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July 26, 2005

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

**RE: CME Rule 536 ("Recordkeeping Requirements for Pit, Globex and Negotiated Trades")
Submission No. 05-72**

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that the Exchange approved changes to Rule 536 at its regularly scheduled Board meeting on July 25, 2005. The amended rule is effective immediately. In order to clarify certain audit trail requirements, the changes to Rule 536.A. appear below, with additions underscored.

536. RECORDKEEPING REQUIREMENTS FOR PIT, GLOBEX, AND NEGOTIATED TRADES

536.A. Member Open Outcry Pit Trades

[Sections 1 – 3 are unchanged.]

4. Clearing Members

[Sections a – c are unchanged.]

- d. Clearing members are required to keypunch the flashed order indicator "F" in the Broker Receipt Source Code field on the trade submission for those orders which are handsignalled into the pit.
- e. Clearing members are required to accurately record the order type indicator on all floor orders and to keypunch the order type indicator on the trade submission.

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The Exchange certifies that these revisions neither violate nor are inconsistent with any provision of the Commodity Exchange Act or of the rules and regulations thereunder.

If you have any questions regarding this matter, please call me at (312) 648-5422.

Sincerely,

/S/ Stephen M. Szarmack
Director and Associate General Counsel