

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): 05/30/2006**

**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 May 25, 2006, the Registrant issued a press release announcing the proposed new fee schedule for the side by side trading on CME Globex, the electronic trading platform of the Chicago Mercantile Exchange. The press release is attached hereto as Exhibit 99.1 and is incorporated by reference herein.

**Item 9.01. Financial Statements and Exhibits**

99.1 Press Release dated May 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: May 30, 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

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**NYMEX ANNOUNCES PROPOSED FEES FOR SIDE BY SIDE TRADING ON CME GLOBEX®**

New York, N.Y., May 25, 2006 -- The New York Mercantile Exchange, Inc. today announced the proposed fee schedule for the initial slate of the energy futures contracts that will be offered for side by side trading on CME Globex, the electronic trading platform of the Chicago Mercantile Exchange, on June 11 for trade date June 12. All fees are quoted on a per side basis.

Fees for crude oil, heating oil, and RBOB gasoline (penultimate) financial futures contracts will be \$0.75 for NYMEX Division members, \$1.25 for COMEX Division members, and \$1.50 for non-members. Fees for the natural gas (penultimate) and natural gas (last-day) financial futures contracts will be \$1.60 for NYMEX Division members, \$2.10 for COMEX Division members, and \$2.60 for non-members.

Fees for the NYMEX miNY™ crude oil, heating oil, and RBOB gasoline futures contracts will be \$0.55 for NYMEX Division members, \$0.80 for COMEX Division members, and \$1.50 for non-members. Fees for the NYMEX miNY natural gas futures contracts will be \$0.40 for NYMEX Division members, \$0.53 for COMEX Division members, and \$0.65 for non-members.

NYMEX also approved a daily volume incentive program for all market participants from June 12 through August 31. Regular trading fees apply for trading 1 to 2,500 of the crude oil (penultimate) financial futures contracts. Fees for trading 2,501 to 5,000 contracts will be \$0.60 for NYMEX Division members, \$1.00 for COMEX Division members, and \$1.20 for non-members. Fees for trading 5,001 to 10,000 contracts will be \$0.50 for NYMEX Division members, \$0.84 for COMEX Division members, and \$1.00 for non-members. Fees for trading more than 10,000 contracts will be \$0.40 for NYMEX Division members, \$0.68 for COMEX Division members, and \$0.81 for non-members.

Regular trading fees apply for trading 1 to 500 heating oil or RBOB gasoline (penultimate) financial futures contracts. Fees for trading 501 to 1,000 contracts will be \$0.60 for NYMEX Division members, \$1.00 for COMEX Division members, and \$1.20 for non-members. Fees for trading 1,001 to 2,500 contracts will be \$0.50 for NYMEX Division members, \$0.84 for COMEX Division members, and \$1.00 for non-members. Fees for trading more than 2,500 contracts will be \$0.40 for NYMEX Division members, \$0.68 for COMEX Division members, and \$0.81 for non-members.

Regular trading fees apply for trading 1 to 1,000 natural gas (penultimate) or natural gas (last-day) financial futures contracts. Fees for trading 1,001 to 2,500 contracts will be \$1.28 for NYMEX Division members, \$1.68 for COMEX Division members, and \$2.08 for non-members. Fees for trading 2,501 to 5,000 contracts will be \$1.07 for NYMEX Division members, \$1.41 for COMEX Division members, and \$1.75 for non-members. Fees for trading more than 5,000 contracts will be \$0.86 for NYMEX Division members, \$1.13 for COMEX Division members, and \$1.40 for non-members.

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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.