

September 7, 2005

BY EMAIL

Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

2005 SEP - 8 AM 7:30
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C.F.T.C.

Re: Certification: New York Mercantile Exchange, Inc.
Submission #05.155 (Listing of Additional Strike Prices for the
Gold, Copper, Heating Oil, Crack Heating Oil, Crude Oil, Natural Gas,
Euro Natural Gas and Unleaded Gasoline Option Contracts)

Dear CFTC Commissioners:

Pursuant to COMEX Rule 15.03(c), COMEX Rule 17.04 and NYMEX Rule 300.20, the President of the New York Mercantile Exchange, Inc. ("Exchange") has directed that additional strike prices be added for certain contract months in the Gold, Copper, Heating Oil, Crack Heating Oil, Crude Oil, Natural Gas, Euro Natural Gas and Unleaded Gasoline option contracts as detailed below:

- (A) On September 1, 2005, the Exchange added a call and a put:
1. at the strike price of 17000 for the October 2005 contract month of the Euro Natural Gas option contract;
 2. at the strike prices of 25800, 26200, 32000 and 33000 for the October 2005 contract month of the Unleaded Gasoline option contract;
 3. at the strike price of 485 for the November 2005 contract month of the Gold option contract;
 4. at the strike price of 9800 for the November 2005 contract month of the Crude Oil option contract;
 5. at the strike prices of 26400, 31000, 31100 and 40000 for the November 2005 contract month of the Heating Oil option contract;
 6. at the strike prices of 26400, 31000, 40000 and 45000 for the November 2005 contract month of the Unleaded Gasoline option contract;
 7. at the strike prices of 24800, 25400, 25800, 28200, 32000, 33000 and 35000 for the December 2005 contract month of the Heating Oil option contract;

8. at the strike price of 14150 for the December 2005 contract month of the Natural Gas option contract;

9. at the strike prices of 23800, 24200 and 27300 for the January 2006 contract month of the Heating Oil option contract;

10. at the strike prices of 13950 and 14400 for the January 2006 contract month of the Natural Gas option contract;

11. at the strike price of 8100 for the January 2006 contract month of the Crude Oil option contract;

12. at the strike prices of 23800, 23900 and 24200 for the February 2006 contract month of the Heating Oil option contract;

13. at the strike price of 14050 for the February 2006 contract month of the Natural Gas option contract;

14. at the strike prices of 23400 and 23800 for the March 2006 contract month of the Heating Oil option contract;

15. at the strike prices of 10200, 11950, 12200 and 13850 for the March 2006 contract month of the Natural Gas option contract;

16. at the strike price of 23800 for the May 2006 contract month of the Heating Oil option contract;

17. at the strike prices of 9200 and 12000 for the June 2006 contract month of the Natural Gas option contract;

18. at the strike price of 23800 for the July 2006 contract month of the Heating Oil option contract;

19. at the strike price of 9350 for the September 2006 contract month of the Natural Gas option contract;

20. at the strike price of 900 for the December 2007 contract month of the Gold option contract;

(B) On September 2, 2005, the Exchange added a call and a put:

21. at the strike price of 21000 for the October 2005 contract month of the Natural Gas option contract;

22. at the strike price of 184 for the October 2005 contract month of the Copper option contract;

23. at the strike price of 184 for the November 2005 contract month of the Copper option contract;

24. at the strike prices of 25400 and 35000 for the November 2005 contract month of the Heating Oil option contract;

25. at the strike price of 9300 for the November 2005 contract month of the Crude Oil option contract;

26. at the strike price of 490 for the November 2005 contract month of the Gold option contract;

27. at the strike prices of 25200, 27300, 34500 and 36000 for the December 2005 contract month of the Heating Oil option contract;

28. at the strike price of 8300 for the December 2005 contract month of the Crude Oil option contract;

29. at the strike price of 34500 for the February 2006 contract month of the Heating Oil option contract;

30. at the strike price of 23800 for the September 2006 contract month of the Heating Oil option contract;

(C) On September 6, 2005, the Exchange added a call and a put:

31. at the strike price of 35000 for the October 2005 contract month of the Unleaded Gasoline option contract;

32. at the strike price of 8800 for the November 2005 contract month of the Crude Oil option contract;

33. at the strike prices of 25600 and 38000 for the November 2005 contract month of the Heating Oil option contract;

34. at the strike prices of 23800, 32500 and 37500 for the November 2005 contract month of the Unleaded Gasoline option contract;

35. at the strike price of 35000 for the December 2005 contract month of the Unleaded Gasoline option contract;

36. at the strike prices of 8900, 9100 and 9300 for the December 2005 contract month of the Crude Oil option contract;

37. at the strike prices of 37500, 40000 and 45000 for the December 2005 contract month of the Heating Oil option contract;

38. at the strike prices of 570 and 580 for the February 2006 contract month of the Gold option contract;

(D) On September 7, 2005, the Exchange added a call and a put:

39. at the strike price of 158 for the October 2005 contract month of the Copper option contract;

40. at the strike price of 400 for the November 2005 contract month of the Gold option contract;

41. at the strike price of 14100 and 18000 for the November 2005 contract month of the Natural Gas option contract;

42. at the strike price of 32500 for the November 2005 contract month of the Heating Oil option contract;

43. at the strike price of 25700 for the November 2005 contract month of the Unleaded Gasoline option contract;

44. at the strike prices of 31000 and 32000 for the December 2005 contract month of the Unleaded Gasoline option contract;

45. at the strike prices of 26800, 37000, 38000, 41000 and 44000 for the December 2005 contract month of the Heating Oil option contract;

46. at the strike prices of 14300, 15400 and 18000 for the December 2005 contract month of the Natural Gas option contract;

47. at the strike prices of 15600 and 18000 for the January 2006 contract month of the Natural Gas option contract;

48. at the strike price of 3000 for the January 2006 contract month of the Crack Heating Oil option contract;

49. at the strike price of 3000 for the February 2006 contract month of the Crack Heating Oil option contract;

50. at the strike prices of 15200 and 16100 for the February 2006 contract month of the Natural Gas option contract;

51. at the strike price of 3000 for the March 2006 contract month of the Crack Heating Oil option contract;

52. at the strike price of 11850 for the March 2006 contract month of the Natural Gas option contract; and

53. at the strike price of 9250 for the June 2006 contract month of the Natural Gas option contract.

Pursuant to the terms of COMEX Rule 15.03(c), COMEX Rule 17.04 and NYMEX Rule 300.20, the strike prices noted above are in increments that are consistent with the pricing for the underlying futures contract. COMEX Rule 15.03(c), COMEX Rule 17.04 and NYMEX Rule 300.20 permit such directed strike prices to be effective upon adoption, provided that notice to the CFTC is given within three business days of the strike price listing.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2207.

Very truly yours,

Brian Regan
Vice President & Counsel

cc: Christopher K. Bowen
George Henderson
Michael Campanelli
Donna Talamo