FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL OMB Number:

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).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934

| | | | | | or | Section | on 30(l | h) of the | Ínv | estment | Com | pany Act | of 194 | 10 | | | | | | | | |
|--|---|--|--|---------|-------|---|---|-----------|-----|-------------------------------------|-------|---|--------|--|--|---|---|---|---------------|--|--|--|
| 1. Name and Address of Reporting Person* <u>Suskind Dennis</u> | | | | | | 2. Issuer Name and Ticker or Trading Symbol NYMEX HOLDINGS INC [NMX] | | | | | | | | | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) | | | | | | |
| | | | | | | | | | | | | | | | | X | Directo | or | | 10% Ov | vner | |
| (Last) (First) (Middle) ONE NORTH END AVENUE | | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 08/22/2008 | | | | | | | | | | | Officer below) | (give title | | Other (s below) | specify | |
| | | | | | | | | | | | | | | | | | | | | | | |
| WORLD FINANCIAL CENTER | | | | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | | | | 6. Individual or Joint/Group Filing (Check Applicable | | | | | |
| (Street) | | | | | | | | | | | | | | | Lir | -, | | El I I O | - 5 | ti D | _ | |
| NEW YORK NY 10282 | | | | | | | | | | | | | | | | X Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | | | |
| (City) | (S | tate) | (Zip) | | | | | | | | | | | | | | | | | | | |
| | | Tab | le I - Nor | n-Deriv | ative | Se | curit | ies Ad | qu | ired, C | Disp | osed o | of, or | Ber | neficia | lly C | wne | t | | | | |
| 1. Title of Security (Instr. 3) 2. Transar Date (Month/Da | | | | | | ar) | 2A. Deemed Execution Date, f any Month/Day/Year) | | ´ | 3. Transaction Code (Instr. | | 4. Securities Acquired (A Disposed Of (D) (Instr. 3, 5) | | | | and Securiti | | es ally Following | Forn (D) o | n: Direct or Indirect nstr. 4) | 7. Nature of Indirect Beneficial Ownership | |
| | | | | | | | | | | Code | v | Amount | | (A) or (D) | Price | Trans | | etion(s) and 4) | | | (Instr. 4) | |
| Common Stock 08/22/ | | | | | | 2008 | | | M | | 1,262 | | A | \$00 | 1, | | 262 | | D | | | |
| Common Stock 08/22/ | | | | | | 8 | | | | D | | 1,262 | | D | \$00 | 4) | | 0 | | D | | |
| | | Т | able II - | | | | | | | | | sed of onverti | | | | y Ov | ned | | | | | |
| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deeme Execution if any (Month/Day | Date, | | Transaction Code (Instr. | | ı of | | Date Exer piration I onth/Day | ate |) Amo Seci Und Deri | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | | 9. Number derivative Securities Beneficial Owned Following Reported Transactio (Instr. 4) | ly | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | |
| | | | | Co | Code | v | (A) | (D) | Dai | te ercisable | | opiration | Title | | Amount or Number of Shares | | | | | | | |
| Deferred Stock | (1) | 08/22/2008 | | | M | | | 1,262 | | (2) | | (2) | Comi | | 1,262 | | (3) | 0 | | D | | |

Explanation of Responses:

- $1. \ Each \ deferred \ stock \ unit \ represents \ a \ contingent \ right \ to \ receive \ one \ share \ of \ NYMEX \ Holdings, \ Inc. \ common \ stock.$
- 2. The accelerated vesting of the deferred stock units is due to the consummation of the transaction between CME Group Inc., CMEG NY Inc., NYMEX Holdings, Inc. and New York Mercantile Exchange,
- 3. Not applicable.
- 4. Disposed of pursuant to merger agreement by and among CME Group Inc., CMEG NY Inc., NYMEX Holdings, Inc. and New York Mercantile Exchange, Inc. at an exchange ratio of 0.2378 shares of CME Group Inc. Class A common stock for each share of NYMEX Holdings, Inc. common stock.

08/26/2008 /s/Dennis Suskind

** Signature of Reporting Person Date

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

- * 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).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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 Number.