



20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.1000 tel
312/466.4410 fax

October 28, 2004

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 #04-106

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the November 1, 2004 – November 12, 2004 CME X-Fund Index Futures contracts.

CME X-Fund 1 (X1)

Long Dec 05 Corn
Long Dec 04 Wheat
Long Dec 04 Japanese Yen
Short Dec 04 10-Yr Treasury

CME X-Fund 2 (X2)

Long Dec 04 Wheat
Short Dec 04 Corn
Short Mar 05 Corn
Short Dec 04 100oz Gold (CBOT)

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. We would be appreciative if you could reference our CME Submission #04-106 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 loop at the end.

John W. Labuszewski, Director
Research & Product Development