



## Special Executive Report

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S-4176

November 29, 2004

### ***CME X-FUND FINAL NOTICE***

The following CME X-Fund futures contracts for December 10, 2004 will be listed for trading during the November 29 – December 10, 2004 trading cycle. The trading hours for electronic trading will be as follows:

Monday, November 29 <sup>th</sup>	10:00 a.m. – 3:15 p.m.
Tuesday, November 30 <sup>th</sup> through Friday, December 10 <sup>th</sup>	7:20 a.m. – 3:15 p.m.

There is no trading on Saturday or Sunday.

#### **CME X-Fund 1 (X1) Opening Value = 100.07**

Long March 05 Wheat	Base Price = 3.03
Short March 05 10-Year Treasury Notes	Base Price = 111-14
Long Dec 2004 Swiss Franc	Base Price = .8783
Short Dec 2004 Euro Currency	Base Price = 1.3293

**Initial/Maintenance Margin: \$2,430/\$1,800**

#### **CME X-Fund 2 (X2) Opening Value = 103.03**

Short June 2005 Eurodollar	Base Price = 96.83
Short March 2005 5-Year Treasury Notes	Base Price = 109-04
Short March 2005 Corn	Base Price = 2.07
Short Dec 2005 Corn	Base Price = 2.3925

**Initial/Maintenance Margin: \$1,485/\$1,100**

If you have any questions, please contact Dave Smith, Project Analyst, Industrial Commodities, Product & Services Division, at (312) 634-8921, or Felix Carabello, Associate Director, Product & Services Division, at (312) 634-1585.