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February 11, 2004

**VIA FACSIMILE**

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 #04.15 (Listing of Additional Strike Prices for the  
Gold, Silver, Copper, Unleaded Gasoline, Natural Gas 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, Unleaded Gasoline, Natural Gas and related Calendar Spread option contracts as detailed below:

- (A) On February 6, 2004, the Exchange added a call and a put:
  - (1) at the strike prices of 100 and 1000 for the March 2004 contract month of the Natural Gas One month Calendar Spread option contract;
  
- (B) On February 9, 2004, the Exchange added a call and a put:
  - (2) at the strike price of 285 for the March 2004 contract month of the Gold option contract;
  - (3) at the strike price of 285 for the April 2004 contract month of the Gold option contract;
  - (4) at the strike price of 800 for the September 2004 contract month of the Silver option contract;
  
- (C) On February 10, 2004, the Exchange added a call and a put:
  - (5) at the strike price of 12200 for the July 2004 contract month of the Unleaded Gasoline option contract;

(6) at the strike price of 7200 for the August 2004 contract month of the Natural Gas option contract;

(7) at the strike price of 7200 for the October 2004 contract month of the Natural Gas option contract;

(8) at the strike price of 5550 for the March 2005 contract month of the Natural Gas option contract;

(D) On February 11, 2004, the Exchange added a call and a put:

(9) at the strike price of 50 for the March 2004 contract month of the Natural Gas One month Calendar Spread option contract;

(10) at the strike price of 6950 for the July 2004 contract month of the Natural Gas option contract;

(11) at the strike price of 132 for the July 2004 contract month of the Copper option contract; and

(12) at the strike price of 490 for the February 2005 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