



Special Executive Report

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S-4332

September 19, 2005

CME X-FUND FINAL NOTICE

The following CME X-Fund futures contracts for September 30, 2005 will be listed for trading during the September 19 – September 30, 2005 trading cycle. The trading hours for electronic trading will be as follows:

Monday, September 19 th	10:00 a.m. – 3:15 p.m.
Tuesday, September 18 th through Friday, September 30 th	7:20 a.m. – 3:15 p.m.

There is no trading on Saturday or Sunday.

CME X-Fund 1 (X1) Opening Value = 103.16

Long Dec 05 Five Year Note	Base Price = 107'19
Short Dec 05 30 Yr Bond	Base Price = 114'24
Long Dec 05 Canadian Dollar	Base Price = 85.01
Short Dec 05 Australian Dollar	Base Price = 76.45

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

CME X-Fund 2 (X2) Opening Value = 91.32

Long Dec 05 Australian Dollar	Base Price = 76.45
Short Dec 05 Canadian Dollar	Base Price = 85.01
Long Dec 05 Yen	Base Price = 90.66
Short Dec 05 British Pound	Base Price = 80.53

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.