

September 23, 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

2005 SEP 26 AM 9:02

RECEIVED
OFFICE

Re: Certification: New York Mercantile Exchange, Inc.
Submission #05.171 (Listing of Additional Strike Prices for the
Gold, Copper, Heating Oil and Natural Gas 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 and Natural Gas option contracts as detailed below:

- (A) On September 22, 2005, the Exchange added a call and a put:
1. at the strike prices of 21000 and 26000 for the November 2005 contract month of the Natural Gas option contract;
 2. at the strike price of 164 for the December 2005 contract month of the Copper option contract;
 3. at the strike price of 14650 for the December 2005 contract month of the Natural Gas option contract;
 4. at the strike prices of 28400 and 55000 for the December 2005 contract month of the Heating Oil option contract;
 5. at the strike price of 24700 for the January 2006 contract month of the Heating Oil option contract;
 6. at the strike price of 16800 for the February 2006 contract month of the Natural Gas option contract;
 7. at the strike price of 13250 for the March 2006 contract month of the Natural Gas option contract;

8. at the strike price of 530 for the April 2006 contract month of the Gold option contract;
9. at the strike price of 23800 for the April 2006 contract month of the Heating Oil option contract;
10. at the strike price of 10500 for the September 2006 contract month of the Natural Gas option contract;
11. at the strike prices of 465, 475 and 620 for the December 2006 contract month of the Gold option contract; and
12. at the strike price of 510 for the June 2007 contract month of the Gold 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