



Special Executive Report

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June 27, 2005

CME X-FUND FINAL NOTICE

The following CME X-Fund futures contracts for July 8, 2005 will be listed for trading during the June 27 – July 8, 2005 trading cycle. The trading hours for electronic trading will be as follows:

Monday, June 27 th	10:00 a.m. – 3:15 p.m.
Tuesday, June 28 th through Friday, July 8 th	7:20 a.m. – 3:15 p.m.

There is no trading on Saturday or Sunday.

CME X-Fund 1 (X1) Opening Value = 107.07

Long Sep 05 Australian Dollar	Base Price = 76.35
Short Sep 05 Euro Currency	Base Price = 1.2129
Long Nov 05 Soybeans	Base Price = 7.65 ¾
Short Sep 05 Wheat	Base Price = 3.50 ¼

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

CME X-Fund 2 (X2) Opening Value = 100.01

Short Aug 05 Live Cattle	Base Price = 79.875
Short Sep 05 Euro Currency	Base Price = 1.2129
Long Sep 05 Yen	Base Price = 92.38
Long Sep 06 Eurodollars	Base Price = 96.065

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.