Estimates of tourism demand are important for planning of infrastructure and superstructure investments, determination of carrying capacities of tourism destinations, in this way overcome the adverse effects of tourism on economic, social and environmental aspects. In this study, it is aimed analyzing and modeling tourism demand for lodging properties operating in Nevşehir as a major tourism destination of Turkey by various Exponential Smoothing and Box-Jenkins (ARIMA) models and forecasting monthly tourism demand for year 2016 via the method providing the highest accuracy. In the research, it is used the total number of tourist arrivals as a measure of tourism demand and monthly total (domestic and inbound) tourist arrivals to lodging properties operating in Nevşehir licensed by Ministry of Culture and Tourism and Nevşehir Municipality in the period of January 2010 – December 2015 data were utilized to build appropriate model. The data used in the study were obtained by written request from the Ministry of Culture and Tourism, the Research and Evaluation Department, the Statistics Branch Office. As a consequence of the analysis and evaluations, it has been observed that Holt-Winter’s Multicaptive-Seasonal exponential smoothing model has presented best performance and by the means of this model it has been forecasted the monthly tourism demand for lodging properties operating in Nevşehir for year 2016. Forecasting performances of models used in the study were evaluated by “Mean Absolute Percentage Error (MAPE)” statistic.