



**FOR IMMEDIATE RELEASE**

**REUTERS/JEFFERIES CRB INDEX ANNOUNCES COMPOSITION ADJUSTMENT**

NEW YORK, June 29, 2006 - The Oversight Committee of the Reuters/Jefferies CRB Index ("RJ/CRB Index") today announced an upcoming change to the designated contract for unleaded gas for purposes of calculating the RJ/CRB Index. The new designated contract will be the Reformulated Gasoline Blendstock for Oxygen Blending ("RB") futures contract traded on the New York Mercantile Exchange ("NYMEX"). The RB futures contract replaces the previously designated New York Harbor Unleaded Gasoline ("HU") futures contract, also traded on the NYMEX.

The decision by the Oversight Committee comes in response to announced plans by the NYMEX to discontinue listing its HU futures contract beyond January 2007. The transition between unleaded gas contracts will occur as part of the regularly scheduled roll of futures contracts, described in the RJ/CRB Calculation Supplement, during the first four business days in September 2006.

"This amendment will allow the Index to continue to serve as a key indicator for commodity markets, just as it has done for nearly half a century," said Tom Gros, EVP and Global Head of New Markets, Commodities & Energy at Reuters.

For the purposes of calculating RJ/CRB Index values, the RB contract will be treated as a continuation of the HU futures series, which has been used in calculating the RJ/CRB Index. November 2006 will be the first RB future contract month included in the calculation of the RJ/CRB Index and October 2006 will be the last HU future contract month included in the calculation of the RJ/CRB Index.

Additional information about the RJ/CRB Index, including the RJ/CRB Calculation Supplement, is available at [www.Jefferies.com/RJCRB](http://www.Jefferies.com/RJCRB).

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## About the Reuters/Jefferies CRB Index

For nearly 50 years, the Reuters/Jefferies CRB Index (“RJ/CRB Index”) has served as a widely recognized measure of global commodities markets. The Reuters/Jefferies CRB Index is used by members of the academic and investment communities along with central banks, government agencies and prominent non-governmental organizations as the benchmark for price levels and movements within the commodities markets. As a benchmark, the RJ/CRB Index is designed to provide timely and accurate representation of a long-only, broadly-diversified investment in commodities through a transparent and disciplined calculation methodology. The RJ/CRB Index is widely quoted in leading broadcast and print media sources and incorporated as a key component in financial research and pricing. Additionally, price levels for the Index are available live via numerous market data providers and websites.

## About Reuters

Reuters ([www.reuters.com](http://www.reuters.com)), the global information company, provides indispensable information tailored for professionals in the financial services, media and corporate markets. Its trusted information drives decision making across the globe based on a reputation for speed, accuracy and independence. At the end of 2005, Reuters had 15,300 staff in 89 countries. This includes 2,300 editorial staff in 189 bureaux serving 128 countries, making Reuters the world's largest international multimedia news agency. In 2005, Reuters revenues were £2.4 billion.

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## About Jefferies

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Jefferies, a global investment bank and institutional securities firm, has served growing and mid-sized companies and their investors for over 40 years. Headquartered in New York, with more than 25 offices around the world, Jefferies provides clients with capital markets and financial advisory services, institutional brokerage, securities research and asset management. The firm is a leading provider of trade execution in equity, high yield, convertible and international securities for institutional investors and high net worth individuals. Jefferies & Company, Inc. is the principal operating subsidiary of Jefferies Group, Inc. (NYSE: JEF; [www.jefferies.com](http://www.jefferies.com)).

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