

August 10, 2005

BY EMAIL

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

OFFICE OF THE SECRETARIAT

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RECEIVED
C.F.T.C.

Re: Certification: New York Mercantile Exchange, Inc.
Submission #05.141 (Listing of Additional Strike Prices for the
Gold, Copper, Heating Oil, Crude Oil, Natural Gas, Unleaded Gasoline
and Related Calendar Spread 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, Crude Oil, Natural Gas, Unleaded Gasoline and related Calendar Spread option contracts as detailed below:

- (A) On August 5, 2005, the Exchange added a call and a put:
1. at the strike price of 9550 for the September 2005 contract month of the Natural Gas option contract;
 2. at the strike price of -75 for the October 2005 contract month of the Crude Oil One month Calendar Spread option contract;
 3. at the strike price of 20800 for the October 2005 contract month of the Unleaded Gasoline option contract;
 4. at the strike price of 19100 for the November 2005 contract month of the Unleaded Gasoline option contract;
 5. at the strike prices of 23700 and 27700 for the November 2005 contract month of the Heating Oil option contract;
 6. at the strike price of 11700 for the December 2005 contract month of the Natural Gas option contract;

7. at the strike prices of 21300 and 21600 for the December 2005 contract month of the Heating Oil option contract;

8. at the strike price of 8400 for the December 2005 contract month of the Crude Oil option contract;

9. at the strike price of 152 for the December 2005 contract month of the Copper option contract;

10. at the strike price of 12350 for the January 2006 contract month of the Natural Gas option contract;

(B) On August 8, 2005, the Exchange added a call and a put:

11. at the strike price of 20900 for the October 2005 contract month of the Unleaded Gasoline option contract;

12. at the strike prices of 21700, 23200 and 24200 for the November 2005 contract month of the Heating Oil option contract;

13. at the strike price of 9650 for the December 2005 contract month of the Natural Gas option contract;

14. at the strike prices of 22700 and 23200 for the January 2006 contract month of the Heating Oil option contract;

15. at the strike prices of 9700 and 9750 for the March 2006 contract month of the Natural Gas option contract;

(C) On August 9, 2005, the Exchange added a call and a put:

16. at the strike price of 158 for the September 2005 contract month of the Copper option contract;

17. at the strike price of 21900 for the November 2005 contract month of the Heating Oil option contract;

18. at the strike price of 12600 for the December 2005 contract month of the Natural Gas option contract;

19. at the strike price of 21800 for the January 2006 contract month of the Heating Oil option contract;

20. at the strike prices of 12900 and 17000 for the January 2006 contract month of the Natural Gas option contract;

21. at the strike price of 21800 for the February 2006 contract month of the Heating Oil option contract;

22. at the strike prices of 12600 and 12900 for the February 2006 contract month of the Natural Gas option contract;

23. at the strike prices of 9650 and 11750 for the March 2006 contract month of the Natural Gas option contract;

24. at the strike price of 21800 for the April 2006 contract month of the Heating Oil option contract;

25. at the strike price of 11200 for the June 2006 contract month of the Natural Gas option contract;

26. at the strike price of 11300 for the August 2006 contract month of the Natural Gas option contract;

(D) On August 10, 2005, the Exchange added a call and a put:

27. at the strike prices of 21400, 22200, 23400 and 23600 for the November 2005 contract month of the Heating Oil option contract;

28. at the strike price of 8300 for the November 2005 contract month of the Heating Oil option contract;

29. at the strike prices of 21800, 22200 and 22700 for the December 2005 contract month of the Heating Oil option contract;

30. at the strike prices of 11350 and 12450 for the January 2006 contract month of the Natural Gas option contract;

31. at the strike prices of 21100, 21400 and 21700 for the January 2006 contract month of the Heating Oil option contract;

32. at the strike price of 21700 for the February 2006 contract month of the Heating Oil option contract;

33. at the strike price of 21700 for the July 2006 contract month of the Heating Oil option contract;

34. at the strike price of 650 for the December 2006 contract month of the Gold option contract; and

35. at the strike prices of 9100 and 12000 for the December 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

