

INTERCONTINENTALEXCHANGE INC  
 Form 4  
 June 07, 2006

**FORM 4** UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
 Washington, D.C. 20549

OMB APPROVAL

OMB Number: 3235-0287  
 Expires: January 31, 2005  
 Estimated average burden hours per response... 0.5

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

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

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

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
 MORGAN STANLEY

2. Issuer Name and Ticker or Trading Symbol  
 INTERCONTINENTALEXCHANGE INC [ICE]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
 1585 BROADWAY

3. Date of Earliest Transaction (Month/Day/Year)  
 06/05/2006

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

(Street)  
 NEW YORK, NY 10036

4. If Amendment, Date Original Filed(Month/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

(City) (State) (Zip)

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially 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)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	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 Ownership (Instr. 4)
			Code	V	Amount or Price		
Common Stock, par value \$0.01	06/05/2006		S		44 <sup>(1)</sup> D \$ 55.05	6,148,857 <sup>(3)</sup> I	See Note <sup>(2)</sup>
Common Stock, par value \$0.01	06/05/2006		S		197 <sup>(1)</sup> D \$ 55.1	6,148,660 <sup>(4)</sup> I	See Note <sup>(2)</sup>
Common Stock, par value \$0.01	06/05/2006		S		241 <sup>(1)</sup> D \$ 55.11	6,148,419 <sup>(5)</sup> I	See Note <sup>(2)</sup>
Common Stock, par	06/05/2006		S		66 <sup>(1)</sup> D \$ 55.13	6,148,353 <sup>(6)</sup> I	See Note <sup>(2)</sup>

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value \$0.01

Common Stock, par value \$0.01	06/05/2006	S	110 <u>(1)</u>	D	\$ 55.2	6,148,243 <u>(7)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	241 <u>(1)</u>	D	\$ 55.21	6,148,002 <u>(8)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	66 <u>(1)</u>	D	\$ 55.22	6,147,936 <u>(9)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	219 <u>(1)</u>	D	\$ 55.24	6,147,717 <u>(10)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	1,140 <u>(1)</u>	D	\$ 55.25	6,146,577 <u>(11)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	197 <u>(1)</u>	D	\$ 55.27	6,146,380 <u>(12)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	384 <u>(1)</u>	D	\$ 55.3	6,145,996 <u>(13)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	264 <u>(1)</u>	D	\$ 55.35	6,145,732 <u>(14)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	65 <u>(1)</u>	D	\$ 55.36	6,145,667 <u>(15)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	438 <u>(1)</u>	D	\$ 55.4	6,145,229 <u>(16)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	1,097 <u>(1)</u>	D	\$ 55.44	6,144,132 <u>(17)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	658 <u>(1)</u>	D	\$ 55.5	6,143,474 <u>(18)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	110 <u>(1)</u>	D	\$ 55.56	6,143,364 <u>(19)</u>	I	See Note <u>(2)</u>
Common Stock, par value \$0.01	06/05/2006	S	176 <u>(1)</u>	D	\$ 55.57	6,143,188 <u>(20)</u>	I	See Note <u>(2)</u>



/s/ Robert P. Kinney of Morgan Stanley Capital Group  
Inc.

\_\_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) Includes shares of Common Stock sold by Morgan Stanley Capital Group Inc. ("MSCG") and Morgan Stanley & Co. International Limited ("MSIL").
- (2) Each of MSCG and MSIL is a wholly-owned subsidiary of Morgan Stanley. MSCG and MSIL each directly own shares of Common Stock of the Issuer. See Exhibit 99.1 - Joint Filer Information.
- (3) Includes 6,116,254 shares of Common Stock held directly by MSCG and 32,603 shares held directly by MSIL on June 5, 2006.
- (4) Includes 6,116,058 shares of Common Stock held directly by MSCG and 32,602 shares held directly by MSIL on June 5, 2006.
- (5) Includes 6,115,818 shares of Common Stock held directly by MSCG and 32,601 shares held directly by MSIL on June 5, 2006.
- (6) Includes 6,115,752 shares of Common Stock held directly by MSCG and 32,601 shares held directly by MSIL on June 5, 2006.
- (7) Includes 6,115,643 shares of Common Stock held directly by MSCG and 32,600 shares held directly by MSIL on June 5, 2006.
- (8) Includes 6,115,403 shares of Common Stock held directly by MSCG and 32,599 shares held directly by MSIL on June 5, 2006.
- (9) Includes 6,115,338 shares of Common Stock held directly by MSCG and 32,598 shares held directly by MSIL on June 5, 2006.
- (10) Includes 6,115,120 shares of Common Stock held directly by MSCG and 32,597 shares held directly by MSIL on June 5, 2006.
- (11) Includes 6,113,986 shares of Common Stock held directly by MSCG and 32,591 shares held directly by MSIL on June 5, 2006.
- (12) Includes 6,113,790 shares of Common Stock held directly by MSCG and 32,590 shares held directly by MSIL on June 5, 2006.
- (13) Includes 6,113,408 shares of Common Stock held directly by MSCG and 32,588 shares held directly by MSIL on June 5, 2006.
- (14) Includes 6,113,146 shares of Common Stock held directly by MSCG and 32,586 shares held directly by MSIL on June 5, 2006.
- (15) Includes 6,113,081 shares of Common Stock held directly by MSCG and 32,586 shares held directly by MSIL on June 5, 2006.
- (16) Includes 6,112,645 shares of Common Stock held directly by MSCG and 32,584 shares held directly by MSIL on June 5, 2006.
- (17) Includes 6,111,554 shares of Common Stock held directly by MSCG and 32,578 shares held directly by MSIL on June 5, 2006.
- (18) Includes 6,110,900 shares of Common Stock held directly by MSCG and 32,574 shares held directly by MSIL on June 5, 2006.
- (19) Includes 6,110,791 shares of Common Stock held directly by MSCG and 32,573 shares held directly by MSIL on June 5, 2006.
- (20) Includes 6,110,616 shares of Common Stock held directly by MSCG and 32,572 shares held directly by MSIL on June 5, 2006.
- (21) Includes 6,110,572 shares of Common Stock held directly by MSCG and 32,572 shares held directly by MSIL on June 5, 2006.
- (22) Includes 6,110,354 shares of Common Stock held directly by MSCG and 32,571 shares held directly by MSIL on June 5, 2006.
- (23) Includes 6,110,136 shares of Common Stock held directly by MSCG and 32,570 shares held directly by MSIL on June 5, 2006.

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.