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 cellular,
+1-312-399-9295, or eresnick@crystalclearPR.com/
    /Web site:  http://www.theice.com/
    (ICE)



CO:  IntercontinentalExchange; Amaranth
ST:  Georgia
IN:  CPR FIN ITE MLM OIL UTI
SU:



DL
-- CLM089 --
7295 09/25/2006 14:03 EDT http://www.prnewswire.com
```

-->