

Chicago Mercantile Exchange Inc. – Exhibit U

Attach as Exhibit U, any information (described with particularity) included in the application that will be subject to a request for confidential treatment pursuant to § 145.9 of the Commission's regulations.

Each of the following Exhibits to Form SEF is subject to a request for confidential treatment pursuant to § 145.9 of the Commission's regulations:

Exhibit D
Exhibit D-1
Exhibit E
Exhibit F
Exhibit I
Exhibit I-2
Exhibit K
Exhibit M-1
Exhibit M-2
Exhibit N
Exhibit O
Exhibit P
Exhibit Q
Exhibit R
Exhibit S
Exhibit T
Exhibit V
Exhibit V-1
Exhibit V-2
Exhibit V-3
Exhibit V-4
Exhibit V-5
Exhibit V-8