

**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): 09/27/2005

NYMEX Holdings, Inc.

(Exact Name of Registrant as Specified in its Charter)

Commission File Number: 333-30332

DE

(State or Other Jurisdiction of
Incorporation or Organization)

13-4098266

(I.R.S. 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(17CFR240.14a-12)
 - Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act(17CFR240.14d-2(b))
 - Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act(17CFR240.13e-4(c))
-

Item 1.02. Termination of a Material Definitive Agreement

On September 27, 2005, NYMEX Holdings, Inc. (the "Company") was notified by Vincent Viola of the termination of the Advisor Services Agreement, dated March 17, 2004 (previously disclosed as Exhibit 10.2 to the Company's Form 10-Q for the quarter ending March 31, 2004 (file no. 333-30332)) and of the First Amendment to Advisor Services Agreement, which was effective March 17, 2005 (previously disclosed as Exhibit 10.1 to the Company's Current Report on Form 8-K, dated May 18, 2005 (file no. 333-30332)), effective immediately.

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: September 27, 2005.

By: /s/ Mitchell Steinhouse

Mitchell Steinhouse
Chairman