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January 14, 2005

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

2005 JAN 18 AM 7:40

RECEIVED
C.F.T.C.

RE: Section 5c(c)(1), Part 40.6 – Notification of Intent to List Options on
E-Mini Russell 2000 Index Futures. CME Submission# 04-130.

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) hereby notifies the Commission of its intent to list Options on E-Mini Russell 2000 Index futures.¹

The Exchange certifies that this action neither violates nor is inconsistent with any provision of the Commodity Exchange Act or of the rules thereunder.

Approved by the Exchange’s Executive Committee on January 14, 2005 per its authority Exchange Rule 230.j., CME will list Options on E-Mini Russell 2000 Futures for trading on the CME Globex® electronic trading platform beginning February 13, 2004. Initially the nearest two months in the March quarterly cycle and two serial contract months will be listed. Please reference CME Submission# 01-68 for the original rules submitted noting that the current chapter number that corresponds to these rules is 361A.

¹ Please note that CME submitted a filing for both the futures and the options on futures based on this Index dated August 9, 2001 (CME Submission #01-68). The Exchange commenced trading in E-Mini Russell 2000 Index futures on October 24, 2001. While the Commission approved the Exchange’s associated option Rules, CME held such option listing in reverse.

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If you require any additional information regarding this action, please do not hesitate to contact Ms. Ariel Hantin, Senior Research Analyst at 312-559-4951 or via e-mail at ahantin@cme.com. Please reference our CME Submission #04-130 on all future correspondence regarding this notification.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski". The signature is fluid and cursive, with a large, sweeping flourish at the end.

John W. Labuszewski, Director
Research & Product Development

cc: Mr. Thomas M. Leahy and Mr. Steven B. Benton
CFTC Division of Market Oversight, Product Review & Analysis Section