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OFFICE OF THE SECRETARIAT

January 10, 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 #06.05 (Listing of Additional Strike Prices for the  
Gold, Silver, Copper, Natural Gas, Crude Oil, Unleaded Gasoline and  
Related Calendar Spread 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, Crude Oil, Unleaded Gasoline and related Calendar Spread option contracts as detailed below:

- (A) On January 5, 2006, the Exchange added a call and a put:
1. at the strike price of 16000 for the November 2006 contract month of the Natural Gas option contract;
  2. at the strike price of 16000 for the December 2006 contract month of the Natural Gas option contract;
  3. at the strike prices of 8900 and 16000 for the March 2007 contract month of the Natural Gas option contract;
- (B) On January 6, 2006, the Exchange added a call and a put:
4. at the strike prices of 880 and 940 for the February 2006 contract month of the Silver option contract;
  5. at the strike price of -50 for the March 2006 contract month of the Heating Oil One month Calendar Spread option contract;

6. at the strike price of 23100 for the April 2006 contract month of the Unleaded Gas option contract;

7. at the strike price of 16500 for the April 2006 contract month of the Natural Gas option contract;

8. at the strike price of 1125 for the May 2006 contract month of the Silver option contract;

9. at the strike price of 250 for the July 2006 contract month of the Copper option contract;

10. at the strike price of 200 for the December 2006 contract month of the WTI Crude Oil Twelve month Calendar Spread option contract;

11. at the strike price of 1400 for the December 2007 contract month of the Silver option contract;

(C) On January 9, 2006, the Exchange added a call and a put:

12. at the strike price of 585 for the February 2006 contract month of the Gold option contract;

13. at the strike prices of -70 and -110 for the March 2006 contract month of the Heating Oil One month Calendar Spread option contract;

14. at the strike price of 575 for the March 2006 contract month of the Gold option contract;

15. at the strike price of 585 for the March 2006 contract month of the Gold option contract;

16. at the strike price of 820 for the March 2006 contract month of the Silver option contract;

17. at the strike price of -55 for the March 2006 contract month of the WTI Crude Oil One month Calendar Spread option contract;

18. at the strike price of 640 for the April 2006 contract month of the Gold option contract;

19. at the strike prices of 1275 and 1350 for the May 2006 contract month of the Silver option contract;

20. at the strike price of 660 for the June 2006 contract month of the Gold option contract;

21. at the strike price of 20000 for the August 2006 contract month of the Natural Gas option contract;

22. at the strike prices of 1125 and 1375 for the September 2006 contract month of the Silver option contract;

23. at the strike prices of 670 and 675 for the December 2006 contract month of the Gold option contract;

24. at the strike prices of 1350 and 1550 for the December 2007 contract month of the Silver option contract;

(D) On January 10, 2006, the Exchange added a call and a put:

25. at the strike price of 890 for the February 2006 contract month of the Silver option contract;

26. at the strike price of -150 for the February 2006 contract month of the Natural Gas One month Calendar Spread option contract;

27. at the strike price of 515 for the March 2006 contract month of the Gold option contract;

28. at the strike price of 8200 for the March 2006 contract month of the Crude Oil option contract;

29. at the strike prices of 615 and 625 for the April 2006 contract month of the Gold option contract;

30. at the strike price of 20000 for the June 2006 contract month of the Natural Gas option contract;

31. at the strike price of 1300 for the July 2006 contract month of the Silver option contract;

32. at the strike price of 630 for the December 2006 contract month of the Gold option contract;

33. at the strike price of 7900 for the March 2007 contract month of the Natural Gas option contract; and

34. at the strike prices of 630 and 670 for the June 2007 contract month of the Gold 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