Sprecher Jeffrey C Form 4 September 19, 2006

FORM 4

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

OMB 3235-0287 Number:

burden hours per

response...

5. Relationship of Reporting Person(s) to

(Check all applicable)

Issuer

Check this box if no longer subject to Section 16.

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF **SECURITIES**

January 31, Expires: 2005 Estimated average

0.5

OMB APPROVAL

Form 4 or Form 5 obligations may continue. See Instruction

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

2. Issuer Name and Ticker or Trading

INTERCONTINENTALEXCHANGE

Symbol

INC [ICE]

1(b).

(Print or Type Responses)

Sprecher Jeffrey C

1. Name and Address of Reporting Person *

					of Earliest Transaction /Day/Year) /2006				X Director 10% Owner Officer (give title Other (specify below) Chief Executive Officer		
ATLANTA, GA 30328					ndment, Date Original th/Day/Year)				6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person uired, Disposed of, or Beneficially Owned		
	1.Title of Security (Instr. 3)	2. Transaction Dat (Month/Day/Year)	e 2A. Dee Execution		3. Transaction Code (Instr. 8)	4. Securi	ties Adisposed 4 and (A) or	cquired d 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)	•
	Common Stock	09/15/2006			M	756	A	\$8	8,387 <u>(1)</u>	I	By spouse (2)
	Common Stock	09/15/2006			M	2,310	A	\$8	10,697 (1)	I	By spouse
	Common Stock	09/15/2006			S(3)	930	D	\$ 67.5	9,767 (1)	I	By spouse
	Common Stock	09/15/2006			S(3)	29	D	\$ 67.75	9,738 (1)	I	By spouse
	Common Stock	09/15/2006			S(3)	36	D	\$ 67.9	9,702 (1)	I	By spouse (2)

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C								D
Common Stock	09/15/2006	S(3)	317	D	\$ 68	9,385 (1)	I	By spouse (2)
Common Stock	09/15/2006	S(3)	83	D	\$ 68.03	9,302 (1)	I	By spouse (2)
Common Stock	09/15/2006	S(3)	50	D	\$ 68.2	9,252 (1)	I	By spouse (2)
Common Stock	09/15/2006	S(3)	151	D	\$ 68.35	9,101 (1)	I	By spouse (2)
Common Stock	09/15/2006	S(3)	65	D	\$ 68.68	9,036 (1)	I	By spouse (2)
Common Stock	09/15/2006	S(3)	64	D	\$ 68.69	8,972 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	22	D	\$ 68.77	8,950 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	30	D	\$ 68.8	8,920 (1)	I	By spouse (2)
Common Stock	09/15/2006	S(3)	29	D	\$ 68.85	8,891 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	22	D	\$ 68.86	8,869 <u>(1)</u>	I	By spouse
Common Stock	09/15/2006	S(3)	123	D	\$ 68.87	8,746 <u>(1)</u>	I	By spouse
Common Stock	09/15/2006	S(3)	50	D	\$ 68.88	8,696 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	57	D	\$ 68.9	8,639 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	65	D	\$ 68.95	8,574 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	50	D	\$ 69.05	8,524 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	72	D	\$ 69.08	8,452 <u>(1)</u>	I	By spouse (2)
Common Stock	09/15/2006	S(3)	65	D	\$ 69.2	8,387 (1)	I	By spouse (2)

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)

 $\label{thm:convergence} \begin{tabular}{ll} Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned \\ (e.g., puts, calls, warrants, options, convertible securities) \end{tabular}$

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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)			5. Number on Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		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	756	<u>(4)</u>	12/11/2013	Common Stock	756
Employee Stock Option (right to buy)	\$ 8	09/15/2006		M	2,310	<u>(4)</u>	04/11/2015	Common Stock	2,310

Reporting Owners

Reporting Owner Name / Address	Relationships							
Transfer and the same and the s	Director	10% Owner	Officer	Other				
Sprecher Jeffrey C 2100 RIVEREDGE PARKWAY SUITE 500 ATLANTA, GA 30328	X		Chief Executive 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).
- As previously reported, the reporting person also indirectly owns shares that are beneficially owned directly by Continental Power Exchange, Inc. ("CPEX"). Prior to the reported transactions, the reporting person beneficially owned 94.0% of the equity interest in CPEX directly and holds an irrevocable proxy to vote the remaining 6.0%. Additionally, as previously reported, the reporting person also benificially owns shares directly.
- (2) The reporting person disclaims beneficial ownership of these securities.
- (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's spouse on May 16, 2006.

Reporting Owners 3

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(4) These options are fully vested.

Remarks:

This is the fourth of four Form 4s 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.