

Peniket David J
Form 4
December 19, 2006

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

OMB APPROVAL

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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 *
Peniket David J

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

3. Date of Earliest Transaction (Month/Day/Year)
12/15/2006

___ Director ___ 10% Owner
__X__ Officer (give title below) ___ Other (specify below)
President & COO of ICE Futures

(Street)
ATLANTA, GA 30328

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 Indirect Beneficial Ownership (Instr. 4)		
				(A) or (D)	Price				
				Code	V	Amount			
Common Stock	12/15/2006		M		7,500	A	\$ 8	11,500 ⁽¹⁾	D
Common Stock	12/15/2006		S ⁽²⁾		1,132	D	\$ 105.9	10,368 ⁽¹⁾	D
Common Stock	12/15/2006		S ⁽²⁾		309	D	\$ 105.96	10,059 ⁽¹⁾	D
Common Stock	12/15/2006		S ⁽²⁾		103	D	\$ 105.97	9,956 ⁽¹⁾	D
Common Stock	12/15/2006		S ⁽²⁾		51	D	\$ 105.99	9,905 ⁽¹⁾	D

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Common Stock	12/15/2006	S ⁽²⁾	360	D	\$ 106	9,545 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	103	D	\$ 106.04	9,442 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	154	D	\$ 106.17	9,288 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	1,132	D	\$ 106.18	8,156 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	104	D	\$ 106.2	8,052 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	154	D	\$ 106.21	7,898 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	1,183	D	\$ 106.22	6,715 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	103	D	\$ 106.24	6,612 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	515	D	\$ 106.26	6,097 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	206	D	\$ 106.3	5,891 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	720	D	\$ 106.4	5,171 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	502	D	\$ 106.51	4,669 ⁽¹⁾	D
Common Stock	12/15/2006	S ⁽²⁾	669	D	\$ 106.53	4,000 ⁽¹⁾	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.

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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 Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of 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)	8. D S (1)
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			Code	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Employee Stock Option (right to buy)	\$ 8	12/15/2006	M				(3)	10/11/2014	Common Stock	7,500

Reporting Owners

Reporting Owner Name / Address	Relationships			
	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,
Attorney-in-fact
**Signature of Reporting Person

12/19/2006
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) As previously reported, the reporting person also indirectly 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.