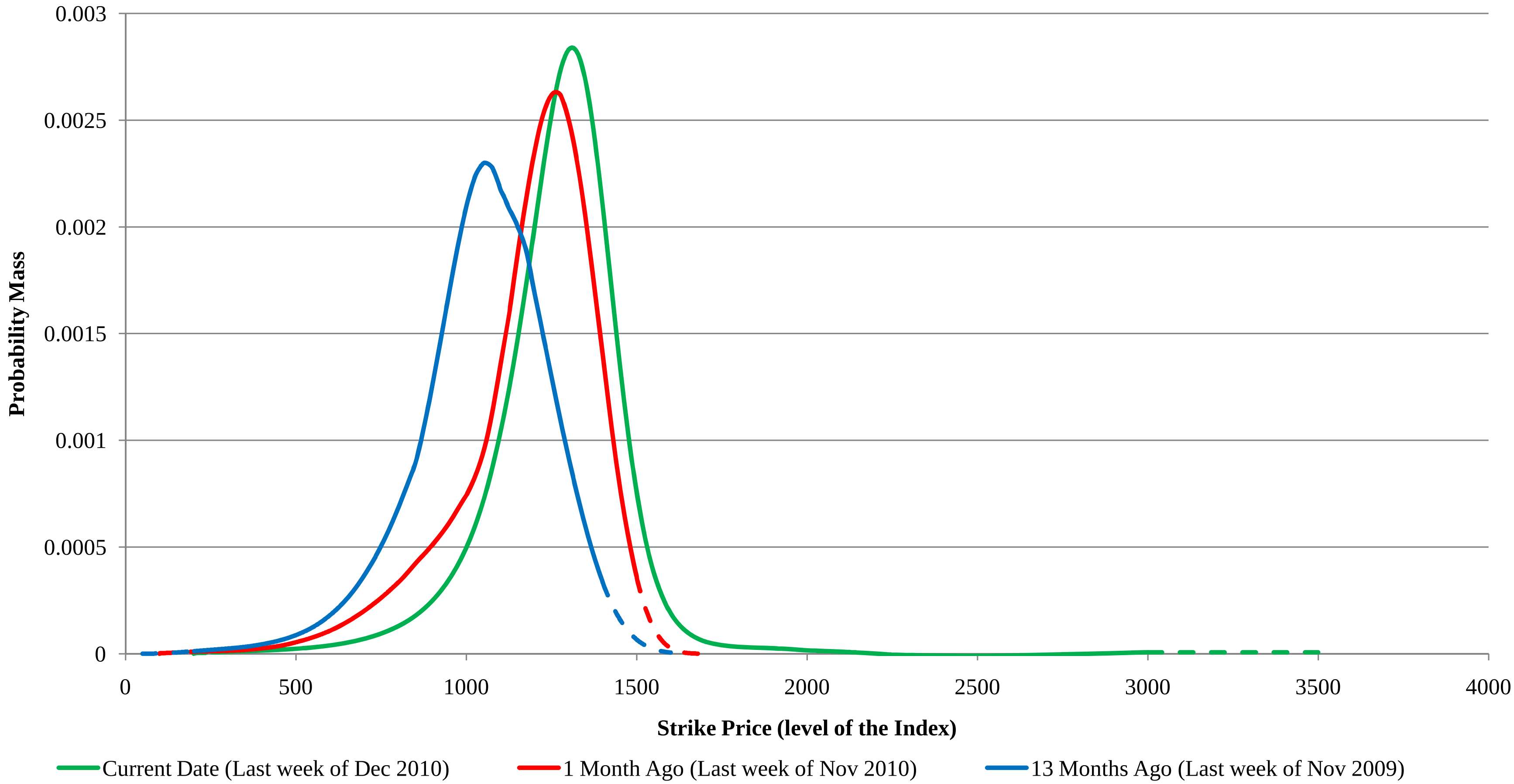
Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



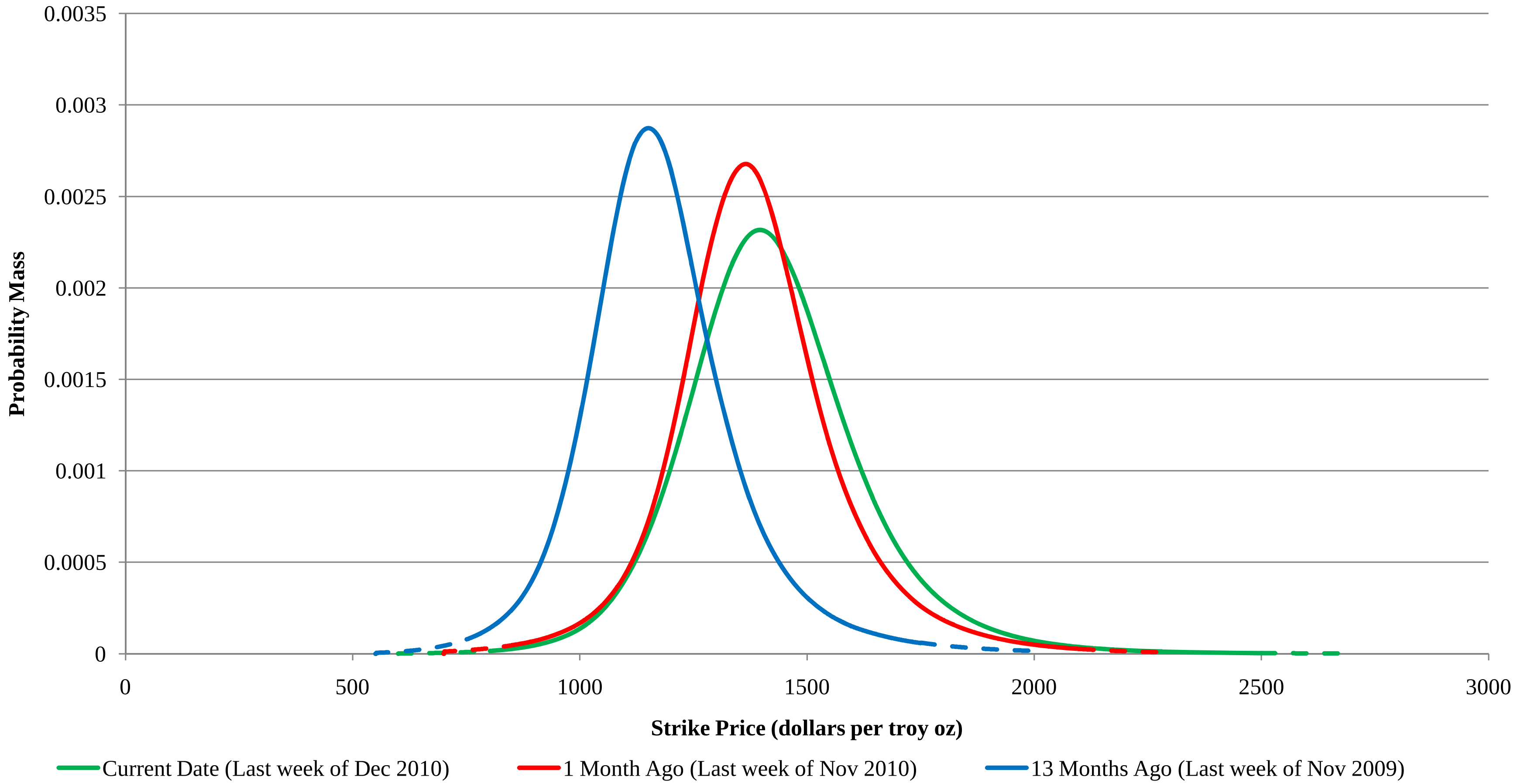
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	1 Month Ago (Last week of Nov 2010)	13 Months Ago (Last week of Nov 2009)
5th	931	776	690
10th	1038	900	792
90th	1451	1397	1280
95th	1503	1441	1338

Underlying Asset Statistics (trailing year)

Average	1138
Minimum	1023
Maximum	1259

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



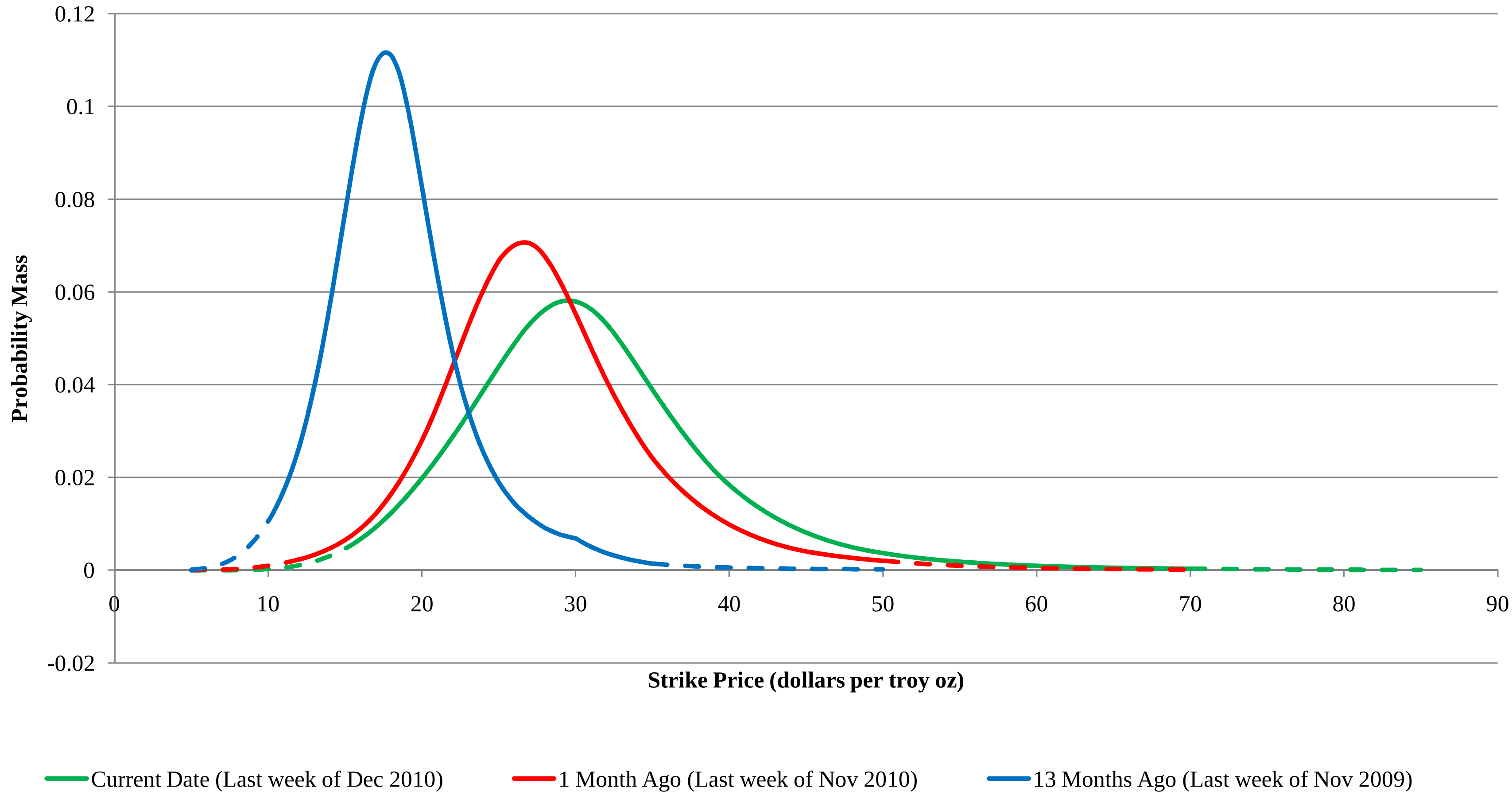
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	1 Month Ago (Last week of Nov 2010)	13 Months Ago (Last week of Nov 2009)
5th	1126	1107	925
10th	1191	1179	985
90th	1672	1613	1392
95th	1772	1714	1493

Underlying Asset Statistics (trailing year)

Average	1232
Minimum	1062
Maximum	1420

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



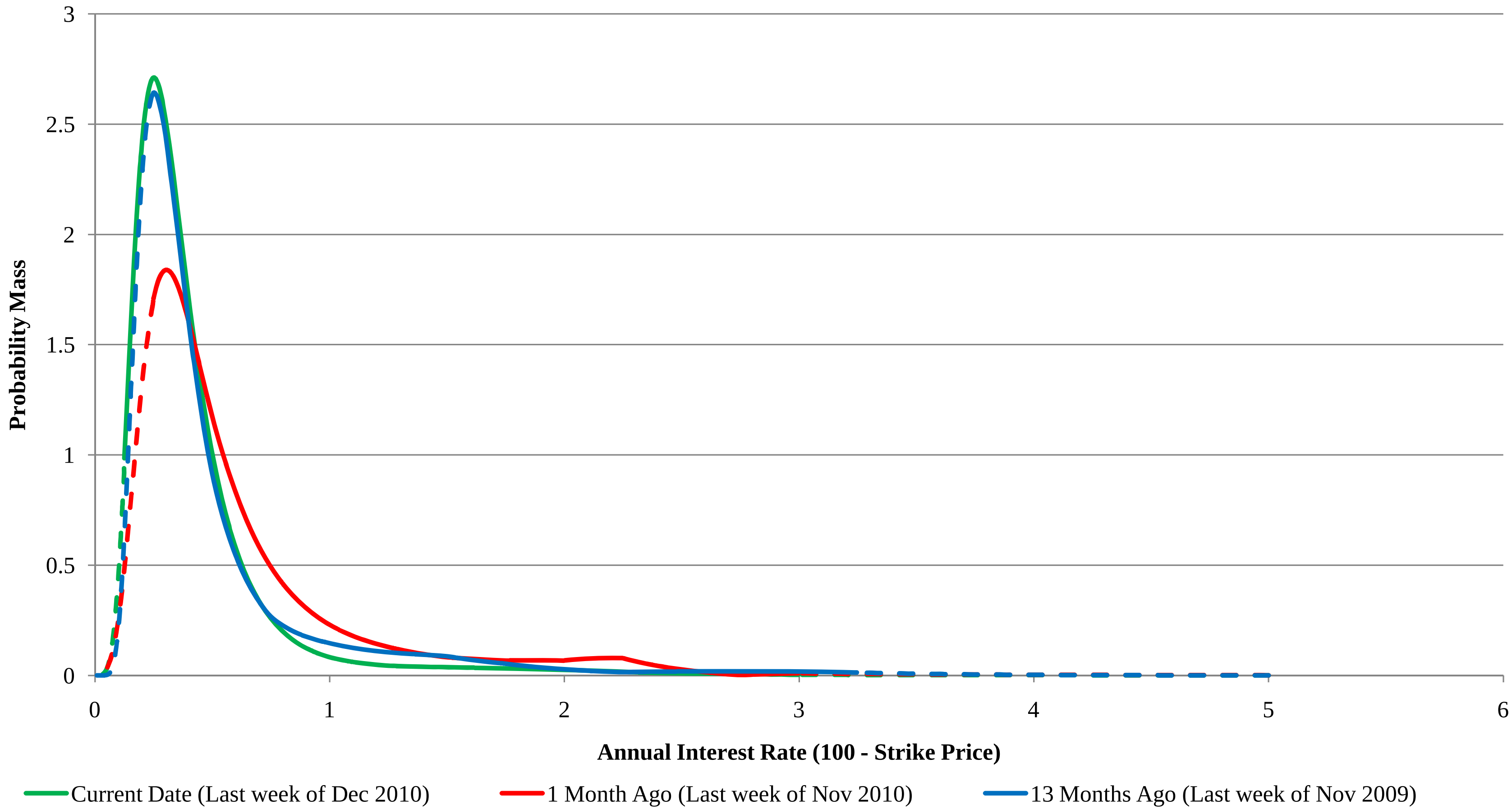
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	**1 Month Ago (Last week of Nov 2010)**	**13 Months Ago (Last week of Nov 2009)**
5th	19	18	12
10th	21	20	13
90th	41	37	24
95th	46	41	27

Underlying Asset Statistics (trailing year)

Average	20
Minimum	15
Maximum	30

Exhibit 4: Risk-Neutral Density Function--Eurodollar Interest Rate Futures Contract in '6 Months'



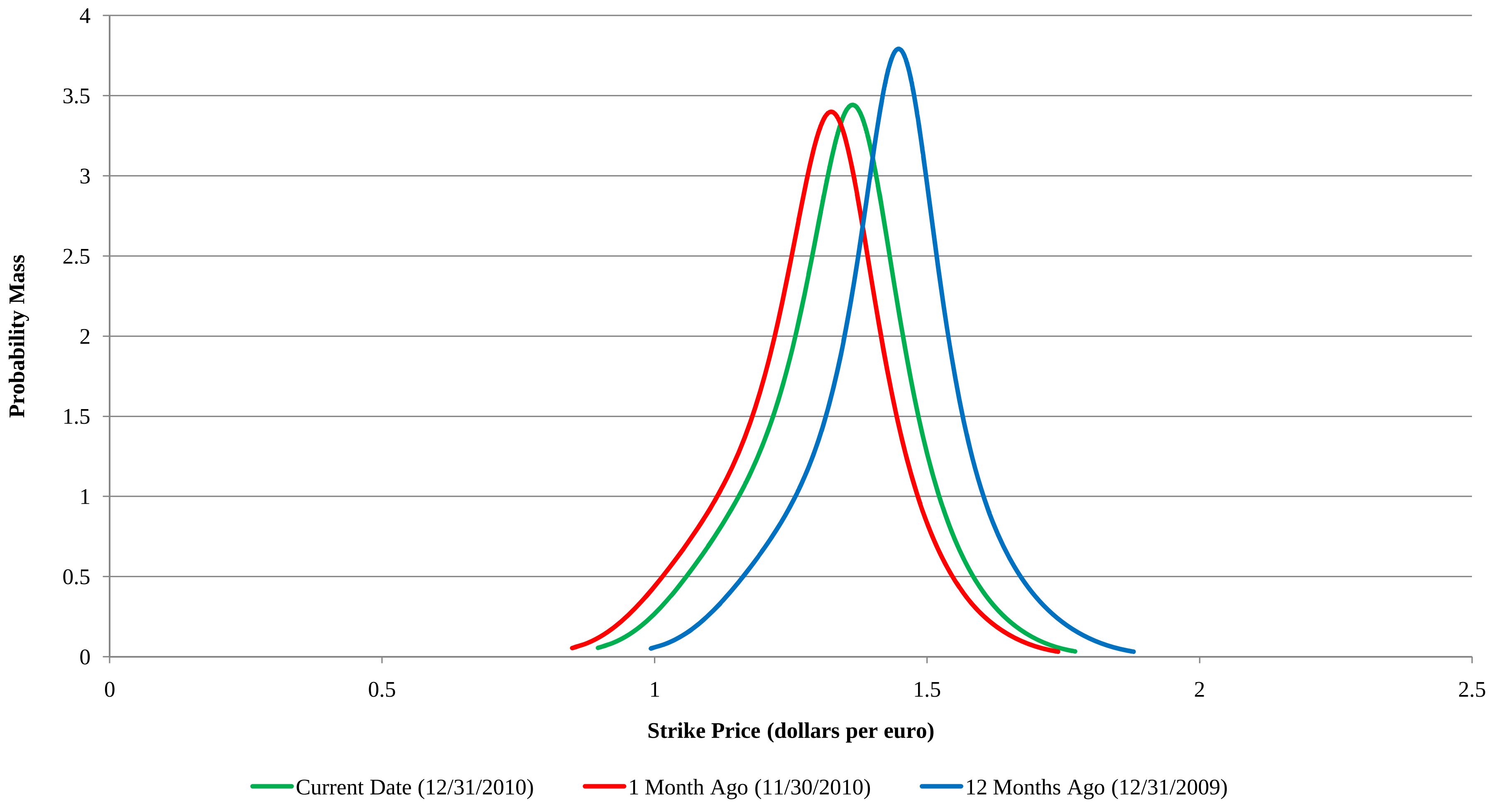
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	**1 Month Ago (Last week of Nov 2010)**	**13 Months Ago (Last week of Nov 2009)**
5th	1.09	1.95	1.59
10th	0.73	1.32	1.09
90th	0.18	0.21	0.19
95th	0.15	0.17	0.16

Underlying Asset Statistics (trailing year)

Average	1.06
Minimum	0.39
Maximum	2.32

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



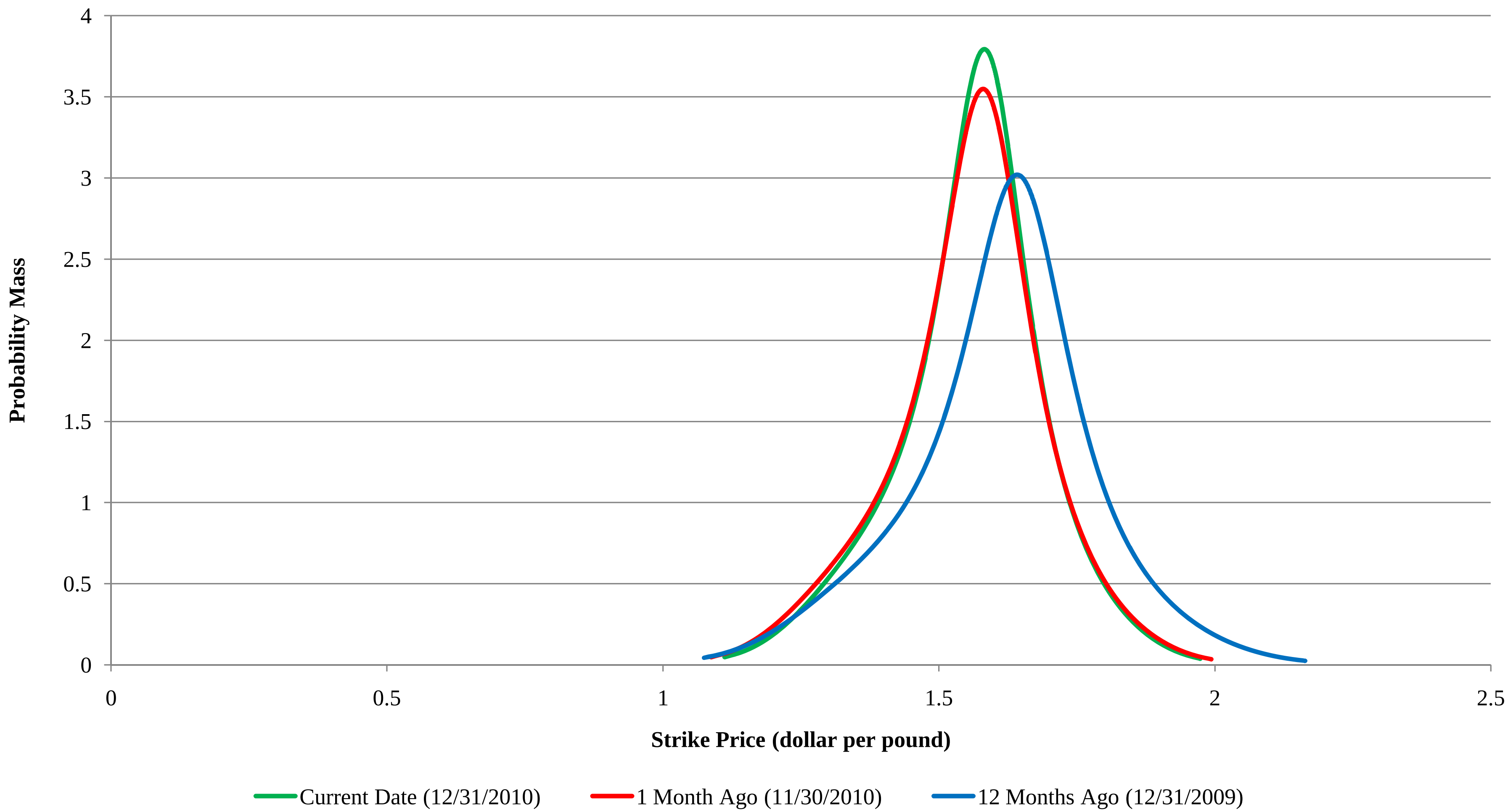
Percentiles of the Distributions

	Current Date (12/31/2010)	1 Month Ago (11/30/2010)	12 Months Ago (12/31/2009)
5th	1.078	1.032	1.181
10th	1.145	1.099	1.247
90th	1.507	1.470	1.596
95th	1.564	1.528	1.657

Underlying Asset Statistics (trailing year)

Average	1.324
Minimum	1.192
Maximum	1.451

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



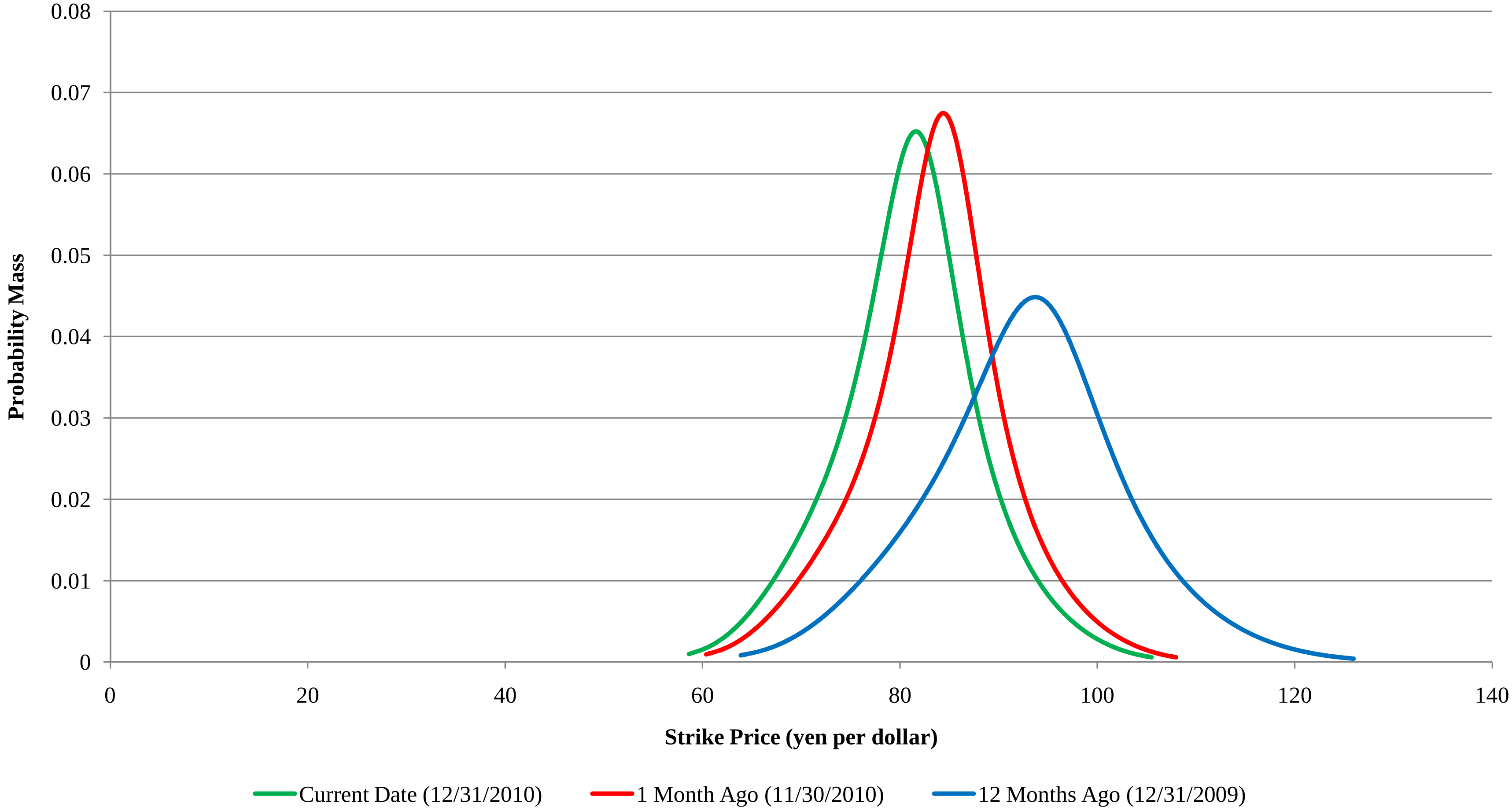
Percentiles of the Distributions

	Current Date (12/31/2010)	1 Month Ago (11/30/2010)	12 Months Ago (12/31/2009)
5th	1.306	1.287	1.299
10th	1.375	1.359	1.384
90th	1.722	1.726	1.819
95th	1.778	1.784	1.894

Underlying Asset Statistics (trailing year)

Average	1.544
Minimum	1.433
Maximum	1.636

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



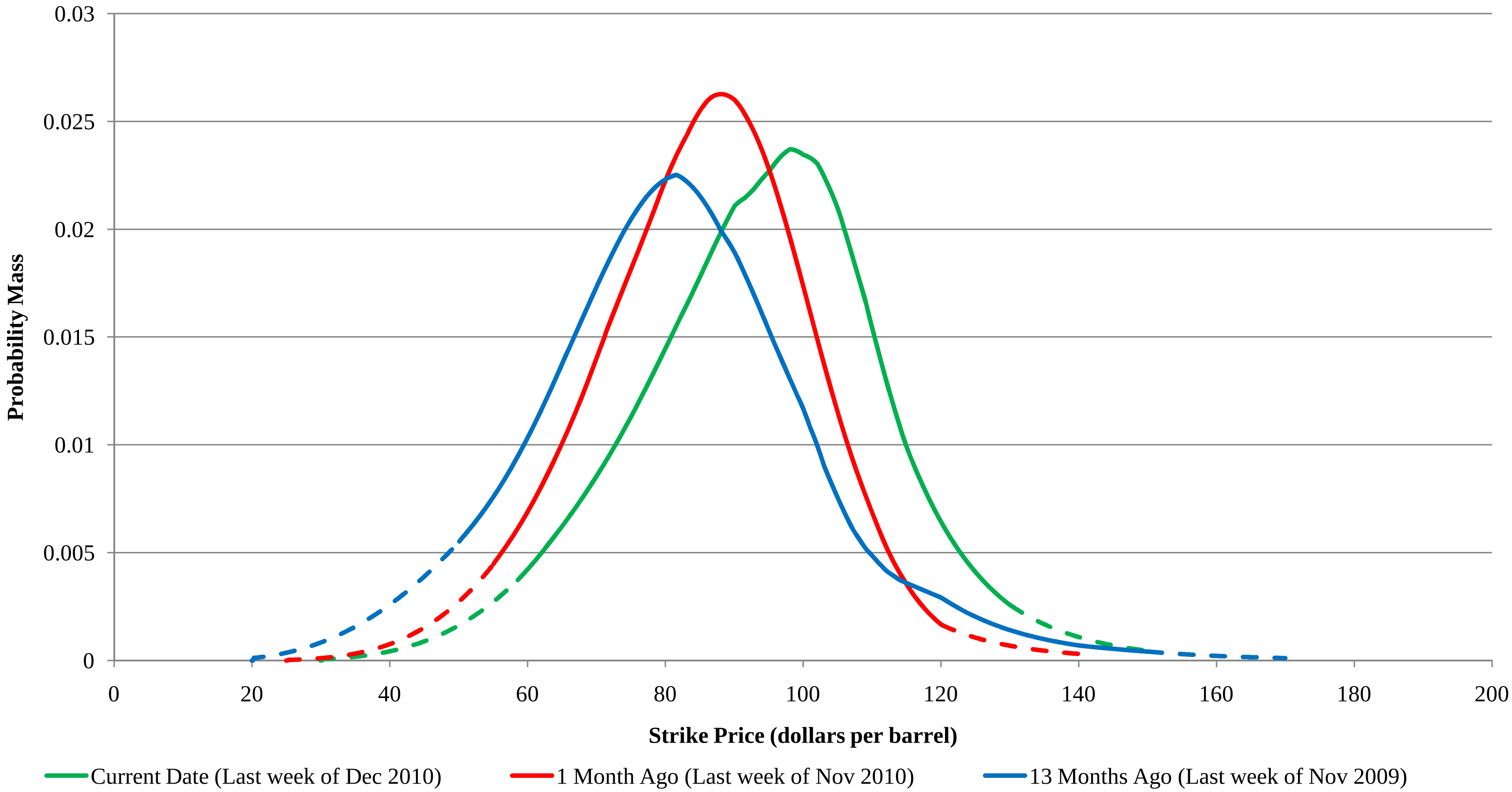
Percentiles of the Distributions

	Current Date (12/31/2010)	1 Month Ago (11/30/2010)	12 Months Ago (12/31/2009)
5th	68.3	70.4	75.8
10th	71.4	73.8	79.8
90th	90.2	92.7	105.6
95th	93.6	96.0	110.0

Underlying Asset Statistics (trailing year)

Average	88
Minimum	80
Maximum	95

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



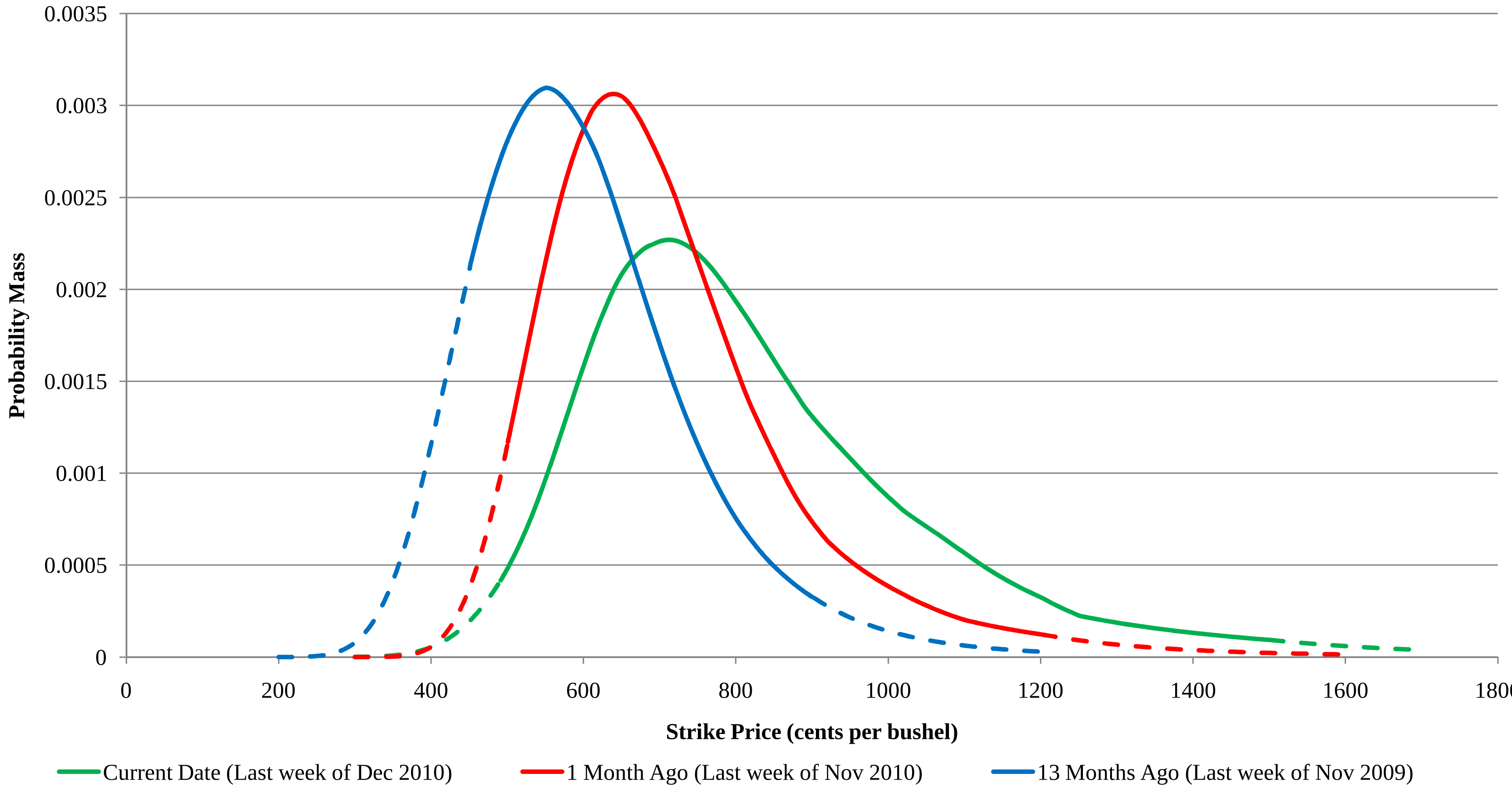
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	1 Month Ago (Last week of Nov 2010)	13 Months Ago (Last week of Nov 2009)
5th	62	57	48
10th	70	64	56
90th	116	105	106
95th	124	111	118

Underlying Asset Statistics (trailing year)

Average	85
Minimum	75
Maximum	95

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



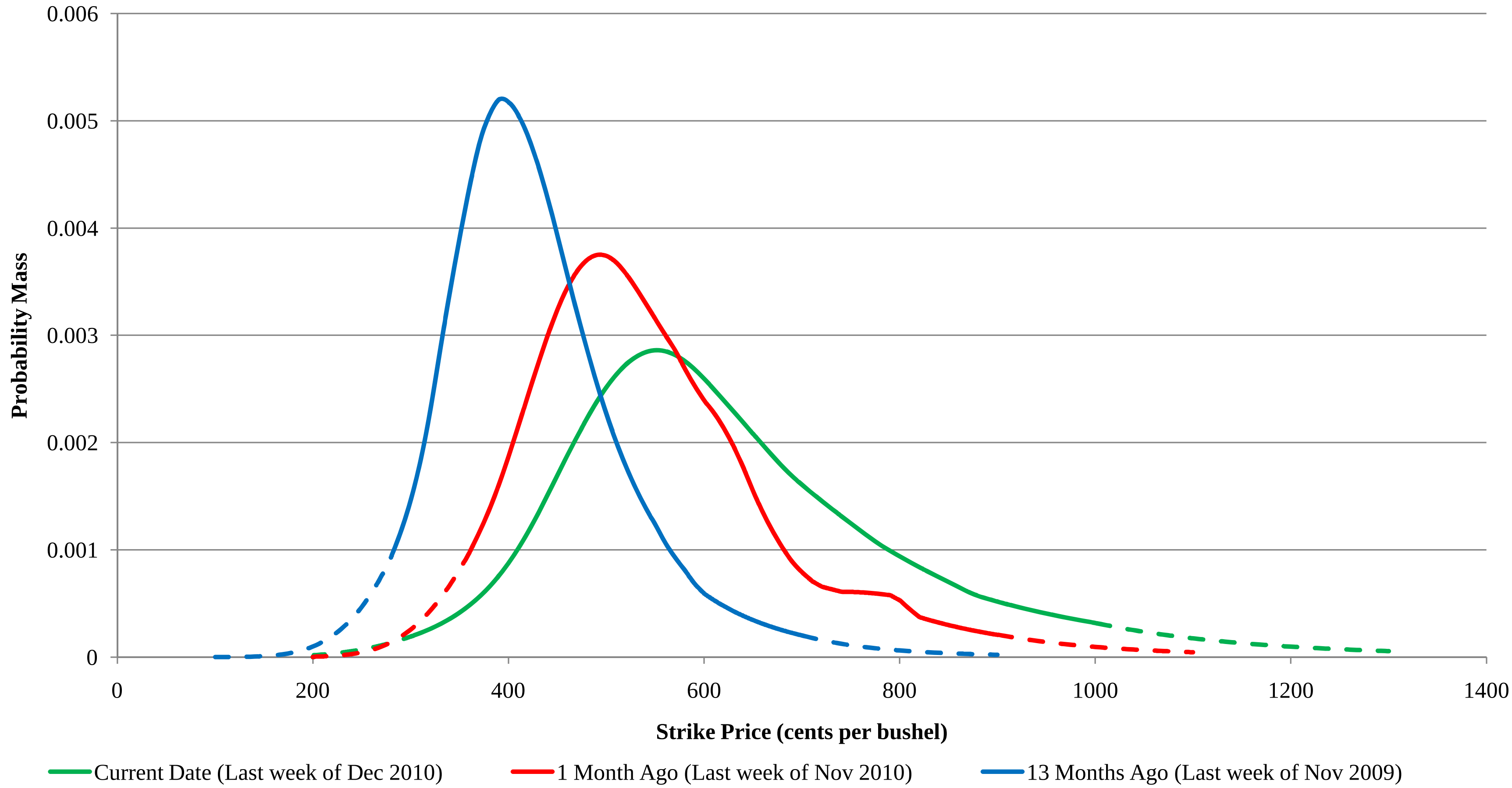
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	1 Month Ago (Last week of Nov 2010)	13 Months Ago (Last week of Nov 2009)
5th	539	502	398
10th	584	534	432
90th	1133	931	789
95th	1302	1052	874

Underlying Asset Statistics (trailing year)

Average	660
Minimum	544
Maximum	823

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



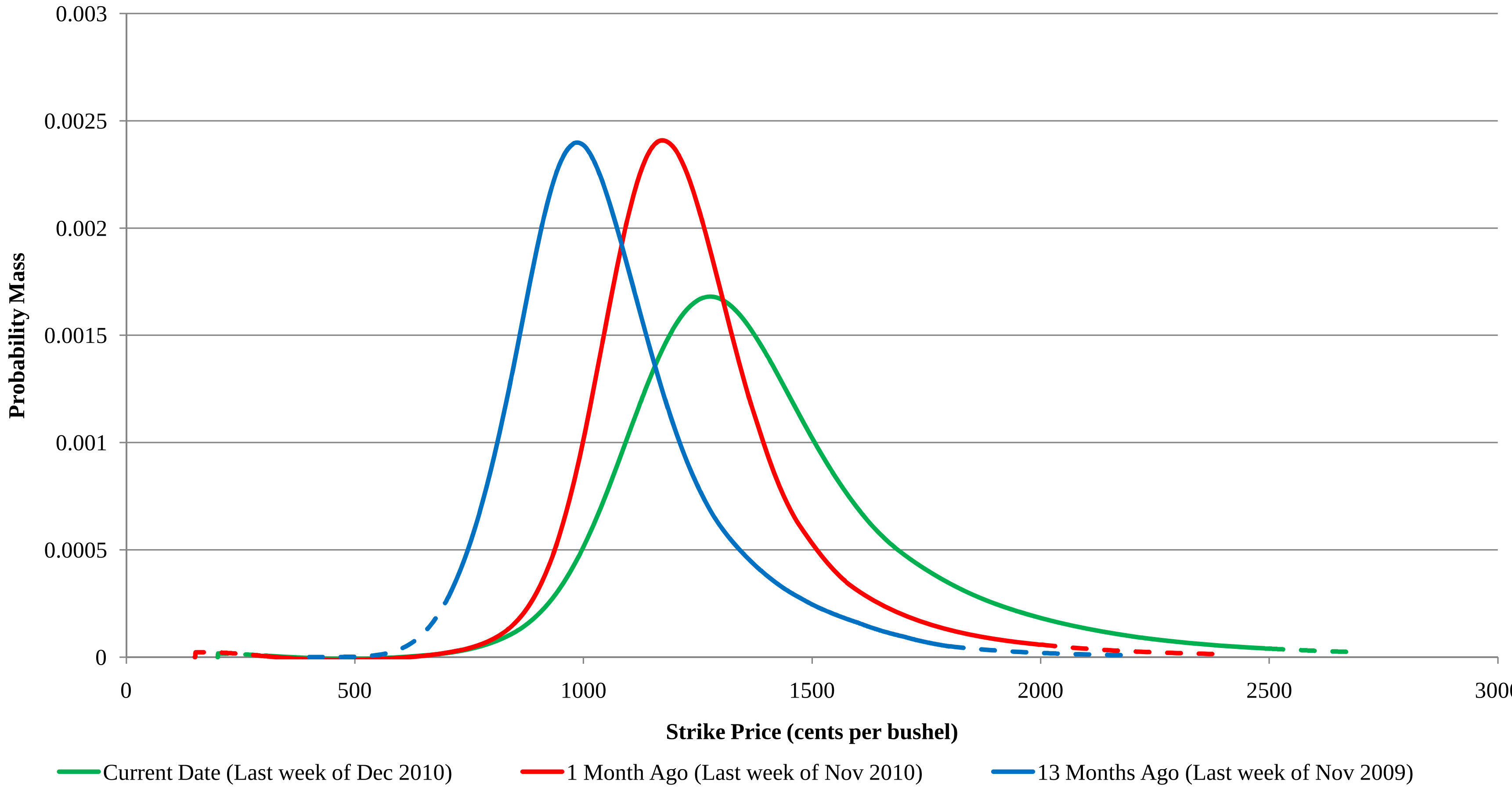
Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	1 Month Ago (Last week of Nov 2010)	13 Months Ago (Last week of Nov 2009)
5th	394	367	293
10th	438	401	321
90th	892	734	549
95th	1018	824	607

Underlying Asset Statistics (trailing year)

Average	467
Minimum	375
Maximum	627

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



Percentiles of the Distributions

	Current Date (Last week of Dec 2010)	1 Month Ago (Last week of Nov 2010)	13 Months Ago (Last week of Nov 2009)
5th	991	955	777
10th	1065	1011	829
90th	1836	1530	1358
95th	2070	1698	1507

Underlying Asset Statistics (trailing year)

Average	1050
Minimum	924
Maximum	1393

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	6/18/2011	5/25/2011	6/27/2011	6/16/2011	6/24/2011
--One Month Ago	6/18/2011	3/28/2011	4/26/2011	4/14/2011	4/21/2011
--12/13 Months Ago	6/18/2010	3/25/2010	4/27/2010	4/15/2010	4/23/2010
5-day Pricing Window					
--Current Date	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010
--One Month Ago	11/23 - 11/30/2010	11/23 - 11/30/2010	11/23 - 11/30/2010	11/23 - 11/30/2010	11/23 - 11/30/2010
--12/13 Months Ago	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009
Spot Rate					
--Current Date	1257.54 - 1259.78	1387.2 - 1425.7	29.356 - 31.04	92.57 - 94.06	818.75 - 836.25
--One Month Ago	1180.55 - 1198.35	1366.4 - 1388.3	26.823 - 28.263	83.07 - 87.35	705.5 - 715.75
--12/13 Months Ago	1042.63 - 1079.6	1167.3 - 1189.8	18.355 - 18.82	79.66 - 81.72	566.25 - 600.5
Interpolated Risk-free Rate					
--Current Date	0.172 - 0.19	0.155 - 0.175	0.179 - 0.197	0.171 - 0.188	0.177 - 0.195
--One Month Ago	0.195 - 0.209	0.153 - 0.17	0.171 - 0.185	0.163 - 0.178	0.167 - 0.182
--12/13 Months Ago	0.508 - 0.566	0.05 - 0.075	0.09 - 0.11	0.075 - 0.097	0.085 - 0.106
Time to Expiration (years)					
--Current Date	0.467 - 0.475	0.403 - 0.411	0.492 - 0.5	0.461 - 0.469	0.483 - 0.492
--One Month Ago	0.55 - 0.569	0.328 - 0.347	0.406 - 0.425	0.372 - 0.392	0.392 - 0.411
--12/13 Months Ago	0.55 - 0.569	0.319 - 0.339	0.408 - 0.428	0.375 - 0.394	0.397 - 0.417
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	6/24/2011	6/24/2011	6/13/2011
--One Month Ago	4/21/2011	4/21/2011	6/13/2011
--12/13 Months Ago	4/23/2010	4/23/2010	6/14/2010
5-day Pricing Window			
--Current Date	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010
--One Month Ago	11/23 - 11/30/2010	11/23 - 11/30/2010	11/23 - 11/30/2010
--12/13 Months Ago	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009
Spot Rate			
--Current Date	626.5 - 640	1385.25 - 1411.5	99.475 - 99.56
--One Month Ago	550.75 - 561.5	1245 - 1263.25	99.355 - 99.49
--12/13 Months Ago	402 - 427.25	1049.25 - 1068.75	99.455 - 99.51
Interpolated Risk-free Rate			
--Current Date	0.177 - 0.195	0.177 - 0.195	0.169 - 0.186
--One Month Ago	0.167 - 0.182	0.167 - 0.182	0.194 - 0.207
--12/13 Months Ago	0.085 - 0.106	0.085 - 0.106	0.505 - 0.561
Time to Expiration (years)			
--Current Date	0.483 - 0.492	0.483 - 0.492	0.453 - 0.461
--One Month Ago	0.392 - 0.411	0.392 - 0.411	0.536 - 0.556
--12/13 Months Ago	0.397 - 0.417	0.397 - 0.417	0.539 - 0.558
Option type	American (treated as European)	American (treated as European)	American (treated as European)
Pricing Model	Black	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
--12/13 Months Ago	6 months	6 months	6 months
5-day Pricing Window			
--Current Date	12/31/2010	12/31/2010	12/31/2010
--One Month Ago	11/30/2010	11/30/2010	11/30/2010
--12/13 Months Ago	12/31/2009	12/31/2009	12/31/2009
Spot Rate			
--Current Date	1.3384	1.5612	81.12
--One Month Ago	1.2983	1.5562	83.69
--12/13 Months Ago	1.4321	1.617	93.02
Interpolated Risk-free Rate	[US / German]	[US / UK]	[Japan / US]
--Current Date	0.1806 / 0.413	0.1806 / 0.601	0.13 / 0.1806
--One Month Ago	0.1928 / 0.58	0.1928 / 0.563	0.12 / 0.1928
--12/13 Months Ago	0.1857 / 0.457	0.1857 / 0.508	0.125 / 0.1857
Time to Expiration (years)			
--Current Date	0.5	0.5	0.5
--One Month Ago	0.5	0.5	0.5
--12/13 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)

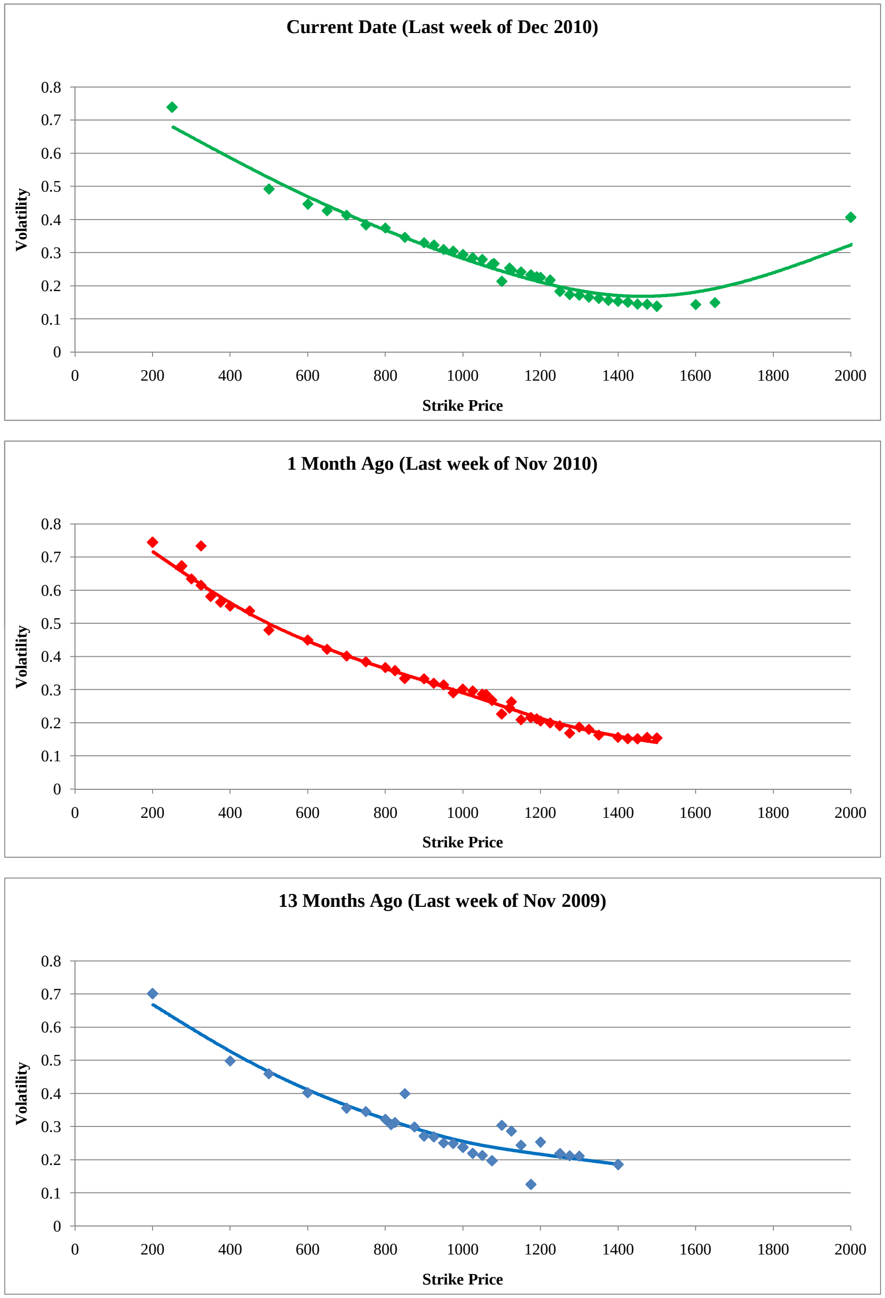


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)

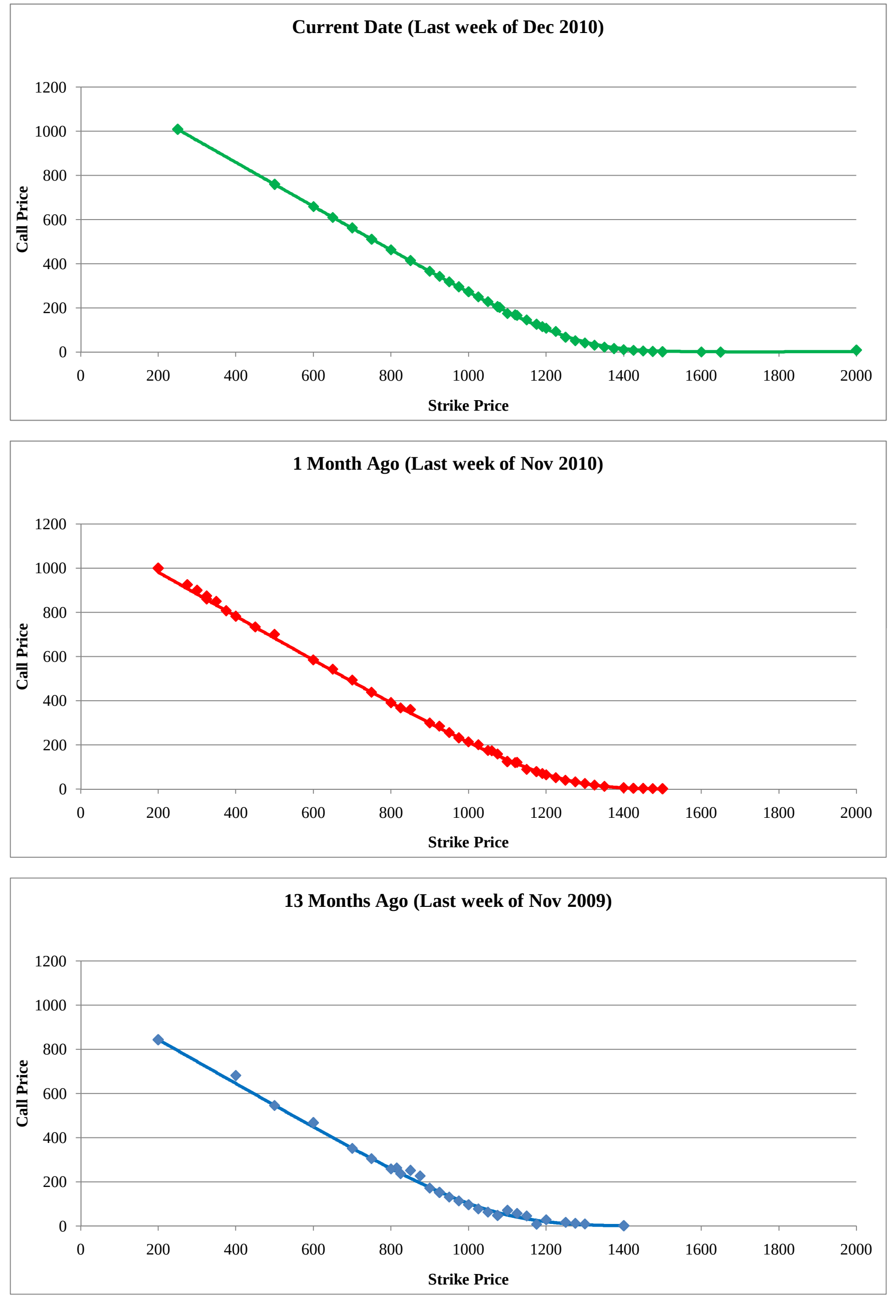


Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Gold Futures Contract)

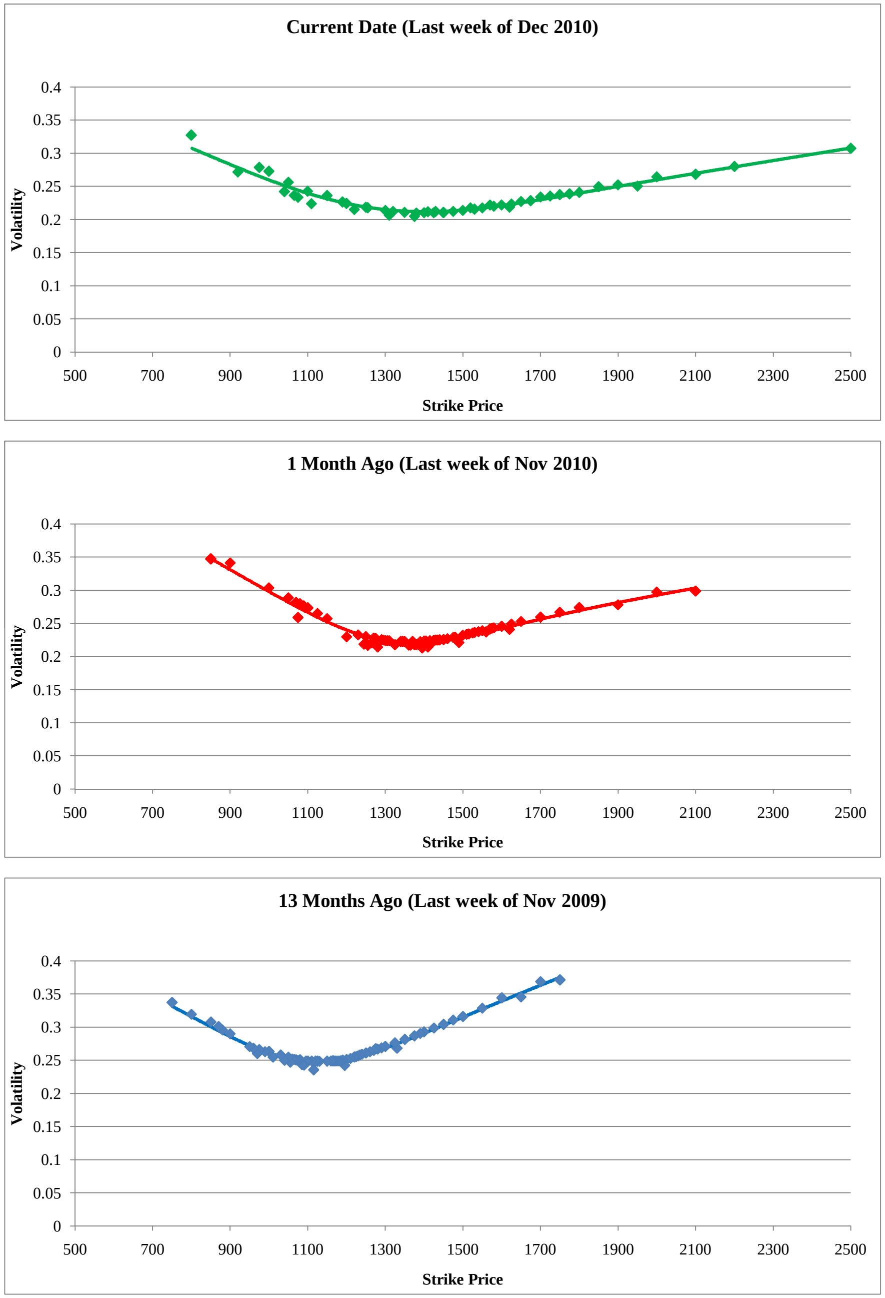


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Gold Futures Contract)

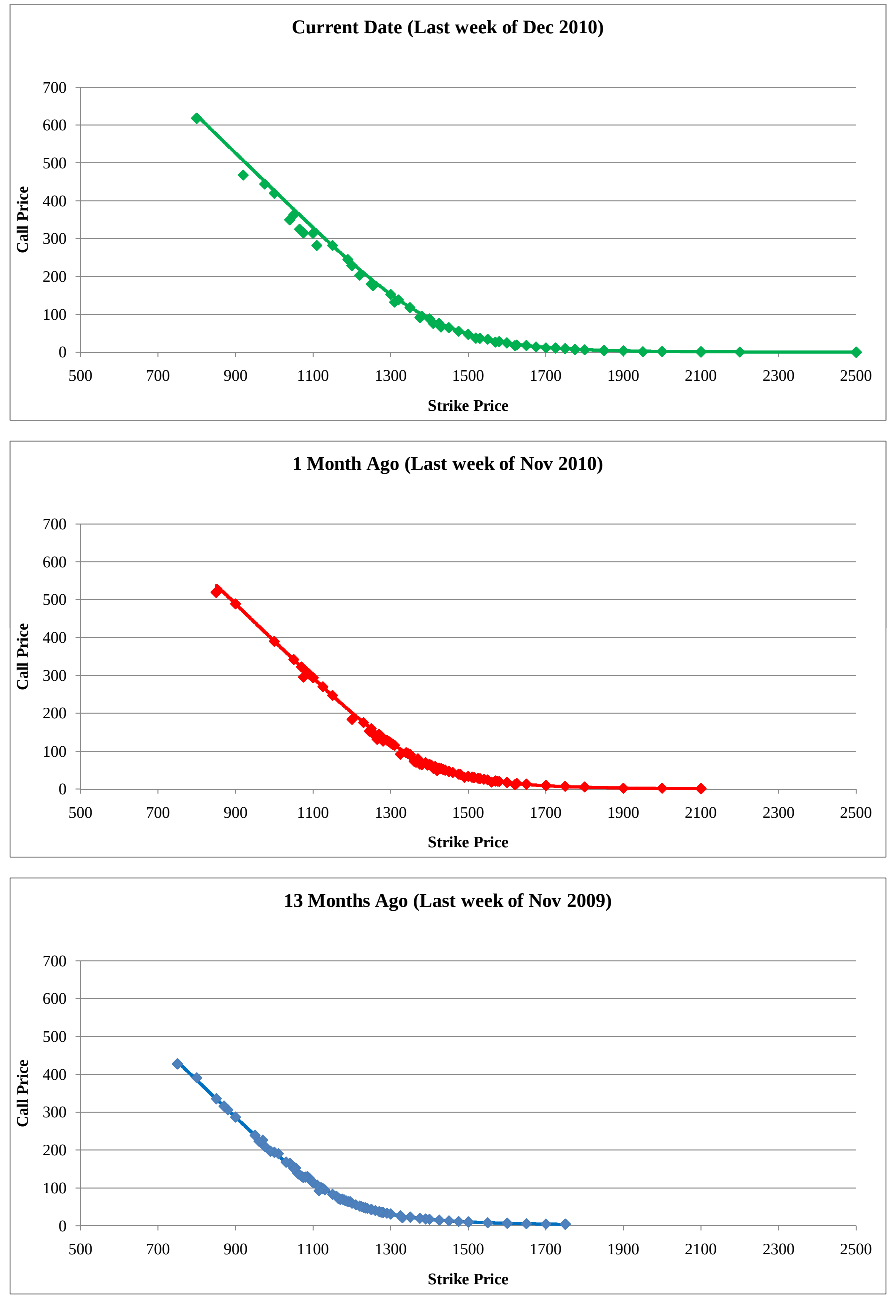


Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Silver Futures Contract)

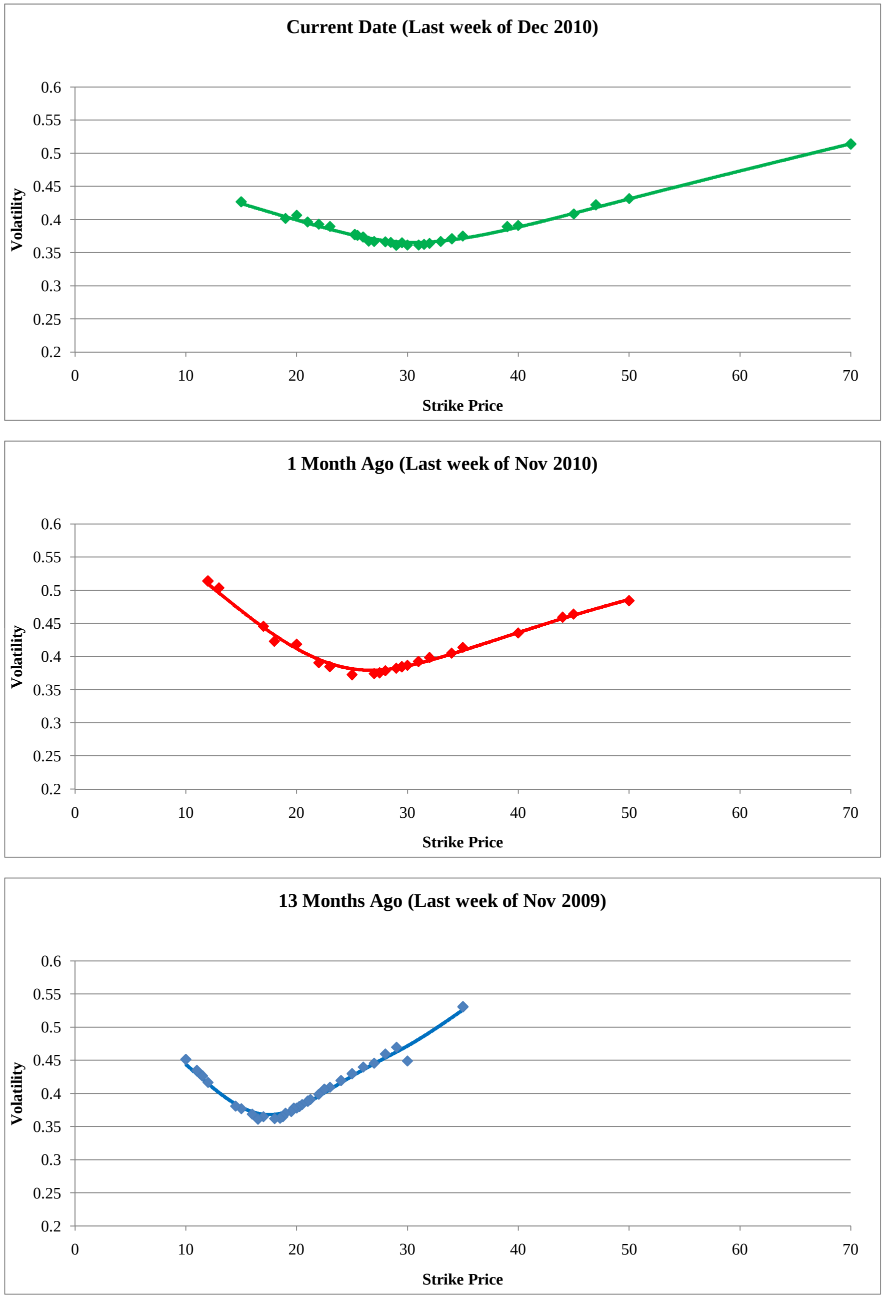


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Silver Futures Contract)

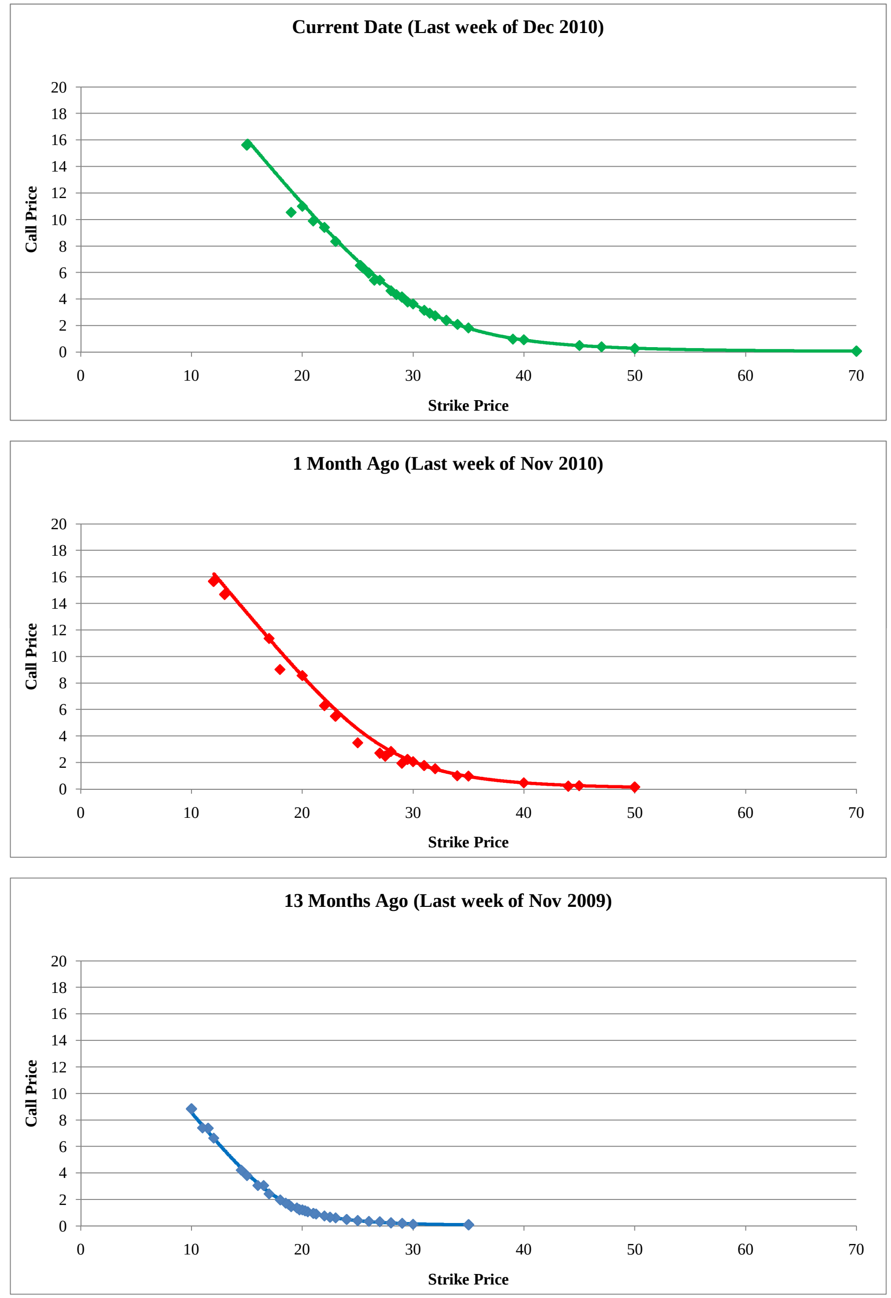
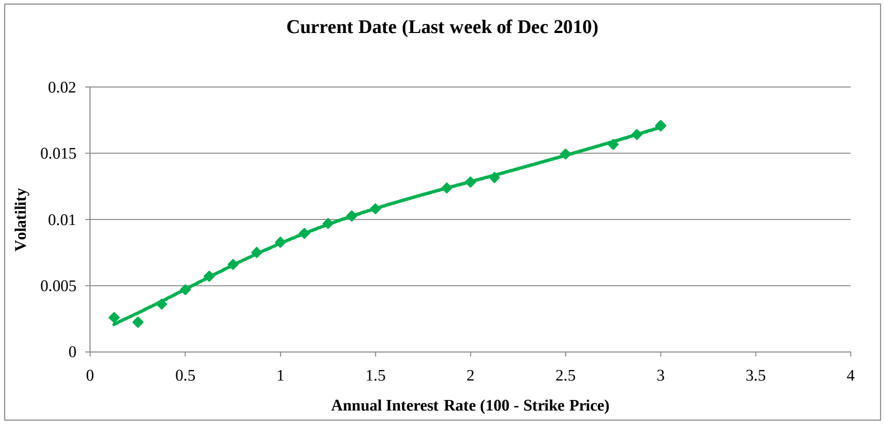
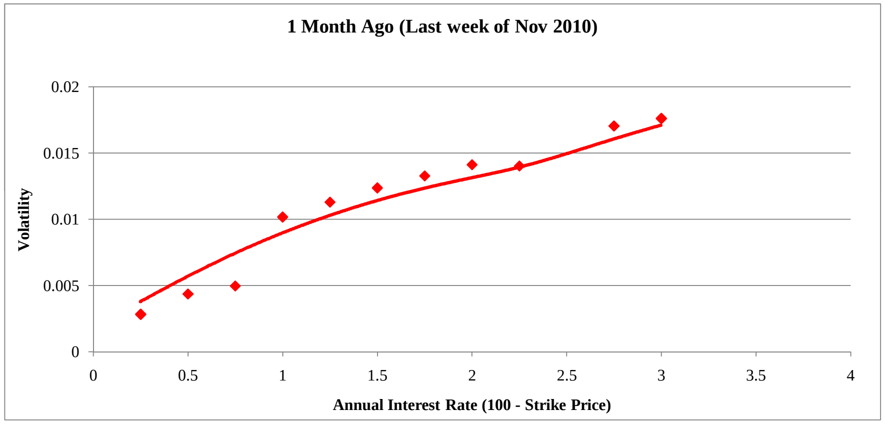


Exhibit A4.1 -- Volatility as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)





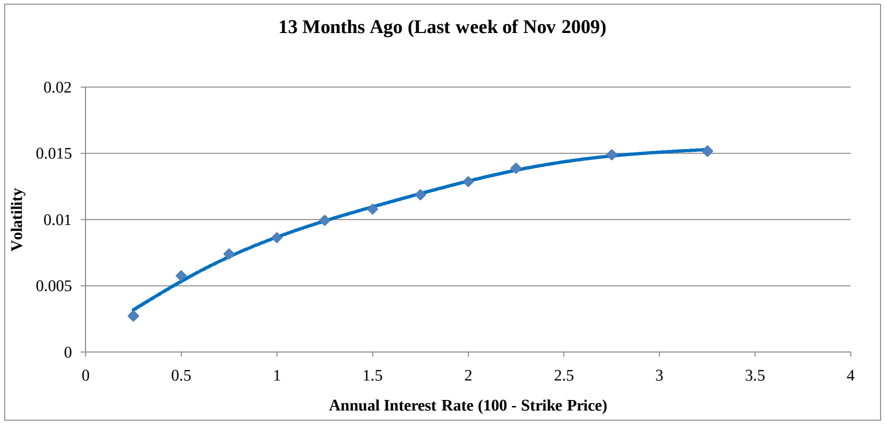
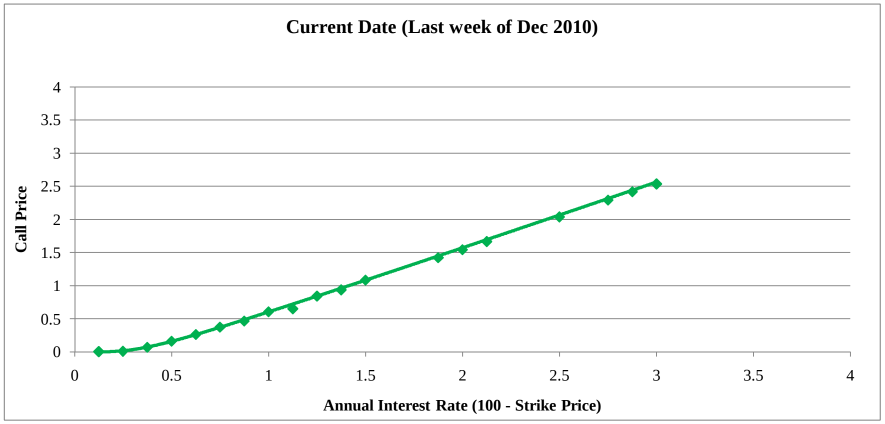
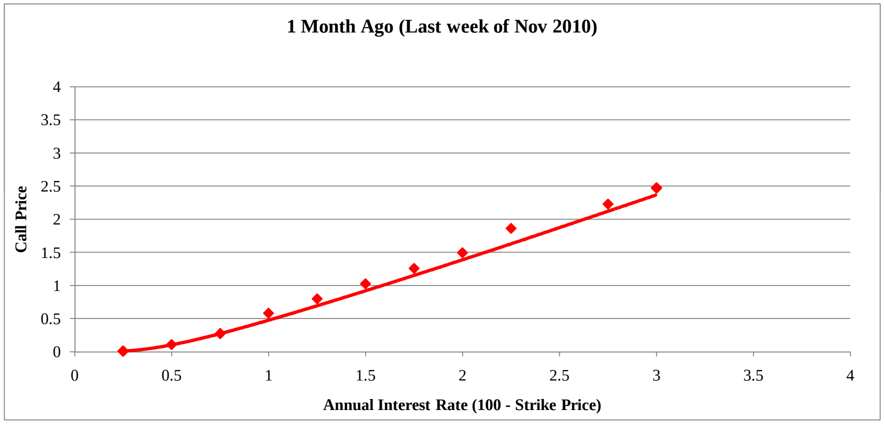


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)





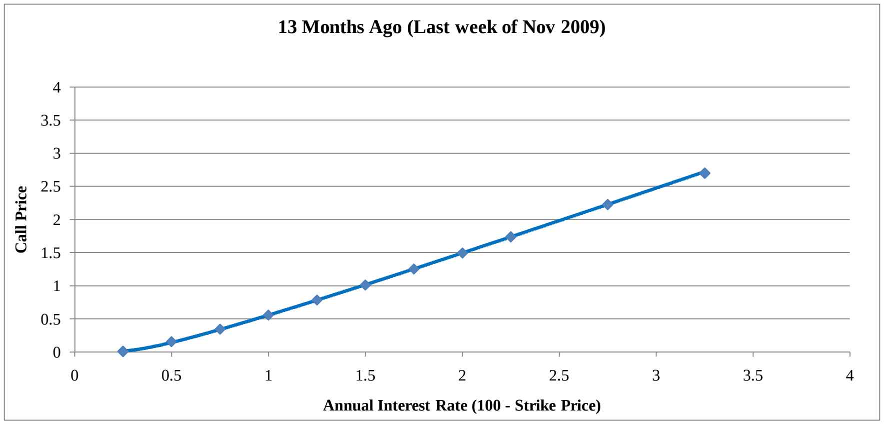


Exhibit A5.1 -- Volatility as a Function of the Strike Price (Dollar-Euro Exchange Rate)

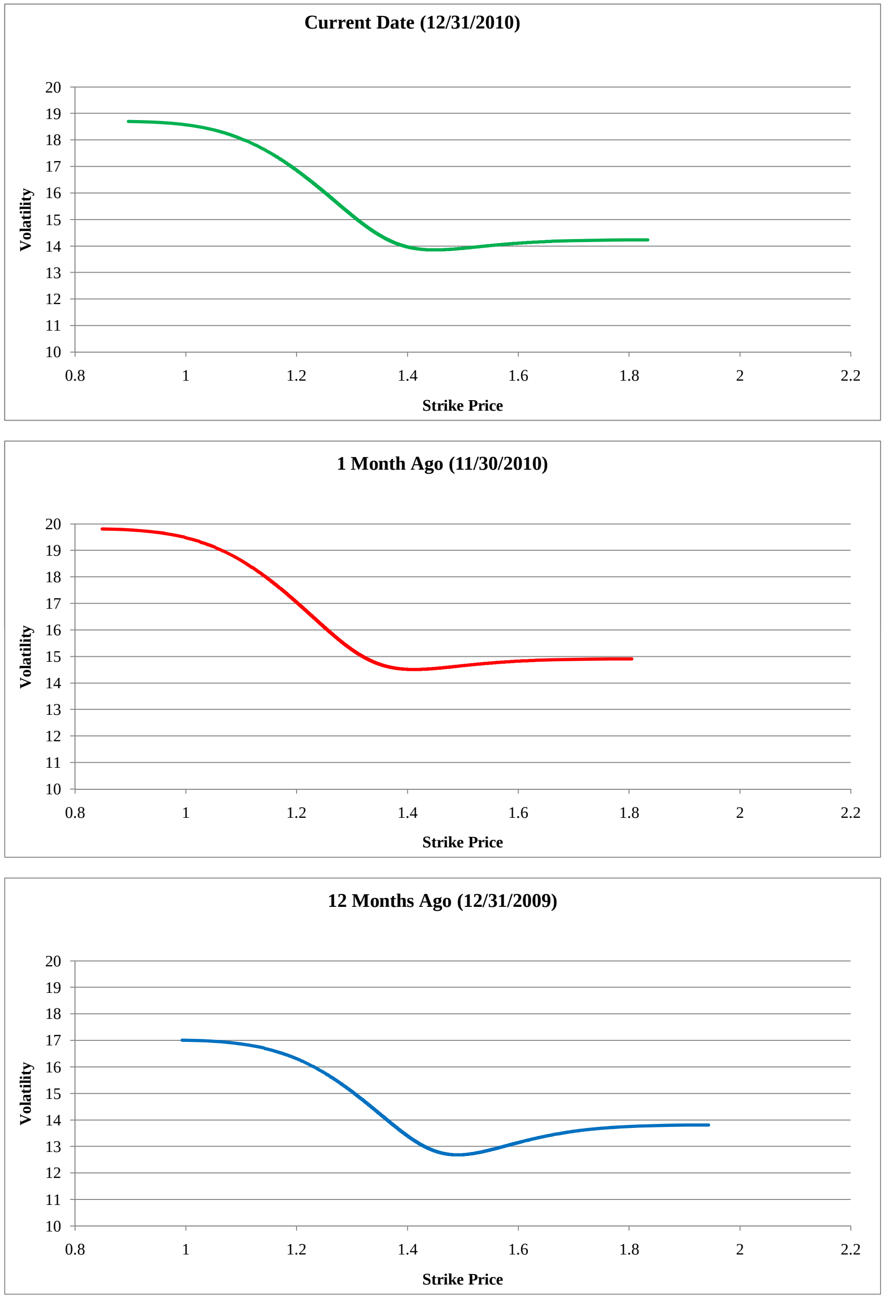


Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Dollar-Euro Exchange Rate)

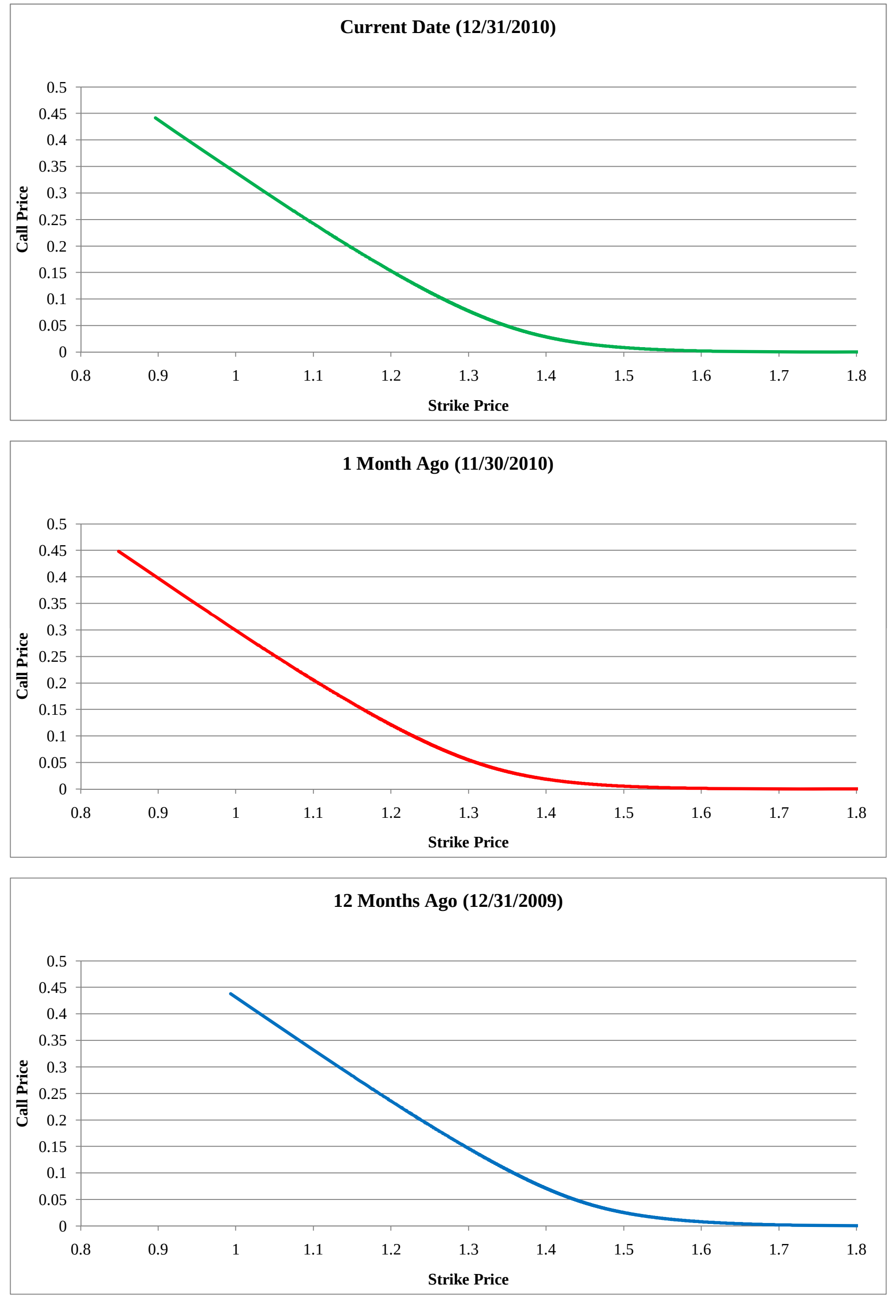


Exhibit A6.1 -- Volatility as a Function of the Strike Price (Dollar-Pound Exchange Rate)

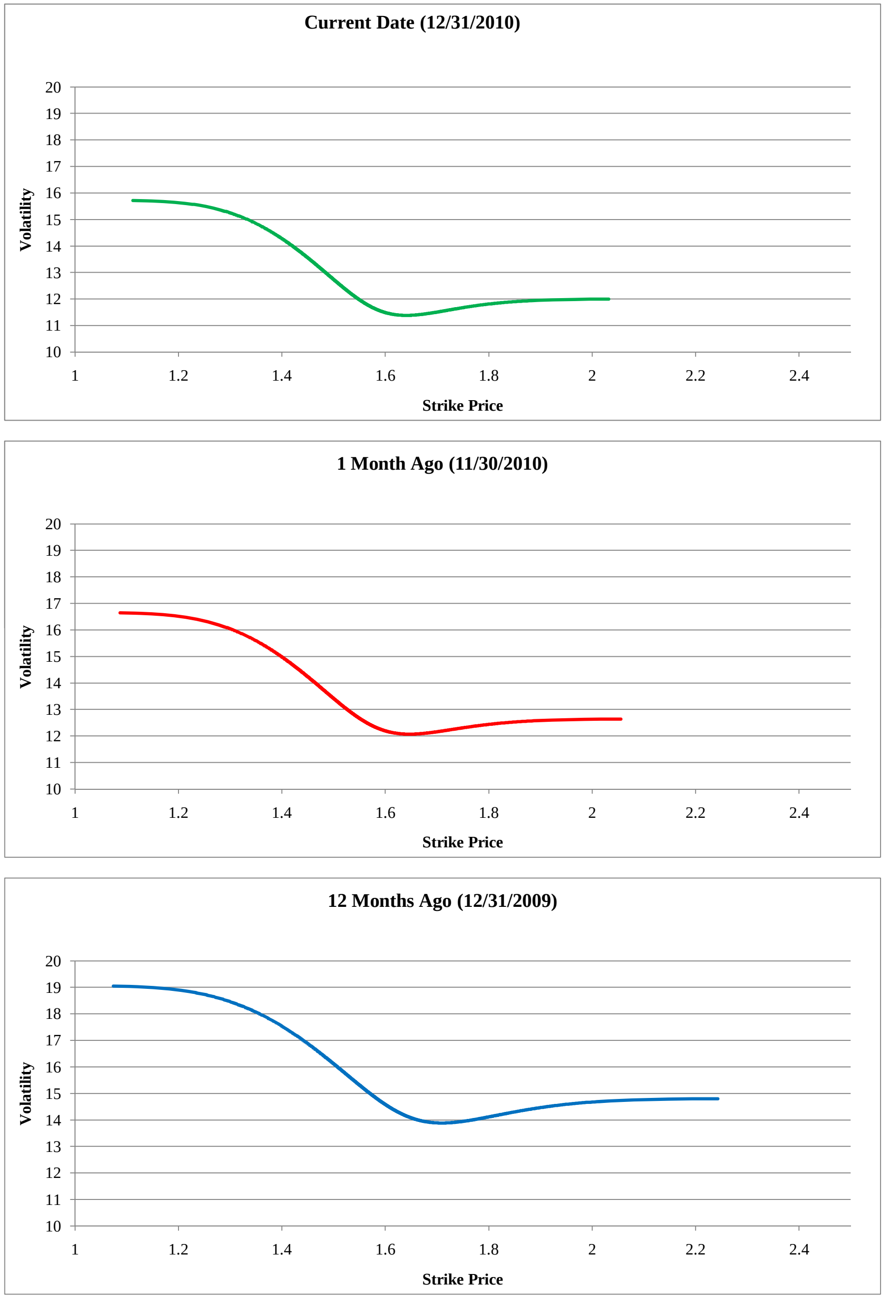


Exhibit A6.2 -- Call Option Price as a Function of the Strike Price (Dollar-Pound Exchange Rate)

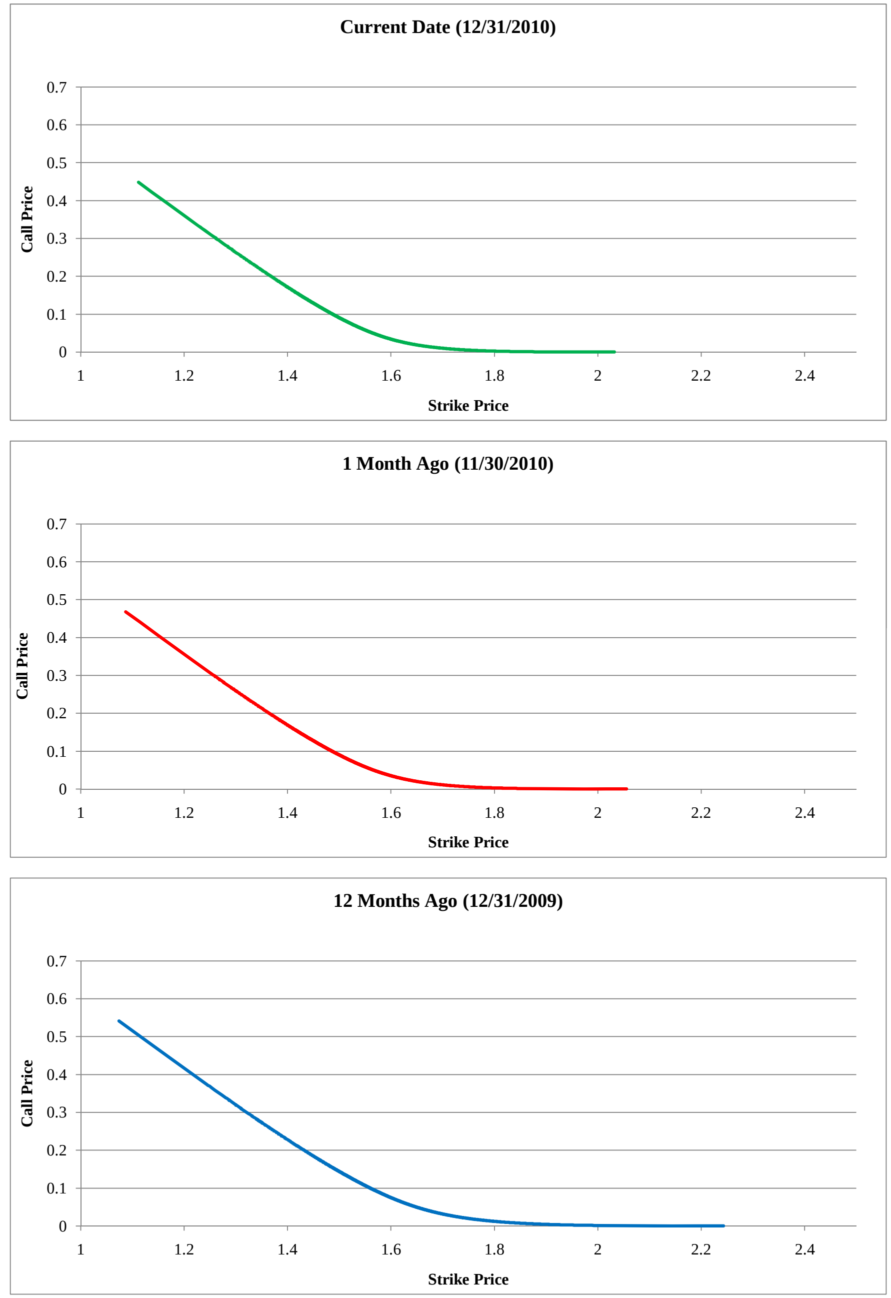


Exhibit A7.1 -- Volatility as a Function of the Strike Price (Yen-Dollar Exchange Rate)

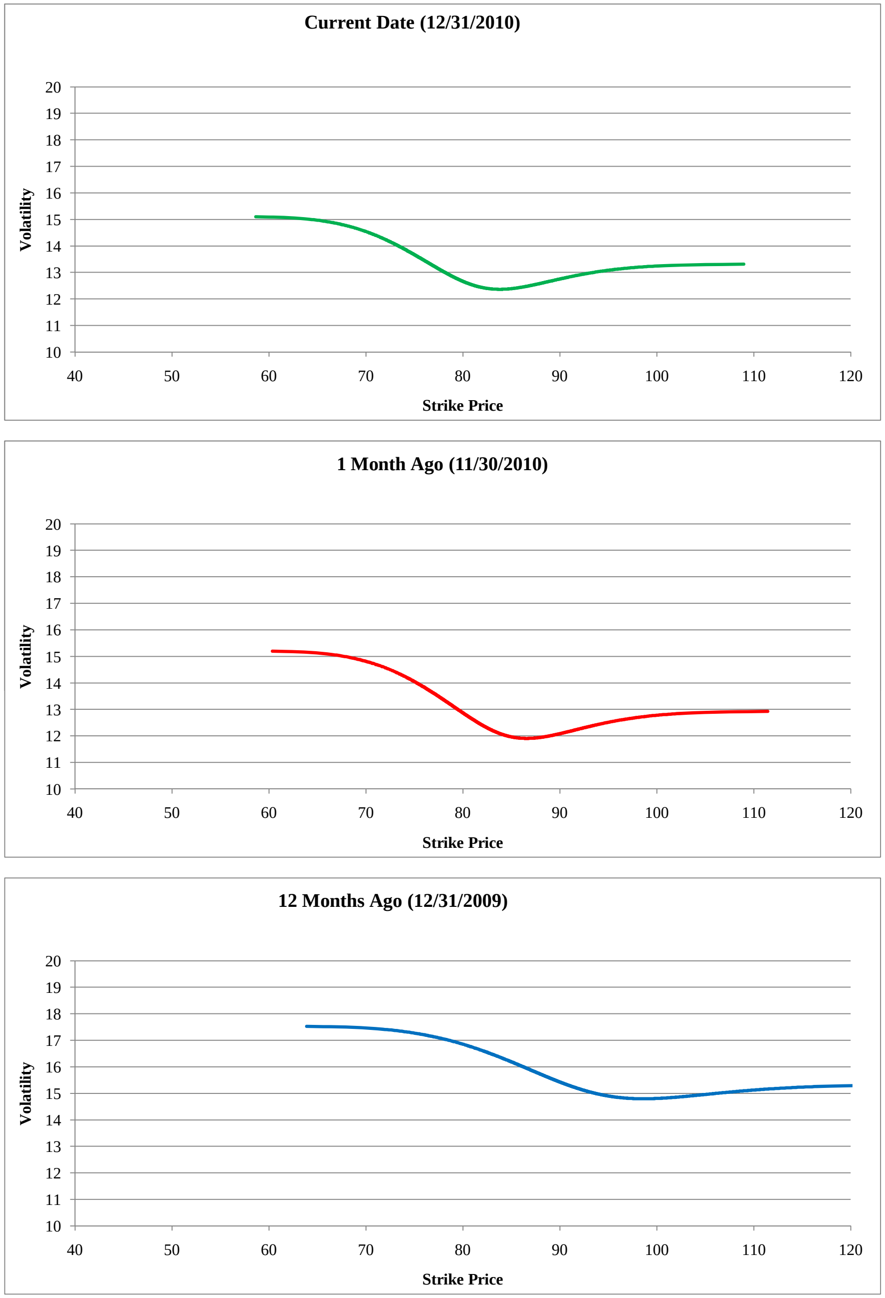


Exhibit A7.2 -- Call Option Price as a Function of the Strike Price (Yen-Dollar Exchange Rate)

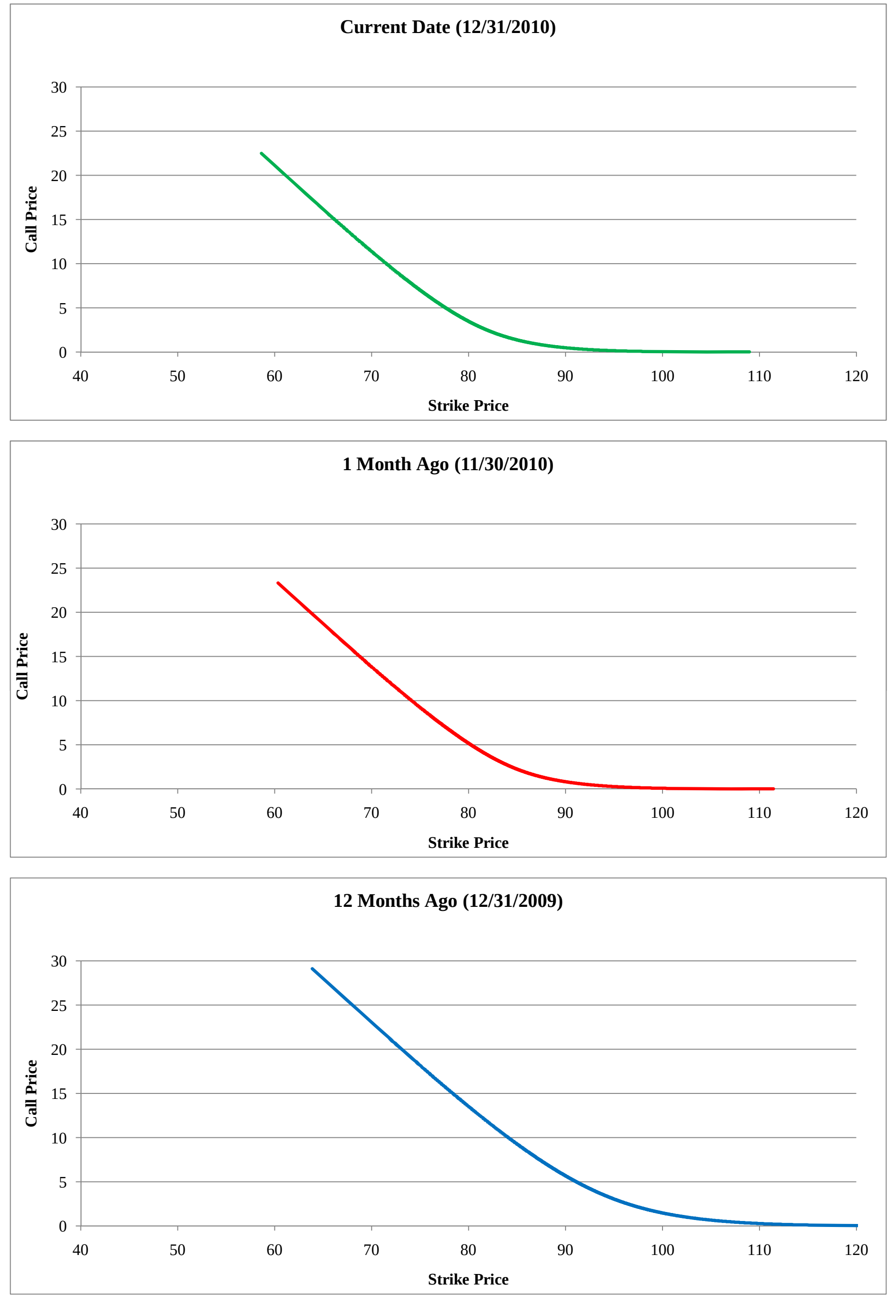
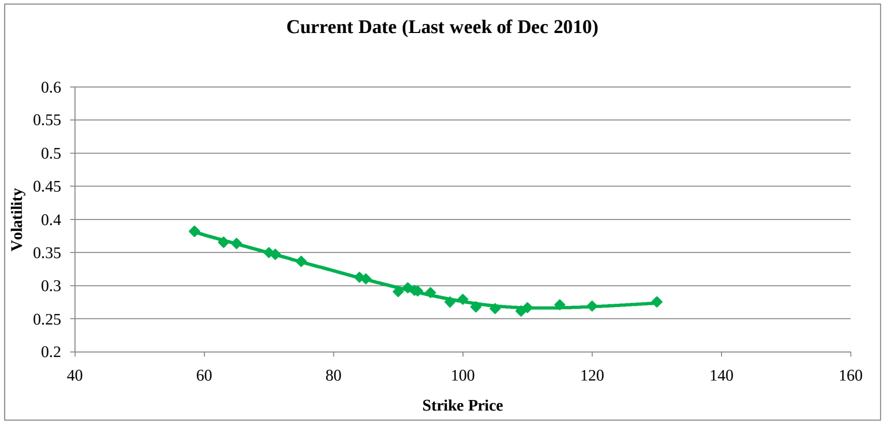
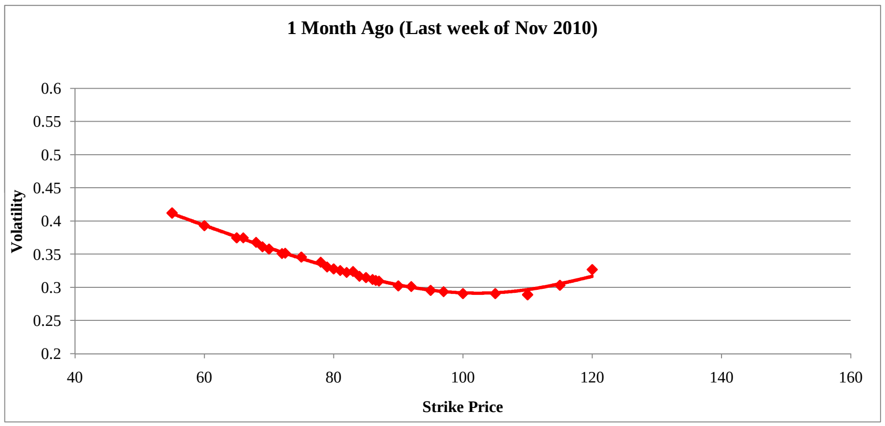


Exhibit A8.1 -- Volatility as a Function of the Strike Price (Front Month Crude Oil Futures Contract)





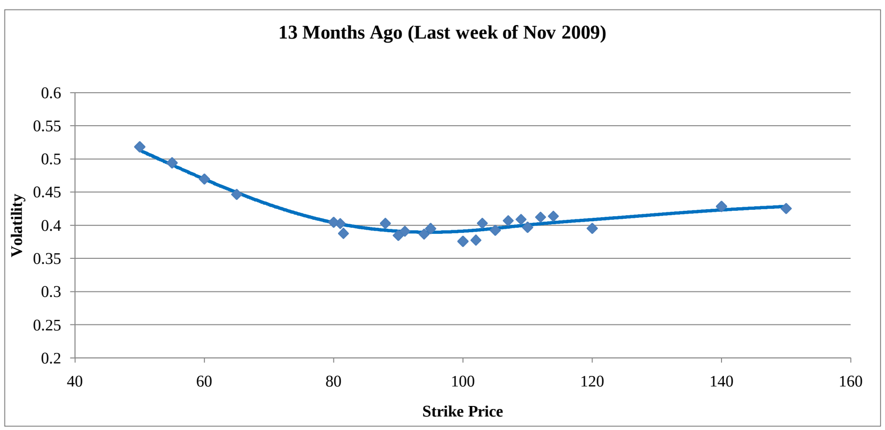
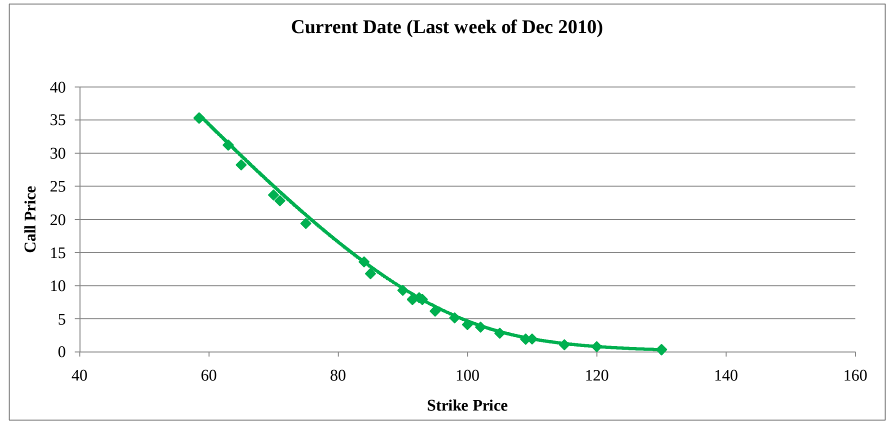
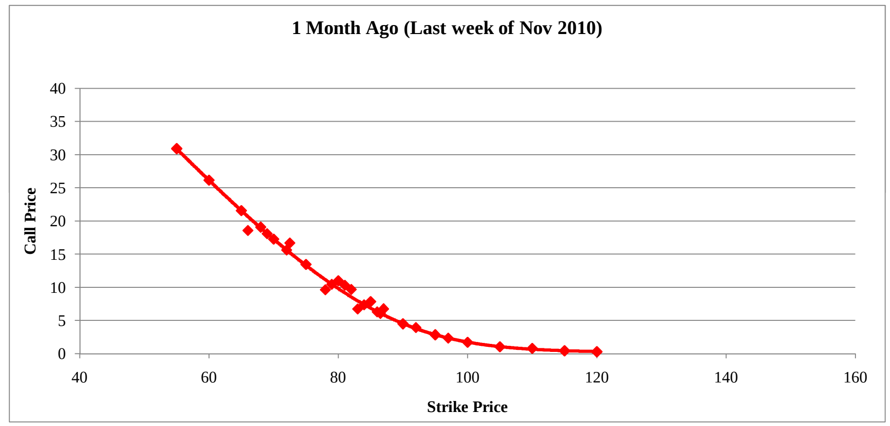


Exhibit A8.2 -- Call Option Price as a Function of the Strike Price (Front Month Crude Oil Futures Contract)





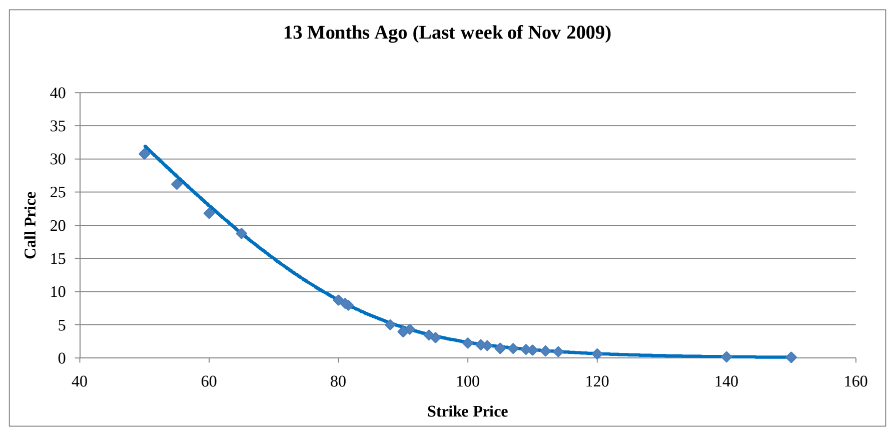
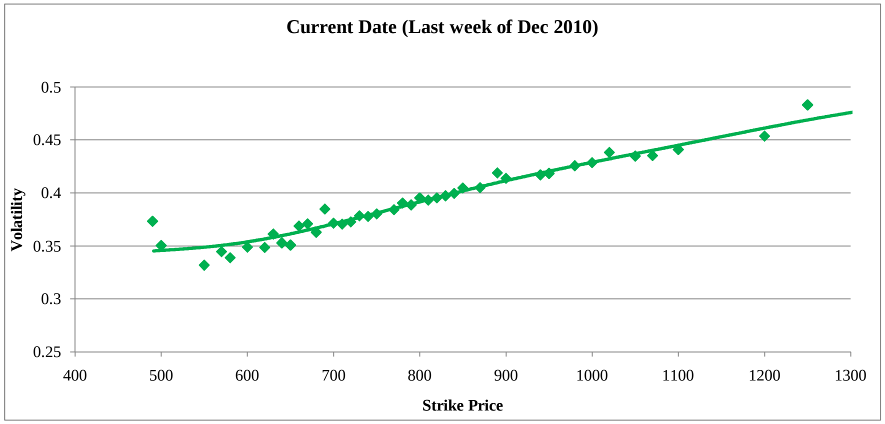
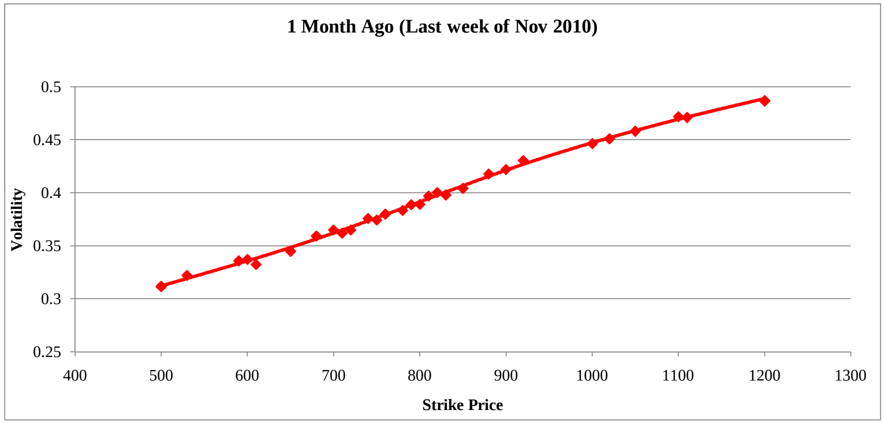


Exhibit A9.1 -- Volatility as a Function of the Strike Price (Front Month Wheat Futures Contract)





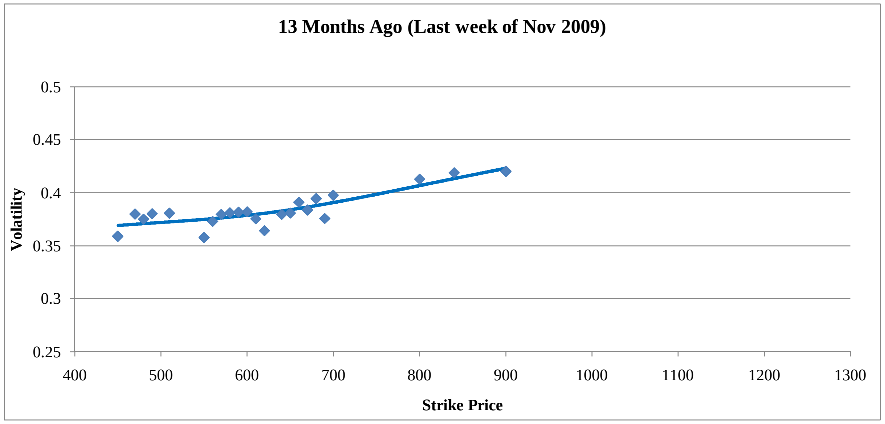
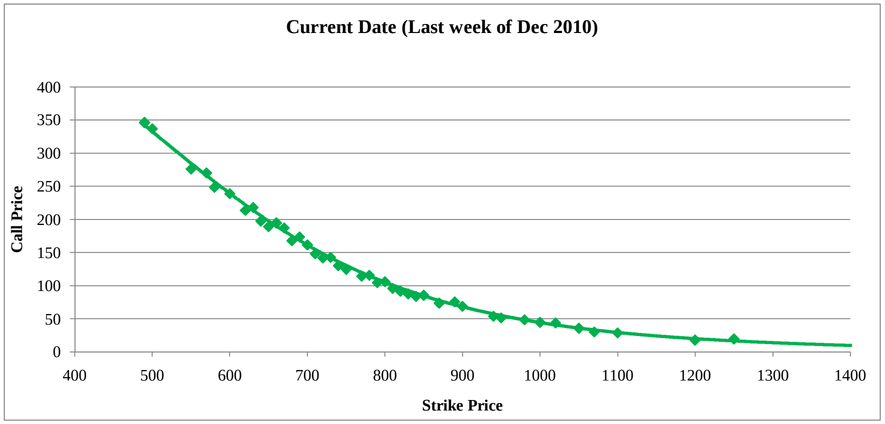
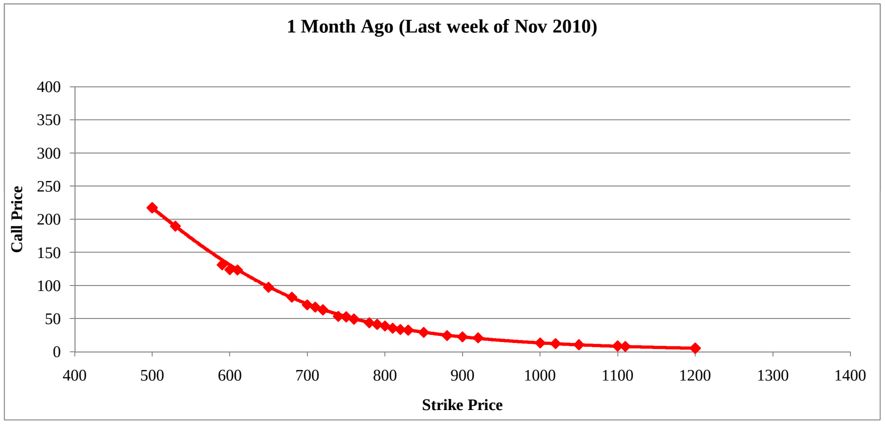


Exhibit A9.2 -- Call Option Price as a Function of the Strike Price (Front Month Wheat Futures Contract)





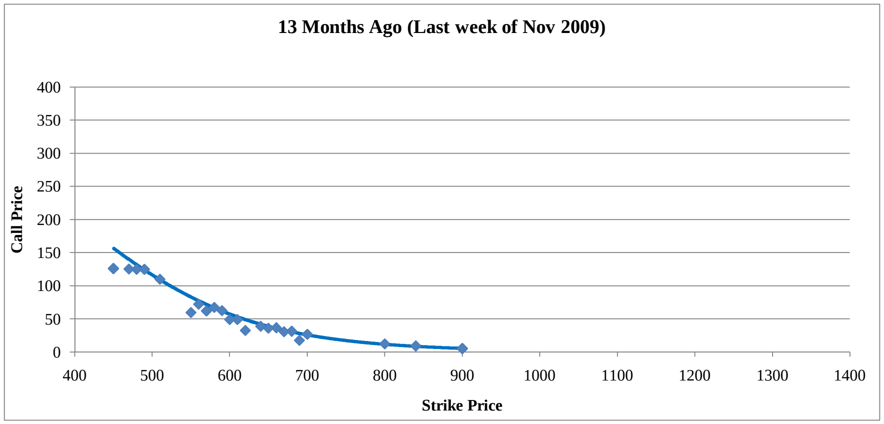
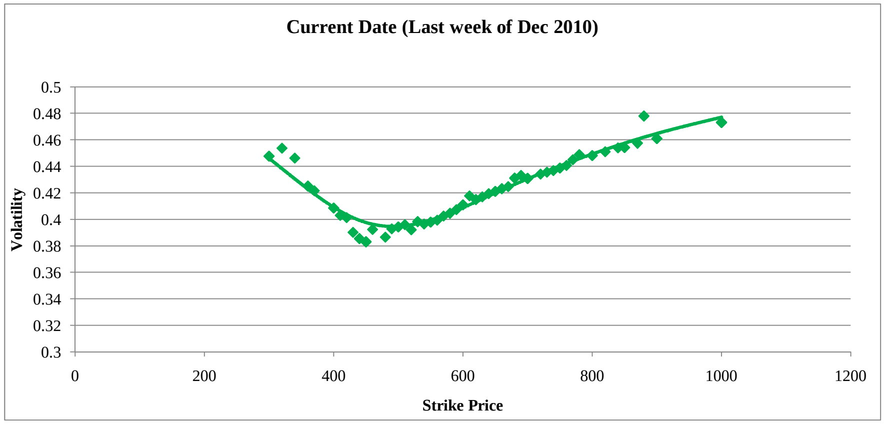
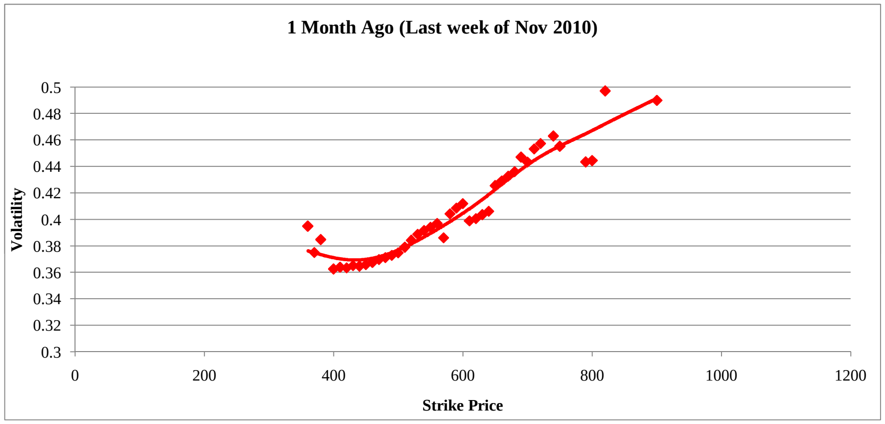


Exhibit A10.1 -- Volatility as a Function of the Strike Price (Front Month Corn Futures Contract)





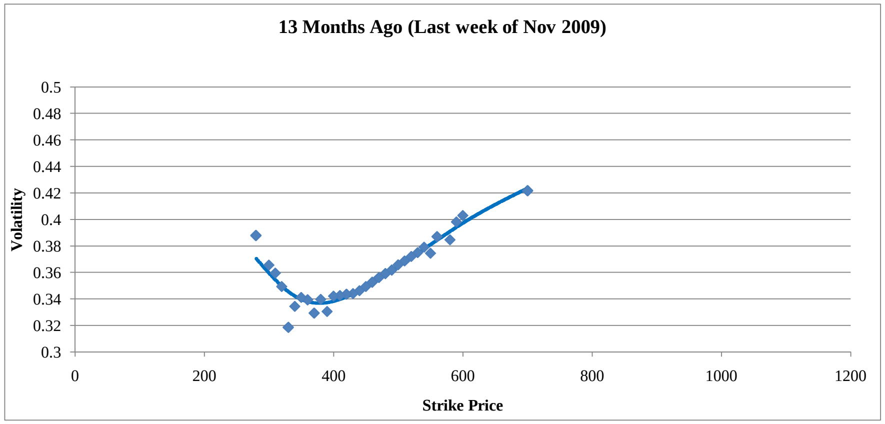
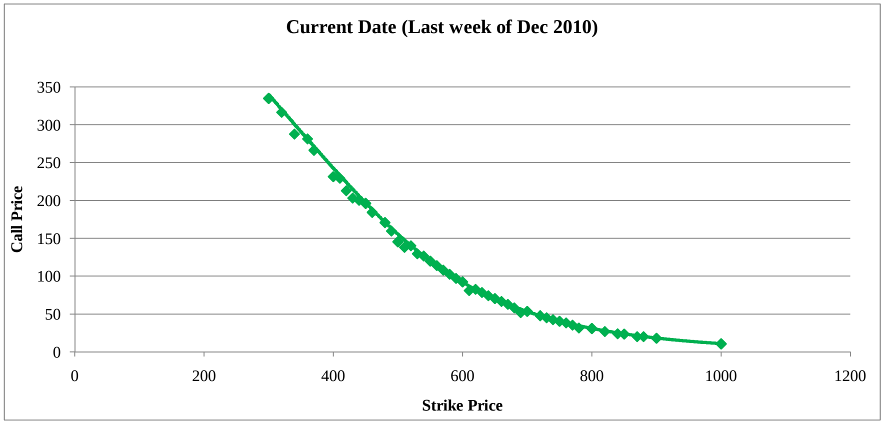
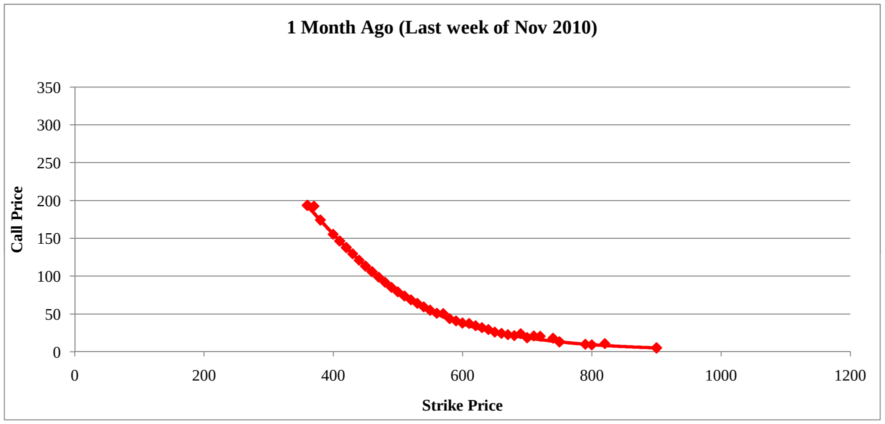


Exhibit A10.2 -- Call Option Price as a Function of the Strike Price (Front Month Corn Futures Contract)





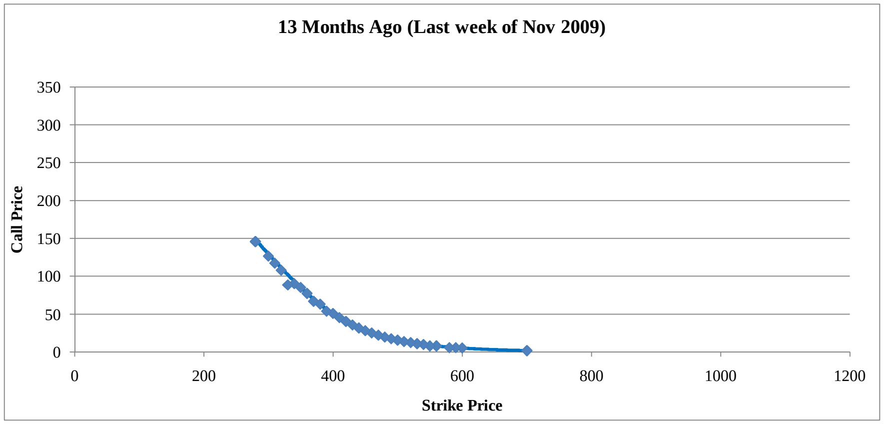


Exhibit A11.1 -- Volatility as a Function of the Strike Price (Front Month Soybeans Futures Contract)

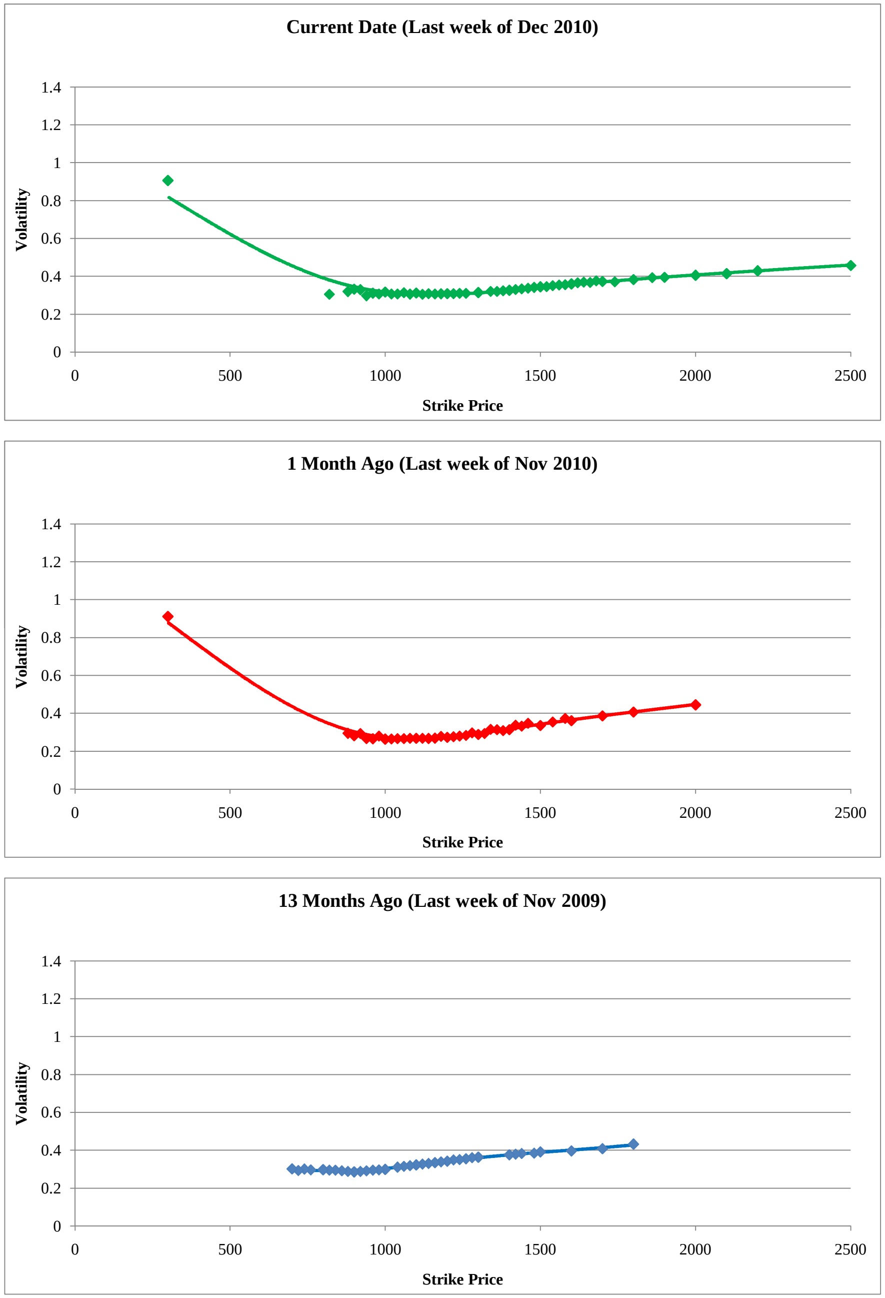


Exhibit A11.2 -- Call Option Price as a Function of the Strike Price (Front Month Soybeans Futures Contract)