| SEC Form 4 | |
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FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| Check this box if no longer subject to |
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| Section 16. Form 4 or Form 5 |
| obligations may continue. See |
| Instruction 1(b). |

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| OMB APPF | ROVAL |
|----------------------|-----------|
| OMB Number: | 3235-0287 |
| Estimated average bu | urden |
| | 0.5 |

| | | Person* | 2. Issuer Name and Ticker or Trading Symbol <u>NYMEX HOLDINGS INC</u> [NMX] | | ationship of Reporting P (all applicable) Director | erson(s) to Issuer 10% Owner |
|---------------------------------|---------------------|---------|---|------------------------|---|---------------------------------|
| | NE NORTH END AVENUE | | 3. Date of Earliest Transaction (Month/Day/Year) 05/09/2008 | | Officer (give title below) | Other (specify below) |
| WORLD FINANCIAL CENTER (Street) | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | 6. Indiv Line) X | vidual or Joint/Group Fil Form filed by One Re | |
| NEW YORK | NY | 10282 | | | Form filed by More th Person | nan One Reporting |
| (City) | (State) | (Zip) | | | | |

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

| Table 1 Non Derivative declarities Acquirea, Disposed oi, or Derivitiany office | | | | | | | | | | | |
|---|--|---|-----------------------------|---|------------------------------------|---------------|-------|---|---|---|--|
| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | Transaction Code (Instr. | | 4. Securities Disposed Of 5) | | | 5. Amount of Securities Beneficially Owned Following Reported | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | |
| | | | Code | v | Amount | (A) or (D) | Price | Transaction(s) (Instr. 3 and 4) | | (1150.4) | |
| Common Stock | 05/09/2008 | | J | | 2,800 | Α | (1) | 90,400 | D | | |
| Common Stock | 05/09/2008 | | J | | 5,600 | Α | (2) | 16,800 | Ι | By Spouse | |

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. Transa Code (8) | | of I | | 6. Date Exerc Expiration Da (Month/Day/Y | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | Ownership Form: | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | |
|---|---|--|---|------------------------------|---|------|-----|--|---|-------|---|--|--------------------|--|--|
| | | | | Code | v | (A) | (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares | | | | |

Explanation of Responses:

1. On November 20, 2006, NYMEX Holdings, Inc. completed a transaction with the owners of COMEX Division memberships pursuant to which the owners of COMEX Division memberships would each receive 8,400 shares of NYMEX Holdings, Inc. common stock per COMEX Division membership held by such owner. Mr. Gordon elected to receive his 8,400 shares of NYMEX Holdings, Inc. common stock on a delayed delivery basis. Mr. Gordon shall receive such shares in one third increments. The first and second increments were delivered on May 15, 2007 and November 12, 2007, respectively. The third increment was delivered on May 9, 2008.

2. On November 20, 2006, NYMEX Holdings, Inc. completed a transaction with the owners of COMEX Division memberships pursuant to which the owners of COMEX Division memberships would each receive 8,400 shares of NYMEX Holdings, Inc. common stock per COMEX Division membership held by such owner. Mr. Gordon's spouse elected to receive her 16,800 shares of NYMEX Holdings, Inc. common stock on a delayed delivery basis. Mr. Gordon's spouse shall receive such shares in one third increments. The first and second increments were delivered on May 15, 2007 and November 12, 2007, respectively. The third increment was delivered on May 9, 2008.

<u>/s/ Thomas Gordon</u>

** Signature of Reporting Person Date

05/1<u>3/2008</u>

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.