Chai Nelson Form 4 May 01, 2006

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB Number:

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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

1(b).

(Print or Type Responses)

See Instruction

1. Name and Address of Reporting Person * 5. Relationship of Reporting Person(s) to 2. Issuer Name and Ticker or Trading Chai Nelson Issuer Symbol NYSE Group, Inc. [NYX] (Check all applicable) (Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year) Director 10% Owner X_ Officer (give title Other (specify C/O NYSE GROUP, INC., 11 04/27/2006 below) **WALL STREET** Exec. VP and CFO (Street) 4. If Amendment, Date Original 6. Individual or Joint/Group Filing(Check Filed(Month/Day/Year) Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting NEW YORK, NY 10005 Person

(City)	(State)	(Zip) Tabl	e I - Non-E	Derivative :	Securi	ities Acqu	ired, Disposed of	, or Beneficial	ly 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)	Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5)		5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
			Code V	Amount	or (D)	Price	(Instr. 3 and 4)		
Common Stock, par value \$0.01 per share	03/07/2006		A	32,035 (1)	A	(1)	32,035	D	
Common Stock, par value \$0.01 per share	04/27/2006		M	22,222	A	\$ 4.91	54,257	D	
Common Stock, par value \$0.01 per share	04/27/2006		F	10,550	D	\$ 68.95	43,707	D	

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Common Stock, par value \$0.01 per share	04/27/2006	M	22,222	A	\$ 6.26	65,929	D
Common Stock, par value \$0.01 per share	04/27/2006	F	10,797	D	\$ 68.95	55,132	D
Common Stock, par value \$0.01 per share	04/27/2006	M	48,847	A	\$ 11.5	103,979	D
Common Stock, par value \$0.01 per share	04/27/2006	F	25,831	D	\$ 68.95	78,148	D

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

Persons who respond to the collection of SEC 1474 information contained in this form are not required to respond unless the form 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)	e 3A. Deemed Execution Date, if any (Month/Day/Year)	Code	5. Number of orDerivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amour Underlying Securit (Instr. 3 and 4)	
				Code V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amo or Num of Sh
Employee Stock Options (right to buy)	\$ 20.25	03/07/2006		A	72,222 (2)		<u>(2)</u>	08/22/2010	Common Stock, par value \$0.01 per share	: 72,1
Employee Stock Options (right to buy)	\$ 4.91	03/07/2006		A	22,222 (2)		<u>(2)</u>	08/11/2013	Common Stock, par value \$0.01 per share	22,1
Employee Stock	\$ 6.26	03/07/2006		A	22,222 (2)		(2)	08/11/2013	Common Stock, par	,

(9-02)

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Options (right to buy)								value \$0.01 per share	
Employee Stock Options (right to buy)	\$ 13.41	03/07/2006	A	77,778 (3)		(3)	11/18/2013	Common Stock, par value \$0.01 per share	77,
Employee Stock Options (right to buy)	\$ 11.5	03/07/2006	A	70,000 (4)		<u>(4)</u>	08/11/2014	Common Stock, par value \$0.01 per share	70,0
Employee Stock Options (right to buy)	\$ 19.3	03/07/2006	A	25,648 (5)		<u>(5)</u>	03/16/2015	Common Stock, par value \$0.01 per share	25,0
Employee Stock Options (right to buy)	\$ 4.91	04/27/2006	M		22,222	(2)	08/11/2013	Common Stock, par value \$0.01 per share	22,2
Employee Stock Options (right to buy)	\$ 6.26	04/27/2006	M		22,222	(2)	08/11/2013	Common Stock, par value \$0.01 per share	22,2
Employee Stock Options (right to buy)	\$ 11.5	04/27/2006	M		48,847	<u>(4)</u>	08/11/2014	Common Stock, par value \$0.01 per share	48,8

Reporting Owners

Reporting Owner Name / Address	Relationships						
reporting of their runner, reduces	Director	10% Owner	Officer	Other			
Chai Nelson C/O NYSE GROUP, INC. 11 WALL STREET NEW YORK, NY 10005			Exec. VP and CFO				

Reporting Owners 3

Signatures

Cornelius M. Courtney under POA dated 3/7/2006

05/01/2006

**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).
- Received in exchange for an equal number of shares of common stock of Archipelago Holdings, Inc. in connection with the merger of the (1) New York Stock Exchange, Inc. and Archipelago Holdings, Inc. On the effective date of the merger, the closing price of the common stock of Archipelago Holdings, Inc. was \$64.25 per share. Reported on Form 3 dated March 7, 2006.
- (2) Received in exchange for an equivalent option award to acquire an equal number of shares of Archipelago Holdings, Inc. at the same exercise price. These options are currently exercisable. Reported on Form 3 dated March 7, 2006.
- Received in exchange for an equivalent option award to acquire an equal number of shares of Archipelago Holdings, Inc. at the same exercise price, of which 68,056 are exercisable, and 9,722 are scheduled to become exercisable in four equal annual installments over a four year period from November 19, 2003, the date of grant of the predecessor options. Reported on Form 3 dated March 7, 2006.
- Received in exchange for an equivalent option award to acquire an equal number of shares of Archipelago Holdings, Inc. at the same exercise price, of which 56,875 are exercisable, and 13,125 are scheduled to become exercisable in four equal annual installments over a four year period from August 12, 2004, the date of grant of the predecessor options. Reported on Form 3 dated March 7, 2006.
- Received in exchange for an equivalent option award to acquire an equal number of shares of Archipelago Holdings, Inc. at the same exercise price, of which 19,236 are exercisable, and 6,412 are scheduled to become exercisable in four equal annual installments over a four year period from March 17, 2005, the date of grant of the predecessor options. Reported on Form 3 dated March 7, 2006.

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.

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