Peniket David J Form 4

September 19, 2006 FORM 4

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

OMB APPROVAL OMB

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response...

5. Relationship of Reporting Person(s) to

subject to Section 16. Form 4 or Form 5 obligations may continue.

Check this box

if no longer

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

30(h) of the Investment Company Act of 1940

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person *

See Instruction

Peniket David J Sys			Symbol					5. Relationship of Reporting Person(s) to Issuer			
INTERO INC [IC			RCONTINENTALEXCHANGE [CE]				(Check all applicable)				
(Last)	(First)	(Middle)		3. Date of Earliest Transaction (Month/Day/Year)				Director 10% OwnerX_ Officer (give title Other (specify			
				09/15/2006				below) below) President & COO of ICE Futures			
	(Street) 4. If Amen				te Original			6. Individual or Joint/Group Filing(Check			
ATLANTA	riled(Mon	nth/Day/Year)				Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person					
(City)	(State)	(Zip)	Tabl	e I - Non-I	Derivative S	Securi	ties Acqu	ired, Disposed of	, or Beneficial	y Owned	
1.Title of Security (Instr. 3)	2. Transaction D (Month/Day/Yea	ar) Execution	med 3. 4. Securities Acquired on Date, if Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5) Day/Year) (Instr. 8)			5. Amount of Securities Ownership Indirect Beneficially Form: Direct Beneficially Owned (D) or Ownership Indirect (I) (Instr. 4) Transaction(s)					
				Code V	Amount	or (D)	Price	(Instr. 3 and 4)			
Common Stock	09/15/2006			M	12,500	A	\$8	16,500 <u>(1)</u>	D		
Common Stock	09/15/2006			S(2)	5,031	D	\$ 67.5	11,469 (1)	D		
Common Stock	09/15/2006			S(2)	156	D	\$ 67.75	11,313 (1)	D		
Common Stock	09/15/2006			S(2)	195	D	\$ 67.9	11,118 (1)	D		
Common Stock	09/15/2006			S(2)	1,716	D	\$ 68	9,402 (1)	D		

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09/15/2006	S(2)	449	D	\$ 68.03	8,953 <u>(1)</u>	D
09/15/2006	S(2)	273	D	\$ 68.2	8,680 (1)	D
09/15/2006	S(2)	819	D	\$ 68.35	7,861 <u>(1)</u>	D
09/15/2006	S(2)	351	D	\$ 68.68	7,510 <u>(1)</u>	D
09/15/2006	S(2)	351	D	\$ 68.69	7,159 (1)	D
09/15/2006	S(2)	117	D	\$ 68.77	7,042 (1)	D
09/15/2006	S(2)	156	D	\$ 68.8	6,886 <u>(1)</u>	D
09/15/2006	S(2)	156	D	\$ 68.85	6,730 <u>(1)</u>	D
09/15/2006	S(2)	117	D	\$ 68.86	6,613 <u>(1)</u>	D
09/15/2006	S(2)	663	D	\$ 68.87	5,950 <u>(1)</u>	D
09/15/2006	S(2)	273	D	\$ 68.88	5,677 <u>(1)</u>	D
09/15/2006	S(2)	312	D	\$ 68.9	5,365 <u>(1)</u>	D
09/15/2006	S(2)	351	D	\$ 68.95	5,014 (1)	D
09/15/2006	S(2)	273	D	\$ 69.05	4,741 <u>(1)</u>	D
09/15/2006	S(2)	390	D	\$ 69.08	4,351 <u>(1)</u>	D
09/15/2006	S(2)	351	D	\$ 69.2	4,000 (1)	D
	09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006 09/15/2006	09/15/2006 S(2) 09/15/2006 S(2)	09/15/2006 $S(2)$ 273 $09/15/2006$ $S(2)$ 819 $09/15/2006$ $S(2)$ 351 $09/15/2006$ $S(2)$ 351 $09/15/2006$ $S(2)$ 117 $09/15/2006$ $S(2)$ 156 $09/15/2006$ $S(2)$ 156 $09/15/2006$ $S(2)$ 117 $09/15/2006$ $S(2)$ 663 $09/15/2006$ $S(2)$ 273 $09/15/2006$ $S(2)$ 351 $09/15/2006$ $S(2)$ 350	09/15/2006 \$\frac{\(\)2\)}{2}\$ 273 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 819 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 351 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 117 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 156 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 117 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 117 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 663 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 312 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 351 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 351 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 351 D 09/15/2006 \$\frac{\(\)2\)}{273 D 09/15/2006 \$\frac{\(\)2\)}{273 D 09/15/2006 \$\frac{\(\)2\)}{273 D 09/15/2006 \$\frac{\(\)2\)}{2}\$ 390 D	09/15/2006 SO 449 D 68.03 09/15/2006 SO 273 D \$68.2 09/15/2006 SO 819 D \$68.35 09/15/2006 SO 351 D \$68.68 09/15/2006 SO 351 D \$68.69 09/15/2006 SO 117 D \$68.77 09/15/2006 SO 156 D \$68.8 09/15/2006 SO 156 D \$68.85 09/15/2006 SO 117 D \$68.86 09/15/2006 SO 117 D \$68.86 09/15/2006 SO 117 D \$68.86 09/15/2006 SO 273 D \$68.88 09/15/2006 SO 351 D \$68.95 09/15/2006 SO 351 D \$69.05 09/15/2006 SO 390 D \$69.08	09/15/2006 SO

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)

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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. 5. Number of TransactionDerivative Code Securities (Instr. 8) Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ative Expiration Date ities (Month/Day/Year) ired (A) sposed of . 3, 4,		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	09/15/2006		M	12,500	(3)	10/11/2014	Common Stock	12,500

Reporting Owners

Reporting Owner Name / Address	Relationships						
• 0	Director	10% Owner	Officer	Other			
Peniket David J 2100 RIVEREDGE PARKWAY SUITE 500 ATLANTA, GA 30328			President & COO of ICE Futures				

Signatures

/s/ Andrew J. Surdykowski, 09/19/2006 Attorney-In-Fact

**Signature of Reporting Person

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).

Date

- (1) As previously reported, the reporting person also indirectly beneficially owns 400 shares of Common Stock, which were purchased by the reporting person's spouse on November 21, 2005.
- (2) 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.
- (3) 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.

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