INTERCONTINENTALEXCHANGE INC

Form 4

August 16, 2006

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB Number:

3235-0287

Expires:

January 31, 2005

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OMB APPROVAL

Form 4 or Form 5 obligations may continue.

See Instruction

Check this box

if no longer

subject to

Section 16.

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section

30(h) of the Investment Company Act of 1940

1(b).

(Print or Type Responses)

| | | | Symbol INTERO | 2. Issuer Name and Ticker or Trading Symbol INTERCONTINENTALEXCHANGE INC [ICE] | | | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) | | |
|--|--|-----------------|----------------------------------|--|--|--------|-------------|--|--|---|
| | | | | nte of Earliest Transaction nth/Day/Year) 4/2006 | | | | Director 10% OwnerX_ Officer (give title Other (specify below) Chief Technology Officer & SVP | | |
| (Street) 4. If Amendment Filed(Month/Day/Y | | | | | _ | | | 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person | | |
| (City) | (State) | (Zip) | Tabl | le I - Non-D | erivative S | Securi | ties Acqu | ired, Disposed of | , or Beneficial | y Owned |
| 1.Title of Security (Instr. 3) | 2. Transaction Dat (Month/Day/Year) |) Execution any | emed on Date, if Day/Year) | 3. Transactio Code (Instr. 8) | 4. Securition(A) or Dis (Instr. 3, 4) | sposed | of (D) | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) |
| Common Stock | 08/14/2006 | | | M | 19,913 | A | \$8 | 49,605 | D | |
| Common Stock | 08/14/2006 | | | M | 7,477 | A | \$ 4.2 | 57,082 | D | |
| Common Stock | 08/14/2006 | | | S <u>(1)</u> | 100 | D | \$ 59.51 | 56,982 | D | |
| Common Stock | 08/14/2006 | | | S <u>(1)</u> | 116 | D | \$ 59.57 | 56,866 | D | |
| Common Stock | 08/14/2006 | | | S <u>(1)</u> | 184 | D | \$ 59.6 | 56,682 | D | |

| ommon tock | 08/14/2006 | S <u>(1)</u> | 300 | D | \$ 59.61 | 56,382 | D |
|---------------|------------|--------------|-------|---|-------------|--------|---|
| ommon tock | 08/14/2006 | S(1) | 200 | D | \$ 59.62 | 56,182 | D |
| ommon tock | 08/14/2006 | S <u>(1)</u> | 300 | D | \$ 59.63 | 55,882 | D |
| ommon tock | 08/14/2006 | S <u>(1)</u> | 200 | D | \$ 59.68 | 55,682 | D |
| ommon tock | 08/14/2006 | S(1) | 400 | D | \$ 59.71 | 55,282 | D |
| ommon tock | 08/14/2006 | S <u>(1)</u> | 200 | D | \$ 59.72 | 55,082 | D |
| ommon tock | 08/14/2006 | S <u>(1)</u> | 900 | D | \$ 59.82 | 54,182 | D |
| ommon tock | 08/14/2006 | S(1) | 590 | D | \$ 59.84 | 53,592 | D |
| ommon tock | 08/14/2006 | S(1) | 700 | D | \$ 59.86 | 52,892 | D |
| ommon tock | 08/14/2006 | S(1) | 200 | D | \$ 59.89 | 52,692 | D |
| ommon tock | 08/14/2006 | S(1) | 700 | D | \$ 59.9 | 51,992 | D |
| ommon | 08/14/2006 | S(1) | 1,400 | D | \$ 59.91 | 50,592 | D |
| ommon tock | 08/14/2006 | S(1) | 200 | D | \$ 59.92 | 50,392 | D |
| ommon tock | 08/14/2006 | S(1) | 200 | D | \$ 59.93 | 50,192 | D |
| ommon tock | 08/14/2006 | S(1) | 200 | D | \$ 59.94 | 49,992 | D |
| ommon tock | 08/14/2006 | S(1) | 700 | D | \$ 59.95 | 49,292 | D |
| ommon tock | 08/14/2006 | S <u>(1)</u> | 823 | D | \$ 59.96 | 48,469 | D |
| ommon tock | 08/14/2006 | S(1) | 400 | D | \$ 59.99 | 48,069 | D |
| ommon | 08/14/2006 | S(1) | 700 | D | \$ 60 | 47,369 | D |
| ommon tock | 08/14/2006 | S <u>(1)</u> | 500 | D | \$ 60.01 | 46,869 | D |
| | 08/14/2006 | S <u>(1)</u> | 900 | D | | 45,969 | D |

Common 60.02 Stock Common $S^{(1)}$ 45,769 200 D 08/14/2006 Stock

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transactic Code (Instr. 8) | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) | | Pate | 7. Title and Amount of Underlying Securities (Instr. 3 and 4) | |
|---|---|---|---|--|---|---------------------|--------------------|---|-------------------------------------|
| | | | | Code V | (A) (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares |
| Employee Stock Option (right to buy) | \$ 8 | 08/14/2006 | | M | 19,913 | (2) | 12/11/2013 | Common Stock | 19,913 |
| Employee Stock Option (right to buy) | \$ 4.2 | 08/14/2006 | | M | 7,477 | (2) | 06/28/2010 | Common Stock | 7,477 |

Deletionship

Reporting Owners

| Reporting Owner Name / Address | Keiauonsnips | | | | | | |
|---|--------------|-----------|--------------------------------------|-------|--|--|--|
| | Director | 10% Owner | Officer | Other | | | |
| Marcial Edwin D 2100 RIVEREDGE PARKWAY SUITE 500 ATLANTA, GA 30328 | | | Chief Technology Officer & SVP | | | | |

3 Reporting Owners

Signatures

/s/ Andrew J. Surdykowski, Attorney-in-fact

08/16/2006

**Signature of Reporting Person

Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) The sales reported in this Form 4 were effected pursuant to a previously disclosed Rule 10b5-1 trading plan adopted by the reporting person on May 16, 2006.
- (2) These options are fully vested.

Remarks:

This is the first of two Forms 4 being filed by the reporting person as of the date of this Form 4.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

Signatures 4