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OFFICE OF THE SECRETARIAT

cme 
Chicago Mercantile Exchange

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October 28, 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 #05-111

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the October 31, 2005 – November 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)

Short Dec 05 Wheat
Long Dec 05 5-Year Note
Long Dec 05 Australian Dollar
Short Dec 05 Canadian

CME X-Fund 2 (X2)

Short Mar 06 Wheat
Short Jan 06 Soybeans
Short Dec 05 Canadian Dollar
Long Dec 05 Australian Dollar

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 #05-111 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 long horizontal stroke extending to the right.

John W. Labuszewski, Managing Director
Research & Product Development