INTERCONTINENTALEXCHANGE INC

Form 4

October 18, 2006

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

30(h) of the Investment Company Act of 1940

OMB Number:

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OMB APPROVAL

2005

if no longer subject to Section 16. Form 4 or

Check this box

SECURITIES 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. See Instruction 1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person * Short Johnathan H

2. Issuer Name and Ticker or Trading Symbol

5. Relationship of Reporting Person(s) to

Issuer

INTERCONTINENTALEXCHANGE

(Check all applicable)

Sr VP, Gen. Coun. & Corp. Sec.

INC [ICE]

(Last) (First) (Middle)

(Street)

3. Date of Earliest Transaction (Month/Day/Year) 10/16/2006

10% Owner Director _X__ Officer (give title _ _ Other (specify below) below)

2100 RIVEREDGE PARKWAY, SUITE 500

4. If Amendment, Date Original

Applicable Line)

Filed(Month/Day/Year)

X Form filed by One Reporting Person Form filed by More than One Reporting

6. Individual or Joint/Group Filing(Check

ATLANTA, GA 30328

(City)	(State) (Zip) Table	e I - Non-D	erivative	Secur	ities Acq	uired, Disposed o	f, or Beneficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	7. Nature of Indirect Beneficial Ownership (Instr. 4)		
			Code V	Amount	or (D)	Price	(Instr. 3 and 4)		
Common Stock	10/16/2006		S <u>(1)</u>	33	D	\$ 81.35	12,546	D	
Common Stock	10/16/2006		S <u>(1)</u>	7	D	\$ 81.47	12,539	D	
Common Stock	10/16/2006		S <u>(1)</u>	40	D	\$ 81.5	12,499	D	
Common Stock	10/16/2006		S <u>(1)</u>	20	D	\$ 81.54	12,479	D	
Common Stock	10/16/2006		S <u>(1)</u>	26	D	\$ 81.61	12,453	D	

Common Stock	10/16/2006	S <u>(1)</u>	13	D	\$ 81.63	12,440	D
Common Stock	10/16/2006	S <u>(1)</u>	26	D	\$ 81.72	12,414	D
Common Stock	10/16/2006	S <u>(1)</u>	66	D	\$ 81.84	12,348	D
Common Stock	10/16/2006	S <u>(1)</u>	7	D	\$ 81.91	12,341	D
Common Stock	10/16/2006	S <u>(1)</u>	53	D	\$ 81.97	12,288	D
Common Stock	10/16/2006	S <u>(1)</u>	26	D	\$ 81.98	12,262	D
Common Stock	10/16/2006	S <u>(1)</u>	59	D	\$ 81.99	12,203	D
Common Stock	10/16/2006	S <u>(1)</u>	20	D	\$ 82	12,183	D
Common Stock	10/16/2006	S <u>(1)</u>	66	D	\$ 82.01	12,117	D
Common Stock	10/16/2006	S <u>(1)</u>	66	D	\$ 82.04	12,051	D
Common Stock	10/16/2006	S <u>(1)</u>	79	D	\$ 82.03	11,972	D
Common Stock	10/16/2006	S <u>(1)</u>	7	D	\$ 82.07	11,965	D
Common Stock	10/16/2006	S <u>(1)</u>	20	D	\$ 82.09	11,945	D
Common Stock	10/16/2006	S <u>(1)</u>	39	D	\$ 82.1	11,906	D
Common Stock	10/16/2006	S <u>(1)</u>	59	D	\$ 82.14	11,847	D
Common Stock	10/16/2006	S <u>(1)</u>	26	D	\$ 82.17	11,821	D
Common Stock	10/16/2006	S <u>(1)</u>	40	D	\$ 82.24	11,781	D
Common Stock	10/16/2006	S <u>(1)</u>	40	D	\$ 82.26	11,741	D
Common Stock	10/16/2006	S <u>(1)</u>	40	D	\$ 82.3	11,701	D
Common Stock	10/16/2006	S <u>(1)</u>	40	D	\$ 82.34	11,661	D
	10/16/2006	S(1)	39	D		11,622	D

Common \$
Stock 82.35

Common Stock 10/16/2006 \$\frac{S(1)}{2}\$ 43 D \$\frac{\$\$82.36}{2}\$ 11,579 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)

9. Nu Deriv Secur Bene Own Follo Repo Trans (Instr

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. onNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	7. Titl Amou Under Secur (Instr.	int of lying	8. Price of Derivative Security (Instr. 5)
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	

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Reporting Owners

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
Short Johnathan H			Sr VP,					
2100 RIVEREDGE PARKWAY			Gen. Coun.					
SUITE 500			& Corp.					
ATLANTA, GA 30328			Sec.					

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) 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.

Reporting Owners 3

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.