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Gralla Harve Form 4	У										
August 27, 20	008										
FORM	4								OMB A	PPROVAL	
Washington, D.C. 20549							OMB Number:	3235-0287			
Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction See Instruction Section 16. Form 4 or Form 5 obligations may continue. See Instruction Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940						January 31 Expires: 2005 Estimated average burden hours per response 0.5					
1(b). (Print or Type R	Responses)										
			2. Issuer Name and Ticker or Trading Symbol NYMEX HOLDINGS INC [NMX]					5. Relationship of Reporting Person(s) to Issuer			
(Last)	(First) (M	iddle)	3. Date of Earliest Transaction (Cha					(Chec	k all applicable	e)	
ONE NORTH END AVENUE, WORLD FINANCIAL CENTER			(Month/Day/Year) 08/22/2008				Director 10% Owner Officer (give title below) X Other (specify below) Former director				
	(Street)	(Street) 4. If Amendment, Filed(Month/Day/Y						 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting 			
NEW YORK	K, NY 10282							Form filed by M Person	lore than One Re	eporting	
(City)	(State) (2	Zip)	Table	e I - Non-D	erivative S	ecurit	ies Acq	uired, Disposed of	, or Beneficial	lly Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Executio any	med n Date, if Day/Year)	3. Transactic Code (Instr. 8) Code V	4. Securit on(A) or Dis (D) (Instr. 3, 4 Amount	sposed	l of 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)		
Common Stock	08/22/2008			D	90,380	D)	Price \$ 0 (1)	0	D		
Common Stock	08/22/2008			М	753	А	\$ 0 (2)	753	D		
Common Stock	08/22/2008			D	753	D	\$ 0 (5)	0	D		

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

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displays a currently valid OMB control number.

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

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	4. Transacti Code (Instr. 8)	5. Number onof Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exer Expiration D (Month/Day/	ate	7. Title and A Underlying S (Instr. 3 and	Securities	8. Price of Derivativ Security (Instr. 5)
			Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	
Deferred Stock Units	(2)	08/22/2008	М	753	(3)	(3)	Common Stock	753	<u>(4)</u>

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
Gralla Harvey							
ONE NORTH END AVENUE				Former			
WORLD FINANCIAL CENTER				director			
NEW YORK, NY 10282							
0.							

Signatures

/s/Harvey Gralla	08/27/2008
<u>**</u> 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).

Pursuant to the merger agreement by and among CME Group Inc., CMEG NY Inc., NYMEX Holdings, Inc. and New York Mercantile Exchange, Inc. (the "Merger Agreement"), each share of NYMEX Holdings common stock was converted into the right to receive either

- (1) (a) \$81.16 in cash or (b) 0.2378 of CME Group Inc. Class A common stock, subject to proration to preserve the mandatory aggregate cash consideration amount of approximately \$3.4 billion, after taking into account all of the elections made by all of the NYMEX Holdings stockholders.
- (2) Each deferred stock unit represents a contingent right to receive one share of NYMEX Holdings, Inc. common stock.
- (3) The accelerated vesting of the deferred stock units is due to the consummation of the transaction between CME Group Inc., CMEG NY Inc., NYMEX Holdings, Inc. and New York Mercantile Exchange, Inc.

- (4) Not applicable.
- (5) Disposed of pursuant to Merger Agreement at an exchange ratio of 0.2378 shares of CME Group Inc. Class A common stock for each share of NYMEX Holdings, Inc. common stock.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.