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March 3, 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 #05-29

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the March 7, 2005 – March 18, 2005 CME X-Fund Index Futures contracts.

The Exchange certifies that the CME X-Funds product complies with the Act & regulations thereunder.

CME X-Fund 1 (X1)

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|---|
| Long May 05 Soybeans Short May 05 Soybean Oil Long Dec 05 Corn Long Jun 05 Canadian Dollar |
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CME X-Fund 2 (X2)

| |
|--|
| Long June 05 Australian Dollar Short June 05 British Pound Short May 05 Corn Long June 05 5-Year Note |
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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. We would be appreciative if you could reference our CME Submission #05-29 in any related correspondence.

Sincerely,

A handwritten signature in cursive script, appearing to read "John W. Labuszewski". The signature is written in dark ink and is positioned above the typed name.

John W. Labuszewski, Managing Director
Research & Product Development