

Short Johnathan H  
 Form 4  
 September 19, 2006

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

OMB APPROVAL

OMB Number: 3235-0287  
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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 \*  
 Short Johnathan H

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)  
 2100 RIVEREDGE PARKWAY, SUITE 500  
 (Street)

3. Date of Earliest Transaction (Month/Day/Year)  
 09/15/2006

\_\_\_\_ Director \_\_\_\_\_ 10% Owner  
 Officer (give title below) \_\_\_\_\_ Other (specify below)  
 Sr VP, Gen. Coun. & Corp. Sec.

ATLANTA, GA 30328

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 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) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|--|-----------------------------------|
|                                 |                                      |  |                                | (A) or (D)  | Price   |  |                                   |
| Common Stock                    | 09/15/2006                           |  | S <sup>(1)</sup>               | 1,207   | D \$ 67.5   | 14,372   | D                                 |
| Common Stock                    | 09/15/2006                           |  | S <sup>(1)</sup>               | 37  | D \$ 67.75  | 14,335   | D                                 |
| Common Stock                    | 09/15/2006                           |  | S <sup>(1)</sup>               | 47  | D \$ 67.9   | 14,288   | D                                 |
| Common Stock                    | 09/15/2006                           |  | S <sup>(1)</sup>               | 412   | D \$ 68   | 13,876   | D                                 |
| Common Stock                    | 09/15/2006                           |  | S <sup>(1)</sup>               | 108   | D \$ 68.03  | 13,768   | D                                 |

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|              |            |              |     |   |          |        |   |
|--------------|------------|--------------|-----|---|----------|--------|---|
| Common Stock | 09/15/2006 | <u>S</u> (1) | 66  | D | \$ 68.2  | 13,702 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 197 | D | \$ 68.35 | 13,505 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 84  | D | \$ 68.68 | 13,421 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 85  | D | \$ 68.69 | 13,336 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 28  | D | \$ 68.77 | 13,308 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 36  | D | \$ 68.8  | 13,272 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 37  | D | \$ 68.85 | 13,235 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 28  | D | \$ 68.86 | 13,207 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 159 | D | \$ 68.87 | 13,048 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 66  | D | \$ 68.88 | 12,982 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 75  | D | \$ 68.9  | 12,907 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 84  | D | \$ 68.95 | 12,823 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 66  | D | \$ 69.05 | 12,757 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 94  | D | \$ 69.08 | 12,663 | D |
| Common Stock | 09/15/2006 | <u>S</u> (1) | 84  | D | \$ 69.2  | 12,579 | D |

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

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(9-02)

**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 | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) | 5. Number of Derivative | 6. Date Exercisable and Expiration Date (Month/Day/Year) | 7. Title and Amount of Underlying Securities | 8. Price of Derivative Security (Instr. 5) | 9. Nu Deriv Secur Bene |
|--|------------------------------------|--------------------------------------|--|--------------------------------|-------------------------|--|--|--|------------------------|
|--|------------------------------------|--------------------------------------|--|--------------------------------|-------------------------|--|--|--|------------------------|

Derivative Security

Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)

(Instr. 3 and 4)

Own  
Follo  
Repo  
Trans  
(Instr

Code V (A) (D) Date Exercisable Expiration Date Title Amount or Number of Shares

## Reporting Owners

**Reporting Owner Name / Address**

**Relationships**

|          |           |   |       |
|----------|-----------|---|-------|
| Director | 10% Owner | Officer                                 | Other |
|          |           | Sr VP,<br>Gen. Coun.<br>& Corp.<br>Sec. |       |

Short Johnathan H  
2100 RIVEREDGE PARKWAY  
SUITE 500  
ATLANTA, GA 30328

## Signatures

/s/ Andrew J. Surdykowski,  
Attorney-In-Fact

09/19/2006

\*\*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.

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