

The Chicago Mercantile Exchange

Official Stock Pledge Table

Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

<i>Ticker</i>	<i>Cusip</i>	<i>Company Name</i>	<i>Eligibility</i>	<i>V Rating</i>	<i>Maximum Shares</i>	
A	00846U101	AGILENT TECHNOLOGIES INC	E	5	250,000	1
AA	013817101	ALCOA INC	E	2	2,500,000	2
AAPL	037833100	APPLE INC	E	3	1,000,000	3
ABC	03073E105	AMERISOURCEBERGEN CORP	E	5	250,000	4
ABT	002824100	ABBOTT LABORATORIES	E	4	500,000	5
ACS	008190100	AFFILIATED COMPUTER SVCS-A	E	6	100,000	6
ADBE	00724F101	ADOBE SYSTEMS INC	E	4	500,000	7
ADI	032654105	ANALOG DEVICES	E	4	500,000	8
ADM	039483102	ARCHER-DANIELS-MIDLAND CO	P	4	0	9
ADP	053015103	AUTOMATIC DATA PROCESSING	E	4	500,000	10
ADSK	052769106	AUTODESK INC	E	4	500,000	11
AEE	023608102	AMEREN CORPORATION	E	6	100,000	12
AEP	025537101	AMERICAN ELECTRIC POWER	E	5	250,000	13
AES	00130H105	AES CORP	E	4	500,000	14
AET	00817Y108	AETNA INC	E	4	500,000	15
AFL	001055102	AFLAC INC	E	4	500,000	16
AGN	018490102	ALLERGAN INC	E	5	250,000	17
AIG	026874107	AMERICAN INTERNATIONAL GROUP	P	3	0	18
AIV	03748R101	APARTMENT INVT & MGMT CO -A	E	5	250,000	19
AIZ	04621X108	ASSURANT INC	E	6	100,000	20
AKAM	00971T101	AKAMAI TECHNOLOGIES	E	4	500,000	21
AKS	001547108	AK STEEL HOLDING CORP	E	4	500,000	22
ALL	020002101	ALLSTATE CORP	E	4	500,000	23
ALTR	021441100	ALTERA CORPORATION	E	3	1,000,000	24
AMAT	038222105	APPLIED MATERIALS INC	E	2	2,500,000	25
AMD	007903107	ADVANCED MICRO DEVICES	PR	3	0	26
AMGN	031162100	AMGEN INC	E	3	1,000,000	27
AMP	03076C106	AMERIPRISE FINANCIAL INC	E	5	250,000	28
AMT	029912201	AMERICAN TOWER CORP-CL A	E	5	250,000	29
AMZN	023135106	AMAZON.COM INC	E	4	500,000	30
AN	05329W102	AUTONATION INC	E	5	250,000	31
ANF	002896207	ABERCROMBIE & FITCH CO-CL A	E	5	250,000	32
AOC	037389103	AON CORP	E	5	250,000	33
APA	037411105	APACHE CORP	E	5	250,000	34
APC	032511107	ANADARKO PETROLEUM CORP	E	4	500,000	35
APD	009158106	AIR PRODUCTS & CHEMICALS INC	E	6	100,000	36
APH	032095101	AMPHENOL CORP-CL A	E	6	100,000	37
APOL	037604105	APOLLO GROUP INC-CL A	E	5	250,000	38
ARG	009363102	AIRGAS INC	E	7	50,000	39
ATI	01741R102	ALLEGHENY TECHNOLOGIES INC	E	5	250,000	40
AVB	053484101	AVALONBAY COMMUNITIES INC	E	6	100,000	41
AVP	054303102	AVON PRODUCTS INC	E	5	250,000	42
AVY	053611109	AVERY DENNISON CORP	E	6	100,000	43
AXP	025816109	AMERICAN EXPRESS CO	E	3	1,000,000	44
AYE	017361106	ALLEGHENY ENERGY INC	E	5	250,000	45

The Chicago Mercantile Exchange

Official Stock Pledge Table

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AZO	053332102	AUTOZONE INC	E	6	100,000	46
BA	097023105	BOEING CO	E	4	500,000	47
BAC	060505104	BANK OF AMERICA CORP	P	1	0	48
BAX	071813109	BAXTER INTERNATIONAL INC	E	5	250,000	49
BBBY	075896100	BED BATH & BEYOND INC	E	4	500,000	50
BBT	054937107	BB&T CORP	E	4	500,000	51
BBY	086516101	BEST BUY CO INC	E	4	500,000	52
BCR	067383109	BARD (C.R.) INC	E	6	100,000	53
BDK	091797100	BLACK & DECKER CORP	E	6	100,000	54
BDX	075887109	BECTON DICKINSON & CO	E	6	100,000	55
BEN	354613101	FRANKLIN RESOURCES INC	E	6	100,000	56
BF/B	115637209	BROWN-FORMAN CORP-CLASS B	E	7	50,000	57
BHI	057224107	BAKER HUGHES INC	E	4	500,000	58
BIG	089302103	BIG LOTS INC	E	6	100,000	59
BIIB	09062X103	BIOGEN IDEC INC	E	5	250,000	60
BJS	055482103	BJ SERVICES CO	E	4	500,000	61
BK	064058100	BANK OF NEW YORK MELLON CORP	E	3	1,000,000	62
BLL	058498106	BALL CORP	E	6	100,000	63
BMC	055921100	BMC SOFTWARE INC	E	5	250,000	64
BMS	081437105	BEMIS COMPANY	E	6	100,000	65
BMY	110122108	BRISTOL-MYERS SQUIBB CO	E	3	1,000,000	66
BNI	12189T104	BURLINGTON NORTHERN SANTA FE	E	5	250,000	67
BRCM	111320107	BROADCOM CORP-CL A	E	3	1,000,000	68
BSX	101137107	BOSTON SCIENTIFIC CORP	E	3	1,000,000	69
BTU	704549104	PEABODY ENERGY CORP	E	4	500,000	70
BXP	101121101	BOSTON PROPERTIES INC	E	5	250,000	71
C	172967101	CITIGROUP INC	PR	1	0	72
CA	12673P105	CA INC	E	4	500,000	73
CAG	205887102	CONAGRA FOODS INC	E	4	500,000	74
CAH	14149Y108	CARDINAL HEALTH INC	E	5	250,000	75
CAM	13342B105	CAMERON INTERNATIONAL CORP	E	5	250,000	76
CAT	149123101	CATERPILLAR INC	E	3	1,000,000	77
CB	171232101	CHUBB CORP	E	5	250,000	78
CBG	12497T101	CB RICHARD ELLIS GROUP INC-A	E	4	500,000	79
CBS	124857202	CBS CORP-CLASS B	E	3	1,000,000	80
CCE	191219104	COCA-COLA ENTERPRISES	E	4	500,000	81
CCL	143658300	CARNIVAL CORP	E	4	500,000	82
CEG	210371100	CONSTELLATION ENERGY GROUP	E	6	100,000	83
CELG	151020104	CELGENE CORP	E	4	500,000	84
CEPH	156708109	CEPHALON INC	E	6	100,000	85
CF	125269100	CF INDUSTRIES HOLDINGS INC	E	7	50,000	86
CFN	14170T101	CAREFUSION CORP	E	5	250,000	87
CHK	165167107	CHESAPEAKE ENERGY CORP	E	3	1,000,000	88
CHRW	12541W209	C.H. ROBINSON WORLDWIDE INC	E	5	250,000	89
CI	125509109	CIGNA CORP	E	4	500,000	90

The Chicago Mercantile Exchange

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Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

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CIEN	171779309	CIENA CORP	E	4	500,000	91
CINF	172062101	CINCINNATI FINANCIAL CORP	E	6	100,000	92
CL	194162103	COLGATE-PALMOLIVE CO	E	5	250,000	93
CLX	189054109	CLOROX COMPANY	E	6	100,000	94
CMA	200340107	COMERICA INC	E	5	250,000	95
CMCSA	20030N101	COMCAST CORP-CL A	E	2	2,500,000	96
CME	12572Q105	CME GROUP INC	P	6	0	97
CMI	231021106	CUMMINS INC	E	5	250,000	98
CMS	125896100	CMS ENERGY CORP	E	5	250,000	99
CNP	15189T107	CENTERPOINT ENERGY INC	E	5	250,000	100
CNX	20854P109	CONSOL ENERGY INC	E	5	250,000	101
COF	14040H105	CAPITAL ONE FINANCIAL CORP	E	4	500,000	102
COG	127097103	CABOT OIL & GAS CORP	E	6	100,000	103
COH	189754104	COACH INC	E	4	500,000	104
COL	774341101	ROCKWELL COLLINS INC.	E	6	100,000	105
COP	20825C104	CONOCOPHILLIPS	E	3	1,000,000	106
COST	22160K105	COSTCO WHOLESALE CORP	E	4	500,000	107
CPB	134429109	CAMPBELL SOUP CO	E	5	250,000	108
CPWR	205638109	COMPUWARE CORP	PR	5	0	109
CRM	79466L302	SALESFORCE.COM INC	E	6	100,000	110
CSC	205363104	COMPUTER SCIENCES CORP	E	6	100,000	111
CSCO	17275R102	CISCO SYSTEMS INC	E	1	5,000,000	112
CSX	126408103	CSX CORP	E	4	500,000	113
CTAS	172908105	CINTAS CORP	E	6	100,000	114
CTL	156700106	CENTURYTEL INC	E	5	250,000	115
CTSH	192446102	COGNIZANT TECH SOLUTIONS-A	E	4	500,000	116
CTXS	177376100	CITRIX SYSTEMS INC	E	5	250,000	117
CVG	212485106	CONVERGYS CORP	PR	6	0	118
CVH	222862104	COVENTRY HEALTH CARE INC	E	5	250,000	119
CVS	126650100	CVS CAREMARK CORP	E	3	1,000,000	120
CVX	166764100	CHEVRON CORP	E	3	1,000,000	121
D	25746U109	DOMINION RESOURCES INC/A	E	5	250,000	122
DD	263534109	DU PONT (E.I.) DE NEMOURS	E	4	500,000	123
DE	244199105	DEERE & CO	E	4	500,000	124
DELL	24702R101	DELL INC	E	2	2,500,000	125
DF	242370104	DEAN FOODS CO	E	5	250,000	126
DFS	254709108	DISCOVER FINANCIAL SERVICES	E	4	500,000	127
DGX	74834L100	QUEST DIAGNOSTICS	E	6	100,000	128
DHI	23331A109	DR HORTON INC	E	4	500,000	129
DHR	235851102	DANAHER CORP	E	5	250,000	130
DIS	254687106	THE WALT DISNEY CO	E	3	1,000,000	131
DNB	26483E100	DUN & BRADSTREET CORP	E	7	50,000	132
DNR	247916208	DENBURY RESOURCES INC	E	5	250,000	133
DO	25271C102	DIAMOND OFFSHORE DRILLING	E	6	100,000	134
DOV	260003108	DOVER CORP	E	6	100,000	135

The Chicago Mercantile Exchange

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DOW	260543103	DOW CHEMICAL	E	3	1,000,000	136
DPS	26138E109	DR PEPPER SNAPPLE GROUP INC	E	6	100,000	137
DRI	237194105	DARDEN RESTAURANTS INC	E	5	250,000	138
DTE	233331107	DTE ENERGY COMPANY	E	6	100,000	139
DTV	25459L106	DIRECTV GROUP INC/THE	E	3	1,000,000	140
DUK	26441C105	DUKE ENERGY CORP	E	4	500,000	141
DV	251893103	DEVRY INC	E	7	50,000	142
DVA	23918K108	DAVITA INC	E	6	100,000	143
DVN	25179M103	DEVON ENERGY CORPORATION	E	4	500,000	144
DYN	26817G102	DYNEGY INC-CL A	PR	3	0	145
EBAY	278642103	EBAY INC	E	2	2,500,000	146
ECL	278865100	ECOLAB INC	E	5	250,000	147
ED	209115104	CONSOLIDATED EDISON INC	E	6	100,000	148
EFX	294429105	EQUIFAX INC	E	6	100,000	149
EIX	281020107	EDISON INTERNATIONAL	E	5	250,000	150
EK	277461109	EASTMAN KODAK CO	PR	4	0	151
EL	518439104	ESTEE LAUDER COMPANIES-CL A	E	6	100,000	152
EMC	268648102	EMC CORP/MASS	E	3	1,000,000	153
EMN	277432100	EASTMAN CHEMICAL COMPANY	E	6	100,000	154
EMR	291011104	EMERSON ELECTRIC CO	E	4	500,000	155
EOG	26875P101	EOG RESOURCES INC	E	5	250,000	156
EP	28336L109	EL PASO CORP	PR	3	0	157
EQR	29476L107	EQUITY RESIDENTIAL	E	4	500,000	158
EQT	294549100	EQUITABLE RESOURCES INC	E	6	100,000	159
ERTS	285512109	ELECTRONIC ARTS INC	E	3	1,000,000	160
ESRX	302182100	EXPRESS SCRIPTS INC	E	5	250,000	161
ESV	26874Q100	ENSCO INTERNATIONAL INC	E	5	250,000	162
ETFC	269246104	E*TRADE FINANCIAL CORP	PR	2	0	163
ETN	278058102	EATON CORP	E	6	100,000	164
ETR	29364G103	ENTERGY CORP	E	6	100,000	165
EXC	30161N101	EXELON CORP	E	4	500,000	166
EXPD	302130109	EXPEDITORS INTL WASH INC	E	5	250,000	167
EXPE	30212P105	EXPEDIA INC	E	4	500,000	168
F	345370860	FORD MOTOR CO	PR	2	0	169
FAST	311900104	FASTENAL CO	E	6	100,000	170
FCX	35671D857	FREEMPORT-MCMORAN COPPER	E	3	1,000,000	171
FDO	307000109	FAMILY DOLLAR STORES	E	5	250,000	172
FDX	31428X106	FEDEX CORP	E	5	250,000	173
FE	337932107	FIRSTENERGY CORP	E	5	250,000	174
FHN	320517105	FIRST HORIZON NATIONAL CORP	E	5	250,000	175
FII	314211103	FEDERATED INVESTORS INC-CL B	E	6	100,000	176
FIS	31620M106	FIDELITY NATIONAL INFORMATIO	E	5	250,000	177
FISV	337738108	FISERV INC	E	6	100,000	178
FITB	316773100	FIFTH THIRD BANCORP	PR	2	0	179
FLIR	302445101	FLIR SYSTEMS INC	E	5	250,000	180

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FLR	343412102	FLUOR CORP	E	5	250,000	181
FLS	34354P105	FLOWSERVE CORP	E	6	100,000	182
FMC	302491303	FMC CORP	E	6	100,000	183
FO	349631101	FORTUNE BRANDS INC	E	6	100,000	184
FPL	302571104	FPL GROUP INC	E	5	250,000	185
FRX	345838106	FOREST LABORATORIES INC	E	5	250,000	186
FTI	30249U101	FMC TECHNOLOGIES INC	E	6	100,000	187
FTR	35906A108	FRONTIER COMMUNICATIONS CORP	PR	5	0	188
GAS	654086107	NICOR INC	E	8	0	189
GCI	364730101	GANNETT CO	E	3	1,000,000	190
GD	369550108	GENERAL DYNAMICS CORP	E	5	250,000	191
GE	369604103	GENERAL ELECTRIC CO	E	1	5,000,000	192
GENZ	372917104	GENZYME CORP	E	4	500,000	193
GILD	375558103	GILEAD SCIENCES INC	E	3	1,000,000	194
GIS	370334104	GENERAL MILLS INC	E	5	250,000	195
GLW	219350105	CORNING INC	E	3	1,000,000	196
GME	36467W109	GAMESTOP CORP-CLASS A	E	4	500,000	197
GNW	37247D106	GENWORTH FINANCIAL INC-CL A	E	3	1,000,000	198
GOOG	38259P508	GOOGLE INC-CL A	E	5	250,000	199
GPC	372460105	GENUINE PARTS CO	E	6	100,000	200
GPS	364760108	GAP INC/THE	E	4	500,000	201
GR	382388106	GOODRICH CORP	E	6	100,000	202
GS	38141G104	GOLDMAN SACHS GROUP INC	P	4	0	203
GT	382550101	GOODYEAR TIRE & RUBBER CO	E	4	500,000	204
GWW	384802104	WW GRAINGER INC	E	7	50,000	205
HAL	406216101	HALLIBURTON CO	E	3	1,000,000	206
HAR	413086109	HARMAN INTERNATIONAL	E	6	100,000	207
HAS	418056107	HASBRO INC	E	5	250,000	208
HBAN	446150104	HUNTINGTON BANCSHARES INC	PR	3	0	209
HCBK	443683107	HUDSON CITY BANCORP INC	E	3	1,000,000	210
HCN	42217K106	HEALTH CARE REIT INC	E	5	250,000	211
HCP	40414L109	HCP INC	E	4	500,000	212
HD	437076102	HOME DEPOT INC	E	3	1,000,000	213
HES	42809H107	HESS CORP	E	4	500,000	214
HIG	416515104	HARTFORD FINANCIAL SVCS GRP	E	3	1,000,000	215
HNZ	423074103	HJ HEINZ CO	E	5	250,000	216
HOG	412822108	HARLEY-DAVIDSON INC	E	4	500,000	217
HON	438516106	HONEYWELL INTERNATIONAL INC	E	4	500,000	218
HOT	85590A401	STARWOOD HOTELS & RESORTS	E	5	250,000	219
HPQ	428236103	HEWLETT-PACKARD CO	E	3	1,000,000	220
HRB	093671105	H&R BLOCK INC	E	5	250,000	221
HRL	440452100	HORMEL FOODS CORP	E	7	50,000	222
HRS	413875105	HARRIS CORP	E	6	100,000	223
HSP	441060100	HOSPIRA INC	E	6	100,000	224
HST	44107P104	HOST HOTELS & RESORTS INC	E	3	1,000,000	225

The Chicago Mercantile Exchange

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Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

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HSY	427866108	HERSHEY CO/THE	E	6	100,000	226
HUM	444859102	HUMANA INC	E	5	250,000	227
IBM	459200101	INTL BUSINESS MACHINES CORP	E	4	500,000	228
ICE	45865V100	INTERCONTINENTALEXCHANGE INC	E	6	100,000	229
IFF	459506101	INTL FLAVORS & FRAGRANCES	E	7	50,000	230
IGT	459902102	INTL GAME TECHNOLOGY	E	4	500,000	231
INTC	458140100	INTEL CORP	E	1	5,000,000	232
INTU	461202103	INTUIT INC	E	4	500,000	233
IP	460146103	INTERNATIONAL PAPER CO	E	4	500,000	234
IPG	460690100	INTERPUBLIC GROUP OF COS INC	PR	4	0	235
IRM	462846106	IRON MOUNTAIN INC	E	6	100,000	236
ISRG	46120E602	INTUITIVE SURGICAL INC	E	6	100,000	237
ITT	450911102	ITT CORP	E	6	100,000	238
ITW	452308109	ILLINOIS TOOL WORKS	E	5	250,000	239
IVV	464287200	ISHARES S&P 500 INDEX FUND	E	3	1,000,000	240
IVZ	G491BT108	INVESCO LTD	E	5	250,000	241
IWM	464287655	ISHARES RUSSELL 2000	E	1	5,000,000	242
IWN	464287630	ISHARES RUSSELL 2000 VALUE	E	4	500,000	243
JAVA	866810203	SUN MICROSYSTEMS INC	PR	3	0	244
JBL	466313103	JABIL CIRCUIT INC	E	5	250,000	245
JCI	478366107	JOHNSON CONTROLS INC	E	4	500,000	246
JCP	708160106	J.C. PENNEY CO INC	E	4	500,000	247
JDSU	46612J507	JDS UNIPHASE CORP	PR	5	0	248
JEC	469814107	JACOBS ENGINEERING GROUP INC	E	6	100,000	249
JNJ	478160104	JOHNSON & JOHNSON	E	3	1,000,000	250
JNPR	48203R104	JUNIPER NETWORKS INC	E	3	1,000,000	251
JNS	47102X105	JANUS CAPITAL GROUP INC	E	5	250,000	252
JPM	46625H100	JPMORGAN CHASE & CO	P	2	0	253
JWN	655664100	NORDSTROM INC	E	5	250,000	254
K	487836108	KELLOGG CO	E	5	250,000	255
KBH	48666K109	KB HOME	E	5	250,000	256
KEY	493267108	KEYCORP	PR	3	0	257
KFT	50075N104	KRAFT FOODS INC-CLASS A	E	3	1,000,000	258
KG	495582108	KING PHARMACEUTICALS INC	E	5	250,000	259
KIM	49446R109	KIMCO REALTY CORP	E	3	1,000,000	260
KLAC	482480100	KLA-TENCOR CORPORATION	E	4	500,000	261
KMB	494368103	KIMBERLY-CLARK CORP	E	5	250,000	262
KO	191216100	COCA-COLA CO/THE	E	3	1,000,000	263
KR	501044101	KROGER CO	E	4	500,000	264
KSS	500255104	KOHL'S CORP	E	5	250,000	265
L	540424108	LOEWS CORP	E	5	250,000	266
LEG	524660107	LEGGETT & PLATT INC	E	6	100,000	267
LEN	526057104	LENNAR CORP-CL A	E	4	500,000	268
LH	50540R409	LABORATORY CRP OF AMER HLDGS	E	6	100,000	269
LIFE	53217V109	LIFE TECHNOLOGIES CORP	E	5	250,000	270

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LLL	502424104	L-3 COMMUNICATIONS HOLDINGS	E	6	100,000	271
LLTC	535678106	LINEAR TECHNOLOGY CORP	E	4	500,000	272
LLY	532457108	ELI LILLY & CO	E	4	500,000	273
LM	524901105	LEGG MASON INC	E	5	250,000	274
LMT	539830109	LOCKHEED MARTIN CORP	E	5	250,000	275
LNC	534187109	LINCOLN NATIONAL CORP	E	4	500,000	276
LO	544147101	LORILLARD INC	E	6	100,000	277
LOW	548661107	LOWE'S COS INC	E	3	1,000,000	278
LSI	502161102	LSI CORP	PR	4	0	279
LTD	532716107	LIMITED BRANDS INC	E	4	500,000	280
LUK	527288104	LEUCADIA NATIONAL CORP	E	6	100,000	281
LUV	844741108	SOUTHWEST AIRLINES CO	PR	3	0	282
LXK	529771107	LEXMARK INTERNATIONAL INC-A	E	5	250,000	283
M	55616P104	MACY'S INC	E	3	1,000,000	284
MA	57636Q104	MASTERCARD INC-CLASS A	E	6	100,000	285
MAR	571903202	MARRIOTT INTERNATIONAL-CL A	E	4	500,000	286
MAS	574599106	MASCO CORP	E	4	500,000	287
MAT	577081102	MATTEL INC	E	5	250,000	288
MBI	55262C100	MBIA INC	PR	5	0	289
MCD	580135101	MCDONALD'S CORP	E	3	1,000,000	290
MCHP	595017104	MICROCHIP TECHNOLOGY INC	E	5	250,000	291
MCK	58155Q103	MCKESSON CORP	E	5	250,000	292
MCO	615369105	MOODY'S CORP	E	5	250,000	293
MDP	589433101	MEREDITH CORP	E	7	50,000	294
MDT	585055106	MEDTRONIC INC	E	4	500,000	295
MEE	576206106	MASSEY ENERGY CO	E	5	250,000	296
MET	59156R108	METLIFE INC	E	4	500,000	297
MFE	579064106	MCAFEE INC	E	6	100,000	298
MHP	580645109	MCGRAW-HILL COMPANIES INC	E	5	250,000	299
MHS	58405U102	MEDCO HEALTH SOLUTIONS INC	E	5	250,000	300
MI	571837103	MARSHALL & ILSLEY CORP	PR	4	0	301
MIL	601073109	MILLIPORE CORP	E	7	50,000	302
MKC	579780206	MCCORMICK & CO-NON VTG SHRS	E	7	50,000	303
MMC	571748102	MARSH & MCLENNAN COS	E	4	500,000	304
MMM	88579Y101	3M CO	E	4	500,000	305
MO	02209S103	ALTRIA GROUP INC	E	3	1,000,000	306
MOLX	608554101	MOLEX INC	E	6	100,000	307
MON	61166W101	MONSANTO CO	E	4	500,000	308
MOT	620076109	MOTOROLA INC	PR	3	0	309
MRK	589331107	MERCK & CO. INC.	E	3	1,000,000	310
MRO	565849106	MARATHON OIL CORP	E	4	500,000	311
MS	617446448	MORGAN STANLEY	P	3	0	312
MSFT	594918104	MICROSOFT CORP	E	1	5,000,000	313
MTB	55261F104	M & T BANK CORP	E	6	100,000	314
MU	595112103	MICRON TECHNOLOGY INC	PR	3	0	315

The Chicago Mercantile Exchange

Official Stock Pledge Table

Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

<i>Ticker</i>	<i>Cusip</i>	<i>Company Name</i>	<i>Eligibility</i>	<i>V Rating</i>	<i>Maximum Shares</i>	
MUR	626717102	MURPHY OIL CORP	E	6	100,000	316
MWV	583334107	MEADWESTVACO CORP	E	5	250,000	317
MWW	611742107	MONSTER WORLDWIDE INC	E	5	250,000	318
MYL	628530107	MYLAN INC	E	4	500,000	319
NBL	655044105	NOBLE ENERGY INC	E	6	100,000	320
NBR	G6359F103	NABORS INDUSTRIES LTD	E	4	500,000	321
NDAQ	631103108	NASDAQ OMX GROUP/THE	E	5	250,000	322
NEM	651639106	NEWMONT MINING CORP	E	4	500,000	323
NI	65473P105	NISOURCE INC	E	5	250,000	324
NKE	654106103	NIKE INC -CL B	E	5	250,000	325
NOC	666807102	NORTHROP GRUMMAN CORP	E	5	250,000	326
NOV	637071101	NATIONAL OILWELL VARCO INC	E	4	500,000	327
NOVL	670006105	NOVELL INC	PR	5	0	328
NSC	655844108	NORFOLK SOUTHERN CORP	E	5	250,000	329
NSM	637640103	NATIONAL SEMICONDUCTOR CORP	E	4	500,000	330
NTAP	64110D104	NETAPP INC	E	4	500,000	331
NTRS	665859104	NORTHERN TRUST CORP	E	5	250,000	332
NU	664397106	NORTHEAST UTILITIES	E	6	100,000	333
NUE	670346105	NUCOR CORP	E	4	500,000	334
NVDA	67066G104	NVIDIA CORP	E	3	1,000,000	335
NVLS	670008101	NOVELLUS SYSTEMS INC	E	4	500,000	336
NWL	651229106	NEWELL RUBBERMAID INC	E	4	500,000	337
NWSA	65248E104	NEWS CORP-CL A	E	3	1,000,000	338
NYT	650111107	NEW YORK TIMES CO -CL A	PR	6	0	339
NYX	629491101	NYSE EURONEXT	E	5	250,000	340
ODP	676220106	OFFICE DEPOT INC	PR	4	0	341
OI	690768403	OWENS-ILLINOIS INC	E	5	250,000	342
OMC	681919106	OMNICOM GROUP	E	5	250,000	343
ORCL	68389X105	ORACLE CORP	E	2	2,500,000	344
ORLY	686091109	O'REILLY AUTOMOTIVE INC	E	5	250,000	345
OXY	674599105	OCCIDENTAL PETROLEUM CORP	E	4	500,000	346
PAYX	704326107	PAYCHEX INC	E	4	500,000	347
PBCT	712704105	PEOPLE'S UNITED FINANCIAL	E	4	500,000	348
PBG	713409100	PEPSI BOTTLING GROUP INC	E	6	100,000	349
PBI	724479100	PITNEY BOWES INC	E	6	100,000	350
PCAR	693718108	PACCAR INC	E	4	500,000	351
PCG	69331C108	P G & E CORP	E	5	250,000	352
PCL	729251108	PLUM CREEK TIMBER CO	E	5	250,000	353
PCP	740189105	PRECISION CASTPARTS CORP	E	6	100,000	354
PCS	591708102	METROPCS COMMUNICATIONS INC	PR	4	0	355
PDCO	703395103	PATTERSON COS INC	E	6	100,000	356
PEG	744573106	PUBLIC SERVICE ENTERPRISE GP	E	5	250,000	357
PEP	713448108	PEPSICO INC	E	4	500,000	358
PFE	717081103	PFIZER INC	E	2	2,500,000	359
PFG	74251V102	PRINCIPAL FINANCIAL GROUP	E	5	250,000	360

The Chicago Mercantile Exchange

Official Stock Pledge Table

Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

<i>Ticker</i>	<i>Cusip</i>	<i>Company Name</i>	<i>Eligibility</i>	<i>V Rating</i>	<i>Maximum Shares</i>	
PG	742718109	PROCTER & GAMBLE CO	E	3	1,000,000	361
PGN	743263105	PROGRESS ENERGY INC	E	6	100,000	362
PGR	743315103	PROGRESSIVE CORP	E	4	500,000	363
PH	701094104	PARKER HANNIFIN CORP	E	6	100,000	364
PHM	745867101	PULTE HOMES INC	E	4	500,000	365
PKI	714046109	PERKINELMER INC	E	6	100,000	366
PLD	743410102	PROLOGIS	E	3	1,000,000	367
PLL	696429307	PALL CORP	E	6	100,000	368
PM	718172109	PHILIP MORRIS INTERNATIONAL	E	3	1,000,000	369
PNC	693475105	PNC FINANCIAL SERVICES GROUP	E	4	500,000	370
PNW	723484101	PINNACLE WEST CAPITAL	E	7	50,000	371
POM	713291102	PEPCO HOLDINGS INC	E	5	250,000	372
PPG	693506107	PPG INDUSTRIES INC	E	6	100,000	373
PPL	69351T106	PPL CORPORATION	E	6	100,000	374
PRU	744320102	PRUDENTIAL FINANCIAL INC	P	4	0	375
PSA	74460D109	PUBLIC STORAGE	E	5	250,000	376
PTV	695257105	PACTIV CORPORATION	E	6	100,000	377
PWR	74762E102	QUANTA SERVICES INC	E	5	250,000	378
PX	74005P104	PRAXAIR INC	E	5	250,000	379
PXD	723787107	PIONEER NATURAL RESOURCES CO	E	6	100,000	380
Q	749121109	QWEST COMMUNICATIONS INTL	PR	3	0	381
QCOM	747525103	QUALCOMM INC	E	2	2,500,000	382
QLGC	747277101	QLOGIC CORP	E	5	250,000	383
QQQQ	73935A104	POWERSHARES QQQ	E	1	5,000,000	384
R	783549108	RYDER SYSTEM INC	E	7	50,000	385
RAI	761713106	REYNOLDS AMERICAN INC	E	6	100,000	386
RDC	779382100	ROWAN COMPANIES INC	E	5	250,000	387
RF	7591EP100	REGIONS FINANCIAL CORP	PR	2	0	388
RHI	770323103	ROBERT HALF INTL INC	E	6	100,000	389
RHT	756577102	RED HAT INC	E	5	250,000	390
RL	731572103	POLO RALPH LAUREN CORP	E	6	100,000	391
ROK	773903109	ROCKWELL AUTOMATION INC	E	6	100,000	392
RRC	75281A109	RANGE RESOURCES CORP	E	5	250,000	393
RRD	257867101	RR DONNELLEY & SONS CO	E	5	250,000	394
RSG	760759100	REPUBLIC SERVICES INC	E	5	250,000	395
RSH	750438103	RADIOSHACK CORP	E	5	250,000	396
RTN	755111507	RAYTHEON COMPANY	E	5	250,000	397
RX	449934108	IMS HEALTH INC	E	5	250,000	398
S	852061100	SPRINT NEXTEL CORP	PR	2	0	399
SBUX	855244109	STARBUCKS CORP	E	3	1,000,000	400
SCG	80589M102	SCANA CORP	E	6	100,000	401
SCHW	808513105	SCHWAB (CHARLES) CORP	E	3	1,000,000	402
SE	847560109	SPECTRA ENERGY CORP	E	5	250,000	403
SEE	81211K100	SEALED AIR CORP	E	6	100,000	404
SGP	806605101	SCHERING-PLOUGH CORP	E	3	1,000,000	405

The Chicago Mercantile Exchange

Official Stock Pledge Table

Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

<i>Ticker</i>	<i>Cusip</i>	<i>Company Name</i>	<i>Eligibility</i>	<i>V Rating</i>	<i>Maximum Shares</i>	
SHLD	812350106	SEARS HOLDINGS CORP	E	6	100,000	406
SHW	824348106	SHERWIN-WILLIAMS CO/THE	E	6	100,000	407
SIAL	826552101	SIGMA-ALDRICH	E	6	100,000	408
SII	832110100	SMITH INTERNATIONAL INC	E	5	250,000	409
SJM	832696405	JM SMUCKER CO/THE	E	6	100,000	410
SLB	806857108	SCHLUMBERGER LTD	E	3	1,000,000	411
SLE	803111103	SARA LEE CORP	E	4	500,000	412
SLM	78442P106	SLM CORP	PR	4	0	413
SNA	833034101	SNAP-ON INC	E	7	50,000	414
SNDK	80004C101	SANDISK CORP	E	4	500,000	415
SNI	811065101	SCRIPPS NETWORKS INTER-CL A	E	7	50,000	416
SO	842587107	SOUTHERN CO	E	4	500,000	417
SPG	828806109	SIMON PROPERTY GROUP INC	E	4	500,000	418
SPLS	855030102	STAPLES INC	E	3	1,000,000	419
SPY	78462F103	SPDR TRUST SERIES 1	E	1	5,000,000	420
SRCL	858912108	STERICYCLE INC	E	6	100,000	421
SRE	816851109	SEMPRA ENERGY	E	6	100,000	422
STI	867914103	SUNTRUST BANKS INC	E	3	1,000,000	423
STJ	790849103	ST JUDE MEDICAL INC	E	5	250,000	424
STR	748356102	QUESTAR CORP	E	6	100,000	425
STT	857477103	STATE STREET CORP	E	4	500,000	426
STZ	21036P108	CONSTELLATION BRANDS INC-A	E	5	250,000	427
SUN	86764P109	SUNOCO INC	E	5	250,000	428
SVU	868536103	SUPERVALU INC	E	5	250,000	429
SWK	854616109	STANLEY WORKS/THE	E	7	50,000	430
SWN	845467109	SOUTHWESTERN ENERGY CO	E	4	500,000	431
SWY	786514208	SAFEWAY INC	E	4	500,000	432
SYK	863667101	STRYKER CORP	E	5	250,000	433
SYMC	871503108	SYMANTEC CORP	E	3	1,000,000	434
SYZ	871829107	SYSCO CORP	E	4	500,000	435
T	00206R102	AT&T INC	E	2	2,500,000	436
TAP	60871R209	MOLSON COORS BREWING CO -B	E	6	100,000	437
TDC	88076W103	TERADATA CORP	E	6	100,000	438
TE	872375100	TECO ENERGY INC	E	6	100,000	439
TEG	45822P105	INTEGRYS ENERGY GROUP INC	E	7	50,000	440
TER	880770102	TERADYNE INC	PR	5	0	441
TGT	87612E106	TARGET CORP	E	4	500,000	442
THC	88033G100	TENET HEALTHCARE CORP	PR	4	0	443
TIE	888339207	TITANIUM METALS CORP	PR	5	0	444
TIF	886547108	TIFFANY & CO	E	5	250,000	445
TJX	872540109	TJX COMPANIES INC	E	4	500,000	446
TLAB	879664100	TELLABS INC	PR	4	0	447
TMK	891027104	TORCHMARK CORP	E	6	100,000	448
TMO	883556102	THERMO FISHER SCIENTIFIC INC	E	5	250,000	449
TROW	74144T108	T ROWE PRICE GROUP INC	E	5	250,000	450

The Chicago Mercantile Exchange

Official Stock Pledge Table

Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

<i>Ticker</i>	<i>Cusip</i>	<i>Company Name</i>	<i>Eligibility</i>	<i>V Rating</i>	<i>Maximum Shares</i>	
TRV	89417E109	TRAVELERS COS INC/THE	E	4	500,000	451
TSN	902494103	TYSON FOODS INC-CL A	E	4	500,000	452
TSO	881609101	TESORO CORP	E	4	500,000	453
TSS	891906109	TOTAL SYSTEM SERVICES INC	E	6	100,000	454
TWC	88732J207	TIME WARNER CABLE	E	5	250,000	455
TWX	887317105	TIME WARNER INC	E	3	1,000,000	456
TXN	882508104	TEXAS INSTRUMENTS INC	E	3	1,000,000	457
TXT	883203101	TEXTRON INC	E	4	500,000	458
UNH	91324P102	UNITEDHEALTH GROUP INC	E	3	1,000,000	459
UNM	91529Y106	UNUM GROUP	E	5	250,000	460
UNP	907818108	UNION PACIFIC CORP	E	5	250,000	461
UPS	911312106	UNITED PARCEL SERVICE-CL B	E	4	500,000	462
USB	902973304	US BANCORP	E	3	1,000,000	463
UTX	913017109	UNITED TECHNOLOGIES CORP	E	4	500,000	464
VAR	92220P105	VARIAN MEDICAL SYSTEMS INC	E	6	100,000	465
VFC	918204108	VF CORP	E	6	100,000	466
VIA/B	92553P201	VIACOM INC-CLASS B	E	4	500,000	467
VLO	91913Y100	VALERO ENERGY CORP	E	3	1,000,000	468
VMC	929160109	VULCAN MATERIALS CO	E	6	100,000	469
VNO	929042109	VORNADO REALTY TRUST	E	5	250,000	470
VRSN	92343E102	VERISIGN INC	E	4	500,000	471
VTR	92276F100	VENTAS INC	E	5	250,000	472
VZ	92343V104	VERIZON COMMUNICATIONS INC	E	3	1,000,000	473
WAG	931422109	WALGREEN CO	E	4	500,000	474
WAT	941848103	WATERS CORP	E	6	100,000	475
WDC	958102105	WESTERN DIGITAL CORP	E	5	250,000	476
WEC	976657106	WISCONSIN ENERGY CORP	E	7	50,000	477
WFC	949746101	WELLS FARGO & COMPANY	E	2	2,500,000	478
WFMI	966837106	WHOLE FOODS MARKET INC	E	5	250,000	479
WFR	552715104	MEMC ELECTRONIC MATERIALS	E	4	500,000	480
WHR	963320106	WHIRLPOOL CORP	E	6	100,000	481
WIN	97381W104	WINDSTREAM CORP	PR	4	0	482
WLP	94973V107	WELLPOINT INC	E	4	500,000	483
WM	94106L109	WASTE MANAGEMENT INC	E	5	250,000	484
WMB	969457100	WILLIAMS COS INC	E	4	500,000	485
WMT	931142103	WAL-MART STORES INC	E	3	1,000,000	486
WPI	942683103	WATSON PHARMACEUTICALS INC	E	6	100,000	487
WPO	939640108	WASHINGTON POST -CL B	E	8	0	488
WU	959802109	WESTERN UNION CO	E	4	500,000	489
WY	962166104	WEYERHAEUSER CO	E	5	250,000	490
WYE	983024100	WYETH	E	4	500,000	491
WYN	98310W108	WYNDHAM WORLDWIDE CORP	E	5	250,000	492
WYNN	983134107	WYNN RESORTS LTD	E	4	500,000	493
X	912909108	UNITED STATES STEEL CORP	E	4	500,000	494
XEL	98389B100	XCEL ENERGY INC	E	5	250,000	495

The Chicago Mercantile Exchange

Official Stock Pledge Table

Fourth Quarter of 2009 (Data from 01-July-2009 to 30-September-2009)

<i>Ticker</i>	<i>Cusip</i>	<i>Company Name</i>	<i>Eligibility</i>	<i>V Rating</i>	<i>Maximum Shares</i>	
XL	G98255105	XL CAPITAL LTD -CLASS A	E	4	500,000	496
XLNX	983919101	XILINX INC	E	4	500,000	497
XOM	30231G102	EXXON MOBIL CORP	E	2	2,500,000	498
XRAY	249030107	DENTSPLY INTERNATIONAL INC	E	6	100,000	499
XRX	984121103	XEROX CORP	PR	4	0	500
XTO	98385X106	XTO ENERGY INC	E	4	500,000	501
YHOO	984332106	YAHOO! INC	E	2	2,500,000	502
YUM	988498101	YUM! BRANDS INC	E	4	500,000	503
ZION	989701107	ZIONS BANCORPORATION	E	4	500,000	504
ZMH	98956P102	ZIMMER HOLDINGS INC	E	5	250,000	505