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August 5, 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 #05-78

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the August 8, 2005 – August 19, 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)

Long Nov 05 Soybeans
Short Sep 05 British Pounds
Long Sep 05 Japanese Yen
Long Sep 05 Canadian Dollar

CME X-Fund 2 (X2)

Long Mar 06 Corn
Short Dec 05 Corn
Short Dec 05 Wheat
Short Sep 05 British Pound

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 #05-78 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 large, sweeping flourish at the end.

John W. Labuszewski, Managing Director
Research & Product Development