

October 3, 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
CFTC

Re: Certification: New York Mercantile Exchange, Inc.
Submission #05.177 (Listing of Additional Strike Prices for the
Heating Oil, Natural Gas, Unleaded Gasoline, Crude Oil and Related Calendar
Spread Option Contracts)

Dear CFTC Commissioners:

Pursuant to 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, Heating Oil, Natural Gas, Unleaded Gasoline, Crude Oil and related Calendar Spread option contracts as detailed below:

- (A) On September 30, 2005, the Exchange added a call and a put:
1. at the strike price of 55 for the November 2005 contract month of the Crude Oil One month Calendar Spread option contract;
 2. at the strike prices of 15650, 17800 and 24500 for the December 2005 contract month of the Natural Gas option contract;
 3. at the strike prices of 28600 and 34000 for the December 2005 contract month of the Heating Oil option contract;
 4. at the strike price of 29000 for the December 2005 contract month of the Unleaded Gasoline option contract;
 5. at the strike price of 54000 for the January 2006 contract month of the Heating Oil option contract;
 6. at the strike price of 9400 for the January 2006 contract month of the Crude Oil option contract;
 7. at the strike price of 17300 for the February 2006 contract month of the Natural Gas option contract;
 8. at the strike price of 8600 for the February 2006 contract month of the Crude Oil option contract;

9. at the strike prices of 13350, 14200 and 15200 for the March 2006 contract month of the Natural Gas option contract;

10. at the strike prices of 13600, 13800, 13900 and 14300 for the April 2006 contract month of the Natural Gas option contract;

11. at the strike price of 23700 for the April 2006 contract month of the Heating Oil option contract;

12. at the strike price of 23700 for the May 2006 contract month of the Heating Oil option contract;

13. at the strike prices of 8700 and 15000 for the June 2006 contract month of the Natural Gas option contract;

14. at the strike price of 23700 for the August 2006 contract month of the Heating Oil option contract; and

15. at the strike price of 23700 for the September 2006 contract month of the Heating Oil option contract.

Pursuant to the terms of NYMEX Rule 300.20, the strike prices noted above are in increments that are consistent with the pricing for the underlying futures contract. 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