

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

**Form 8-K**

**Current Report**

**Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934**

**Date of Report (Date of earliest event reported): 07/19/2006**

**NYMEX Holdings, Inc.**

(Exact name of registrant as specified in its charter)

**Commission File Number: 333-30332**

**DE**

(State or other jurisdiction of  
incorporation)

**13-4098266**

(IRS Employer  
Identification No.)

**One North End Avenue, World Financial Center, New York , NY 10282-1101**

(Address of principal executive offices, including zip code)

**(212) 299-2000**

(Registrant's telephone number, including area code)

(Former name or former address, if changed since last report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

**Item 8.01. Other Events**

On July 17, 2006, NYMEX Holdings, Inc. (the "Company") issued a press release to announce that it has filed, on July 17, 2006, a registration statement on Form S-1 and a preliminary proxy statement with the U.S. Securities and Exchange Commission in connection with a proposed initial public offering of the Company's common stock. The press release is attached as Exhibit 99.1 to this Current Report on Form 8-K.

**Item 9.01. Financial Statements and Exhibits**

Exhibit 99.1 Press Release dated July 17, 2006.

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**Signature(s)**

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

NYMEX Holdings, Inc.

Date: July 19, 2006

By: /s/ Richard Kerschner

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Richard Kerschner  
Senior Vice President - Corporate Governance and  
Strategic Initiatives

## Exhibit Index

<u>Exhibit No.</u>	<u>Description</u>
EX-99.1	Press Release

**FOR IMMEDIATE RELEASE****Contacts:** Anu Ahluwalia

(212) 299-2439

**NYMEX FILES REGISTRATION STATEMENT FOR INITIAL PUBLIC OFFERING**

NEW YORK, July 17, 2006 -- NYMEX Holdings, Inc. ("NYMEX"), parent company of the New York Mercantile Exchange, Inc. announced today that it has filed a registration statement on Form S-1 (the "Registration Statement") and a preliminary proxy statement (the "Proxy") with the U.S. Securities and Exchange Commission ("SEC") in connection with a proposed initial public offering of its common stock. In addition to the shares of common stock to be sold in the offering by NYMEX, additional shares may be included by existing stockholders who will be afforded the opportunity to sell in the offering. The timing of the initial public offering is dependent upon several factors, including market conditions, regulatory review and approval, as well as NYMEX stockholder approval. As a result, both the Registration Statement and the Proxy will be amended in the future.

The joint book-running managers of the offering are JPMorgan and Merrill Lynch & Co.

The co-managers are Bank of America Securities LLC, Citigroup, Lehman Brothers and Sandler O'Neill + Partners, L.P.

A registration statement relating to these securities has been filed with the SEC but has not yet become effective. These securities may not be sold nor may offers to buy be accepted prior to the time the registration statement becomes effective. This announcement shall not constitute an offer to sell or the solicitation of an offer to buy nor shall there be any sale of these securities in any state in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of such state.

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**Forward Looking and Cautionary Statements**

This press release may contain forward-looking statements within the meaning of the Private Securities Litigation Reform Act, with respect to our future performance, operating results, strategy, and other future events. Such statements generally include words such as could, can, anticipate, believe, expect, seek, pursue, and similar words and terms, in connection with any discussion of future results. Forward-looking statements involve a number of assumptions, risks, and uncertainties, any of which may cause actual results to differ materially from the anticipated, estimated, or projected results referenced in forward-looking statements. In particular, the forward-looking statements of NYMEX Holdings, Inc., and its subsidiaries are subject to the following risks and uncertainties: the success and timing of new futures contracts and products; changes in political, economic, or industry conditions; the unfavorable resolution of material legal proceedings; the impact and timing of technological changes and the adequacy of intellectual property protection; the impact of legislative and regulatory actions, including without limitation, actions by the Commodity Futures Trading Commission; and terrorist activities and international hostilities, which may affect the general economy as well as oil and other commodity markets. We assume no obligation to update or supplement our forward-looking statements.

**Statement Regarding Available Information**

Please note this is not intended to be a solicitation for proxy. NYMEX has filed with the Securities and Exchange Commission a preliminary proxy statement. NYMEX's stockholders are urged to read the definitive proxy statement in its entirety, when it becomes available, and any other related documents NYMEX may issue, because they will contain important information about NYMEX, the transaction, the persons soliciting proxies in connection with the transaction and the interests of these persons in the transaction and related matters. These documents may be obtained for free at the SEC's website ([www.sec.gov](http://www.sec.gov)). Additional information on how to obtain these documents from NYMEX will be made available to stockholders. Information about the directors and executive officers of NYMEX and their ownership of NYMEX stock is set forth in the proxy statement.