#### INTERCONTINENTALEXCHANGE INC

Form 4

Common

Common

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Stock

Stock

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12/11/2006

12/11/2006

12/11/2006

12/11/2006

December 13, 2006

#### **OMB APPROVAL** UNITED STATES SECURITIES AND EXCHANGE COMMISSION OMB 3235-0287 Washington, D.C. 20549 Number: Check this box January 31, Expires: if no longer 2005 STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF subject to Estimated average **SECURITIES** Section 16. burden hours per Form 4 or response... 0.5 Form 5 Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, obligations Section 17(a) of the Public Utility Holding Company Act of 1935 or Section may continue. 30(h) of the Investment Company Act of 1940 See Instruction 1(b). (Print or Type Responses) 1. Name and Address of Reporting Person \* 5. Relationship of Reporting Person(s) to 2. Issuer Name and Ticker or Trading Vice Charles A Issuer Symbol INTERCONTINENTALEXCHANGE (Check all applicable) INC [ICE] (Last) (First) (Middle) 3. Date of Earliest Transaction Director 10% Owner \_X\_\_ Officer (give title \_ Other (specify (Month/Day/Year) below) below) 2100 RIVEREDGE 12/11/2006 President & Chief Op. Officer PARKWAY, SUITE 500 (Street) 4. If Amendment, Date Original 6. Individual or Joint/Group Filing(Check Filed(Month/Day/Year) Applicable Line) \_X\_ Form filed by One Reporting Person Form filed by More than One Reporting ATLANTA, GA 30328 Person (City) (State) (Zip) Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned 1. Title of 2. Transaction Date 2A. Deemed 3. 4. Securities Acquired (A) 5. Amount of 6. 7. Nature of Security (Month/Day/Year) Execution Date, if Transactionr Disposed of (D) Securities Ownership Indirect (Instr. 3) Code (Instr. 3, 4 and 5) Beneficially Form: Beneficial (Month/Day/Year) (Instr. 8) Owned Direct (D) Ownership Following or Indirect (Instr. 4) Reported (A) Transaction(s) (Instr. 4) or (Instr. 3 and 4) Code V (D) Price Amount Common \$8 12/11/2006 M 12,000 Α 48,500 D Stock

 $S^{(1)}$ 

 $S^{(1)}$ 

 $S^{(1)}$ 

 $S^{(1)}$ 

200

3,800

1,200

1,300

D

D

D

112.68

112.56

48,300

44,500

43,300

42,000

D

D

D

D

Common Stock	12/11/2006	S(1)	1,500	D	\$ 112.4	40,500	D
Common Stock	12/11/2006	S(1)	800	D	\$ 111.39	39,700	D
Common Stock	12/11/2006	S(1)	3,200	D	\$ 111	36,500	D
Common Stock	12/12/2006	M	12,000	A	\$8	48,500	D
Common Stock	12/12/2006	S(1)	400	D	\$ 111	48,100	D
Common Stock	12/12/2006	S(1)	3,600	D	\$ 110.81	44,500	D
Common Stock	12/12/2006	S(1)	100	D	\$ 112.54	44,400	D
Common Stock	12/12/2006	S(1)	200	D	\$ 112.41	44,200	D
Common Stock	12/12/2006	S(1)	3,700	D	\$ 112.26	40,500	D
Common Stock	12/12/2006	S(1)	100	D	\$ 111.57	40,400	D
Common Stock	12/12/2006	S(1)	200	D	\$ 111.5	40,200	D
Common Stock	12/12/2006	S(1)	2,200	D	\$ 111.25	38,000	D
Common Stock	12/12/2006	S(1)	1,500	D	\$ 111.24	36,500	D
Common Stock	12/12/2006	M	1,762	A	\$ 4.2	38,262	D
Common Stock	12/12/2006	M	8,238	A	\$8	46,500	D

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

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474 (9-02)

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

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5. Number of	6. Date Exercisable and	7. Title and Amount of
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transactio	orDerivative	Expiration Date	Underlying Securities
Security	or Exercise		any	Code	Securities	(Month/Day/Year)	(Instr. 3 and 4)
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Acquired (A)		

	Derivative Security			or Disposed of (D) (Instr. 3, 4, and 5)				
			Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Employee Stock Option (right to buy)	\$ 4.2	12/12/2006	M	1,762	(2)	06/28/2010	Common Stock	1,762
Employee Stock Option (right to buy)	\$ 8	12/11/2006	М	12,000	<u>(2)</u>	12/11/2013	Common Stock	12,000
Employee Stock Option (right to buy)	\$ 8	12/12/2006	M	12,000	(2)	12/11/2013	Common Stock	12,000
Employee Stock Option (right to buy)	\$ 8	12/12/2006	М	8,238	(2)	12/11/2013	Common Stock	8,238

# **Reporting Owners**

Reporting Owner Name / Address	Relationships				
	Director	10% Owner	Officer	Other	

Vice Charles A

2100 RIVEREDGE PARKWAY

SUITE 500

ATLANTA, GA 30328

President & Chief Op. Officer

# **Signatures**

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

\*\*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)

Reporting Owners 3

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.

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.