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OFFICE OF THE SECRETARIAT



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May 27, 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 #05-57

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the May 30, 2005 – June 10, 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) and CME X-Fund 2 (X2) will not be listed for trading in this cycle.

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 #05-57 in any related correspondence.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski", with a stylized flourish at the end.

John W. Labuszewski, Managing Director
Research & Product Development