INTERCONTINENTALEXCHANGE INC Form 425

September 15, 2006

Filed by Board of Trade of the City of New York, Inc. In connection with the merger of IntercontinentalExchange, Inc. (Commission File No. 001-32671)

Pursuant to Rule 425 under the Securities Act of 1933, as amended

Subject Company:

Board of Trade of the City of New York, Inc.

Date: September 15, 2006

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