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Chicago Mercantile Exchange

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November 24, 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 #04-111

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the November 29, 2004 – December 10, 2004 CME X-Fund Index Futures contracts.

CME X-Fund 1 (X1)

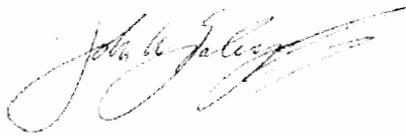
Long March 05 Wheat Short March 05 10-Year Long Dec 2004 Swiss Franc Short Dec 2004 Euro Currency
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CME X-Fund 2 (X2)

Short June 2005 Eurodollar Short March 2005 5 Year U.S. Treasury Notes Short March 2005 Corn Short Dec 2005 Corn

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 #04-111 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 "L".

John W. Labuszewski, Director
Research & Product Development