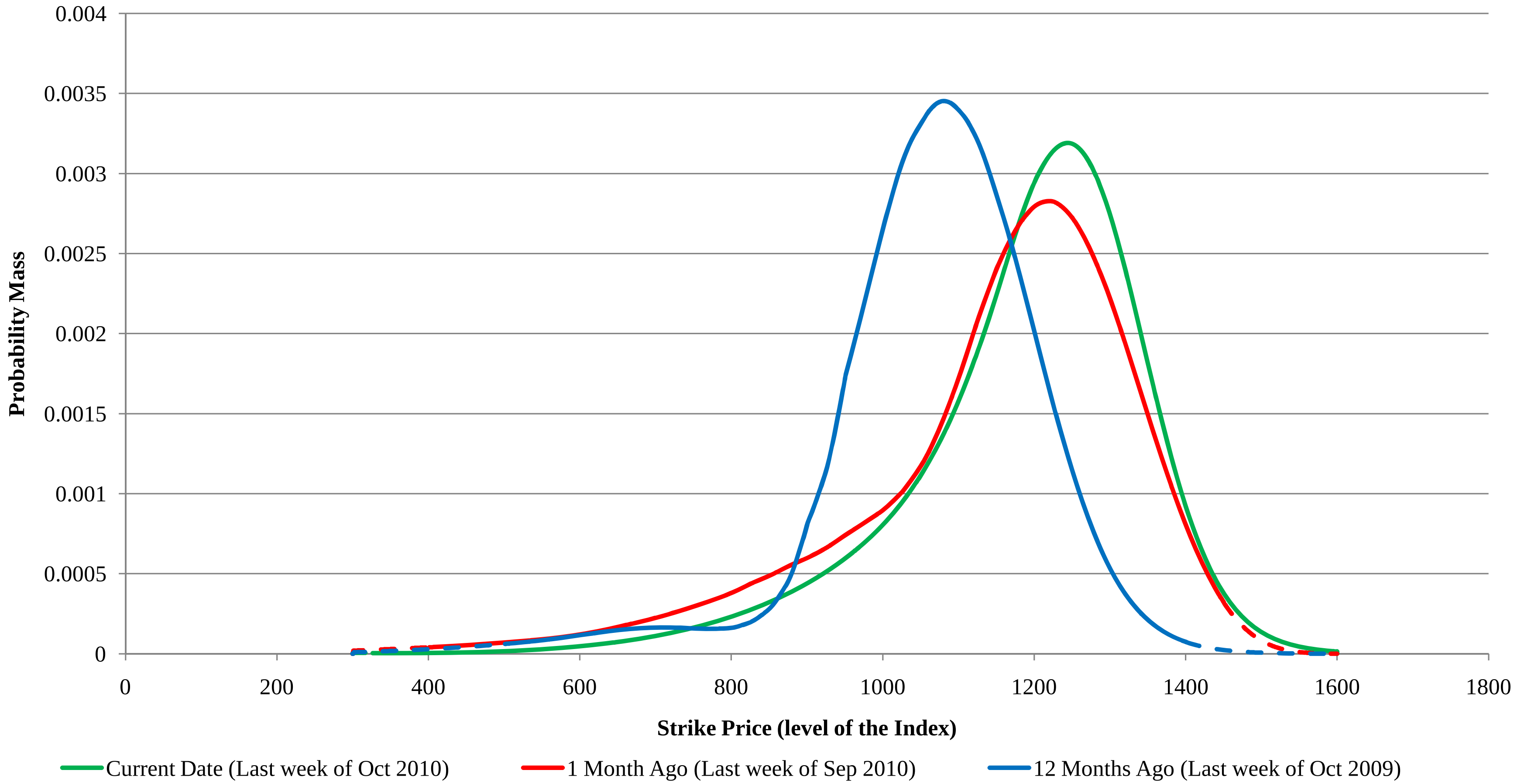
Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



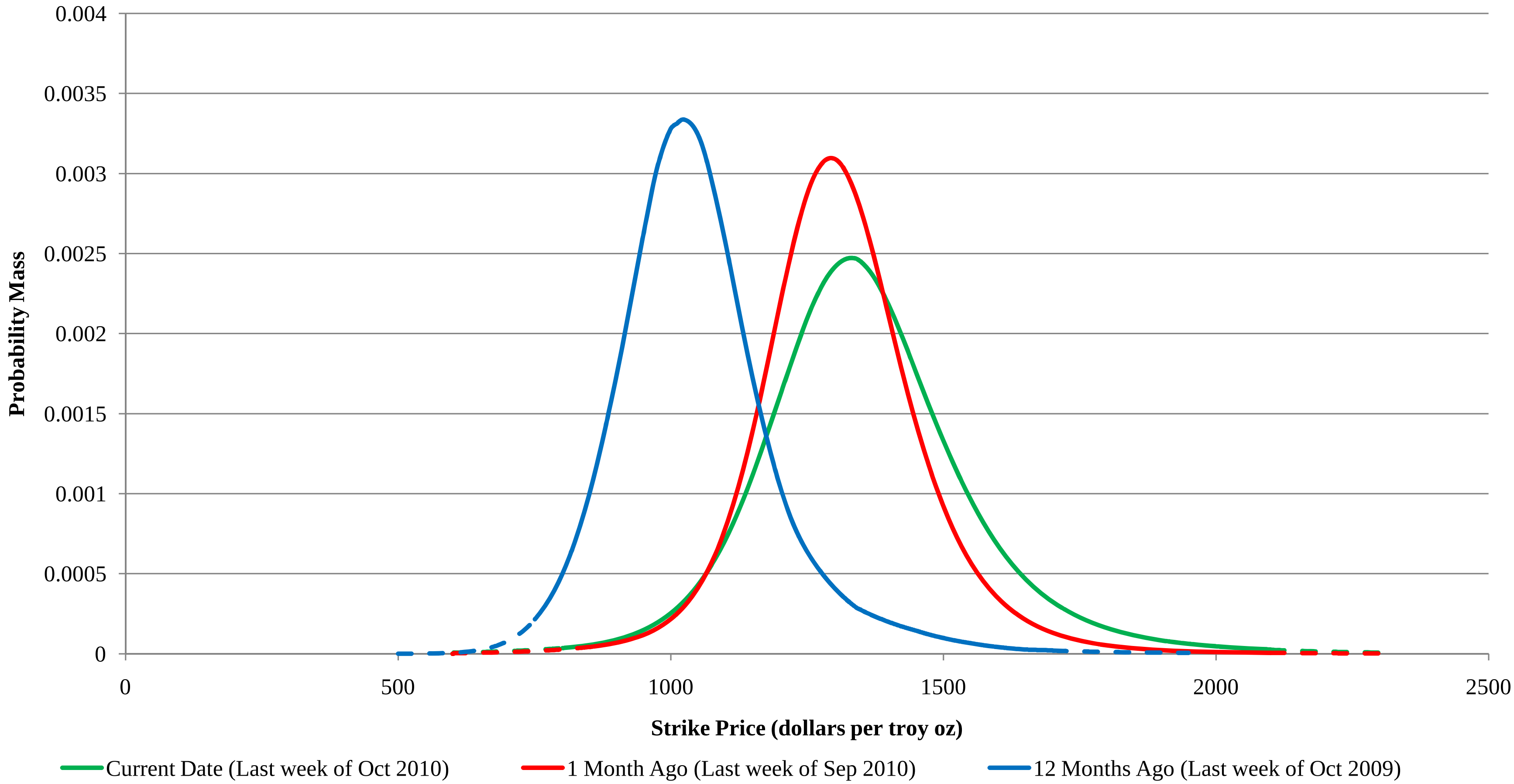
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	869	752	824
10th	968	873	920
90th	1359	1346	1225
95th	1397	1387	1267

Underlying Asset Statistics (trailing year)

Average	1119
Minimum	1023
Maximum	1217

Exhibit 2: Risk-Neutral Density Function--Front Month Gold Futures Contract in '6 Months'



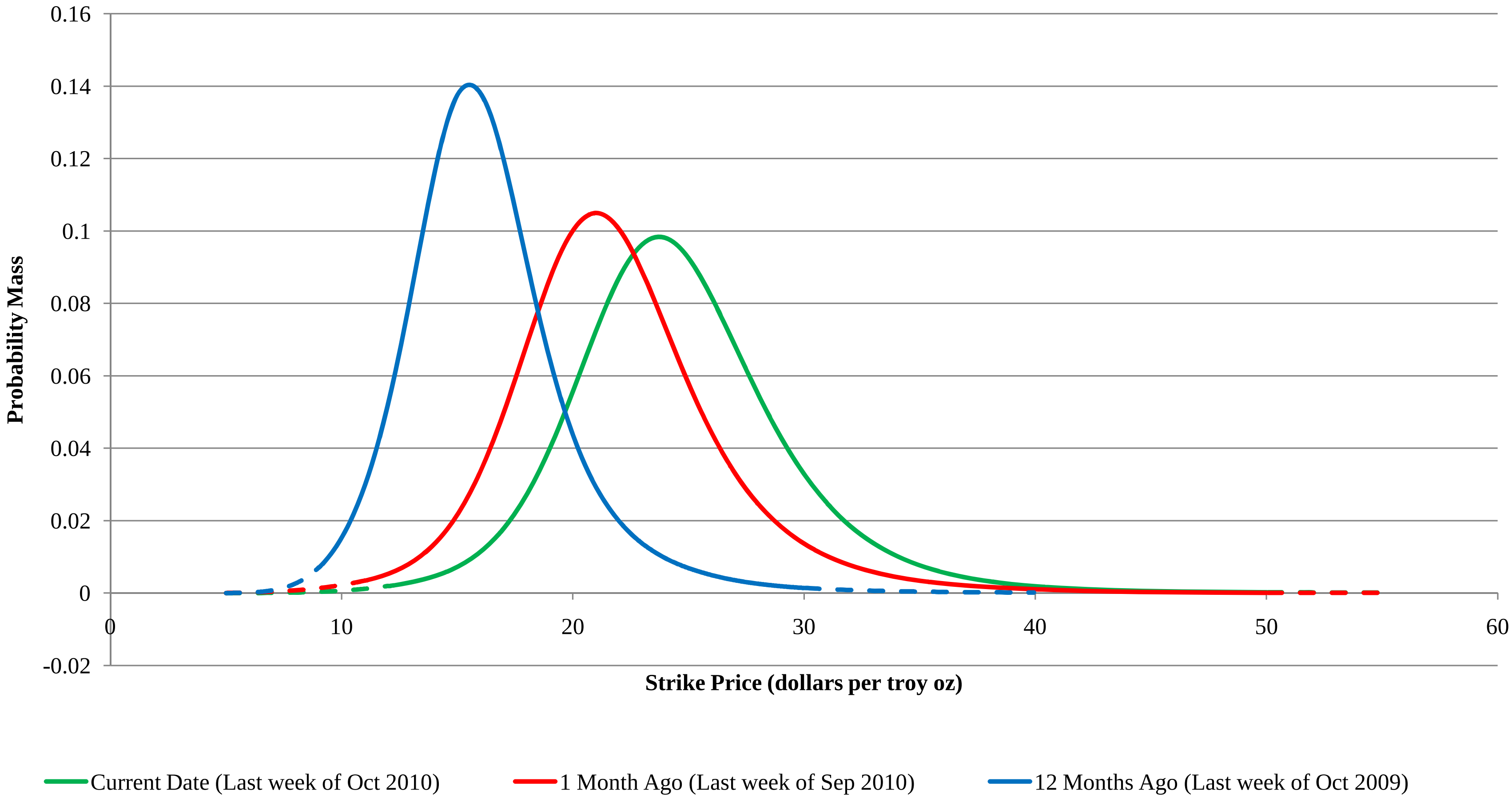
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	1065	1078	836
10th	1134	1135	881
90th	1596	1496	1224
95th	1698	1571	1316

Underlying Asset Statistics (trailing year)

Average	1192
Minimum	1054
Maximum	1381

Exhibit 3: Risk-Neutral Density Function--Front Month Silver Futures Contract in '6 Months'



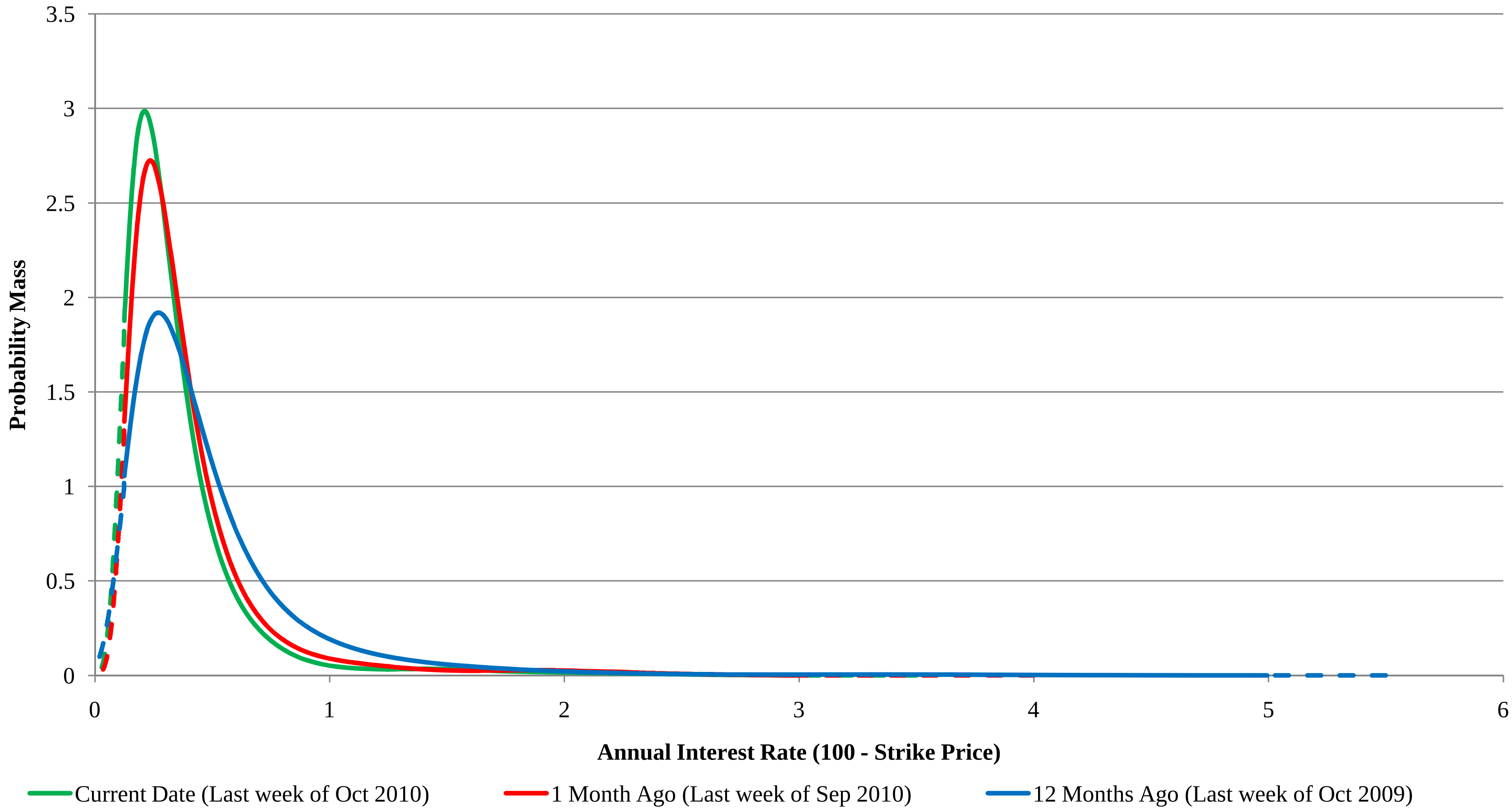
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	**1 Month Ago (Last week of Sep 2010)**	**12 Months Ago (Last week of Oct 2009)**
5th	18	15	11
10th	19	17	12
90th	31	27	20
95th	33	30	23

Underlying Asset Statistics (trailing year)

Average	19
Minimum	15
Maximum	25

Exhibit 4: Risk-Neutral Density Function--90-Day Eurodollar Futures Contract in '6 Months'



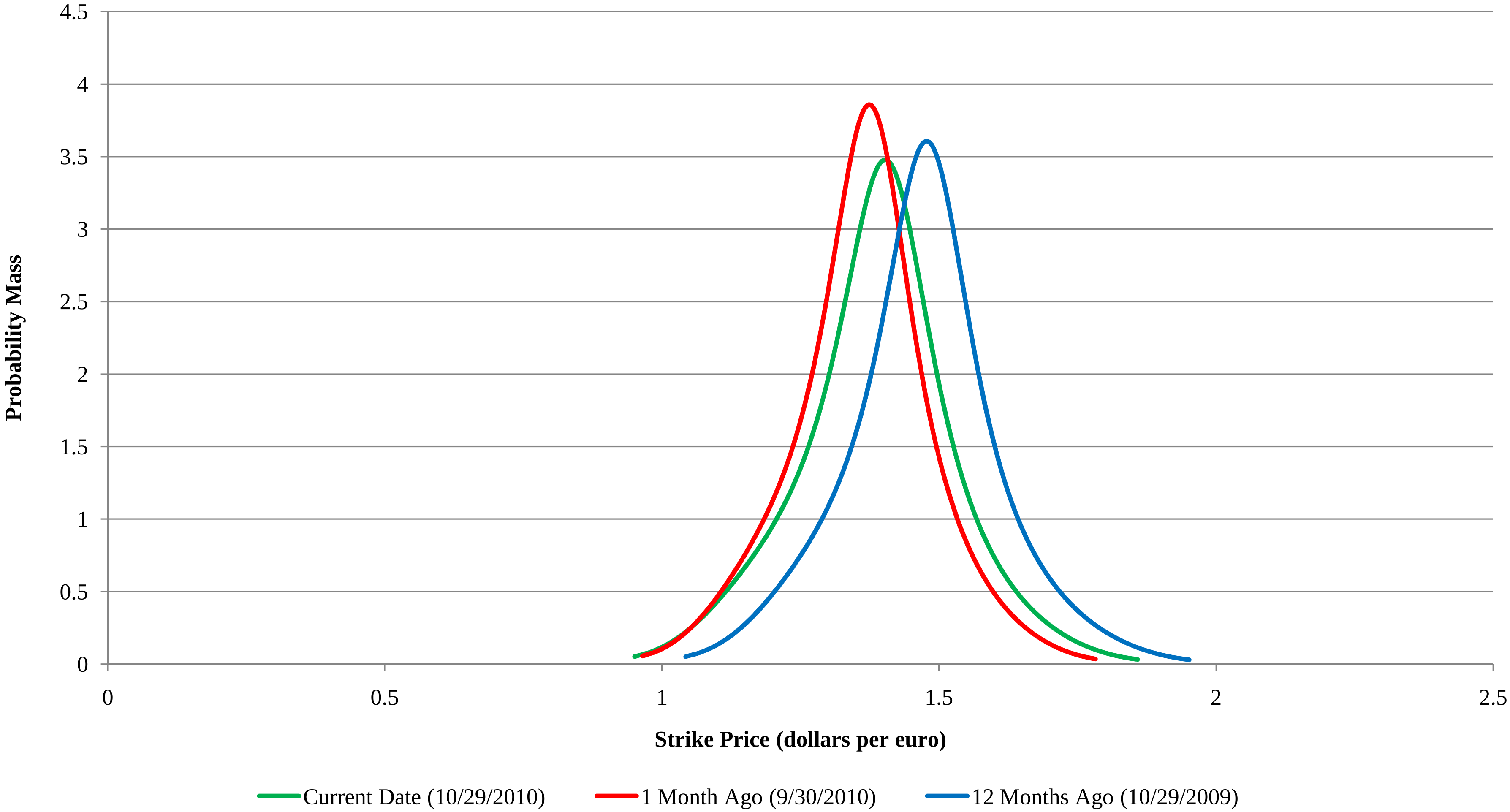
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	0.83	1.00	1.27
10th	0.61	0.70	0.94
90th	0.14	0.16	0.17
95th	0.11	0.13	0.12

Underlying Asset Statistics (trailing year)

Average	1.23
Minimum	0.58
Maximum	1.77

Exhibit 5: Risk-Neutral Density Function -- Dollar-Euro Exchange Rate in '6 Months'



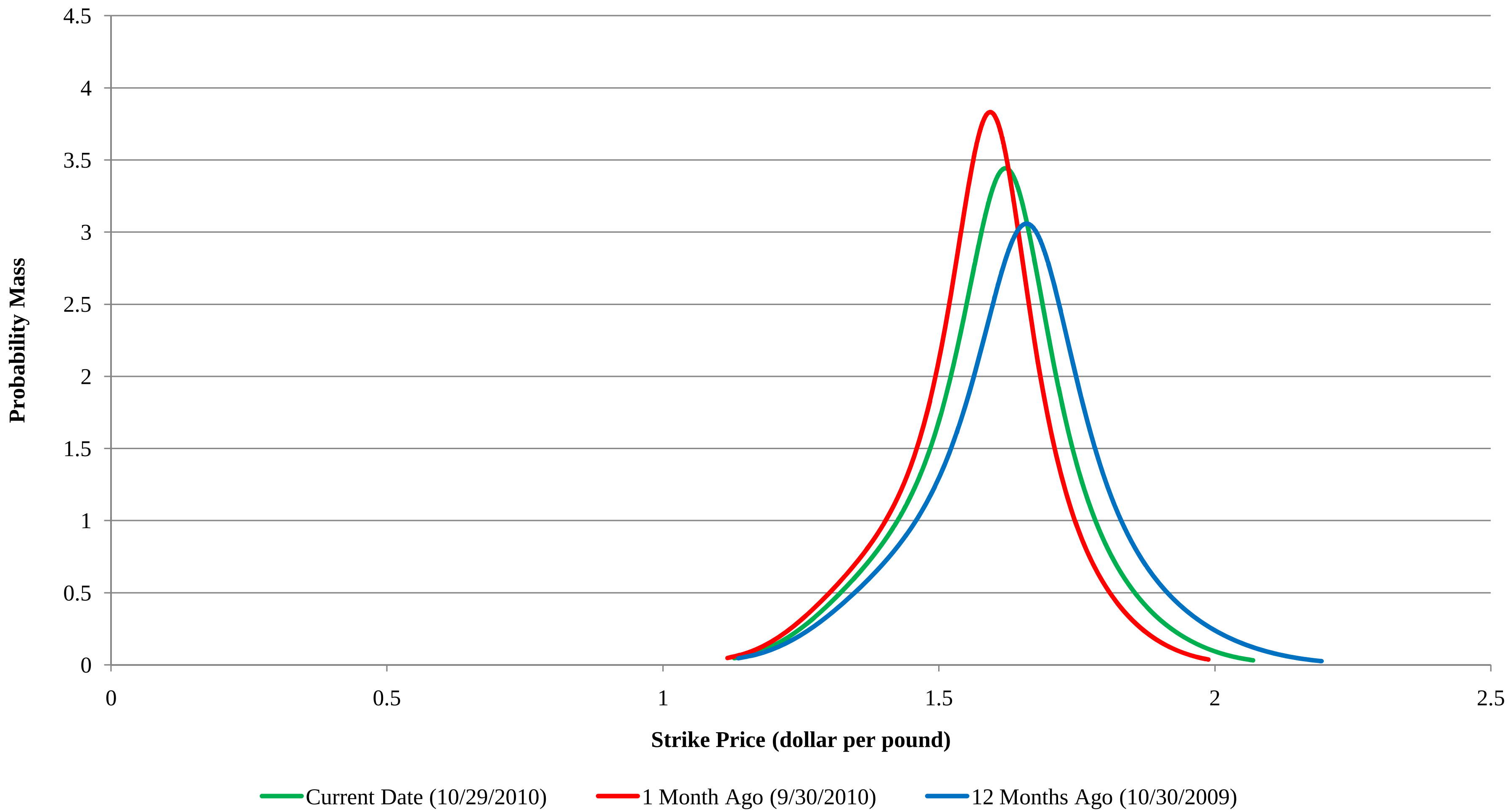
Percentiles of the Distributions

	Current Date (10/29/2010)	1 Month Ago (9/30/2010)	12 Months Ago (10/29/2009)
5th	1.133	1.133	1.224
10th	1.199	1.192	1.288
90th	1.564	1.520	1.644
95th	1.628	1.578	1.712

Underlying Asset Statistics (trailing year)

Average	1.346
Minimum	1.192
Maximum	1.513

Exhibit 6: Risk-Neutral Density Function -- Dollar-Pound Exchange Rate in '6 Months'



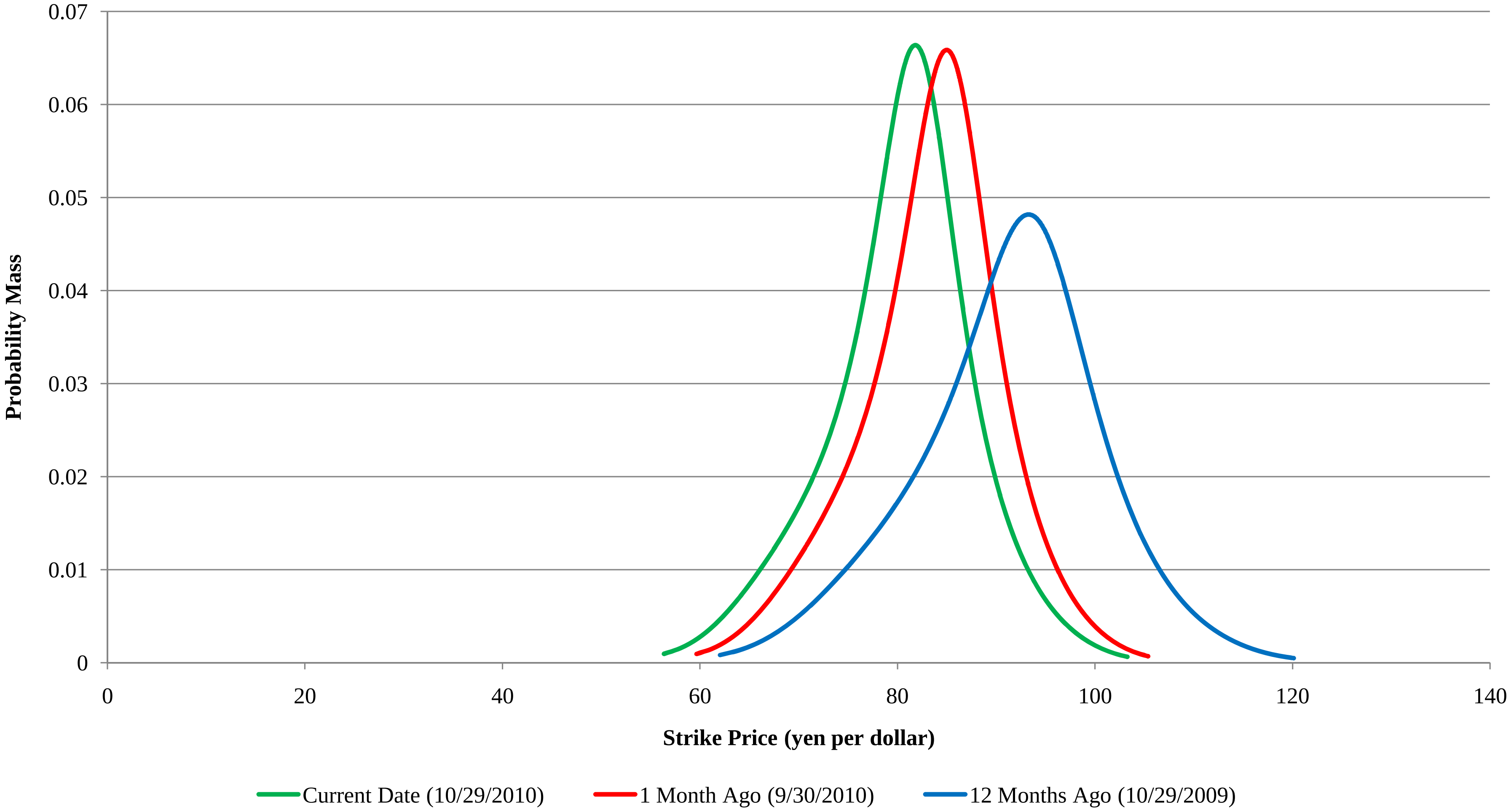
Percentiles of the Distributions

	Current Date <u>(10/29/2010)</u>	1 Month Ago <u>(9/30/2010)</u>	12 Months Ago <u>(10/30/2009)</u>
5th	1.331	1.314	1.351
10th	1.403	1.384	1.427
90th	1.779	1.732	1.845
95th	1.843	1.789	1.921

Underlying Asset Statistics (trailing year)

Average	1.554
Minimum	1.433
Maximum	1.682

Exhibit 7: Risk-Neutral Density Function -- Yen-Dollar Exchange Rate in '6 Months'



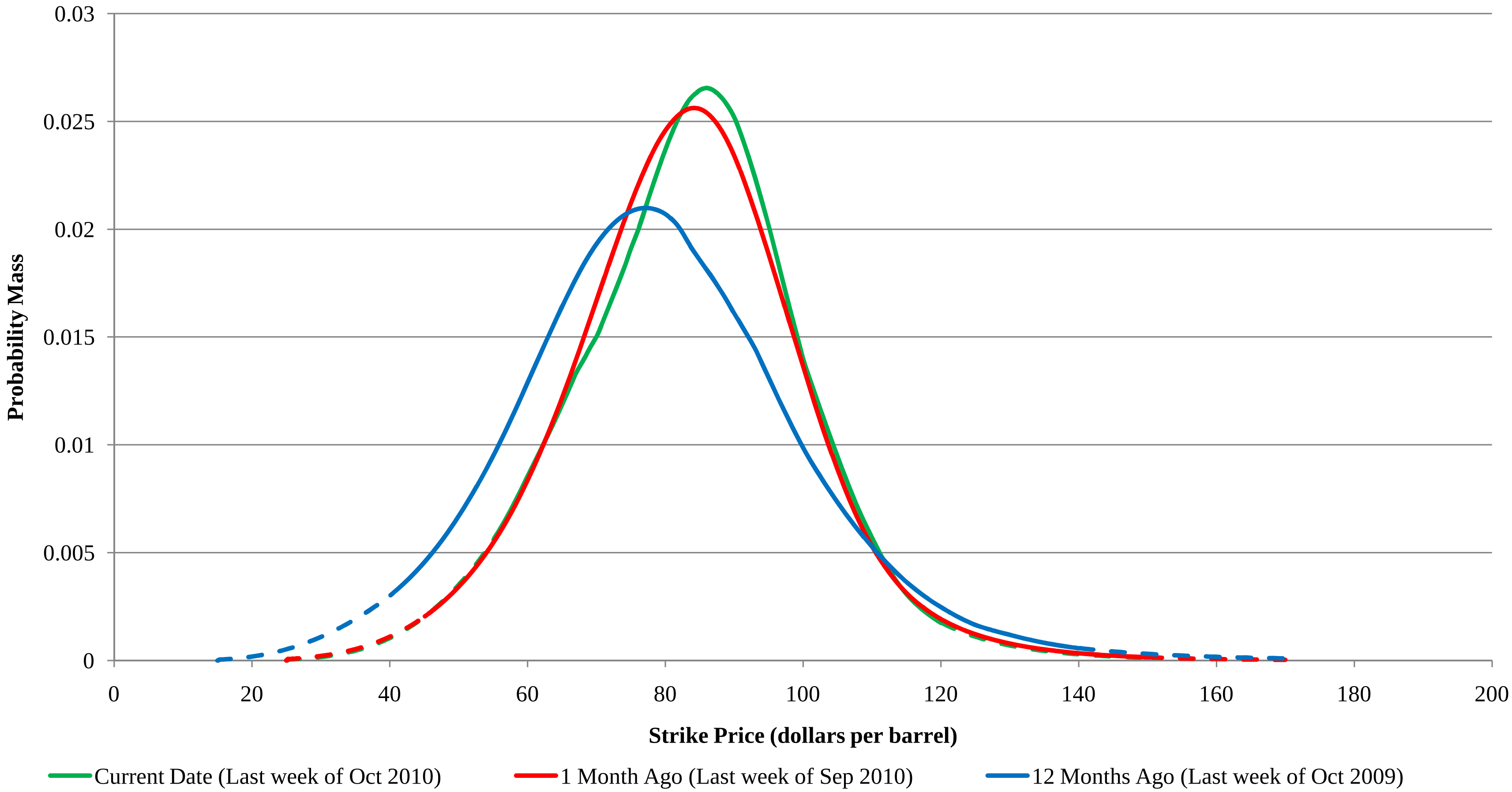
Percentiles of the Distributions

	Current Date (10/29/2010)	**1 Month Ago (9/30/2010)**	**12 Months Ago (10/29/2009)**
5th	66.7	69.9	74.1
10th	70.3	73.4	78.3
90th	89.4	92.3	103.0
95th	92.4	95.2	106.7

Underlying Asset Statistics (trailing year)

Average	89
Minimum	81
Maximum	95

Exhibit 8: Risk-Neutral Density Function--Front Month Crude Oil Futures Contract in '6 Months'



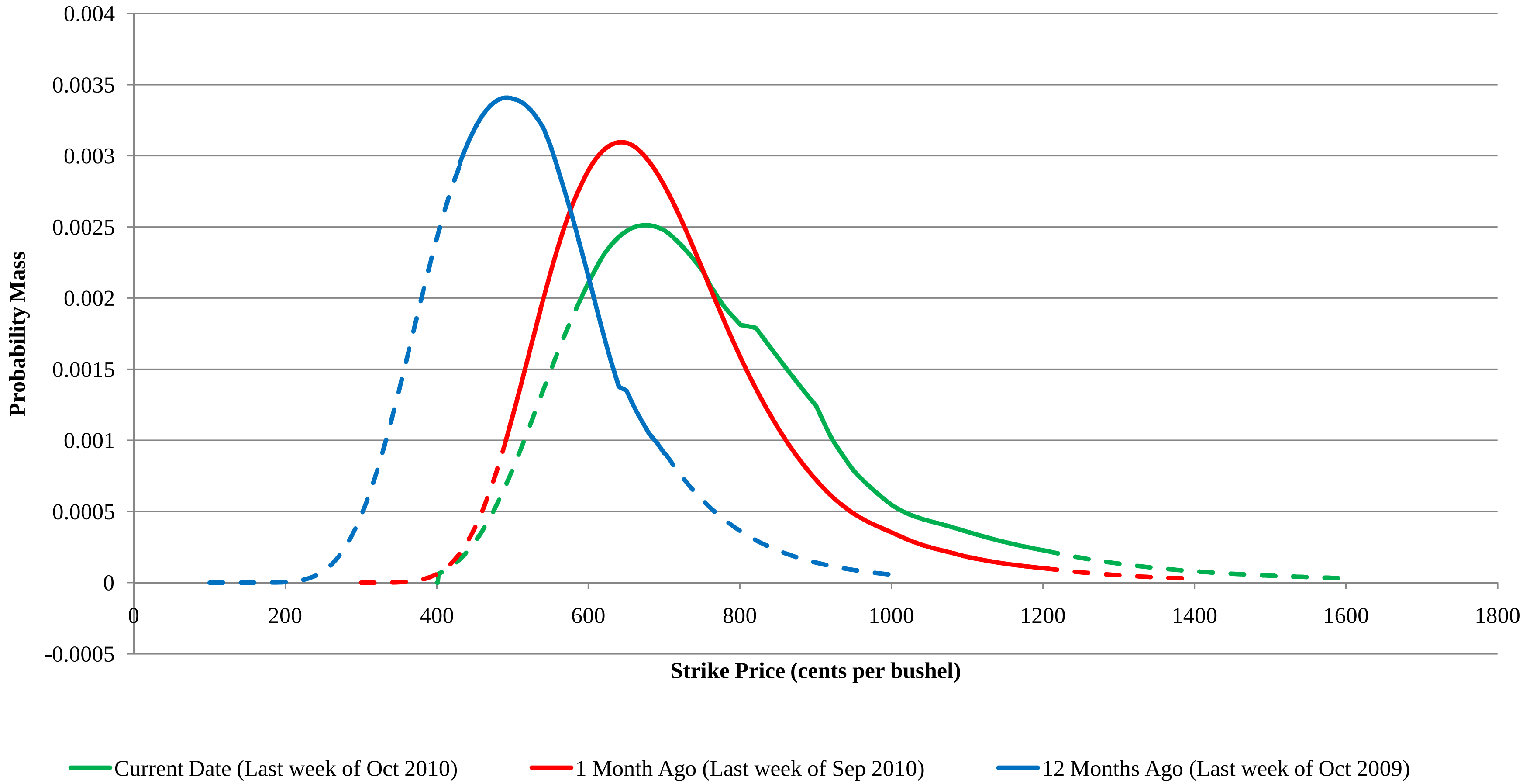
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	55	55	46
10th	62	62	54
90th	104	104	105
95th	110	111	115

Underlying Asset Statistics (trailing year)

Average	83
Minimum	75
Maximum	94

Exhibit 9: Risk-Neutral Density Function--Front Month Wheat Futures Contract in '6 Months'



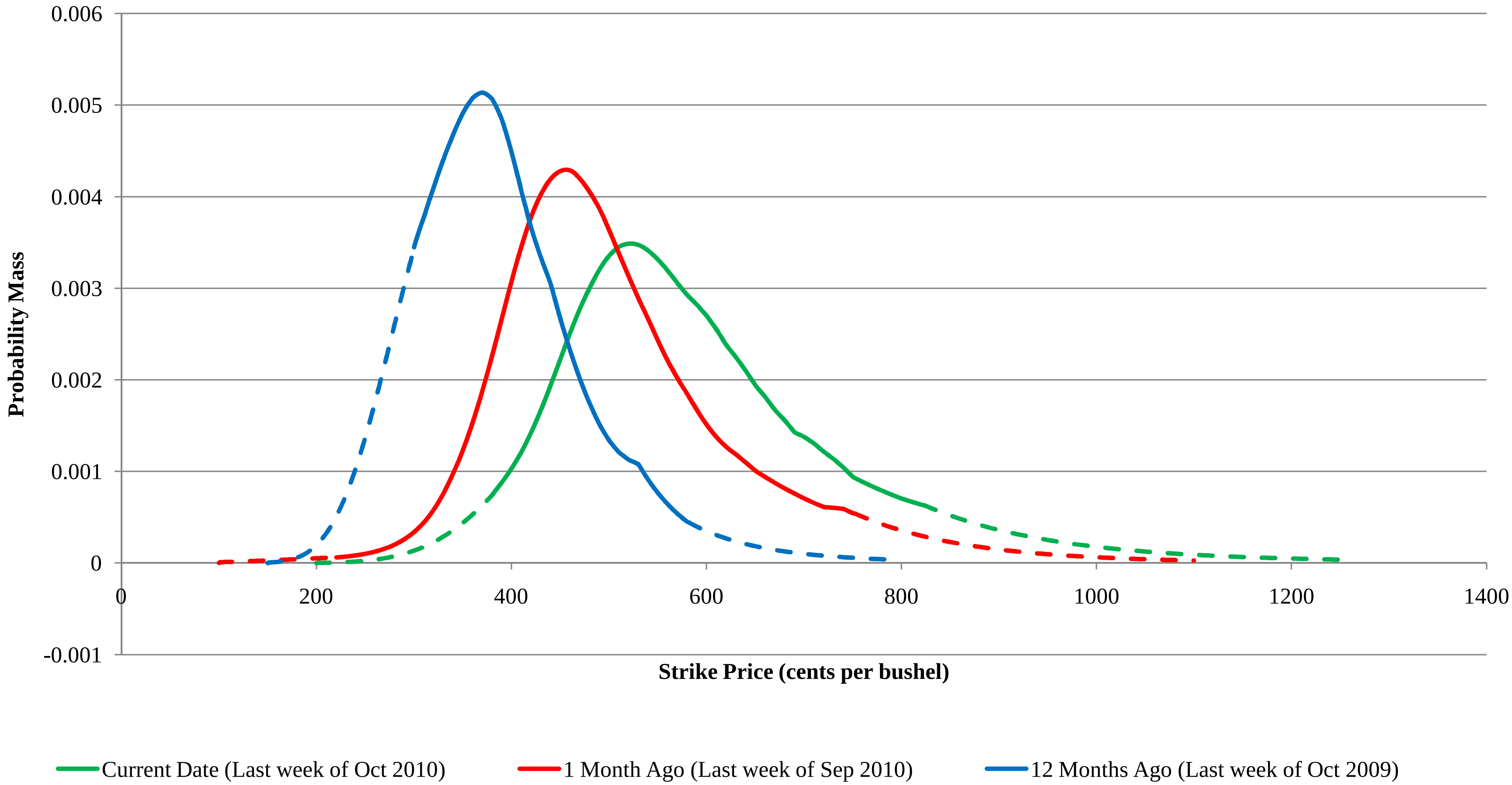
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	516	501	342
10th	555	534	375
90th	1038	909	699
95th	1185	1018	775

Underlying Asset Statistics (trailing year)

Average	633
Minimum	526
Maximum	793

Exhibit 10: Risk-Neutral Density Function--Front Month Corn Futures Contract in '6 Months'



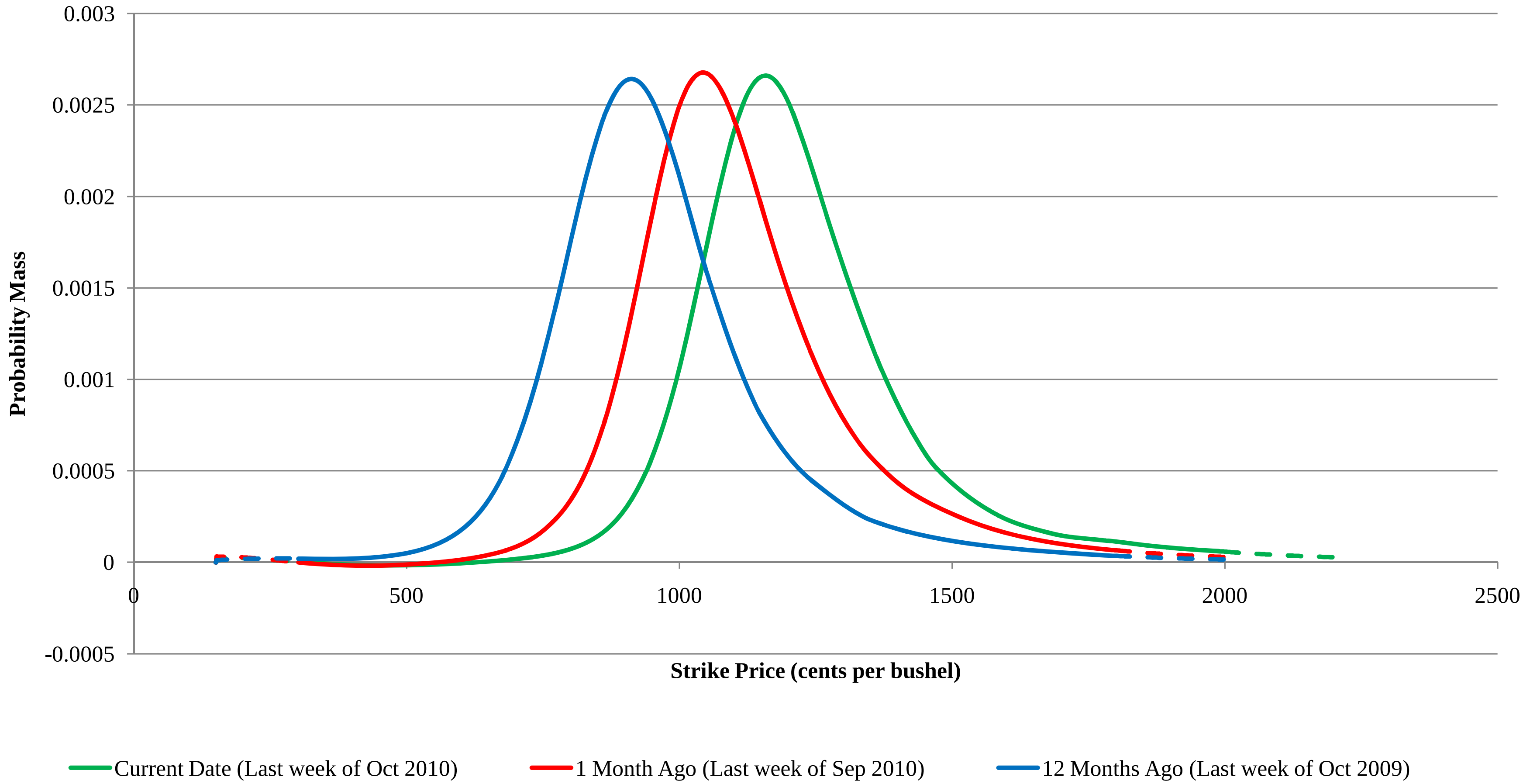
Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	397	348	258
10th	434	378	281
90th	809	693	507
95th	911	780	558

Underlying Asset Statistics (trailing year)

Average	441
Minimum	367
Maximum	601

Exhibit 11: Risk-Neutral Density Function--Front Month Soybeans Futures Contract in '6 Months'



Percentiles of the Distributions

	Current Date (Last week of Oct 2010)	1 Month Ago (Last week of Sep 2010)	12 Months Ago (Last week of Oct 2009)
5th	962	848	690
10th	1015	903	751
90th	1491	1383	1222
95th	1674	1535	1372

Underlying Asset Statistics (trailing year)

Average	1003
Minimum	915
Maximum	1242

Appendix: Table 1

Asset Class	**S&P 500 Index**	**Front Month Gold Future**	**Front Month Silver Future**	**Front Month Crude Oil**	**Front Month Wheat Future**
Option Expiration Date					
--Current Date	3/19/2011	3/28/2011	2/23/2011	3/17/2011	4/21/2011
--One Month Ago	3/19/2011	1/26/2011	2/23/2011	2/16/2011	2/18/2011
--12 Months Ago	3/20/2010	3/25/2010	2/23/2010	3/17/2010	4/23/2010
5-day Pricing Window					
--Current Date	10/25 - 10/29/2010	10/25 - 10/29/2010	10/25 - 10/29/2010	10/25 - 10/29/2010	10/25 - 10/29/2010
--One Month Ago	9/24 - 9/30/2010	9/24 - 9/30/2010	9/24 - 9/30/2010	9/24 - 9/30/2010	9/24 - 9/30/2010
--12 Months Ago	10/23 - 10/29/2009	10/26 - 10/30/2009	10/26 - 10/30/2009	10/30 - 10/29/2010	10/26 - 10/30/2009
Spot Rate					
--Current Date	1182.45 - 1185.64	1322.6 - 1357.6	23.461 - 24.622	83.61 - 84.6	731 - 775.5
--One Month Ago	1141.2 - 1148.67	1299.8 - 1312.1	21.451 - 22.004	79.68 - 83.21	707 - 749.5
--12 Months Ago	1042.63 - 1079.6	1038.7 - 1055.7	16.27 - 17.127	79.26 - 84.6	526.25 - 557.75
Interpolated Risk-free Rate					
--Current Date	0.139 - 0.153	0.144 - 0.157	0.124 - 0.142	0.138 - 0.152	0.157 - 0.168
--One Month Ago	0.181 - 0.187	0.148 - 0.166	0.165 - 0.177	0.16 - 0.174	0.161 - 0.175
--12 Months Ago	0.113 - 0.127	0.112 - 0.132	0.073 - 0.098	0.102 - 0.184	0.147 - 0.169
Time to Expiration (years)					
--Current Date	0.389 - 0.4	0.414 - 0.425	0.317 - 0.328	0.383 - 0.394	0.478 - 0.489
--One Month Ago	0.469 - 0.486	0.322 - 0.339	0.397 - 0.414	0.378 - 0.394	0.383 - 0.4
--12 Months Ago	0.392 - 0.408	0.403 - 0.414	0.314 - 0.325	-0.617 - 0.381	0.481 - 0.492
Option type	European	American (treated as European)	American (treated as European)	American (treated as European)	American (treated as European)
Pricing Model	Black-Scholes	Black	Black	Black	Black

Asset Class	Front Month Corn Future	Front Month Soybean Future	Fron Month 90-Day Eurodollar Future
Option Expiration Date			
--Current Date	4/21/2011	4/21/2011	3/14/2011
--One Month Ago	4/21/2011	4/21/2011	3/14/2011
--12 Months Ago	4/23/2010	4/23/2010	3/15/2010
5-day Pricing Window			
--Current Date	10/25 - 10/29/2010	10/25 - 10/29/2010	10/25 - 10/29/2010
--One Month Ago	9/24 - 9/30/2010	9/24 - 9/30/2010	9/24 - 9/30/2010
--12 Months Ago	10/26 - 10/30/2009	10/26 - 10/30/2009	10/26 - 10/30/2009
Spot Rate			
--Current Date	587.25 - 601	1238.75 - 1242.25	99.605 - 99.635
--One Month Ago	514 - 539.75	1117.25 - 1146.75	99.565 - 99.59
--12 Months Ago	388.25 - 401.5	967.25 - 983.75	99.41 - 99.495
Interpolated Risk-free Rate			
--Current Date	0.157 - 0.168	0.157 - 0.168	0.136 - 0.151
--One Month Ago	0.194 - 0.198	0.194 - 0.198	0.178 - 0.185
--12 Months Ago	0.147 - 0.169	0.147 - 0.169	0.1 - 0.121
Time to Expiration (years)			
--Current Date	0.478 - 0.489	0.478 - 0.489	0.375 - 0.386
--One Month Ago	0.558 - 0.575	0.558 - 0.575	0.456 - 0.472
--12 Months Ago	0.481 - 0.492	0.481 - 0.492	0.375 - 0.386
Option type	European	American (treated as European)	American (treated as European)
Pricing Model	Black-Scholes	Black	Black

Asset Class	**6-Month Forward Dollar-Euro Exchange Rate**	**6-Month Forward Dollar-Pound Exchange Rate**	**6-Month Forward Yen-Dollar Exchange Rate**
Option Expiration Date			
--Current Date	6 months	6 months	6 months
--One Month Ago	6 months	6 months	6 months
--12 Months Ago	6 months	6 months	6 months
5-day Pricing Window			
--Current Date	10/29/2010	10/29/2010	10/29/2010
--One Month Ago	9/30/2010	9/30/2010	9/30/2010
--12 Months Ago	10/29/2009	10/30/2009	10/29/2009
Spot Rate			
--Current Date	1.3907	1.6028	80.47
--One Month Ago	1.3634	1.5716	83.53
--12 Months Ago	1.4822	1.6452	91.41
Interpolated Risk-free Rate	[US / German]	[US / UK]	[Japan / US]
--Current Date	0.1613 / 0.754	0.1613 / 0.582	0.105 / 0.1613
--One Month Ago	0.1867 / 0.546	0.1867 / 0.587	0.11 / 0.1867
--12 Months Ago	0.1624 / 0.516	0.1552 / 0.477	0.16 / 0.1624
Time to Expiration (years)			
--Current Date	0.5	0.5	0.5
--One Month Ago	0.5	0.5	0.5
--12 Months Ago	0.5	0.5	0.5
Option type	European	European	European
Pricing Model	Garman-Kohlhagan	Garman-Kohlhagan	Garman-Kohlhagan

Exhibit A1.1 -- Volatility as a Function of the Strike Price (S&P 500 Index)

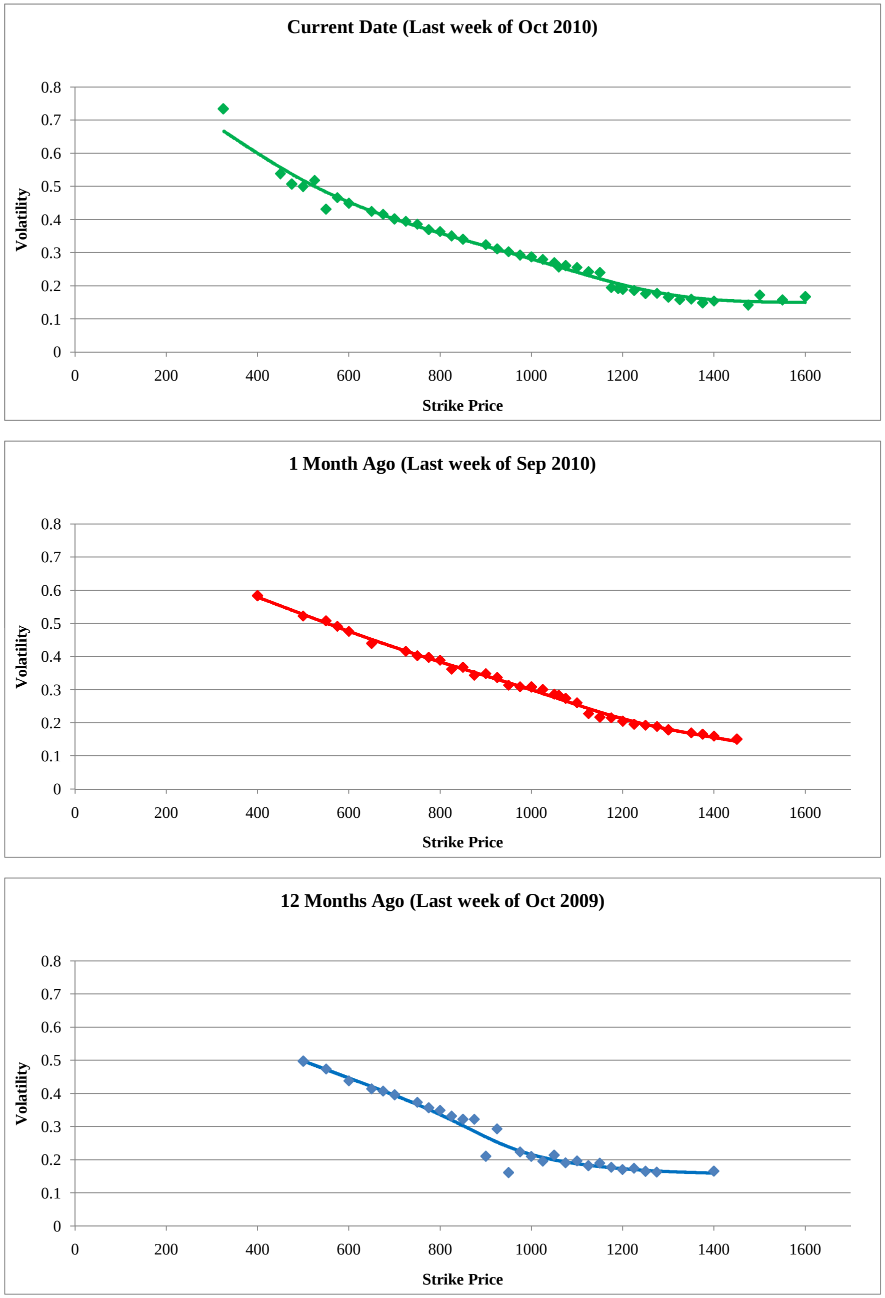


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)

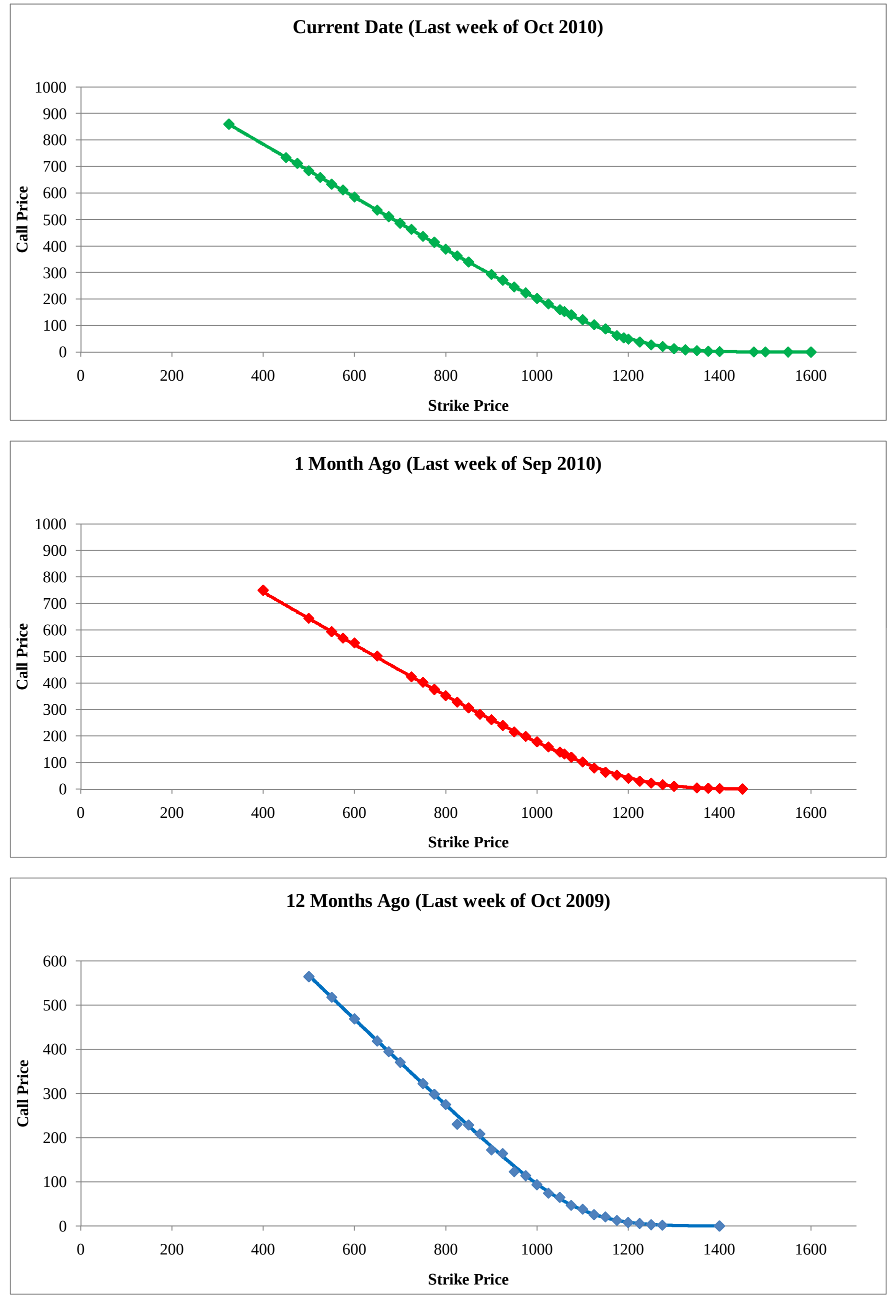


Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Gold Futures Contract)

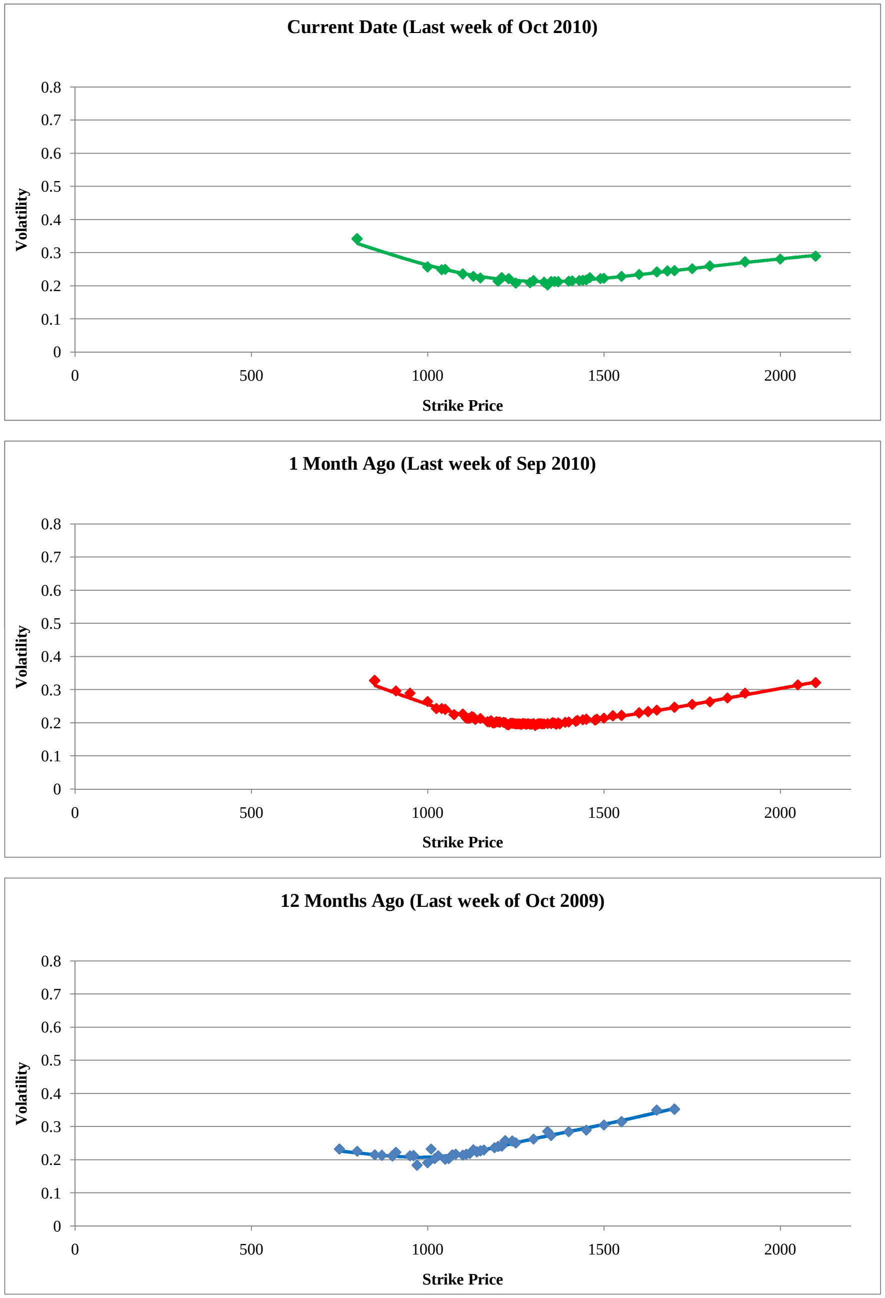


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Gold Futures Contract)

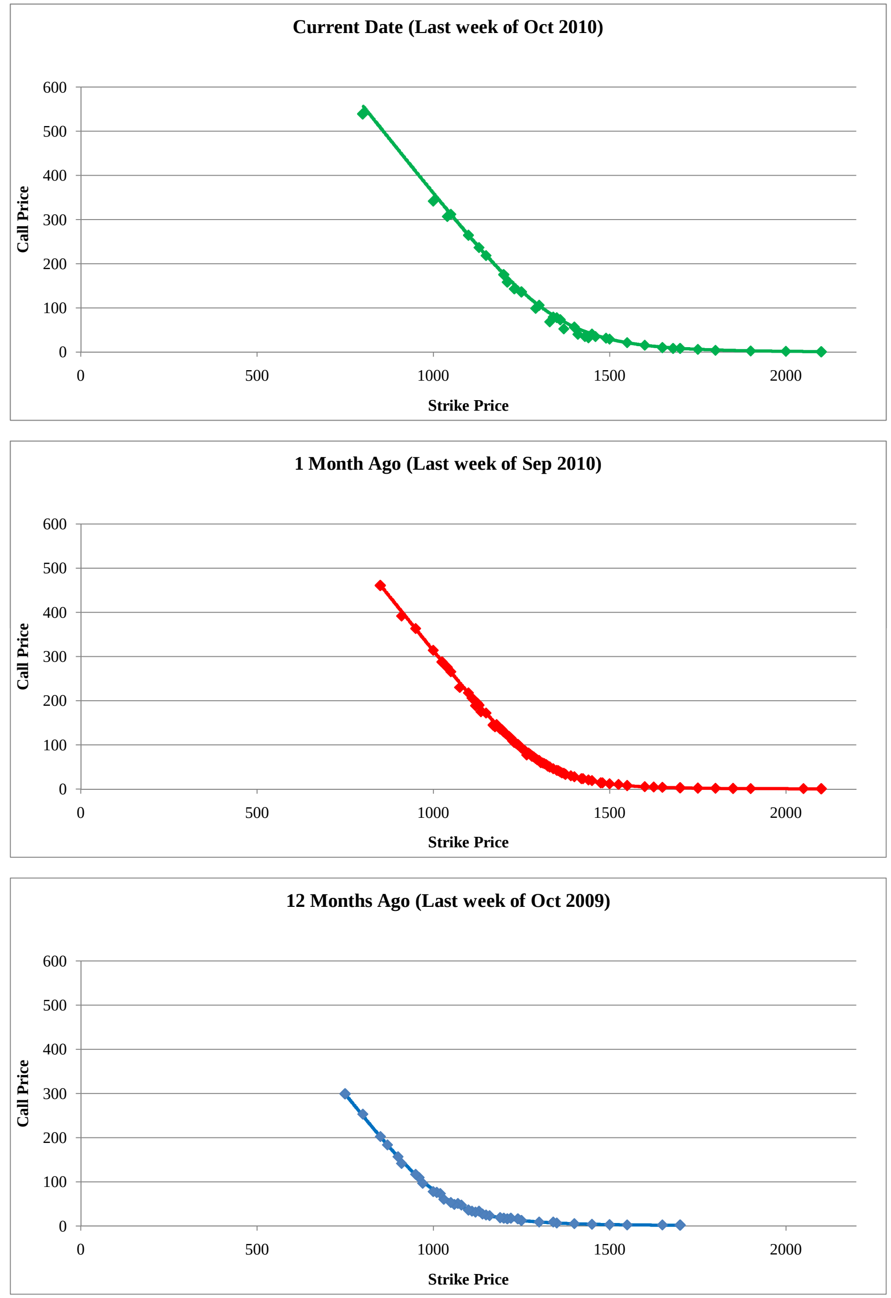


Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Silver Futures Contract)

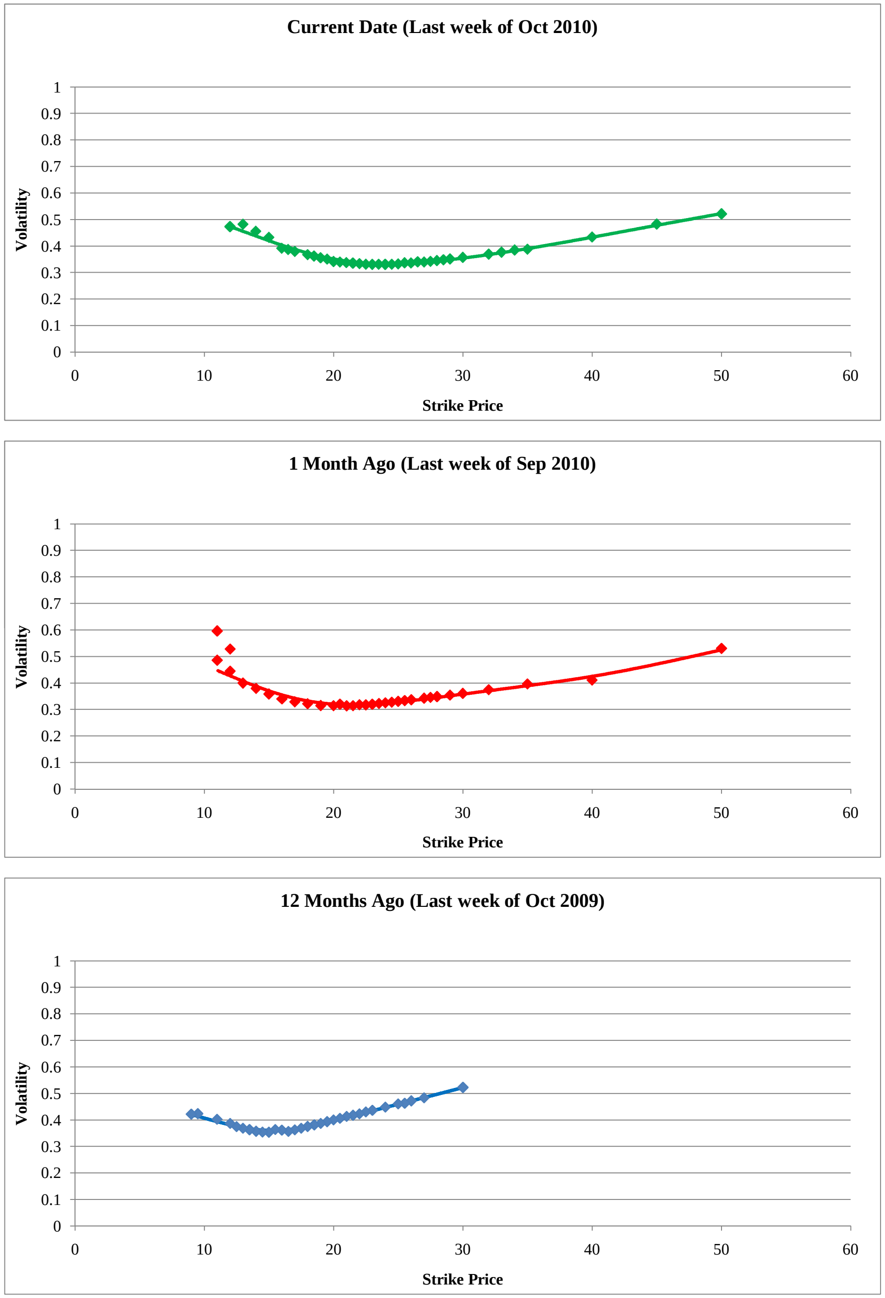


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Silver Futures Contract)

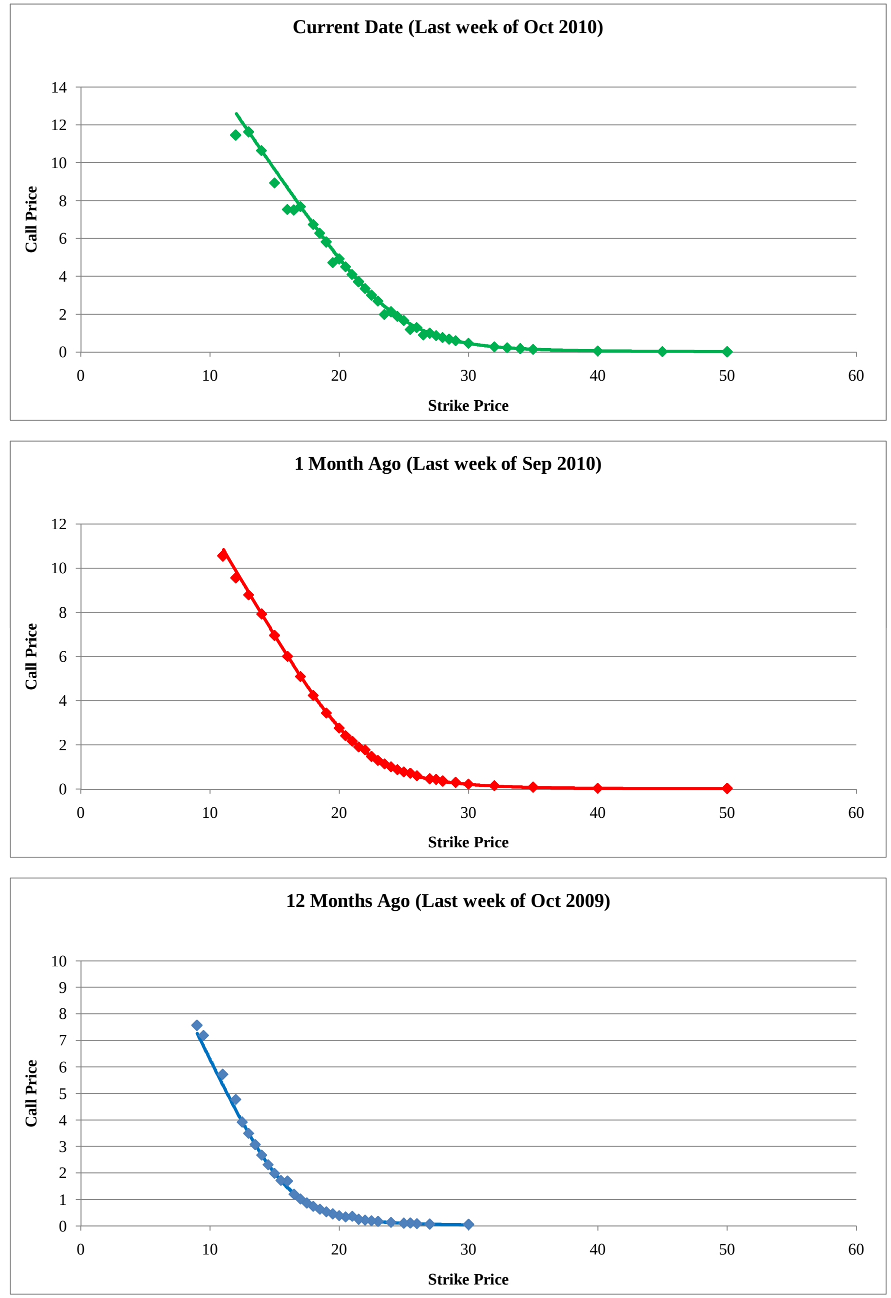
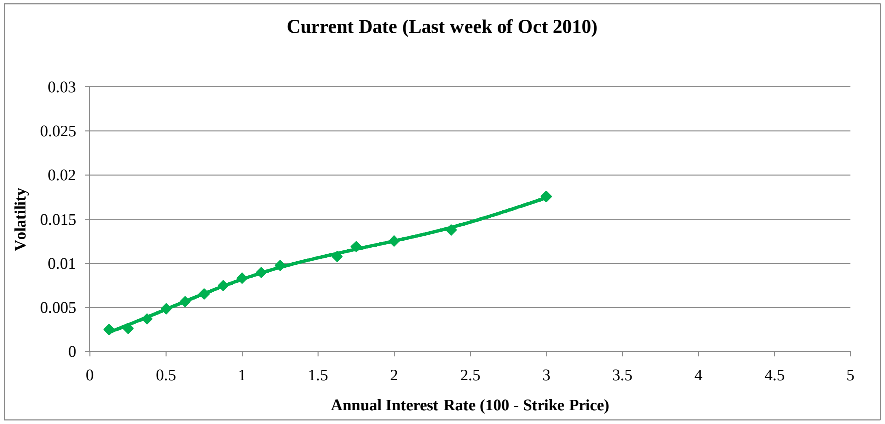
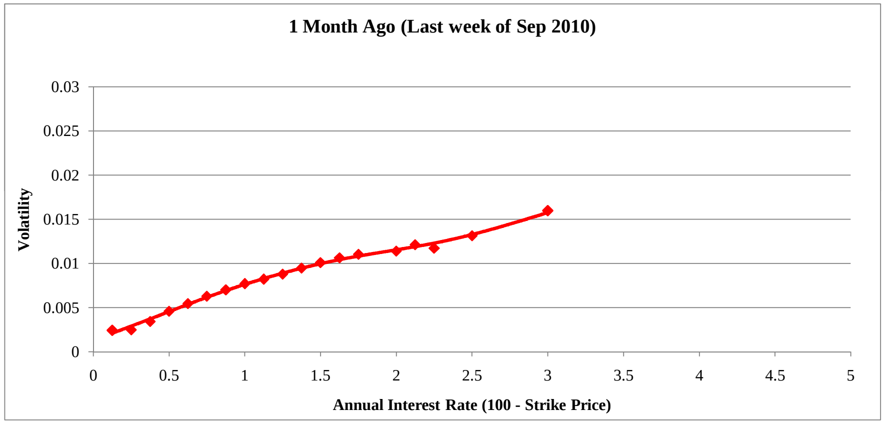


Exhibit A4.1 -- Volatility as a Function of the Strike Price (90-Day Eurodollar Futures Contract)





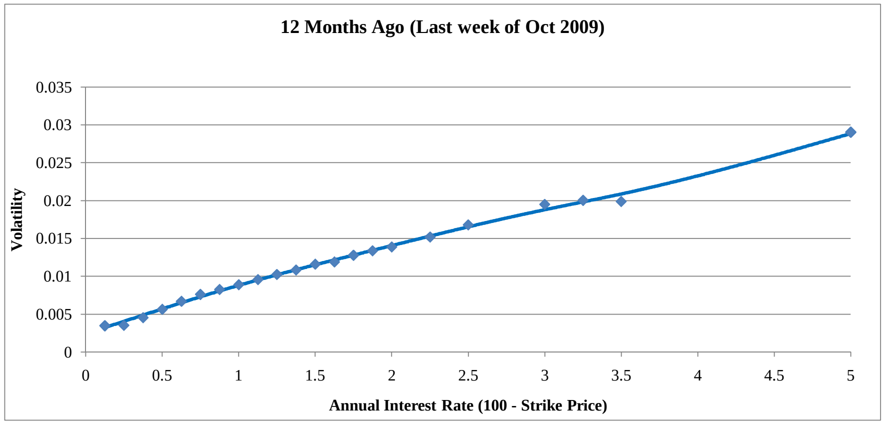
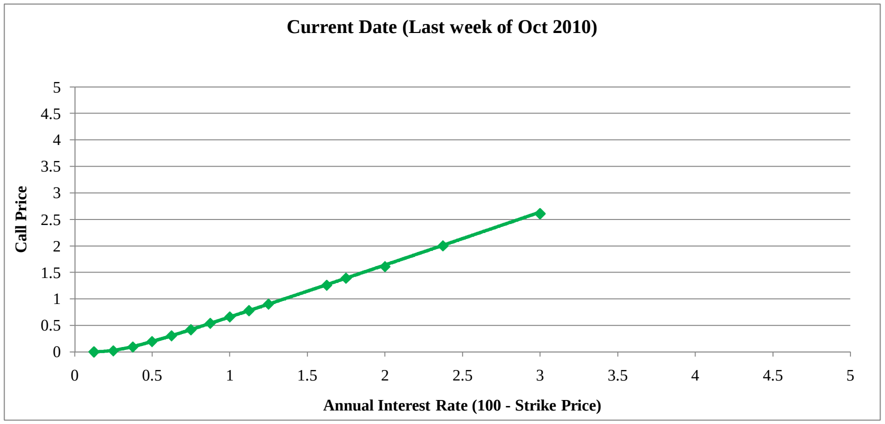
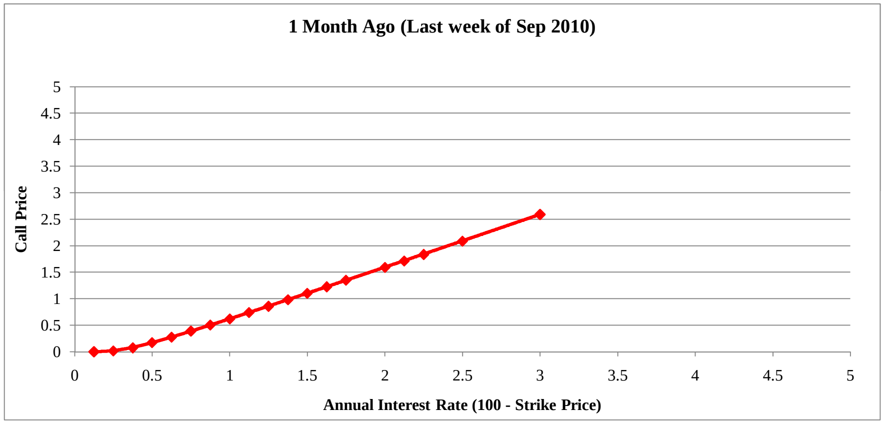


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (90-Day Eurodollar Futures Contract)





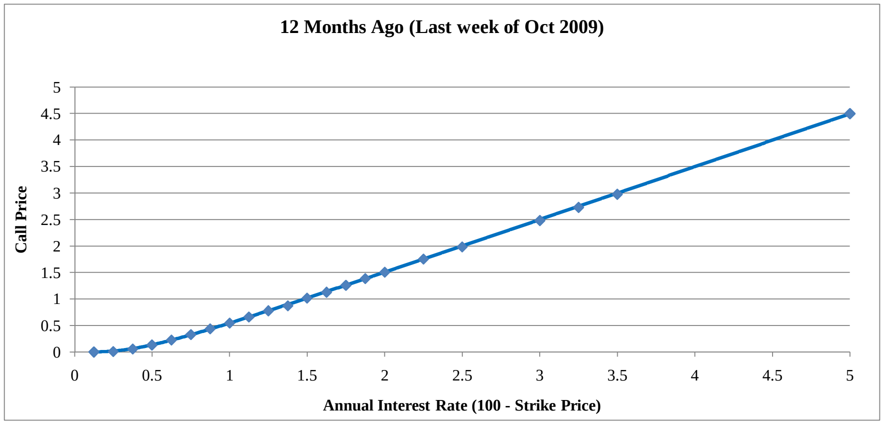


Exhibit A5.1 -- Volatility as a Function of the Strike Price (Dollar-Euro Exchange Rate)

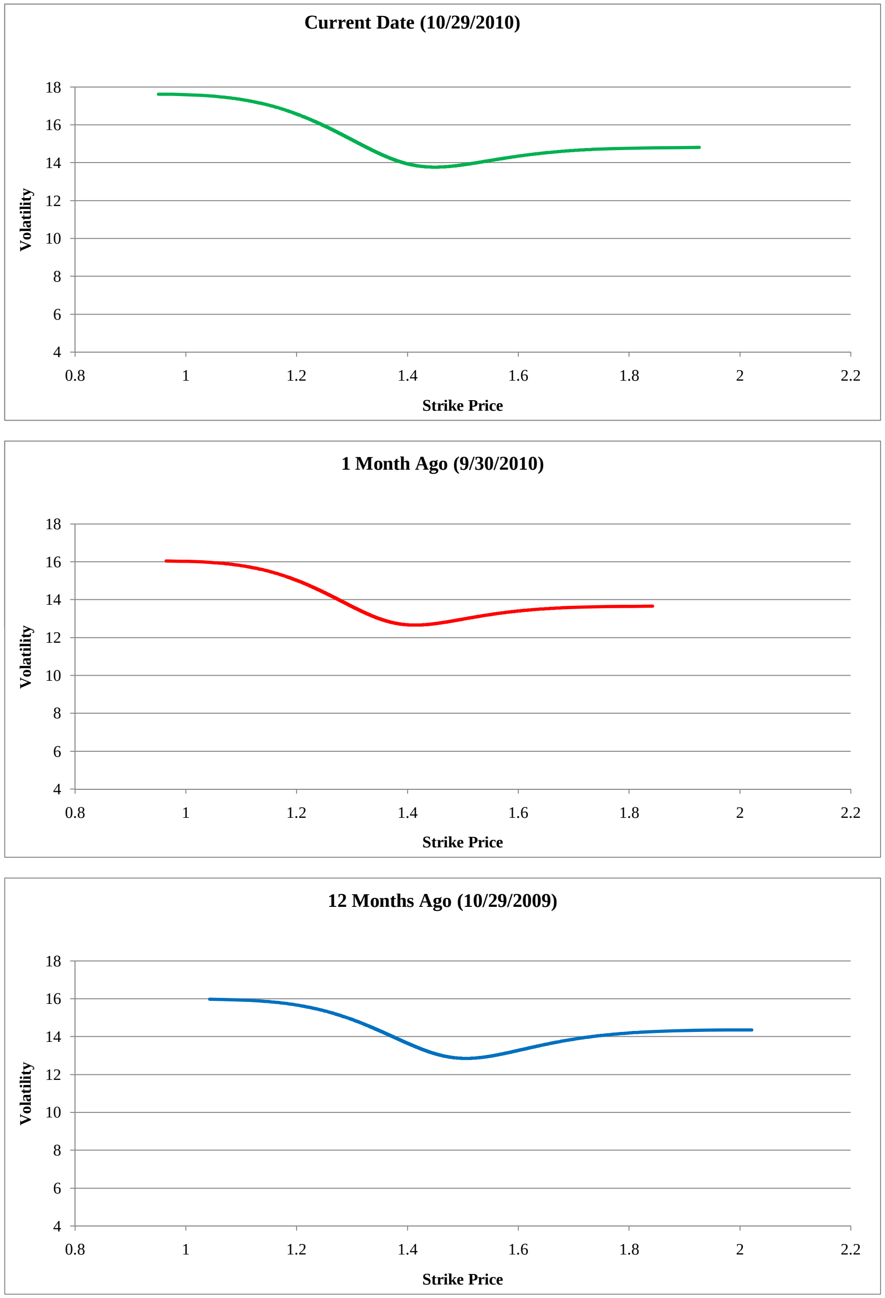


Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Dollar-Euro Exchange Rate)

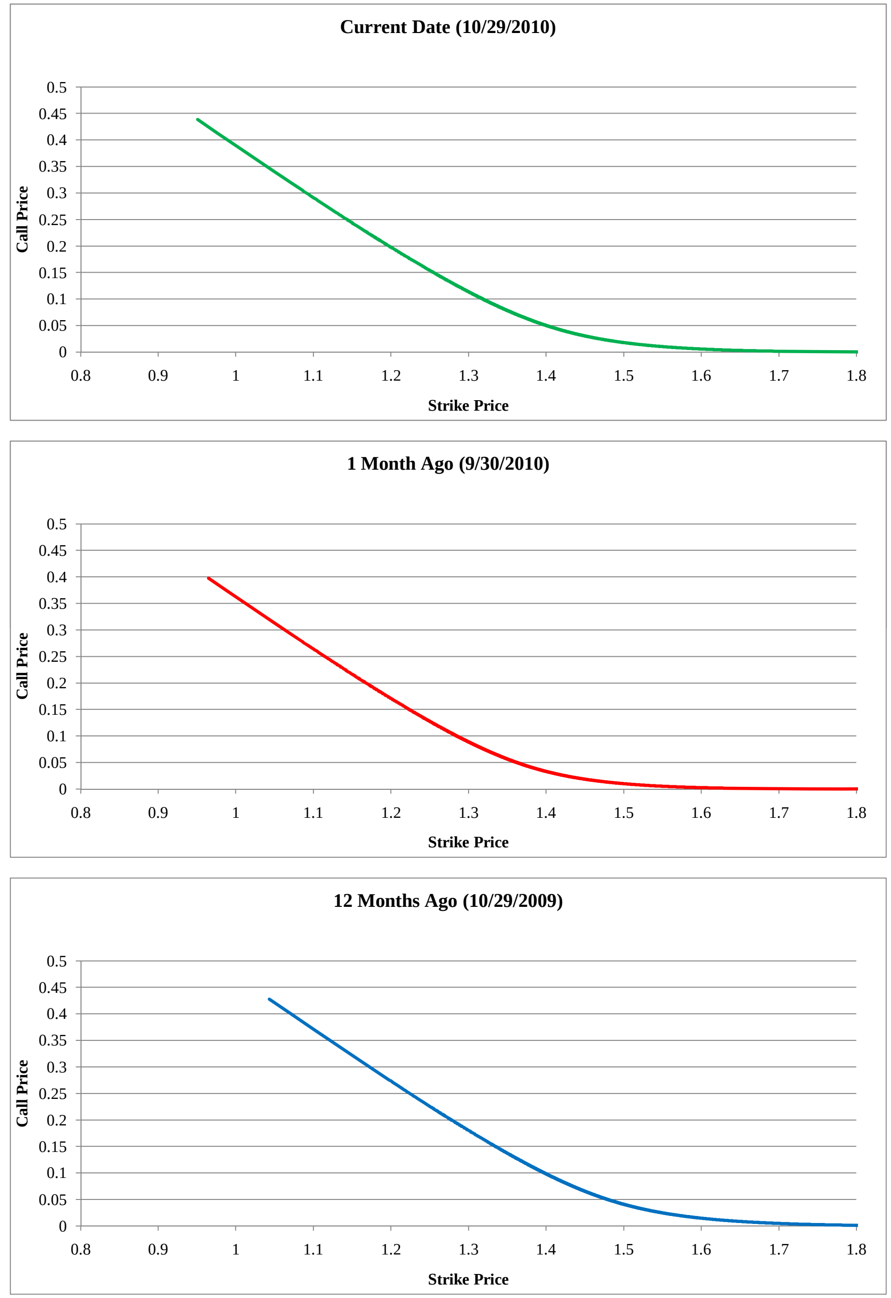


Exhibit A6.1 -- Volatility as a Function of the Strike Price (Dollar-Pound Exchange Rate)

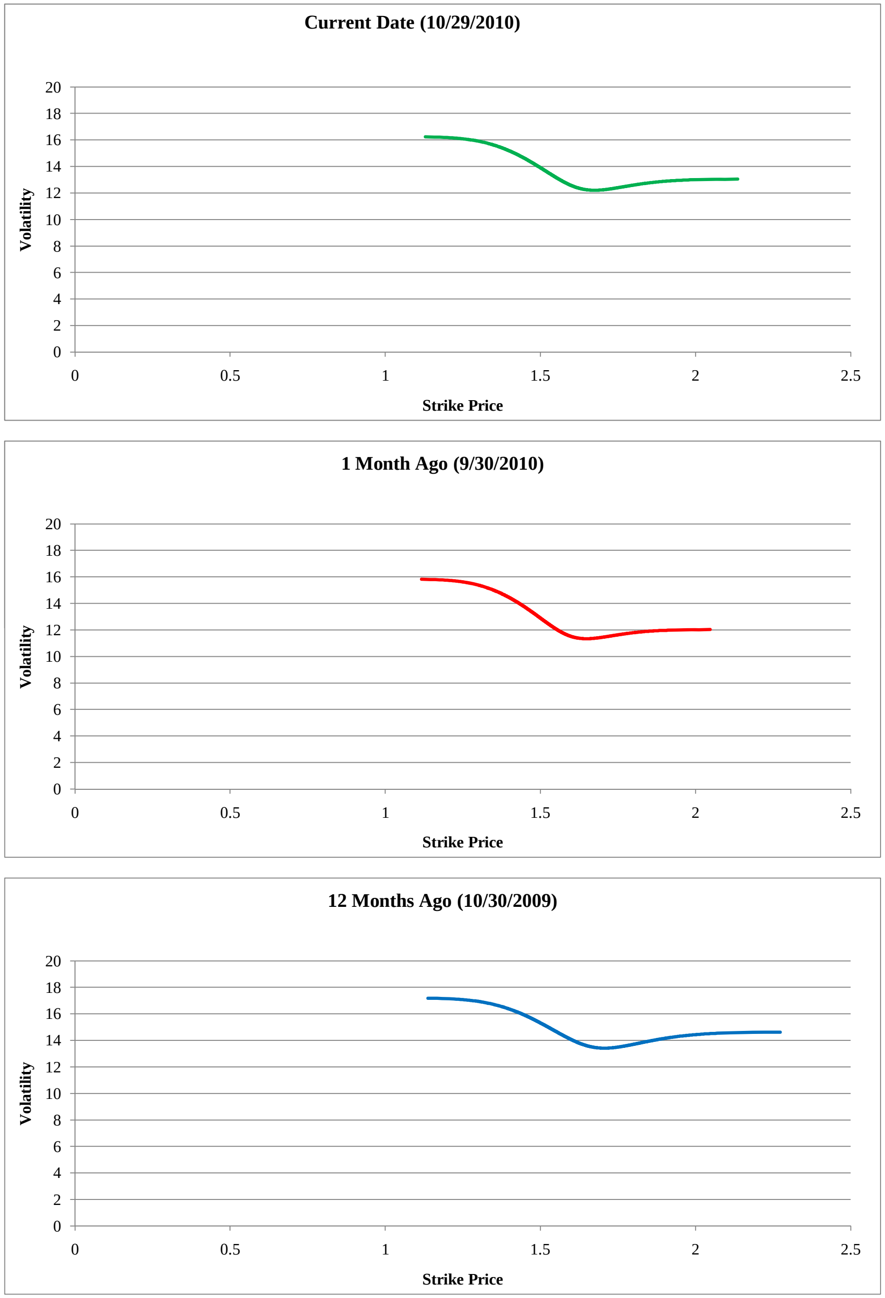


Exhibit A6.2 -- Call Option Price as a Function of the Strike Price (Dollar-Pound Exchange Rate)

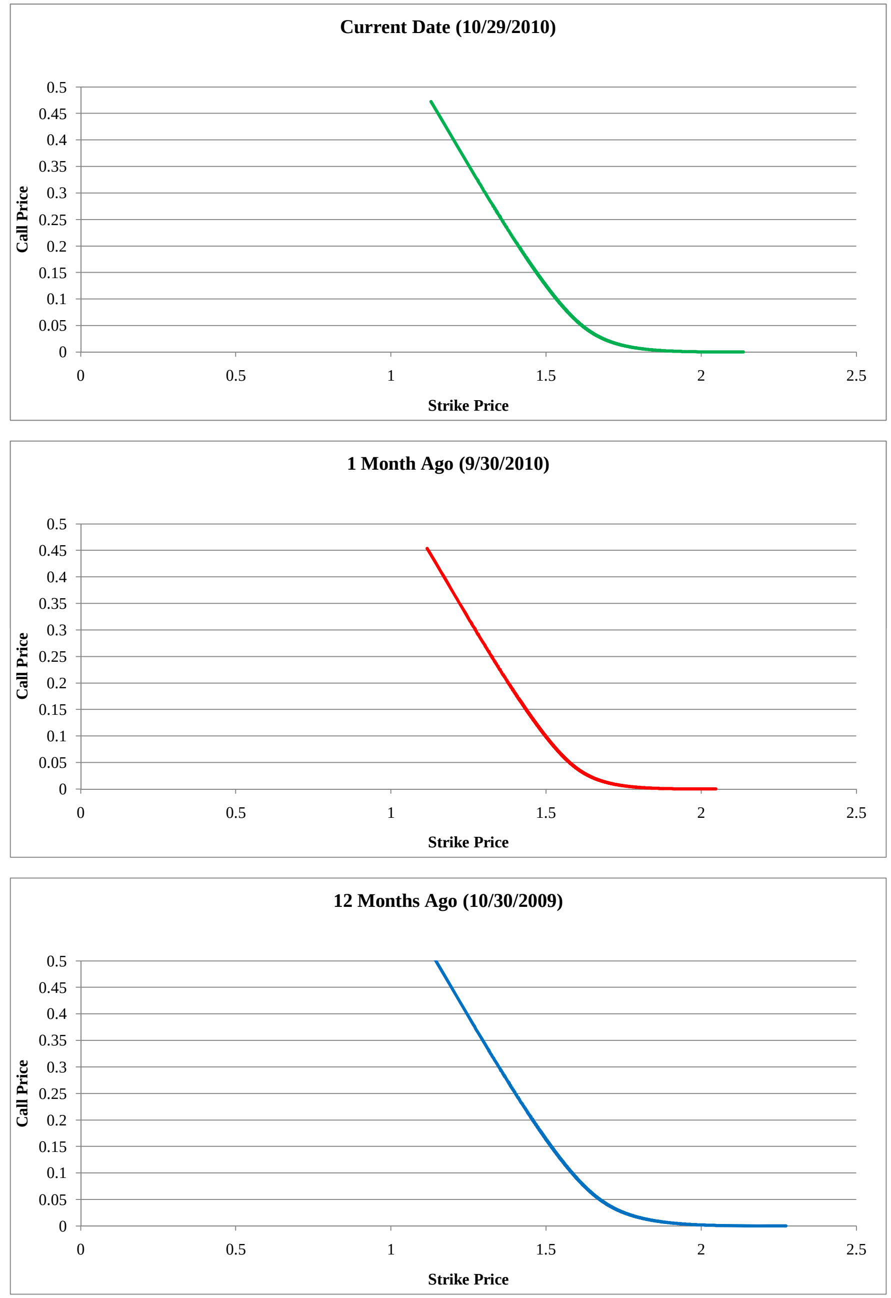
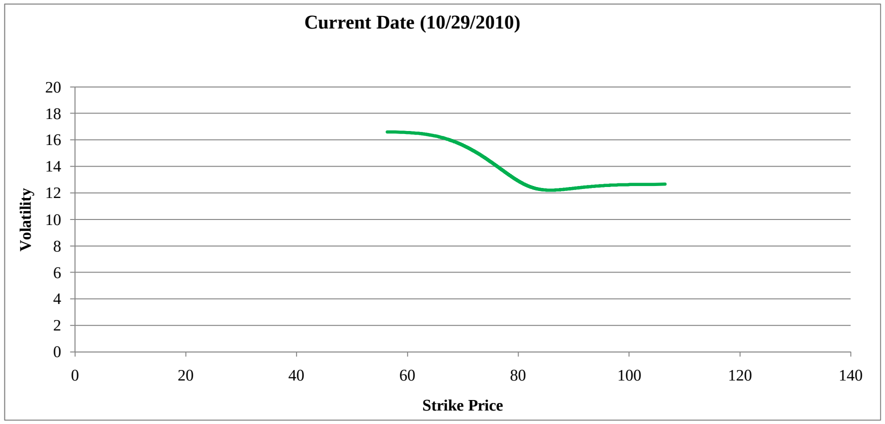
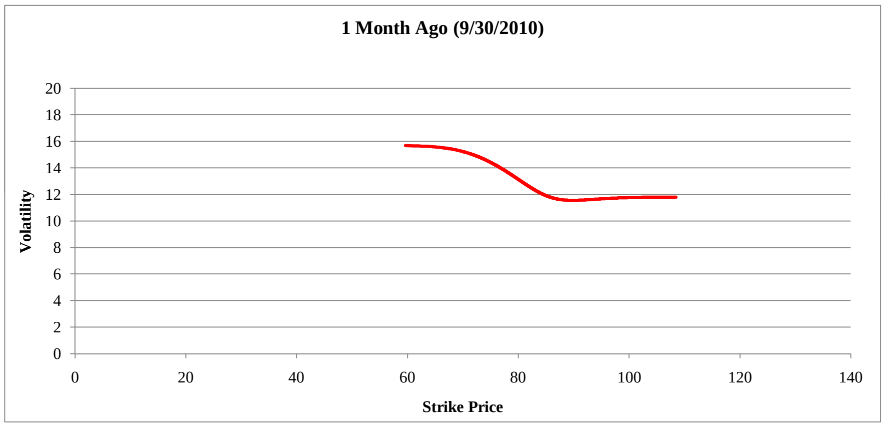


Exhibit A7.1 -- Volatility as a Function of the Strike Price (Yen-Dollar Exchange Rate)





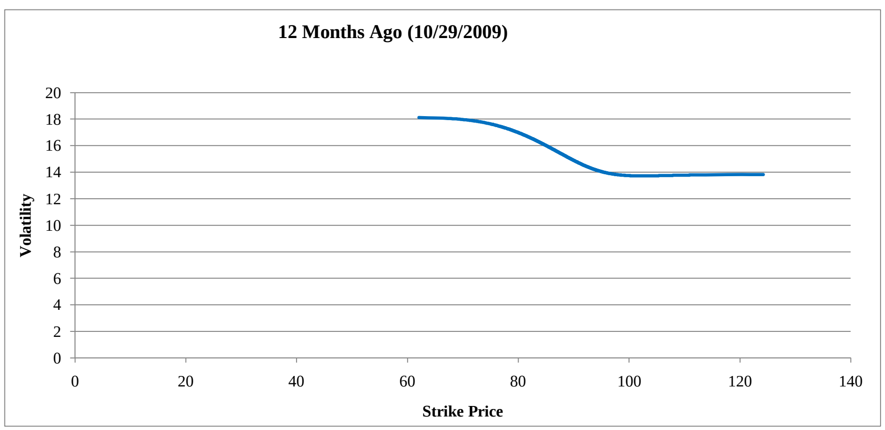
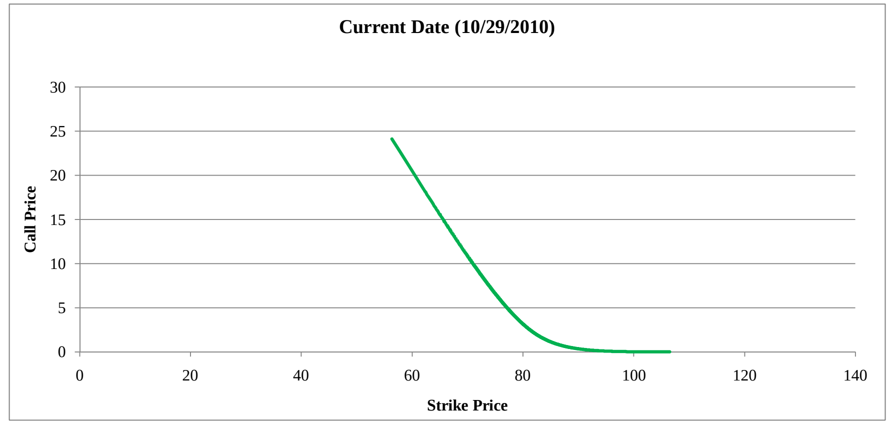
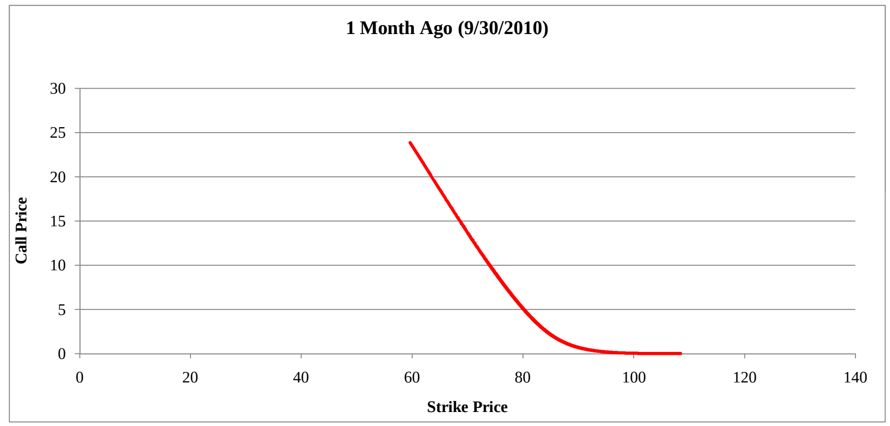


Exhibit A7.2 -- Call Option Price as a Function of the Strike Price (Yen-Dollar Exchange Rate)





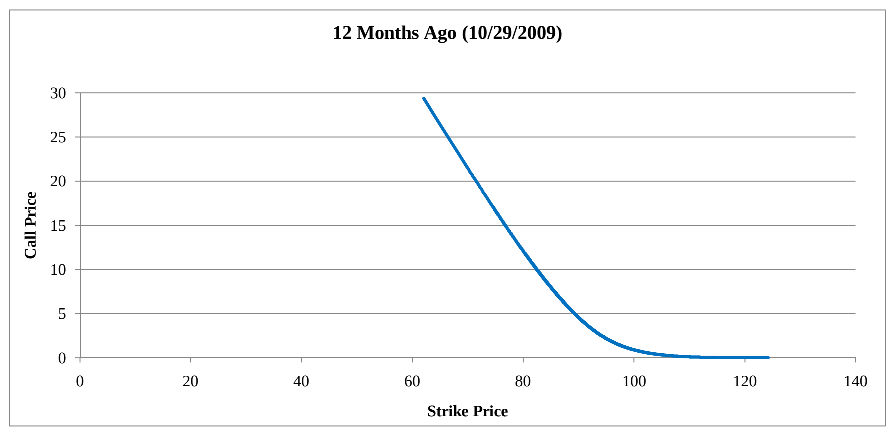


Exhibit A8.1 -- Volatility as a Function of the Strike Price
(Front Month Crude Oil Futures Contract)

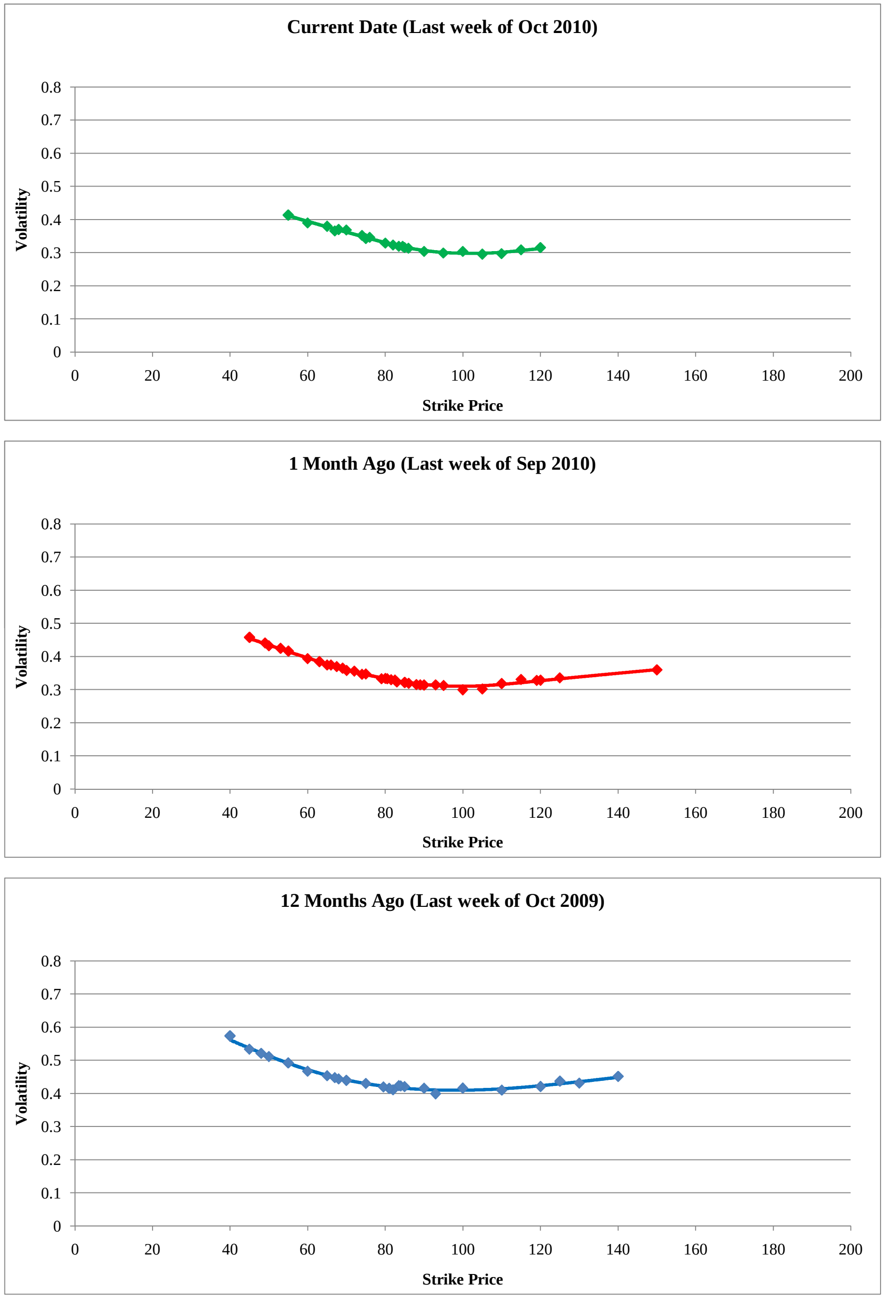


Exhibit A8.2 -- Call Option Price as a Function of the Strike Price
(Front Month Crude Oil Futures Contract)

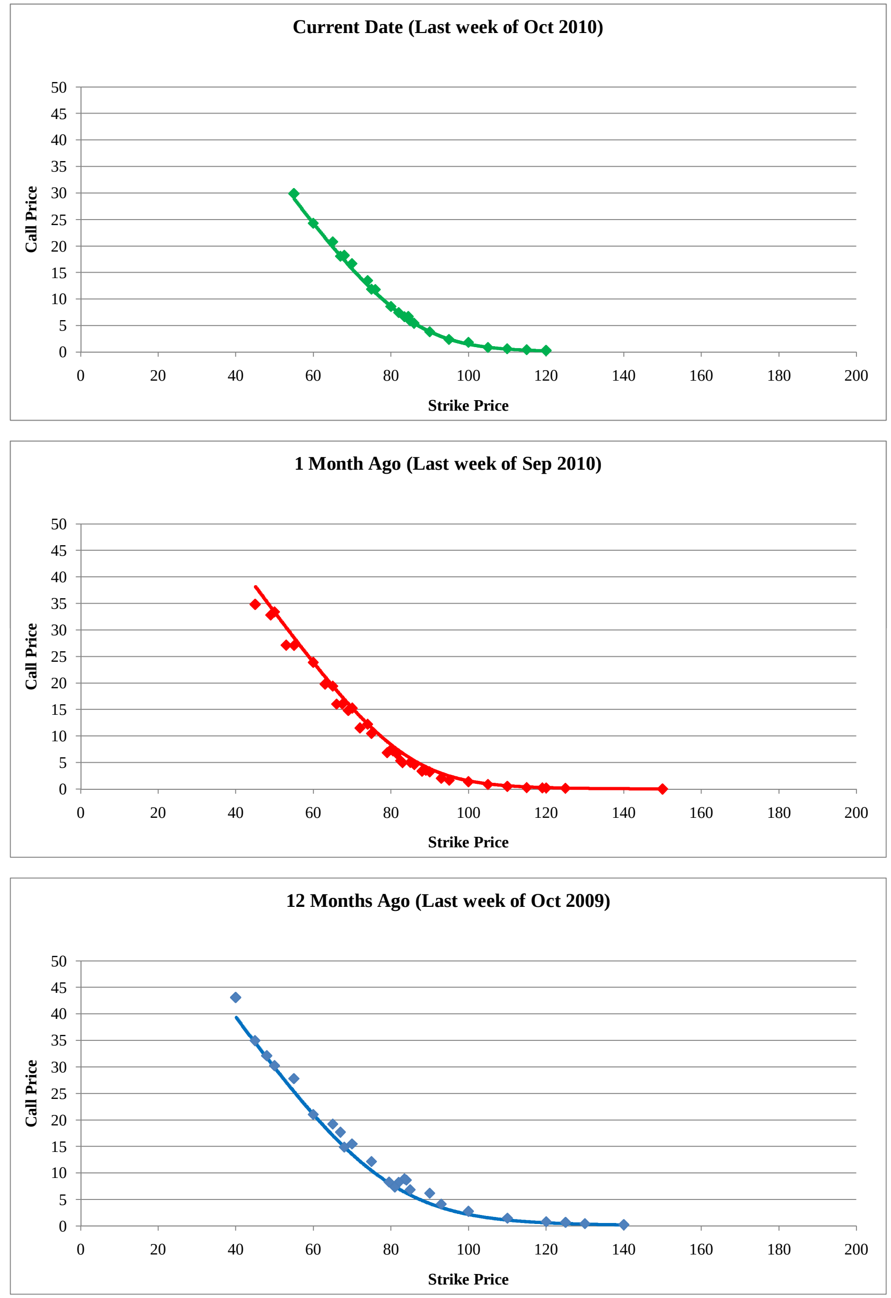


Exhibit A9.1 -- Volatility as a Function of the Strike Price (Front Month Wheat Futures Contract)

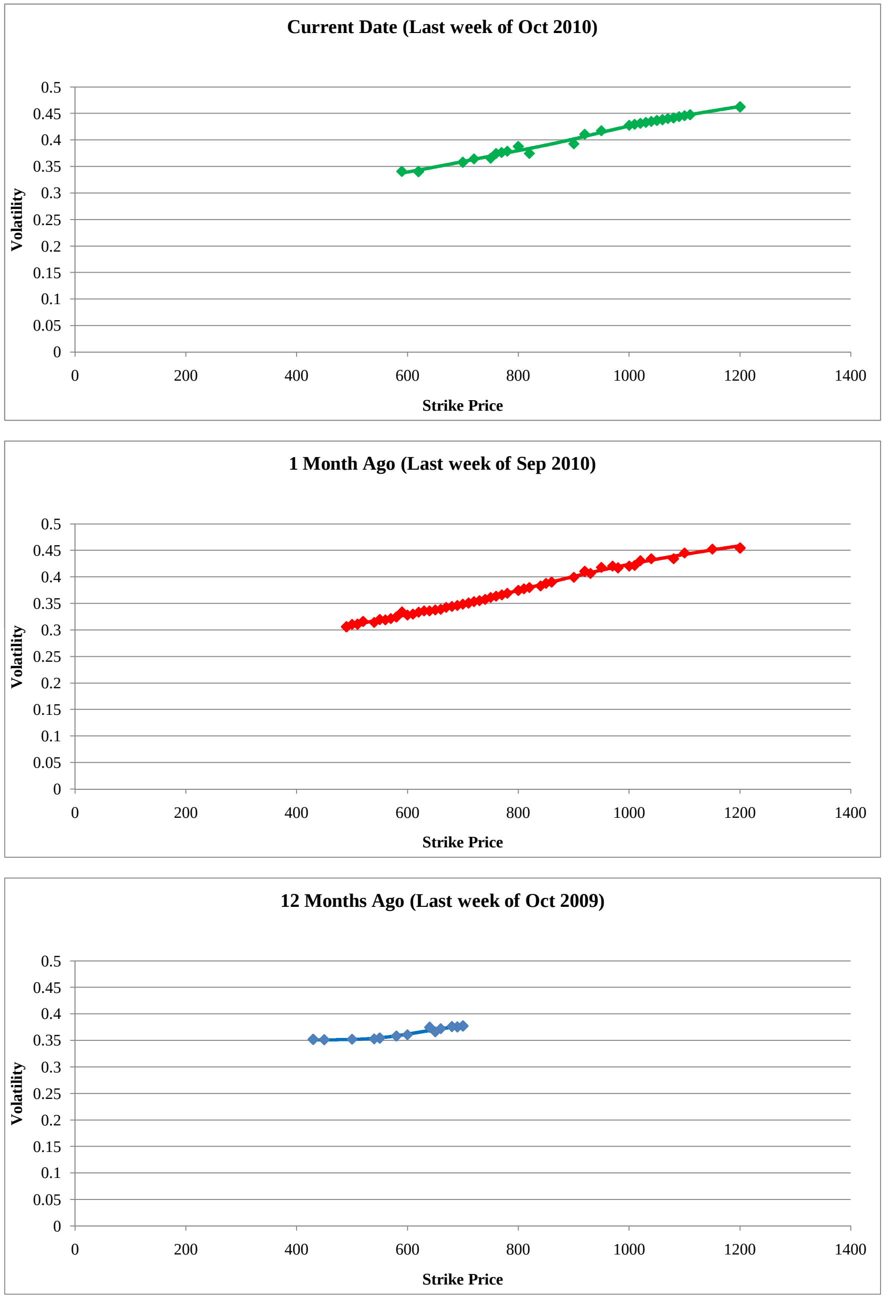


Exhibit A9.2 -- Call Option Price as a Function of the Strike Price (Front Month Wheat Futures Contract)

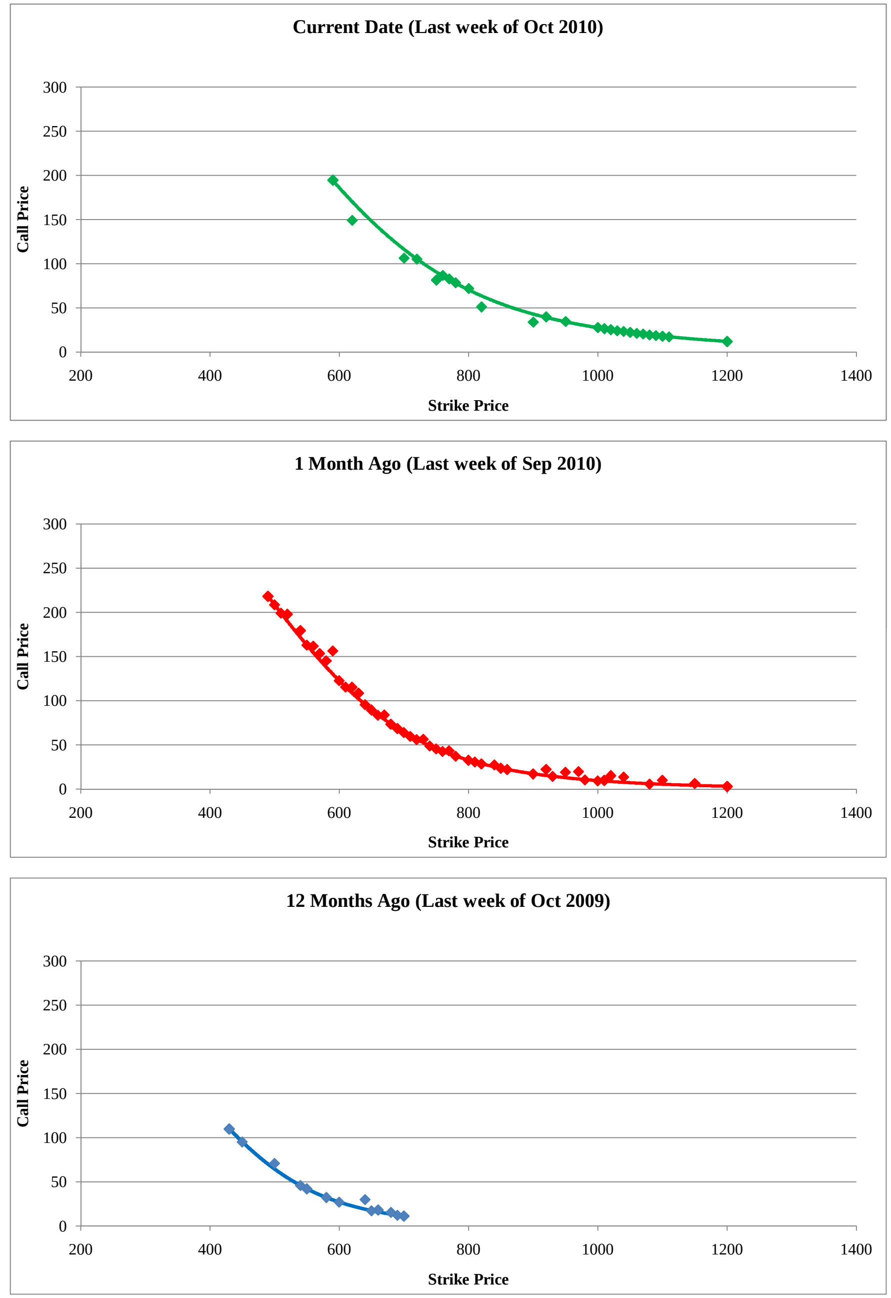
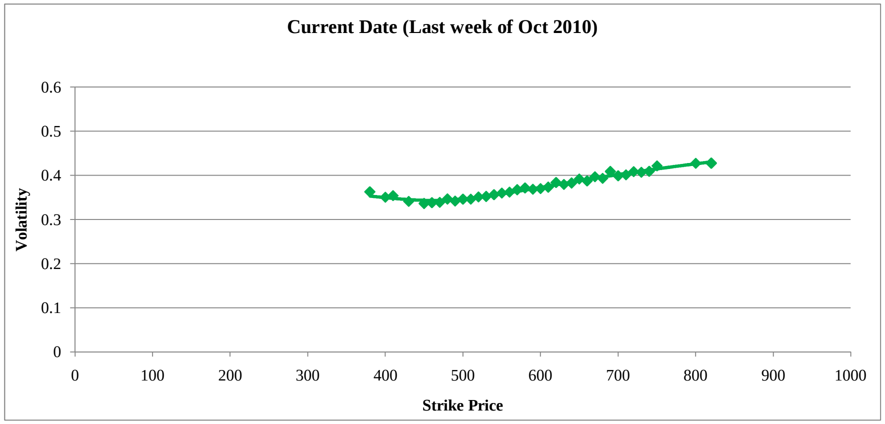
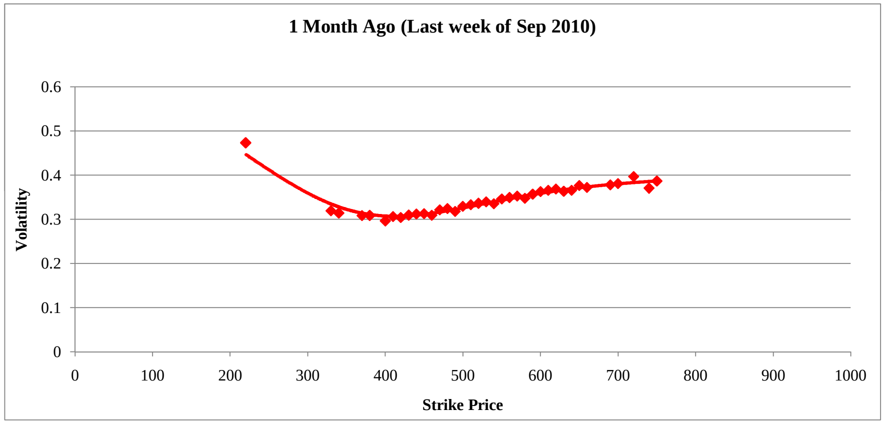


Exhibit A10.1 -- Volatility as a Function of the Strike Price (Front Month Corn Futures Contract)





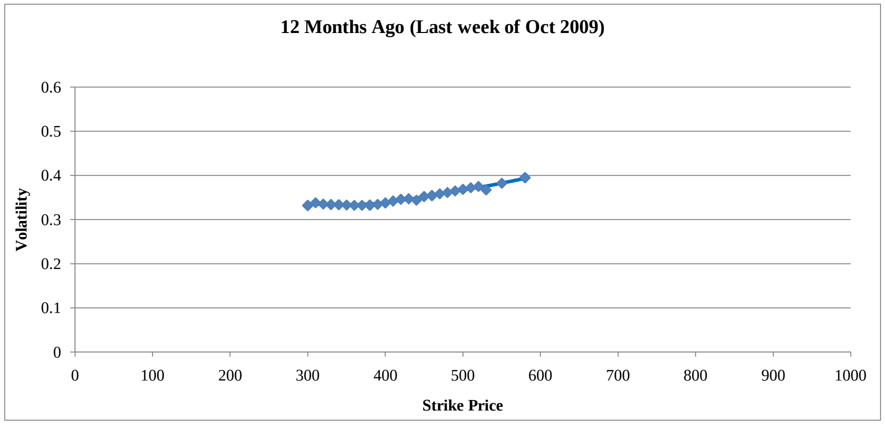
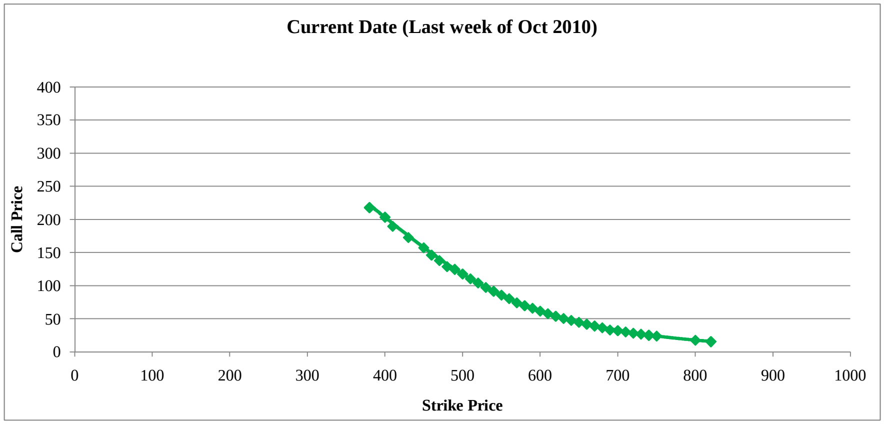
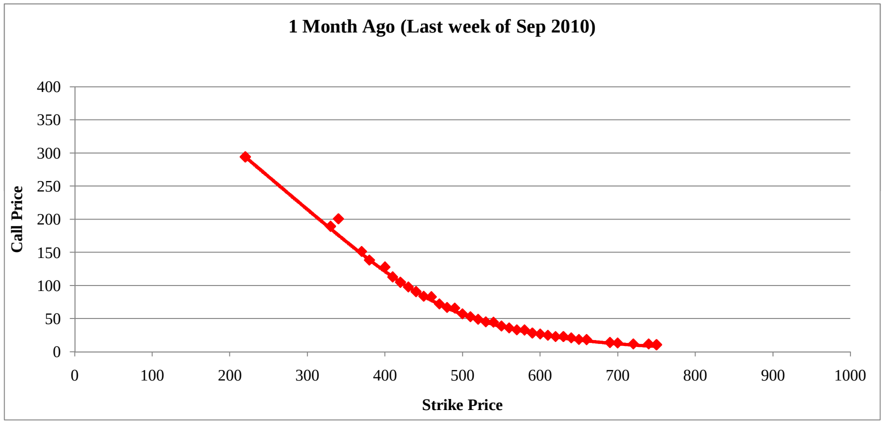


Exhibit A10.2 -- Call Option Price as a Function of the Strike Price (Front Month Corn Futures Contract)





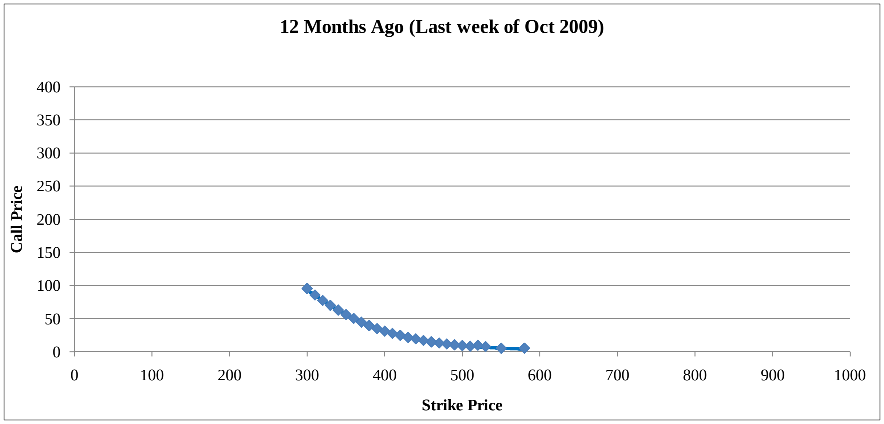
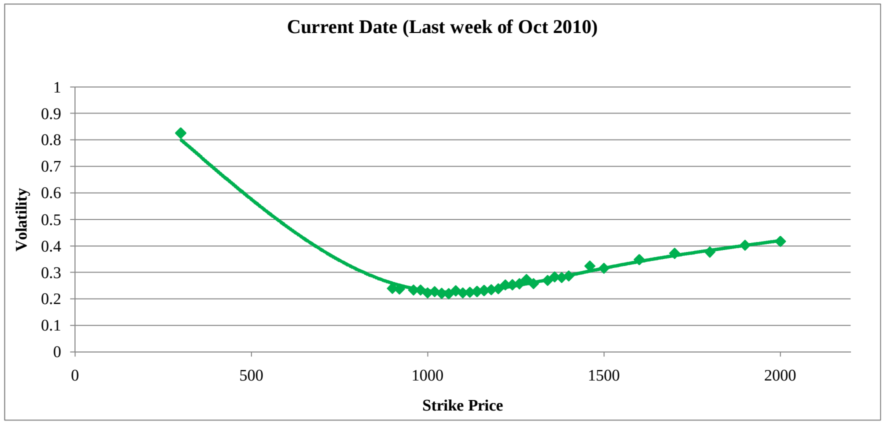
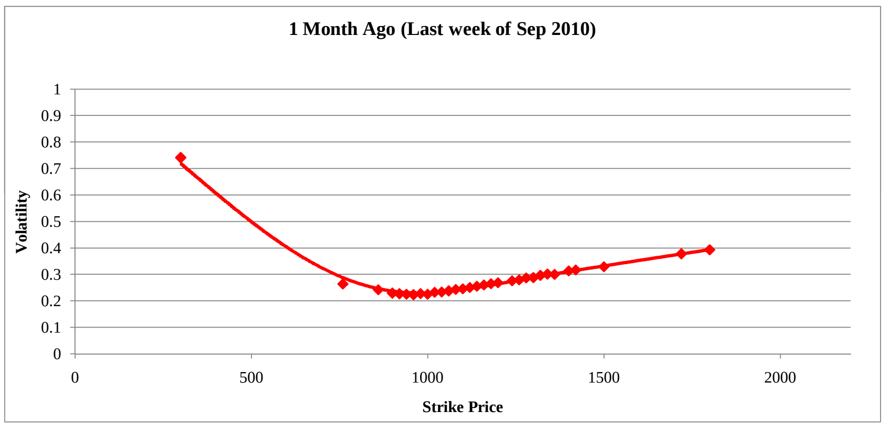


Exhibit A11.1 -- Volatility as a Function of the Strike Price (Front Month Soybeans Futures Contract)





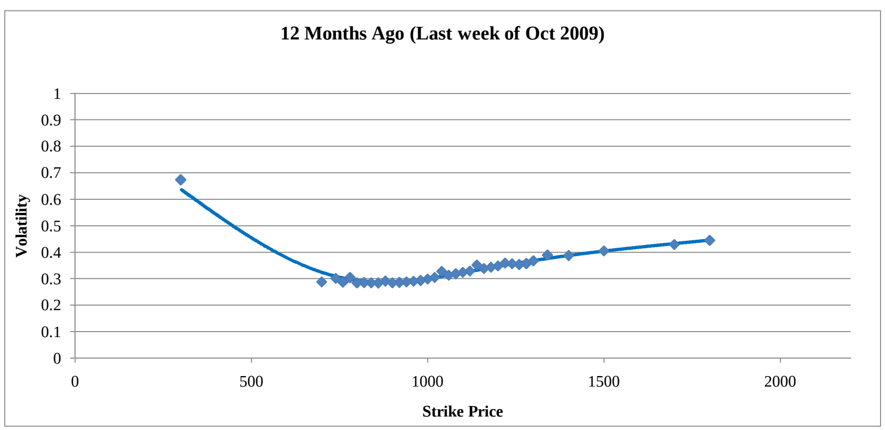


Exhibit A11.2 -- Call Option Price as a Function of the Strike Price (Front Month Soybeans Futures Contract)