

September 30, 2005

**BY EMAIL**

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

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C.F.T.C.  
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OFFICE OF THE SECRETARIAT

Re: Certification: New York Mercantile Exchange, Inc.  
Submission #05.174 (Listing of Additional Strike Prices for the  
Gold, Silver, Copper, Heating Oil, Natural Gas, Unleaded Gasoline and  
Crack Heating Oil Option Contracts)

Dear CFTC Commissioners:

Pursuant to COMEX Rule 15.03(c), COMEX Rule 16.03, 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, Silver, Copper, Heating Oil, Natural Gas, Unleaded Gasoline and Crack Heating Oil option contracts as detailed below:

- (A) On September 28, 2005, the Exchange added a call and a put:
1. at the strike price of 194 for the November 2005 contract month of the Copper option contract;
  2. at the strike price of 39000 for the November 2005 contract month of the Unleaded Gasoline option contract;
  3. at the strike price of 30700 for the December 2005 contract month of the Heating Oil option contract;
  4. at the strike prices of 14250, 14600, 15050 and 21000 for the December 2005 contract month of the Natural Gas option contract;
  5. at the strike price of 25100 for the January 2006 contract month of the Natural Gas option contract;
  6. at the strike prices of 25100 and 26700 for the January 2006 contract month of the Heating Oil option contract;
  7. at the strike prices of 50000, 55000, 57000 and 57500 for the January 2006 contract month of the Heating Oil option contract;

8. at the strike price of 505 for the February 2006 contract month of the Gold option contract;

9. at the strike price of 15150 for the February 2006 contract month of the Natural Gas option contract;

10. at the strike prices of 24300 and 24700 for the February 2006 contract month of the Heating Oil option contract;

11. at the strike prices of 13750 and 14750 for the March 2006 contract month of the Natural Gas option contract;

12. at the strike price of 24700 for the March 2006 contract month of the Heating Oil option contract;

13. at the strike price of 13100 for the April 2006 contract month of the Natural Gas option contract;

14. at the strike price of 1500 for the May 2006 contract month of the Silver option contract;

15. at the strike price of 14000 for the May 2006 contract month of the Natural Gas option contract;

16. at the strike prices of 14000 and 20000 for the September 2006 contract month of the Natural Gas option contract;

17. at the strike price of 25000 for the November 2006 contract month of the Natural Gas option contract;

18. at the strike prices of 11750, 14000 and 25000 for the December 2006 contract month of the Natural Gas option contract;

19. at the strike price of 10000 for the December 2006 contract month of the Crack Heating Oil option contract;

20. at the strike price of 25000 for the January 2007 contract month of the Natural Gas option contract;

21. at the strike price of 25000 for the February 2007 contract month of the Natural Gas option contract;

22. at the strike prices of 11350 and 25000 for the March 2007 contract month of the Natural Gas option contract;

(B) On September 29, 2005, the Exchange added a call and a put:

23. at the strike price of 166 for the November 2005 contract month of the Copper option contract;

24. at the strike prices of 505, 515 and 525 for the November 2005 contract month of the Gold option contract;

25. at the strike price of 24100 for the November 2005 contract month of the Unleaded Gasoline option contract;

26. at the strike prices of 16600 and 22000 for the November 2005 contract month of the Natural Gas option contract;

27. at the strike price of 45000 for the November 2005 contract month of the Heating Oil option contract;

28. at the strike price of 35500 for the December 2005 contract month of the Heating Oil option contract;

29. at the strike prices of 14700, 15700, 16300, 16900, 23500 and 24000 for the December 2005 contract month of the Natural Gas option contract;

30. at the strike prices of 24400, 24800 and 26300 for the January 2006 contract month of the Heating Oil option contract;

31. at the strike price of 19100 for the January 2006 contract month of the Natural Gas option contract;

32. at the strike price of 15850 for the February 2006 contract month of the Natural Gas option contract;

33. at the strike price of 24400 for the February 2006 contract month of the Heating Oil option contract;

34. at the strike prices of 14300 and 15350 for the March 2006 contract month of the Natural Gas option contract;

35. at the strike prices of 12800, 12900, 13200, 13000 and 13400 for the April 2006 contract month of the Natural Gas option contract;

36. at the strike price of 14500 for the May 2006 contract month of the Natural Gas option contract;

37. at the strike price of 525 for the June 2006 contract month of the Gold option contract;

(C) On September 30, 2005, the Exchange added a call and a put:

38. at the strike price of 182 for the March 2006 contract month of the Copper option contract; and

39. at the strike price of 1100 for the March 2006 contract month of the Silver option contract.

Pursuant to the terms of COMEX Rule 15.03(c), COMEX Rule 16.03, 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 16.03, 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