

September 1, 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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C.F.T.C.

Re: Certification: New York Mercantile Exchange, Inc.
Submission #05.152 (Listing of Additional Strike Prices for the
Gold, Copper, Heating Oil, Crude Oil, Natural Gas, Unleaded Gasoline
and Crack Gasoline 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, Crude Oil, Natural Gas, Unleaded Gasoline and Crack Gasoline option contracts as detailed below:

- (A) On August 29, 2005, the Exchange added a call and a put:
1. at the strike price of 164 for the October 2005 contract month of the Copper option contract;
 2. at the strike price of 17000 for the October 2005 contract month of the Natural Gas option contract;
 3. at the strike price of 27000 for the November 2005 contract month of the Heating Oil option contract;
 4. at the strike price of 23200 for the November 2005 contract month of the Unleaded Gasoline option contract;
 5. at the strike prices of 22100, 23300 and 29000 for the December 2005 contract month of the Heating Oil option contract;
 6. at the strike price of 172 for the December 2005 contract month of the Copper option contract;
 7. at the strike price of 1050 for the December 2005 contract month of the Crack Gasoline option contract;

8. at the strike prices of 23100 and 23600 for the February 2006 contract month of the Heating Oil option contract;

9. at the strike price of 9800 for the December 2005 contract month of the Crude Oil option contract;

10. at the strike price of 22300 for the January 2006 contract month of the Heating Oil option contract;

11. at the strike prices of 8050, 8200 and 9800 for the January 2006 contract month of the Crude Oil option contract;

12. at the strike prices of 22300, 22600 and 22700 for the February 2006 contract month of the Heating Oil option contract;

13. at the strike price of 11700 for the March 2006 contract month of the Natural Gas option contract;

(B) On August 30, 2005, the Exchange added a call and a put:

14. at the strike prices of 21800, 22900 and 27000 for the October 2005 contract month of the Unleaded Gasoline option contract;

15. at the strike price of 18000 for the October 2005 contract month of the Natural Gas option contract;

16. at the strike price of 182 for the October 2005 contract month of the Copper option contract;

17. at the strike price of 7850 for the October 2005 contract month of the Crude Oil option contract;

18. at the strike prices of 21200, 23600, 24300 and 28000 for the November 2005 contract month of the Unleaded Gasoline option contract;

19. at the strike prices of 9200 and 9400 for the November 2005 contract month of the Crude Oil option contract;

20. at the strike price of 24600, 26800 and 27500 for the November 2005 contract month of the Heating Oil option contract;

21. at the strike prices of 23600, 30000 and 31000 for the December 2005 contract month of the Heating Oil option contract;

22. at the strike price of 2000 for the December 2005 contract month of the Crack Gasoline option contract;

23. at the strike prices of 13350, 13400, 14500 and 15250 for the December 2005 contract month of the Natural Gas option contract;

24. at the strike prices of 13600, 14950, 25000 and 27000 for the January 2006 contract month of the Natural Gas option contract;

25. at the strike prices of 8400 and 8700 for the January 2006 contract month of the Crude Oil option contract;

26. at the strike prices of 23100 and 23600 for the January 2006 contract month of the Heating Oil option contract;

27. at the strike prices of 23300 and 23700 for the February 2006 contract month of the Heating Oil option contract;

28. at the strike prices of 12950 and 13850 for the February 2006 contract month of the Natural Gas option contract;

29. at the strike price of 23600 for the February 2006 contract month of the Unleaded Gasoline option contract;

30. at the strike prices of 12050, 12100, 12150, 12700 and 25000 for the March 2006 contract month of the Natural Gas option contract;

31. at the strike prices of 11800 and 40000 for the April 2006 contract month of the Natural Gas option contract;

32. at the strike price of 23600 for the April 2006 contract month of the Heating Oil option contract;

33. at the strike price of 23600 for the June 2006 contract month of the Heating Oil option contract;

34. at the strike prices of 9400 and 9450 for the June 2006 contract month of the Natural Gas option contract;

35. at the strike price of 550 for the August 2006 contract month of the Gold option contract;

(C) On August 31, 2005, the Exchange added a call and a put:

36. at the strike prices of 16250 and 25000 for the October 2005 contract month of the Natural Gas option contract;

37. at the strike price of 2700 for the October 2005 contract month of the Crack Gasoline option contract;

38. at the strike prices of 25600, 29000, 29200, 29500 and 30000 for the November 2005 contract month of the Heating Oil option contract;

39. at the strike prices of 22800, 27500, 30000 and 35000 for the November 2005 contract month of the Unleaded Gasoline option contract;

40. at the strike prices of 23400, 23700, 24200, 24600, 26700 and 32500 for the December 2005 contract month of the Heating Oil option contract;

41. at the strike price of 32000 for the December 2005 contract month of the Natural Gas option contract;

42. at the strike price of 1700 for the December 2005 contract month of the Crack Gasoline option contract;

43. at the strike prices of 9400 and 10200 for the December 2005 contract month of the Crude Oil option contract;

44. at the strike price of 8150 for the January 2006 contract month of the Crude Oil option contract;

45. at the strike price of 23700 for the January 2006 contract month of the Heating Oil option contract;

46. at the strike price of 23400 for the February 2006 contract month of the Heating Oil option contract;

47. at the strike price of 21600 for the February 2006 contract month of the Unleaded Gasoline option contract;

48. at the strike price of 23200 for the March 2006 contract month of the Heating Oil option contract;

49. at the strike prices of 11900 and 12250 for the March 2006 contract month of the Natural Gas option contract;

50. at the strike price of 800 for the March 2006 contract month of the Natural Gas One month Calendar Spread option contract;

51. at the strike price of 9550 for the June 2006 contract month of the Natural Gas option contract;

52. at the strike price of 10150 for the December 2006 contract month of the Natural Gas option contract;

53. at the strike price of 20000 for the February 2007 contract month of the Natural Gas option contract; and

54. at the strike prices of 10150 and 20000 for the March 2007 contract month of the Natural Gas 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.

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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