

May 8, 2006

NOTICE

**TRADING POSITION CHANGE
US Treasury Bonds**

Effective **Wednesday, May 31, 2006** – (1)**September US Treasury Bonds** will trade in the **TOP** section of the pit and (2)**June US Treasury Bonds** will trade in the **Center** of the pit.

All other delivery months will remain in their current positions.

Craig Fujibayashi
Director
Market Report