

Siciliano Frank  
 Form 4  
 May 23, 2007

**FORM 4**

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
 Washington, D.C. 20549**

OMB APPROVAL

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

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
 Siciliano Frank

(Last) (First) (Middle)

ONE NORTH END AVENUE, WORLD FINANCIAL CENTER

(Street)

NEW YORK, NY 10282

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol  
 NYMEX HOLDINGS INC [NMX]

3. Date of Earliest Transaction (Month/Day/Year)  
 05/10/2007

4. If Amendment, Date Original Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

Director  10% Owner  
 Officer (give title below)  Other (specify below)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

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

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) | 4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|--|-----------------------------------|
|                                 |                                      |  |                                | (A) or (D) Price  |   |  |                                   |
| Common Stock                    | 05/15/2007                           |  | J                              | 5,600 A   | 98,600  | D  |                                   |

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474 (9-02)

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

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| 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. Transaction Code (Instr. 8) | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) | 6. Date Exercisable and Expiration Date (Month/Day/Year) | 7. Title and Amount of Underlying Securities (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) |
|--|--|--------------------------------------|--|--------------------------------|---|--|---|--|
| Restricted Stock Units                     | (2)  | 05/10/2007                           |  | A                              | 335   | (3) (3)  | Common Stock  | 335 \$ 0                                   |

## Reporting Owners

| Reporting Owner Name / Address  | Relationships |           |         |       |
|---|---------------|-----------|---------|-------|
|   | Director      | 10% Owner | Officer | Other |
| Siciliano Frank<br>ONE NORTH END AVENUE<br>WORLD FINANCIAL CENTER<br>NEW YORK, NY 10282 | X             |           |         |       |

## Signatures

/s/Frank  
Siciliano 05/23/2007

\*\*Signature of Reporting Person Date

## Explanation of Responses:

\* 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).

- 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. Siciliano elected to receive his 16,800 shares of NYMEX Holdings, Inc. common stock on a delayed delivery basis. Mr. Siciliano shall receive such shares in one third increments. The first increment was delivered on May 15, 2007 and the second and third increments will be delivered on November 11, 2007 and May 9, 2008, respectively.
  - Represents deferred stock units that can be exercised 6 months after a director leaves the board. Each Unit represents a contingent right to receive one share of NYMEX Holdings, Inc. common stock.
  - The Units vest in four equal quarterly installments beginning on June 1, 2007, as long as Mr. Siciliano remains on the Board of Directors, subject to additional terms contained in the grant and, if applicable, other contracts.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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