



Special Executive Report

S-5641

March 1, 2011

Futures on ETFs to be Delisted Following March 2011 Expiration

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is delisting futures on Exchange Traded Funds (ETFs), specifically the Nasdaq-100 Tracking StockSM ("QQQQ"), Standard & Poor's Depository Receipts[®] ("SPDR") and iShares Russell 2000 ("IWM") following the expiration of the March 2011 contracts on March 18, 2011.

Note that, as of Wednesday, February 23, 2011, there was a total of one (1) open interest in the March 2011 SPDR futures contract. There was a total of zero (0) open interest in the March 2011 QQQQ and IWM futures contracts.

The following Rules to the Exchange's Rulebook are amended as indicated below, with additions underscored and deletions bracketed and overstruck.

CHAPTER 710: PHYSICALLY DELIVERED SINGLE SECURITY FUTURES

71004. APPROVED SECURITIES

The following securities have been approved by the Board of Directors as the subject of Physically Delivered Single Security Futures Contracts:

Approved Security	Unit of Trading	Minimum Fluctuation	Position Limit in Expiring Contract in Last 5 Trading Days
[Nasdaq-100 Tracking Stock SM ("QQQQ")	200 shares	\$0.01 or \$2.00 per contract	11,250
Standard & Poor's Depository Receipts [®] ("SPDR")	100 shares	\$0.01 or \$1.00 per contract	22,500
iShares Russell 2000 ("IWM")	200 shares	\$0.01 or \$2.00 per contract	11,250]

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