



Special Executive Report

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S-4314

August 22, 2005

CME X-FUND FINAL NOTICE

The following CME X-Fund futures contracts for September 2, 2005 will be listed for trading during the August 22 – September 2, 2005 trading cycle. The trading hours for electronic trading will be as follows:

Monday, August 22 nd	10:00 a.m. – 3:15 p.m.
Tuesday, August 23 rd through Friday, September 2 nd	7:20 a.m. – 3:15 p.m.

There is no trading on Saturday or Sunday.

CME X-Fund 1 (X1) Opening Value = 101.92

Long Sep 05 30-Yr Bond	Base Price = 116-08
Short Sep 05 Five Year	Base Price = 107-19
Long Dec 05 Soybean Meal	Base Price = 189.40
Short Dec 05 Corn	Base Price = 223.5

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

CME X-Fund 2 (X2) will not be traded for the August 22 trading cycle.

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.