

Filed by CME Group Inc. pursuant
to Rule 425 under the Securities Act of 1933, as amended, and
deemed filed pursuant to Rule 14a-12 under the Securities
Exchange Act of 1934, as amended.

Subject Company: NYMEX Holdings, Inc.
Subject Company's Commission File No.: 001-33149



Investor Presentation

March 17, 2008

Discussion of Forward-Looking Statements

Statements in this presentation that are not historical facts are forward-looking statements. These statements are not guarantees of future performance and involve risks, uncertainties and assumptions that are difficult to predict. Therefore, actual outcomes and results may differ materially from what is expressed or implied in any forward-looking statements. Among the factors that might affect our performance are: our ability to successfully integrate the businesses of CME Group and NYMEX Holdings, including the fact that such integration may be more difficult, time consuming or costly than expected and revenues following the merger may be lower than expected; increasing competition by foreign and domestic entities, including increased competition from new entrants into our markets and consolidation of existing entities; our ability to keep pace with rapid technological developments, including our ability to complete the development and implementation of the enhanced functionality required by our customers; our ability to continue introducing competitive new products and services on a timely, cost-effective basis, including through our electronic trading capabilities, and our ability to maintain the competitiveness of our existing products and services; our ability to adjust our fixed costs and expenses if our revenues decline; our ability to continue to generate revenues from our processing services provided to third parties; our ability to maintain existing customers and attract new ones; our ability to expand and offer our products in foreign jurisdictions; changes in domestic and foreign regulations; changes in government policy, including policies relating to common or directed clearing; the costs associated with protecting our intellectual property rights and our ability to operate our business without violating the intellectual property rights of others; our ability to generate revenue from our market data that may be reduced or eliminated by the growth of electronic trading; changes in our rate per contract due to shifts in the mix of the products traded, the trading venue and the mix of customers (whether the customer receives member or non-member fees or participates in one of our various incentive programs) and the impact of our tiered pricing structure; the ability of our financial safeguards package to adequately protect us from the credit risks of clearing members; changes in price levels and volatility in the derivatives markets and in underlying fixed income, equity, foreign exchange and commodities markets; economic, political, geopolitical and market conditions; natural disasters and other catastrophes, our ability to accommodate increases in trading volume and order transaction traffic without failure or degradation of performance of our systems; our ability to execute our growth strategy and maintain our growth effectively; our ability to manage the risks and control the costs associated with our acquisition, investment and alliance strategy; our ability to continue to generate funds and/or manage our indebtedness to allow us to continue to invest in our business; industry and customer consolidation; decreases in trading and clearing activity; the imposition of a transaction tax on futures and options on futures transactions; and the seasonality of the futures business. More detailed information about factors that may affect our performance may be found in our filings with the Securities and Exchange Commission, including our most recent Annual Report on Form 10-K, which is available in the Investor Relations section of the CME Group Web site. We undertake no obligation to publicly update any forward-looking statements, whether as a result of new information, future events or otherwise.

Additional Information

This material is not a substitute for the proxy statement/prospectus and any other documents CME Group and NYMEX Holdings intend to file with the Securities and Exchange Commission (SEC). Investors and security holders are urged to read such proxy statement and any other such documents, when available, which will contain important information about the proposed transaction. The prospectus/proxy statement and other documents filed or to be filed by CME Group and NYMEX Holdings with the SEC are or will be, available free of charge at the SEC's website (www.sec.gov) or from CME Group by directing a request to CME Group, 20 South Wacker Drive, Chicago, IL 60606, Attention: Shareholder Relations, or from NYMEX Holdings by directing a request to World Financial Center, One North End Avenue, New York, NY 10282-1101, Attention: Investor Relations.

CME Group, NYMEX Holdings and their respective directors, executive officers and other employees may be deemed to be participants in the solicitation of proxies from the security holders of CME Group or NYMEX Holdings in connection with the proposed transaction. Information about CME Group's directors and executive officers is available in CME Group's proxy statement, dated March 15, 2007, for its 2007 annual meeting of stockholders, and information about NYMEX Holdings' directors and executive officers is available in NYMEX Holdings' proxy statement, dated April 9, 2007 for its 2007 annual meeting of shareholders. Additional information about the interests of potential participants will be included in the proxy statement/prospectus when it becomes available. This document shall not constitute an offer to sell or the solicitation of an offer to buy any securities, nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of any such jurisdiction. No offering of securities shall be made except by means of a prospectus meeting the requirements of Section 10 of the U.S. Securities Act of 1933, as amended.



Compelling Transaction

Strategically Attractive

- Provides access to a full spectrum of commodity products
- Combines complementary product lines and shared technologies
- Enhances over-the-counter (OTC) capabilities
- Expands NYMEX product growth opportunities by leveraging CME Group's global capabilities (marketing, sales, distribution, relationships)
- Creates operational, risk management and product benefits for customers

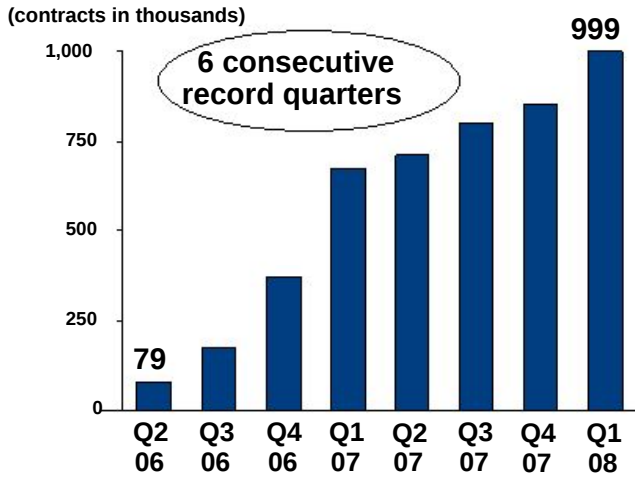
Financially Compelling

- Approximately \$60 million in estimated expense synergies
- Potential growth opportunities
- Enhances operating scale advantages
- Expected to be accretive on a GAAP basis within 12-18 months post close

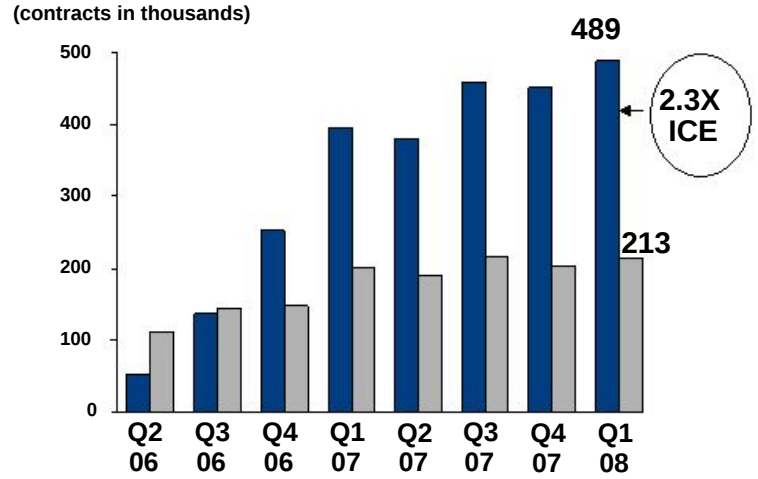


CME Group Is the Best Partner for NYMEX

NYMEX on CME Globex ADV



WTI ADV Comparison



■ NYMEX on CME Globex
■ ICE

Transaction Summary

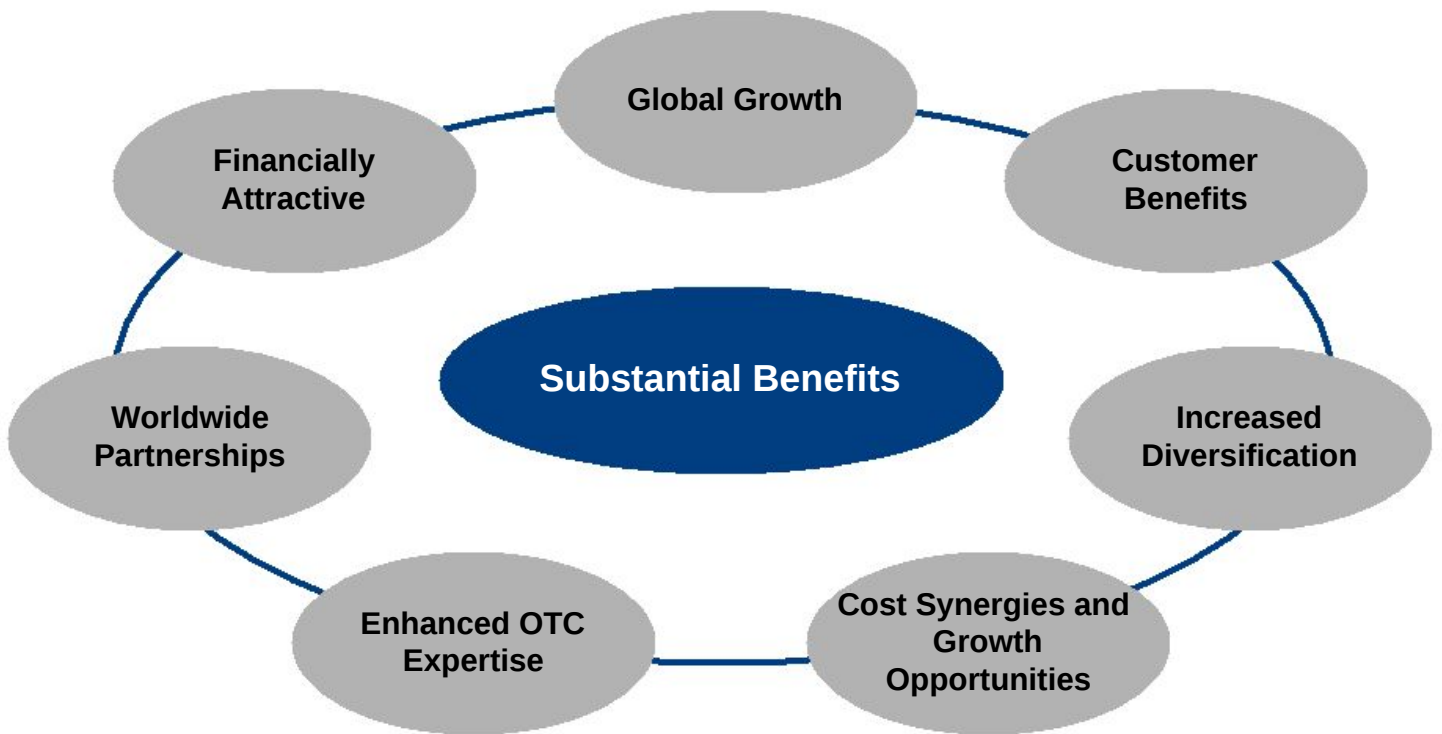
Price Per Share:	\$100.30 per share ⁽¹⁾
Aggregate Consideration:	\$9.5 billion
Consideration Mix:	<p>Each NYMEX Holdings shareholder will receive the equivalent of:</p> <ul style="list-style-type: none">- 0.1323 CME Group shares for each NYMEX Holdings share, and- \$36.00 per share in cash per NYMEX Holdings share <p>Shareholders will be given the opportunity to elect to receive either cash or CME Group shares in exchange for their NYMEX Holdings shares</p> <ul style="list-style-type: none">- Subject to pro ration so that the aggregate cash amount for the Transaction is equal to approximately \$3.4 billion or \$36.00 times the number of outstanding NYMEX Holdings shares at closing <p>CME Group may choose to increase the cash amount if NYMEX Holdings shareholders elect to receive more than \$3.4 billion in cash, under certain circumstances</p>
Pro Forma Ownership:	<p>CME Group Shareholders: minimum of 81.4% (based on NYMEX Holdings shareholder elections) NYMEX Holdings Shareholders: up to 18.6% (based on NYMEX Holdings shareholder elections)</p>
Expected Accretion:	Accretive to earnings on a GAAP basis 12 – 18 months after the closing
Board of Directors:	CME Group to add 3 new directors from NYMEX Holdings
Executive Management:	Terrence A. Duffy, Executive Chairman; Craig S. Donohue, CEO
NYMEX Class A Memberships:	NYMEX is required to offer to purchase the 816 outstanding NYMEX Class A memberships for consideration not to exceed \$500 million in the aggregate, or approximately \$612,000 per membership.
Anticipated Closing:	4Q-2008 (subject to regulatory, CME Group shareholder, NYMEX Holding shareholder and NYMEX member approvals)
Reciprocal Break-Up Fee:	<p>\$308 million CME Group obligated to pay the same break-up fee in limited circumstances</p>



(1) Based on CME Group's closing price of \$486.05 on March 14, 2008



Expected Strategic Benefits



Positioned to Drive Global Growth

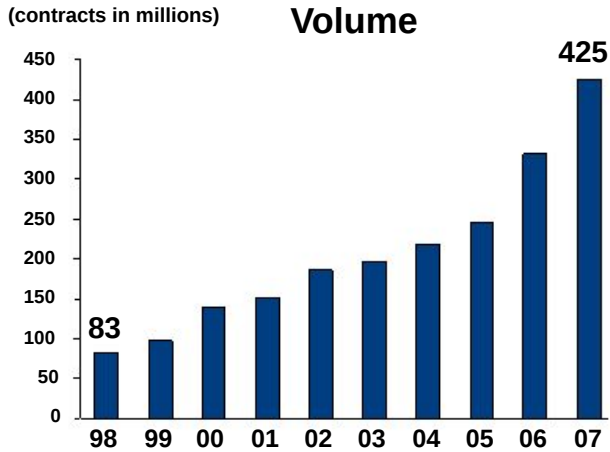
- CME Group will utilize its global capabilities and platform to drive NYMEX growth
 - Experienced and deep management
 - Proven strategy to grow electronic markets
 - Global marketing and sales infrastructure, and brand
 - Global distribution and relationships
- NYMEX's established energy and metals expertise will help fuel CME Group's growth
 - NYMEX and COMEX brands well-known globally
 - Established OTC platform to strengthen CME Group's OTC commodity strategy
 - Energy and metals products – enhancing long-term CME Group growth opportunities



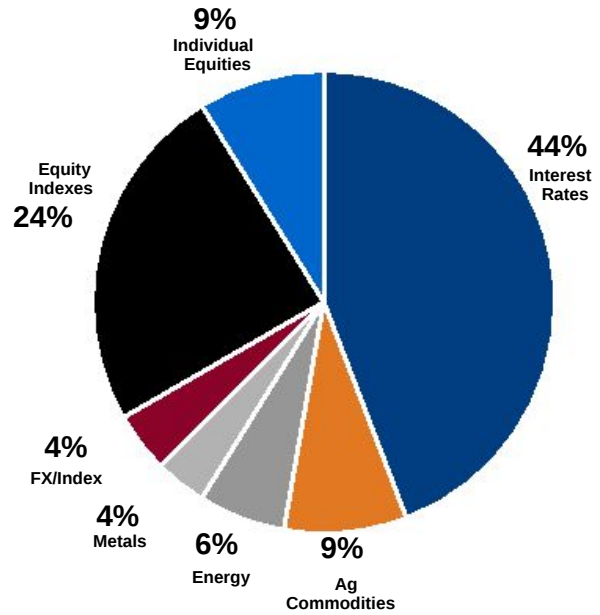
Positioned to Drive Global Growth

6-Year CAGR (2001 – 2007)
Global Energy Futures: 19%
CME Group CAGR: 27%

Annual Global Energy Futures Volume



Global Futures Volume



Goldman Sachs Commodity Index –Weightings
Energy – 72%, Metals – 10%, Ag Commodities – 18%

Source: FIA

Note: Futures volume only, not including options on futures



Expected Customer Benefits

Capital Efficiencies

- Combination of financial safeguards of CME Clearing
- Reduce \$15 million NYMEX member firm equity holding requirements to lower CME/CBOT levels
- Monetize memberships

Operational Efficiencies

- Combined clearing development
- Maintain electronic trading efficiencies
- Reduce back office connections and other points of contact
- Smaller back office staff requirements

CME Group / NYMEX

Customer Service

- Single point of contact, expanded futures and OTC product set
- CME Group growth model will increase customer trading opportunities

Harmonization

- Reduce monitoring and compliance costs
- Harmonize rules

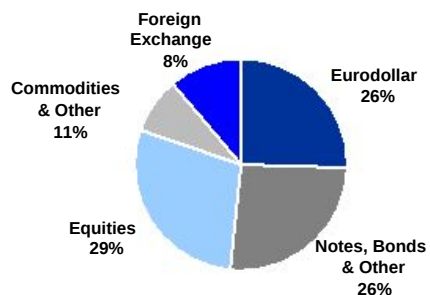
Expected customer benefits include:

- Increased liquidity across a range of products
- Hundreds of millions in freed up capital
- Approximately \$25m in annual customer savings

Increased Diversification

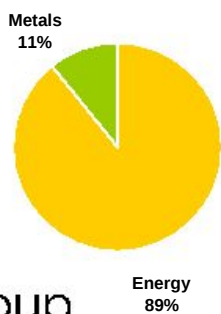
\$1.77 billion

CME Group Standalone 2007 Transaction Revenue Mix



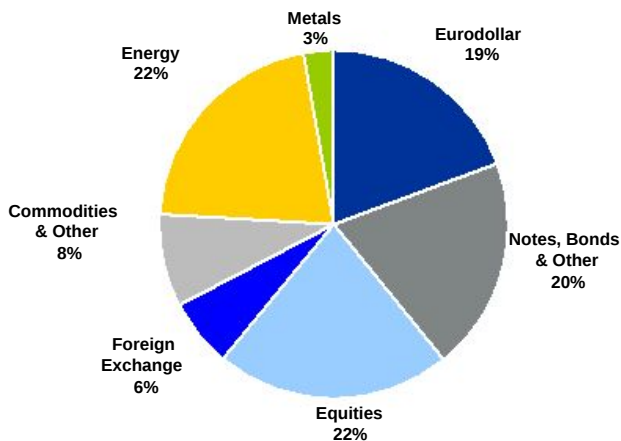
\$0.57 billion

NYMEX Standalone 2007 Transaction Revenue Mix



\$2.33 billion

Pro Forma 2007 Transaction Revenue Mix



Source: Company information.

Note: CME Group transaction revenue is pro forma for CBOT acquisition.

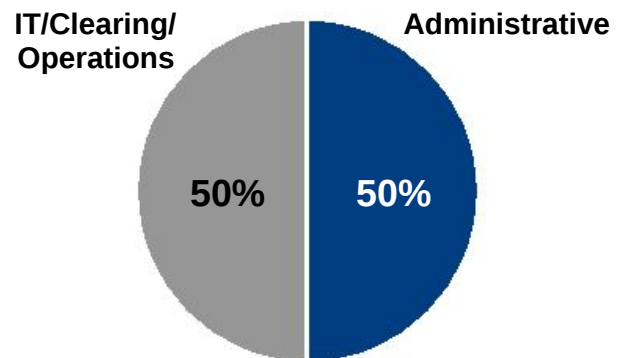


Cost Synergy Opportunities

Cost synergies are primarily driven by consolidation across Corporate areas and IT and Clearing platforms

- NYMEX to adopt CME Group clearing model
- Consolidate NYMEX trading floors from 2 to 1 at the current location in New York City
- Migrate NYMEX ClearPort® electronic trading and clearing to Chicago

Cost Synergies
(Approximately \$60m)



Business Opportunities

Growing CME Group Markets

OTC Growth

- Advance OTC Clearing growth through combined product suites and combined clearing/ClearPort® capabilities
 - Example: Commodities

Growing NYMEX Markets

Apply CME Group Capabilities

- Leverage marketing and product development to increase volumes and expand customer base
 - Apply CME Group strategies to accelerate market growth

CME Group / NYMEX

Cross Selling

- Utilize resources in selling complementary products to combined customer base
 - Examples: Weather products, GSCI

Global Expansion

- Engage CME Group's global presence to expand customer and energy product base

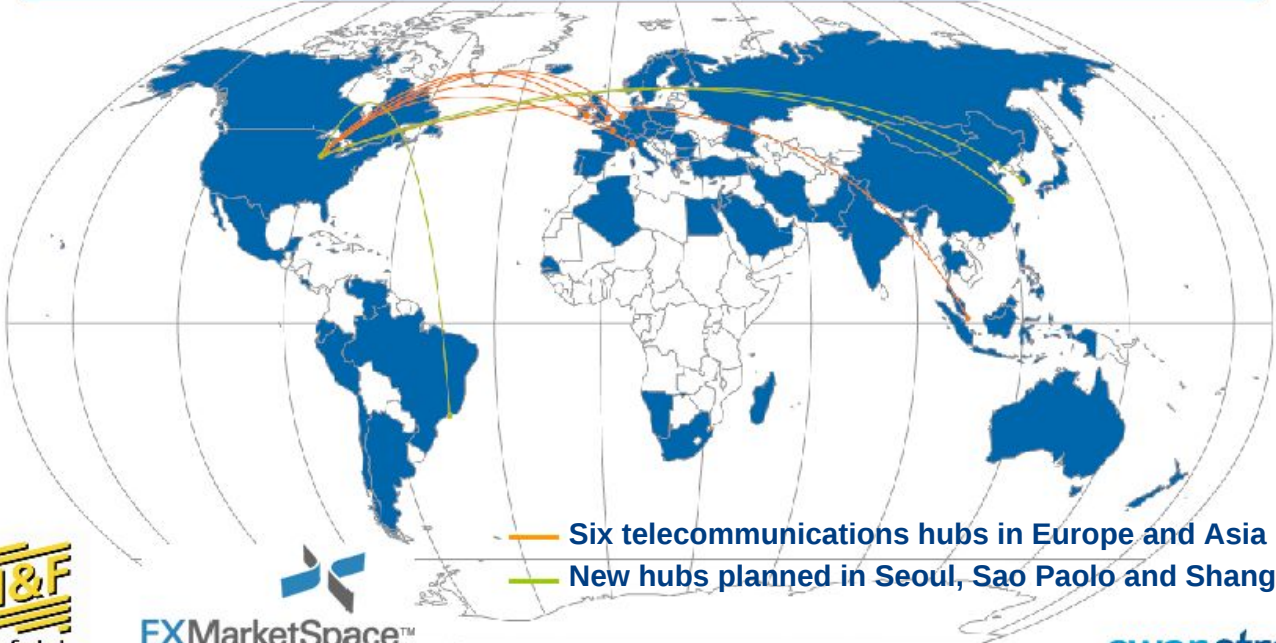
Combined OTC Expertise

- With the addition of NYMEX, CME Group will have an expanded OTC presence in:
 - Energy – NYMEX ClearPort®
 - Interest Rates – Swapstream, with cleared swaps to launch shortly
 - FX – FXMarketSpace™
- The acquisition creates increased ability to serve OTC customers in the agricultural commodities market
- Cross selling opportunities exist with NYMEX's OTC customer base and CME Group's commodity and alternative investment products
 - Weather



Worldwide Partnerships

CME Globex access from over 80 countries



— Six telecommunications hubs in Europe and Asia
— New hubs planned in Seoul, Sao Paulo and Shanghai



Road Map to Completion

- File Joint Proxy Statement/Prospectus with SEC
- CME Group shareholder vote, NYMEX Holdings shareholder vote and NYMEX member vote
- Repurchase of at least 75 percent of NYMEX memberships
- Regulatory approvals
 - Hart-Scott-Rodino (HSR)
- Regulatory notifications
 - Commodity Futures Trading Commission
 - Notice filings required in certain foreign jurisdictions
- Financing

The transaction is anticipated to close during the fourth quarter 2008

