
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): 03/20/2006

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 5.02. Departure of Directors or Principal Officers; Election of Directors; Appointment of Principal Officers

On March 20, 2006, NYMEX Holdings, Inc. (the "Company") issued a press release to announce that Chairman Mitchell Steinhouse informed the Company's board of directors that he will not seek re-election to the board of directors at the Company's Annual Meeting of Stockholders to be held on May 1, 2006.

The press release is attached as Exhibit 99.1 to this Current Report on Form 8-K.

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, proposed, potential and similar words and terms, in connection with any discussion of future results, including our exploration of and ability to consummate, including as a result of market conditions, a potential initial public offering or other strategic alternative. 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 the forward-looking statements. In particular, the forward-looking statements of NYMEX Holdings, Inc., and its subsidiaries are subject to the following risks and uncertainties: our determination not, or difficulties, delays or unanticipated costs in our ability, including as a result of market conditions, to consummate a potential initial public offering or other strategic alternative; 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, international hostilities or natural disasters, which may affect the general economy as well as oil and other commodity markets. The Company assumes no obligation to update or supplement our forward-looking statements.

Item 9.01. Financial Statements and Exhibits

Exhibit 99.1 Press Release, dated March 20, 2006

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: March 21, 2006

By: /s/ Christopher K. Bowen

Christopher K. Bowen
General Counsel & Chief Administrative Officer

Exhibit Index

| <u>Exhibit No.</u> | <u>Description</u> |
|--------------------|--------------------|
| EX-99.1 | Press Release |

FOR IMMEDIATE RELEASE

Contact: Anu Ahluwalia
(212) 299-2439

NYMEX CHAIRMAN WILL NOT SEEK RE-ELECTION

NEW YORK, March 20, 2006 -- NYMEX Holdings, Inc. (NYMEX) announced today that Chairman Mitchell Steinhouse has informed the Board of Directors that he will not seek re-election.

Mr. Steinhouse has been a member of the Exchange since 1975 and a Board member for 14 years, including two years as Chairman and four years as Vice Chairman.

Under his leadership, NYMEX solidified its position as the world's largest and most important physical commodities exchange.

During his chairmanship, revenue, seat prices and volumes all rose to record levels, and the Exchange launched strategic international initiatives in London and Dubai. Most recently, Mr. Steinhouse spearheaded the transaction in which General Atlantic invested \$160 million for a 10% equity stake in NYMEX, which was overwhelmingly approved by NYMEX shareholders earlier this month.

"I am very proud of what this leadership team has accomplished over the past several years and I am pleased with the direction in which NYMEX is headed," said Mr. Steinhouse. "I intend to remain an active member on the floor of the Exchange and I look forward to contributing to its future success in that capacity."

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