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January 7, 2005

Ms. Jean A. Webb  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

Re: Section 5c(c)(1), Regulation 40.6(a) Submission. Self-Certification for  
Composition of CME X-Fund Index Futures contracts.  
CME Submission #05-03

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the January 10, 2005 – January 21, 2005 CME X-Fund Index Futures contracts.

**CME X-Fund 1 (X1)**

Long Dec 05 Corn Long Feb 05 Live Cattle Long Mar 05 British Pound Short Mar 05 Canadian Dollar
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**CME X-Fund 2 (X2)**

Short Mar 05 British Pound Long Mar 05 Lumber Long Mar 05 Soybeans Short Mar 05 10-Year T-Notes
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If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at [cpiszczor@cme.com](mailto:cpiszczor@cme.com). We would be appreciative if you could reference our CME Submission #05-03 in any related correspondence.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski". The signature is fluid and cursive, with a large initial "J" and a long, sweeping underline.

John W. Labuszewski, Director  
Research & Product Development