ICE FUTURES REPORTS NINTH ANNUAL RECORD VOLUME YEAR, WITH 120% RISE; ICE OTC AVERAGE DAILY COMMISSIONS UP 89% FOR YEAR

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ATLANTA, Jan. 3 /PRNewswire-FirstCall/ --IntercontinentalExchange (NYSE: ICE), the leading electronic energy marketplace, today reported annual volume and commission records in its futures and over-the-counter (OTC) businesses. For the ninth consecutive year, ICE Futures established an annual volume record, with traded contract volume in 2006 exceeding the previous record set in 2005 by more than 120%. Also for the year ended December 31, 2006, average daily commissions in ICE's OTC business segment increased 89.1%, and cleared OTC volume rose 131.2% to a new record. For the month of December 2006, ICE Futures average daily volume rose 128.4% and average daily OTC commissions increased 78.0% over December 2005.

"Our commitment to serving our customers and to providing leadership and innovation in electronic markets produced strong growth across our futures and OTC businesses," said Chairman and CEO Jeffrey C. Sprecher. "This was a defining year, with significant accomplishments amid rapid growth. We are well-positioned to expand our core energy business, as well as participate more broadly in the commodities sector in 2007 and beyond, including through our planned acquisition of the New York Board of Trade."

December and Full-Year Trading Activity

At ICE Futures, the company's futures business segment, average daily volume (ADV) in December 2006 increased 128.4% to 394,543 contracts compared to 172,740 contracts in December 2005. Total monthly futures volume rose 117.5% to 7,890,859 contracts in December 2006 compared to monthly volume of 3,627,532 contracts in December 2005.

ADV in the benchmark ICE Brent Crude futures contract increased 37.5% in December 2006 compared to December 2005. ADV in the ICE Gas Oil futures contract grew 51.7% in December 2006 compared to December 2005.

At December 31, 2006, total open interest in ICE Futures contracts stood at 1,416,470, compared to open interest of 648,585 contracts at of the end of 2005, an increase of 118.4%.

Futures Segment: December Volume Statistics

Contract	ADV Dec. 2006	ADV Dec. 2005	ADV % Change	Total Volume Dec. 2006	Total Volume Dec. 2005	Volume % Change
ICE Brent Crude futures	166,454	121,071	37.5	3,329,081	2,542,492	30.9
ICE WTI Crude futures	147,918	n/a	n/a	2,958,354	n/a	n/a
ICE Gas Oil futures	74,480	49,088	51.7	1,489,591	1,030,851	44.5
Other contracts*	5,691	2,581	120.5	113,833	54,189	110.1
Total ICE Futures	394,543	172,740	128.4	7,890,859	3,627,532	117.5

In 2006, exchange-wide volume for ICE Futures increased 120.5%, reaching a record 92.7 million contracts compared to the prior year's record of 42.1 million contracts and establishing its ninth consecutive annual volume record.

The ICE Brent Crude futures contract set an annual volume record of 44.3 million contracts, surpassing the previous annual record of 30.4 million contracts set in 2005 by 45.8%. ICE Brent Crude futures ADV totaled 173,227 contracts during 2006. ADV for the ICE WTI Crude futures contract, introduced in February 2006, totaled 123,059. In addition, the ICE Gas Oil futures contract set an annual volume record of 18.3 million contracts, exceeding last year's record volume of 11.0 million contracts by 66.7%.

Futures Segment: Annual Volume Statistics

Contract	ADV 2006	ADV 2005	ADV % Change	Total Volume 2006	Total Volume 2005	Volume % Change
ICE Brent Crude futures	173,227	120,206	44.1	44,346,077	30,412,027	45.8
ICE WTI Crude futures**	123,059	n/a	n/a	28,672,654	n/a	n/a
ICE Gas Oil futures	71,446	43,366	64.7	18,290,177	10,971,719	66.7
Other contracts*	5,516	2,653	107.9	1,412,142	671,254	110.4
Total ICE Futures	373,248	166,225	124.5	92,721,050	42,055,000	120.5

* "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, ICE Coal futures, ICE Brent options and ICE Gas Oil options. The ICE-ECX CFI futures contract is the result of a cooperative relationship between ICE Futures and the Chicago Climate Exchange, Inc. and its subsidiary, the European Climate Exchange. ICE Futures shares in the revenue derived from the ECX CFI Futures contract.

** ICE WTI Crude futures were launched February 3, 2006; total volume figures therefore do not reflect a full year of trading. Average daily volume figures are based on the number of trading days from February 3, 2006 to December 31, 2006.

In the OTC business segment, average daily commissions reflect daily trading activity in ICE's OTC markets. In December 2006, ICE's average daily commissions were $551,589, an increase of 78.0% compared to average daily commissions of $309,926 in December 2005. In 2006, ICE's OTC average daily commissions were $589,281, an increase of 89.1% compared to $311,579 in 2005, primarily due to strong growth in ICE's cleared OTC contracts and the addition of new participants in the company's OTC marketplace. ICE's cleared OTC contracts, which include natural gas, power and refined oil products, set a new annual volume record of 109.7 million cleared contracts, exceeding the prior year's record of 47.4 million contracts by 131.2%.

OTC Segment: Average Daily Commissions

	Dec. 2006	Dec. 2005	% Change	FY 2006	FY 2005	% Change
ICE OTC Average Daily Commissions	$551,589	$309,926	78.0 %	$589,281	$311,579	89.1 %

Additional December Highlights:

- The New York Board of Trade (NYBOT) membership voted in favor of the proposed transaction with ICE, with 93% of the votes cast voting in favor of the transaction. The transaction is expected to close during the first quarter of 2007. ICE announced its plans to acquire the NYBOT in September 2006.

- ICE entered into a lease for additional office space in New York at 2 World Financial Center. The site will serve as a state-of-the-art electronic trading center that will provide access to ICE's electronic markets as well as host training and marketing activities.

- ICE Brent Crude futures reached a new daily volume record of 292,994 contracts on December 8, surpassing the previous record of 280,152

contracts set November 30, 2006. ICE WTI Crude futures reached a new daily volume record of 255,774 contracts on December 7, surpassing the previous record of 243,685 contracts set September 12, 2006.

- In December, ICE was named "Energy Exchange of the Year" for 2006 by Commodities Now.

- Also during December, ICE Chairman and CEO Jeffrey C. Sprecher was named by MarketWatch as one of the top five public company CEO's in the United States for 2006.

Additional 2006 Highlights:

- ICE introduced more than 50 new cleared OTC contracts throughout 2006, bringing the total number of cleared OTC contracts available on the ICE platform to over 80.

- ICE Futures successfully introduced its ICE WTI Crude futures contract in February 2006. The cash-settled contract trades electronically around the clock and is often used in trading strategies with the benchmark ICE Brent Crude futures contract. As a result, in 2006, ICE Futures' market share in global crude futures as measured by volume of light sweet crude oil increased to an average of 48% from 32% during 2005.

- ICE Futures introduced two new coal futures in 2006, as well as New York Harbor Heating Oil Futures and New York Harbor Unleaded Gasoline Blendstock (RBOB) Futures.

- During 2006, ICE made significant progress on an ongoing technology development effort to enhance the performance of its electronic trading platform. The effort produced substantial improvements in processing speed, with round-trip transaction times below 30 milliseconds in December.

- In 2006, ICE established regional telecommunications hubs in Chicago, New York, London and Singapore. Market participants can connect to these hubs to access ICE's energy markets, or connect directly to ICE's platform via the Internet. ICE also established a co-location program during the year.

- ICE completed a secondary offering for 8.8 million shares in July 2006, following its initial public offering on November 16, 2005. Of the 8.8 million shares sold in the secondary offering, selling shareholders sold approximately 8.78 million shares and ICE sold 25,000 shares. ICE did not receive any of the proceeds from the sale of shares by the selling shareholders. On October 15, 2006, all existing lock-ups on ICE's shares expired.

- In August, the Commodity Futures Trading Commission issued a policy statement providing regulatory certainty for foreign boards of trade, such as ICE Futures, that operate in the U.S. The Commission's statement supported ICE Futures' position regarding the effectiveness of the current no-action letter process. By maintaining this process, exchanges such as ICE Futures who meet appropriate and comparable regulatory standards, will continue to have the ability to offer electronic trading screens in the U.S.

Historical futures volume and OTC commission data can be found at:
https://www.theice.com/marketdata/recordsAndVolumes/volumes2006.jsp

About IntercontinentalExchange

IntercontinentalExchange(R) (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(R) 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 the Company's Quarterly Report on Form 10-Q for the quarter ended June 30, 2006 and the Company's Registration Statement on Form S-4 (File No. 333-138312), as filed with the Securities and Exchange Commission on November 16, 2006.

SOURCE IntercontinentalExchange