

SUBMISSION COVER SHEET

Exchange Identifier Code (optional) _____

Date March 13, 2006

ORGANIZATION

New York Mercantile Exchange, Inc.

FILING AS A:

DCM

DCO

DTEF

TYPE OF FILING

• Rule Amendments

Self-Certification Under Reg. 40.6(a)

Commission Approval Requested Under Reg. 40.5 or 40.4 (a)

Notification of Rule Amendment Under Reg. 40.6(c)

Non-Material Agricultural Rule Change Determination Under Reg. 40.4(b)

• New Products

Self-Certification Under Reg. 40.2 or 41.23

Commission Approval Requested Under Reg. 40.3

RULE NUMBERS

Amendments to the Certificate of Incorporation and to the Bylaws of the Exchange

DESCRIPTION (Rule Amendments Only)

The amendments are being implemented in connection with a transaction under which General Atlantic LLC would invest \$160 million for a 10% equity stake in NYMEX Holdings, the parent holding company of the Exchange.