NYMEX HOLDINGS INC
Form 425
July 28, 2008

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

CME Group Inc. included the following communication in its regular mailing to it members on July 28, 2008.

VOTE YOUR CME GROUP SHARES

You should have received your proxy materials for your shares held at our transfer agent, Computershare, relating to our proposed acquisition of NYMEX Holdings, Inc.

You can vote using the Internet!!

Go to: **www.proxyvote.com**

Enter the ***control number***** from your proxy card and follow the instructions

You can also vote by telephone:

Call: 1-800-690-6903

Enter the ***control number***** from your proxy card and follow the instructions

PLEASE VOTE YOUR SHARES PROMPTLY.

IF YOU HAVE QUESTIONS ABOUT THE PROPOSALS OR

ABOUT VOTING YOUR SHARES, PLEASE CALL INNISFREE

M&A INCORPORATED AT (877) 456-3488.

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Important Merger Information

In connection with the merger transaction involving CME Group and NYMEX Holdings, CME Group has filed a registration statement on Form S-4 with the Securities and Exchange Commission (SEC) on July 21, 2008 containing a definitive joint proxy statement/prospectus. This video is not a substitute for the definitive joint proxy statement/prospectus or any other documents CME Group and NYMEX Holdings have filed or will file with the SEC. Investors and security holders are urged to read the definitive joint proxy statement/prospectus and any other relevant documents filed or to be filed by CME Group or NYMEX Holdings because they contain or will contain important information about the proposed transaction. The definitive prospectus/proxy statement and other documents filed or to be filed by CME Group with the SEC are or will be available free of charge at the SEC s Web site (http://www.sec.gov/) or from CME Group Inc., Attention: Shareholder Relations, 20 S. Wacker Drive, Chicago, Illinois 60606 , (312) 930-1000 or NYMEX Holdings, Inc., Attention: Investor Relations, at One North End Avenue, World Financial Center, New York, New York 10282, (212) 299-2000.

CME Group and NYMEX Holdings and their respective directors, executive officers and other members of management and employees may be deemed to be participants in the solicitation of proxies from CME Group and NYMEX Holdings shareholders in respect of the proposed transaction. Information regarding CME Group and NYMEX Holdings directors and executive officers is available in their respective proxy statements for their 2008 annual meeting of stockholders. Additional information regarding the interests of such potential participants is included in the joint proxy statement/prospectus and the other relevant documents filed with the SEC when they become 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 Securities Act of 1933, as amended.