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OFFICE OF THE SECRETARIAT

January 5, 2006

BY EMAIL

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

Re: Certification: New York Mercantile Exchange, Inc.
Submission #06.02 (Listing of Additional Strike Prices for the
Gold, Silver, Copper, Natural Gas and Crude 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, Natural Gas and Crude Oil option contracts as detailed below:

- (A) On January 3, 2006, the Exchange added a call and a put:
1. at the strike price of 575 for the February 2006 contract month of the Gold option contract;
 2. at the strike price of 930 for the February 2006 contract month of the Silver option contract;
 3. at the strike price of 535 for the March 2006 contract month of the Gold option contract;
 4. at the strike price of 8900 for the May 2006 contract month of the Crude Oil option contract;
 5. at the strike prices of 555 and 595 for the June 2006 contract month of the Gold option contract;
 6. at the strike price of 800 for the December 2006 contract month of the Gold option contract;

7. at the strike price of 18000 for the January 2007 contract month of the Natural Gas option contract;

(B) On January 4, 2006, the Exchange added a call and a put:

8. at the strike prices of 470, 555 and 565 for the March 2006 contract month of the Gold option contract;

9. at the strike price of 880 for the March 2006 contract month of the Silver option contract;

10. at the strike price of 204 for the May 2006 contract month of the Copper option contract;

11. at the strike price of 1225 for the May 2006 contract month of the Silver option contract;

12. at the strike prices of 1300 and 1600 for the September 2006 contract month of the Silver option contract;

13. at the strike price of 2000 for the December 2006 contract month of the Silver option contract;

(C) On January 5, 2006, the Exchange added a call and a put:

14. at the strike price of 545 for the March 2006 contract month of the Gold option contract;

15. at the strike price of 720 for the October 2006 contract month of the Gold option contract;

16. at the strike price of 11400 for the April 2007 contract month of the Natural Gas option contract;

17. at the strike price of 11400 for the May 2007 contract month of the Natural Gas option contract;

18. at the strike price of 1000 for the December 2007 contract month of the Gold option contract;

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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