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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): 07/27/2006**

**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))
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**Item 8.01. Other Events**

On July 25, 2006, the New York Mercantile Exchange, Inc., a subsidiary of NYMEX Holdings, Inc. issued a press release to announce that it plans to expand its existing membership structure to allow non-traditional entities, including hedge funds, pools, and other collective investment vehicles, to become NYMEX Division member firms.

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 25, 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 27, 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**

Contact: Anu Ahluwalia

(212) 299-2439

**NYMEX TO EXPAND MEMBERSHIP TO NON-TRADITIONAL ENTITIES**

NEW YORK, NY, July 25, 2006 -- The New York Mercantile Exchange, Inc. announced today that it would expand its existing membership structure to allow non-traditional entities, including hedge funds, pools, and other collective investment vehicles, to become NYMEX member firms.

NYMEX will expedite applications for corporate or partnership entities applying for member firm status that will not have a physical floor presence.

Before they can become effective, the proposed changes are subject to a consent process that includes a 15-day notice to the owners of Class A memberships, which will contain the proposed rule amendments and will be issued shortly.

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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.