INVESTORS

ICE REPORTS RECORD VOLUME AND COMMISSIONS IN MAY

Released : 05 June 2006

ICE Futures Average Daily Volume Rises 113%

for Fifth Consecutive Record Month;

OTC Commissions Increase 122% to New Monthly Record

ATLANTA, June 5 /PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leading electronic energymarketplace, today reported its fifth consecutive month of record average dailyvolume (ADV) as well as record total volume for May at ICE Futures, its futuresbusiness segment. ADV for ICE Futures reached a record 338,792 contracts, anincrease of 112.8% over May 2005, while record monthly volume of 7,453,433represented a 134.0% increase over last May. Average daily commissions in ICE'sover-the-counter (OTC) business segment for the month increased 122.3% over May2005, to $583,537.

ICE Futures achieved a number of milestones during the month ofMay.

The ICE WTI Crude futures contract launched February 3 on ICEFutures established a monthly volume record in May of 2,481,788 contracts, anincrease of 41.0% over the previous monthly volume record set in April. Thecontract has achieved consecutive monthly volume records since launch. ICE WTICrude futures reached a daily volume record of 157,009 contracts on May 9. ADVin the ICE WTI Crude futures contract established a new high of 112,809contracts in May. Open interest in the contract reached a record on May 26 of237,603 contracts, with open interest standing at 213,506 contracts on May 31.

ICE Futures posted two exchange-wide daily volume records inMay, with 451,308 contracts traded on May 9, surpassing the May 4 record of430,939 contracts. The exchange also established a total open interest recordin May, with 1,037,521 contracts on May 26. This marked the first timeexchange-wide open interest exceeded one million contracts.

OTC Business Segment

In ICE's OTC business segment, average daily commissions reflectdaily trading activity in the company's electronic OTC markets. In May 2006,ICE's average daily commissions increased 122.3% to $583,537 from $262,538 inMay 2005. The significant year-on-year increase in average daily commissionswas driven by continued growth in the trading of ICE's cleared OTC contractsfollowing the introduction of new cleared contracts in the first half of 2006.

OTC Segment: May Average Daily Commissions

	May 2006	May 2005	% Change
ICE OTC Average Daily Commissions	$583,537	$262,538	122.3%

Futures Business Segment

At ICE Futures, ADV in May 2006 increased 112.8% to 338,792contracts compared to ADV of 159,242 contracts in May 2005. May was the fifthconsecutive month record ADV was achieved at ICE Futures, surpassing the April2006 ADV record of 305,285 contracts. Total monthly futures volume rose 134.0%to a record 7,453,433 contracts, compared to monthly volume of 3,184,846contracts in May 2005. The May record represented a 9.7% increase over the previousmonthly volume record of 6,797,173 contracts in March 2006.

Volume in ICE Gas Oil futures in May increased 86.2% compared toMay 2005, with 1,305,528 contracts traded. ICE Brent Crude futures volume rose44.2% to 3,531,864 contracts, representing the second strongest month in thehistory of the contract.

At May 31, 2006, total open interest in ICE Futures contractsstood at 955,196 contracts, with open interest in the ICE Brent Crude futurescontract at 440,309 contracts. This compares to total open interest of 557,194contracts and Brent Crude futures open interest of 326,814 at May 31, 2005.

Futures Segment: May Volume Statistics

Contract	Total Volume May 2006	Total Volume May 2005	Volume % Change	ADV May 2006	ADV May 2005	ADV % Change
ICE Brent Crude						
Futures	3,531,864	2,448,880	44.2%	160,539	122,444	31.1%
ICE Gas Oil						
Futures	1,305,528	701,248	86.2%	59,342	35,062	69.2%
ICE WTI Crude						
Futures	2,481,788	n/a	--	112,809	n/a	--
Other contracts*	134,253	34,718	286.7%	6,102	1,736	251.5%
Total ICE						
Futures	7,453,433	3,184,846	134.0%	338,792	159,242	112.8%

* "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 and ICE Brent Options and ICEGas Oil Options. The ICE-ECX CFI Futures contract is the result of acooperative relationship between ICE Futures and the Chicago Climate Exchange,Inc. and its subsidiary, the European Climate Exchange. ICE Futures shares inthe revenue derived from the ECX CFI Futures contract.

Additional May Highlights:

- In May, ICE announced plans to introduce an additional 10 new OTC cleared contracts in June, consisting of refined oil swap contracts. This will mark the fourth set of new contracts launched this year, with 34 new cleared OTC contracts in natural gas and power introduced since March.

- ICE opened a new telecommunications hub in Singapore in May to improve access and reduce connectivity costs to ICE's electronic trading platform for ICE market participants in the Asian region. The Asian hub follows a European hub ICE opened last year for Western European customers, a Chicago hub opened in January, and a London hub opened in March. ICE also plans to establish a hub in New York this month. Market participants can use these hubs to access ICE's energy markets, and ICE can customize the bandwidth size for their connections, as well as the type of circuits they require to meet their specific data needs.

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. 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.

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 Annual Report onForm 10-K (File No. 001-32671), as filed with the Securities and ExchangeCommission on March 10, 2006, which are incorporated by reference into thispress release.

SOURCE IntercontinentalExchange

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