

Dow Jones CBOT Treasury Index

STATED OBJECTIVE

Provide a transparent, accurate and investable benchmark index of default-free U.S. dollar capital market returns.

UNIQUE ASPECTS

Underlying index components are CBOT U.S. Treasury futures contracts. Pricing is continuous, transparent and in real time. High, low and closing prices are disseminated daily. Index returns are historically consistent and comparable over time. Duration weighting replicates the broad universe of available returns.

PERFORMANCE AND VOLATILITY

	1-Month	YTD	2004	1-Year	2-Year	3-Year	Since Inception*
Returns	-0.04	-1.25	-0.65	-6.15	-0.35	-0.74	3.72
Volatility	4.22	3.61	4.20	3.74	4.27	5.45	5.69

*Inception date: December 31, 1996.

SYMBOLS

Suggested Symbol	Bloomberg	Bridge	ILX	Reuters
DJCBTI	DJCBTI	US&CBTI	.DICBT	.DJCBTI

QUICK FACTS

Weighting	By modified duration
Reweighting Frequency	Quarterly, by formula
Components	Three
Base Date	November 30, 1999
History	Daily high, low and close from November 30, 1999
Date Introduced	April 2004

COMPONENTS

	Face Value	Average Daily Trading Volume*
CBOT 5-Year Futures	\$100,000	476,561
CBOT 10-Year Futures	\$100,000	1,006,812
CBOT Bond Futures	\$100,000	393,765

* March 31, 2006 through June 30, 2006

For more information on the Dow Jones CBOT Treasury Index, please visit the Dow Jones Indexes Web site at www.djindexes.com.

All data as of June 30, 2006.

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