

INTERCONTINENTALEXCHANGE INC
 Form 4
 May 30, 2006

FORM 4

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

OMB APPROVAL

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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 *
 GOLDMAN SACHS GROUP INC/

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)
 85 BROAD ST
 (Street)

3. Date of Earliest Transaction (Month/Day/Year)
 05/25/2006

___ Director ___X___ 10% Owner
 ___ Officer (give title below) ___ Other (specify below)

NEW YORK, NY 10004

(City) (State) (Zip)

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

6. Individual or Joint/Group Filing(Check Applicable Line)
 ___ Form filed by One Reporting Person
 ___X___ Form filed by More than One Reporting Person

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 (A) or (D) Price			
Common Stock	05/25/2006		S	44 D \$ 55.01	889,305	D	(1) (2)
Common Stock	05/25/2006		S	87 D \$ 55.05	889,218	D	(1) (2)
Common Stock	05/25/2006		S	219 D \$ 55.06	888,999	D	(1) (2)
Common Stock	05/25/2006		S	44 D \$ 55.09	888,955	D	(1) (2)
Common Stock	05/25/2006		S	1,540 D \$ 55.1	887,415	D	(1) (2)

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Common Stock	05/25/2006	S	17	D	\$ 55.13	887,398	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	218	D	\$ 55.14	887,180	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	350	D	\$ 55.15	886,830	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	660	D	\$ 55.2	886,170	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	328	D	\$ 55.21	885,842	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	66	D	\$ 55.24	885,776	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	5,921	D	\$ 55.25	879,855	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	44	D	\$ 55.26	879,811	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	22	D	\$ 55.27	879,789	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	87	D	\$ 55.28	879,702	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	65	D	\$ 55.3	879,637	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	109	D	\$ 55.31	879,528	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	109	D	\$ 55.35	879,419	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	44	D	\$ 55.36	879,375	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	339	D	\$ 55.4	879,036	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	6,358	D	\$ 55.5	872,678	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	44	D	\$ 55.51	872,634	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	22	D	\$ 55.52	872,612	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	22	D	\$ 55.53	872,590	D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006	S	66	D	\$ 55.55	872,524	D <u>(1)</u> <u>(2)</u>
	05/25/2006	S	22	D		872,502	D <u>(1)</u> <u>(2)</u>

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Common Stock						\$ 55.56			
Common Stock	05/25/2006		S	109	D	\$ 55.57	872,393		D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006		S	1,551	D	\$ 55.6	870,842		D <u>(1)</u> <u>(2)</u>
Common Stock	05/25/2006		S	66	D	\$ 55.61	870,776		D <u>(1)</u> <u>(2)</u>
Common Stock							34,180	I	See footnote <u>(3)</u>

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

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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. Price or Value of Underlying Securities (Instr. 3 and 4)
Class A Common Stock Series 2	<u>(4)</u>					Date Exercisable <u>(4)</u> Expiration Date <u>(4)</u>	Common Stock	Amount or Number of Shares 5,428,659

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
GOLDMAN SACHS GROUP INC/ 85 BROAD ST NEW YORK, NY 10004			X	

