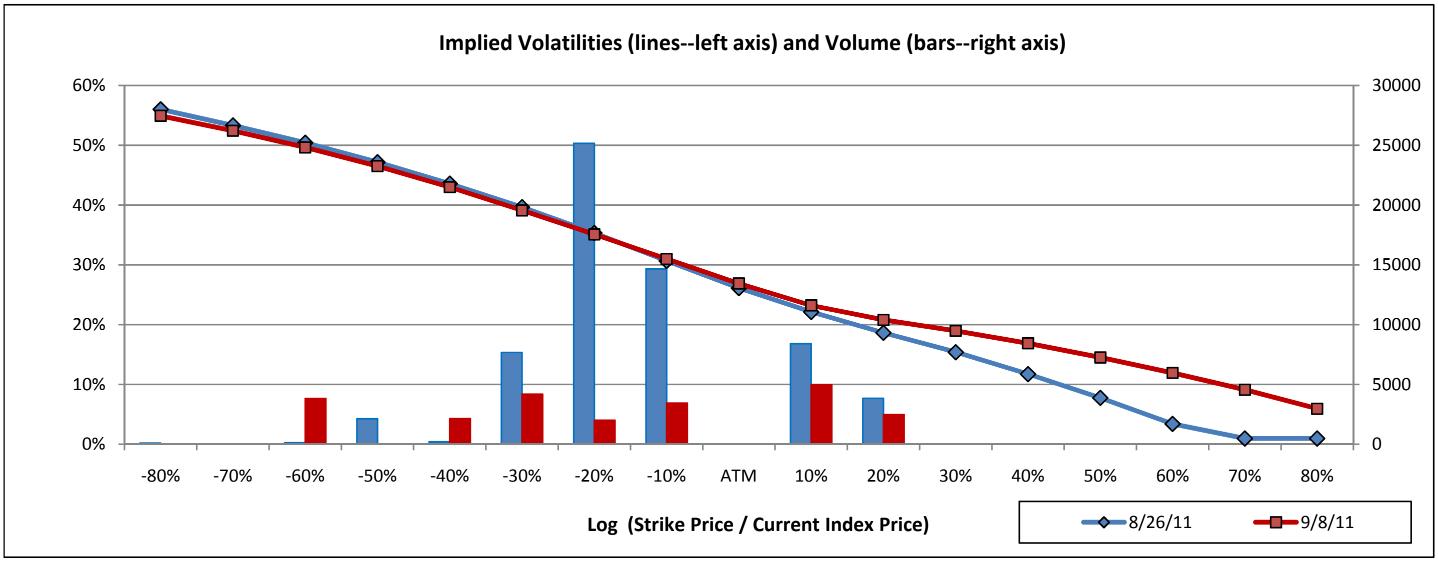
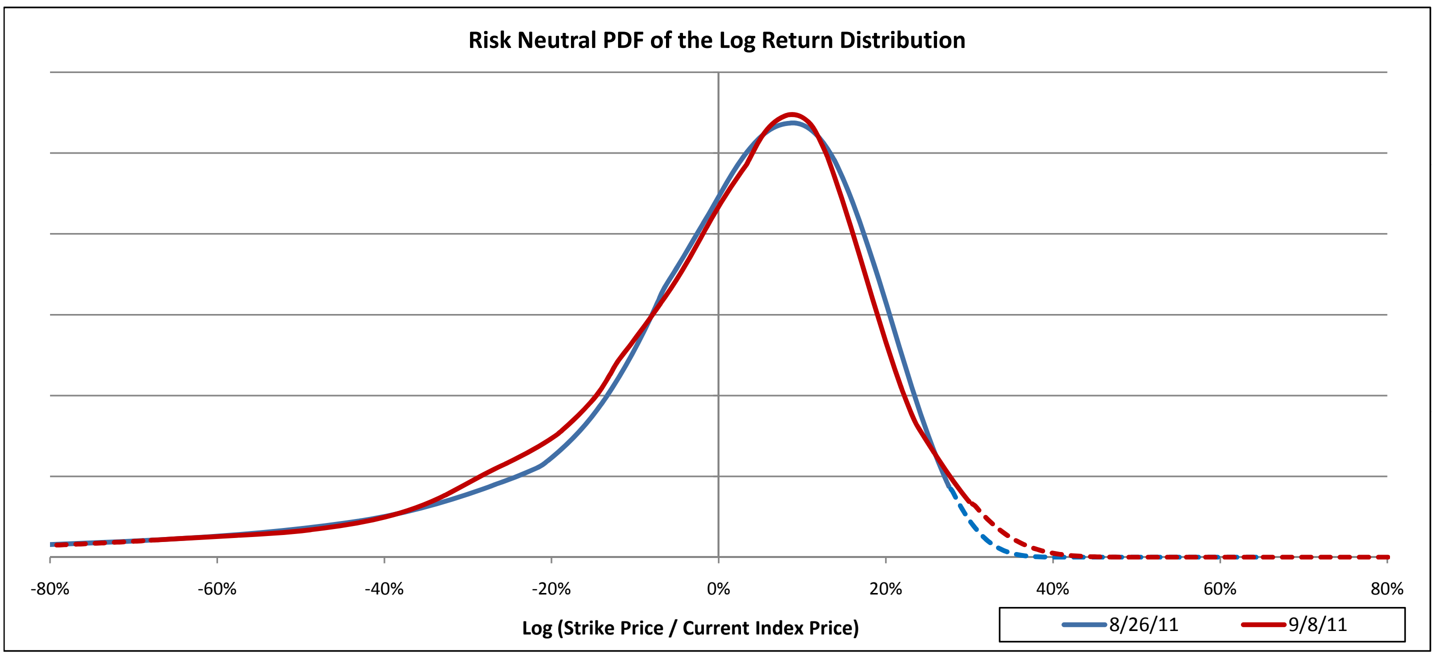
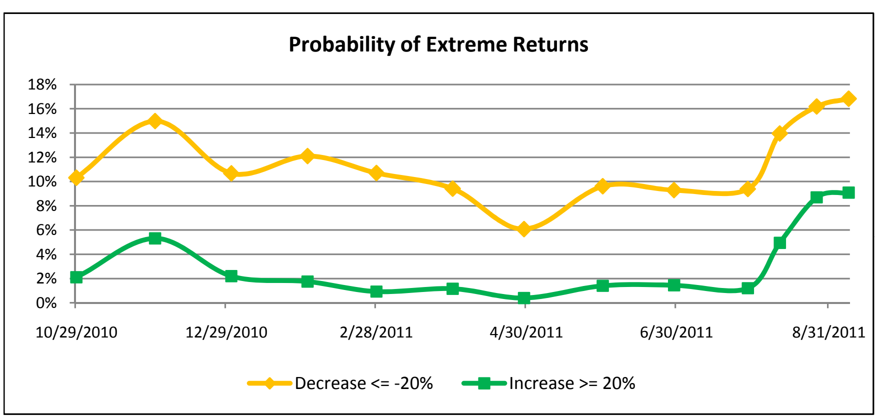
RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- S&P 500

Log returns are based on the risk neutral density function derived from options that expire in approximately six months.





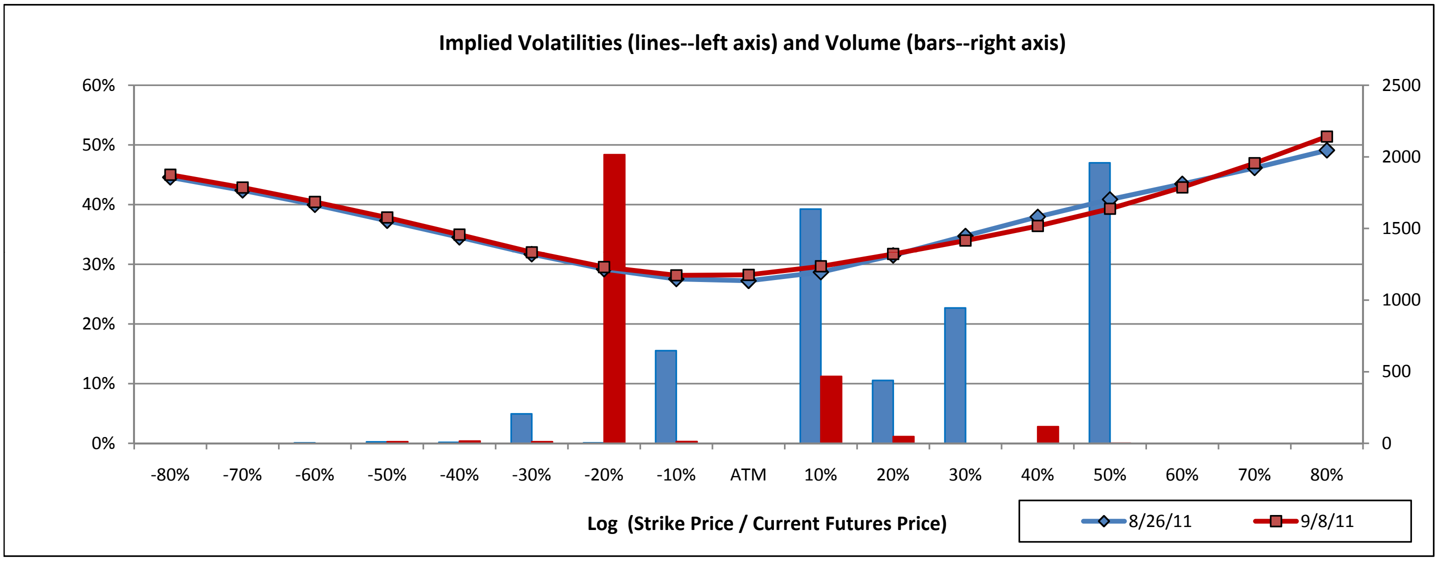


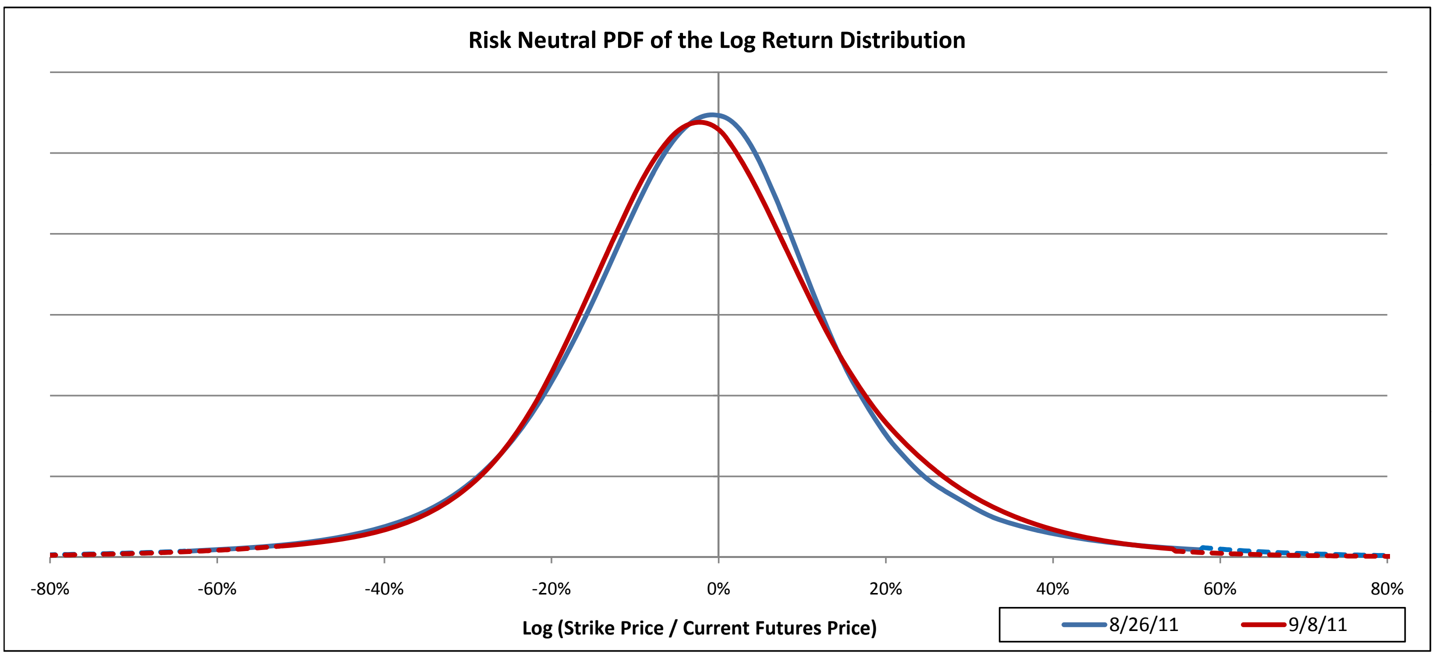
Statistics of the Log Return Distributions

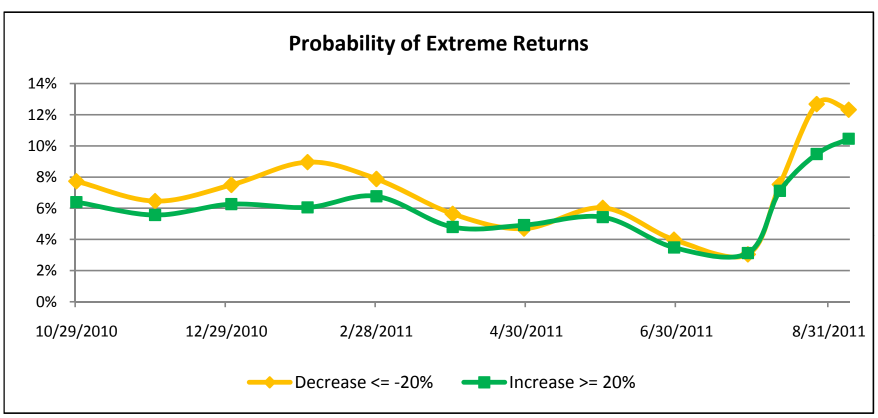
	8/26/11	9/8/11	Change
10th Pct	-33.75%	-32.17%	1.6%
50th Pct	2.91%	2.54%	-0.4%
90th Pct	19.38%	19.36%	0.0%
Mean	-3.54%	-3.41%	0.1%
Std Dev	25.87%	24.94%	-0.9%
Skew	-2.16	-1.98	0.18
Kurtosis	6.14	5.60	-0.53

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- GOLD FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.







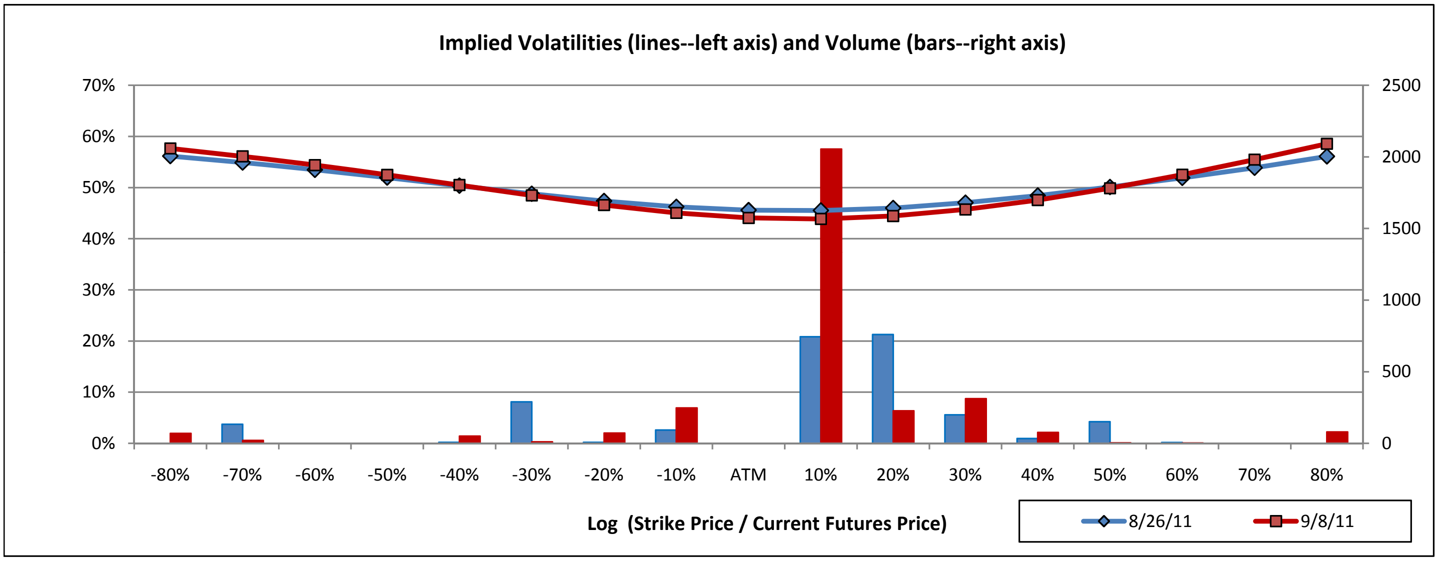
Statistics of the Log Return Distributions

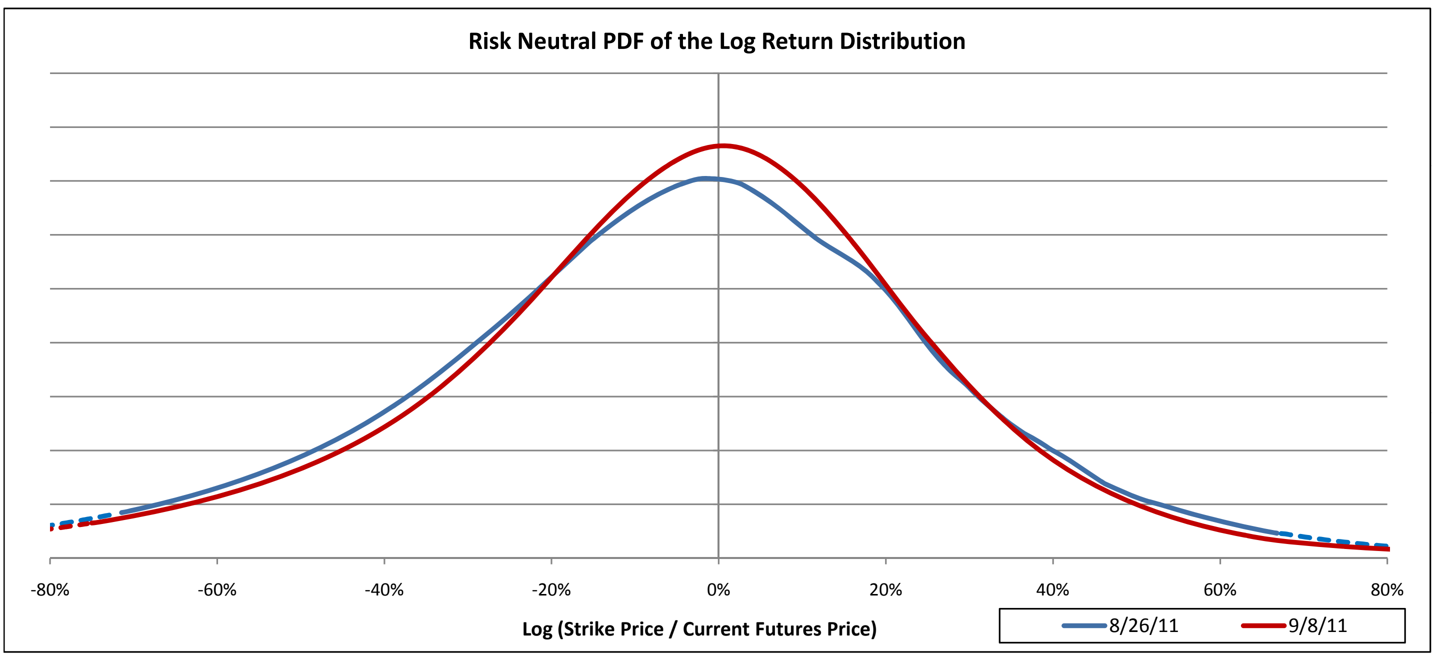
	8/26/11	9/8/11	Change
10th Pct	-22.94%	-22.47%	0.47%
50th Pct	-1.56%	-1.91%	-0.34%
90th Pct	19.70%	20.81%	1.11%
Mean	-1.61%	-1.50%	0.11%
Std Dev	18.63%	18.28%	-0.34%
Skew	0.05	-0.01	-0.06
Kurtosis	2.17	1.66	-0.50

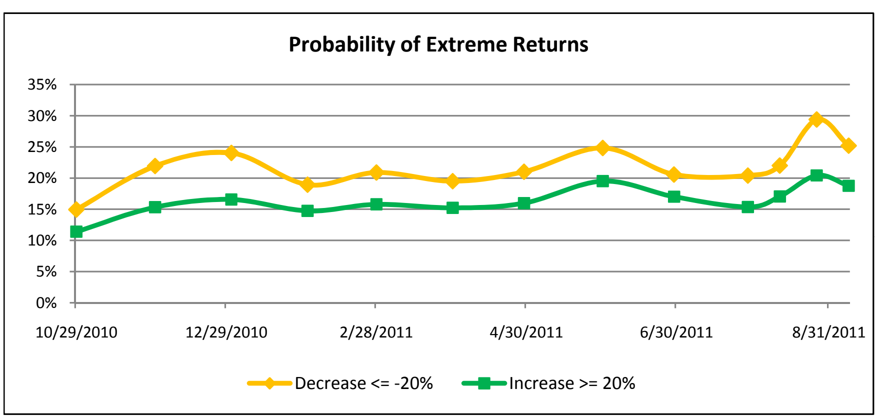
FRB of Minneapolis **Updated with data through 9/8/2011**

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- SILVER FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.





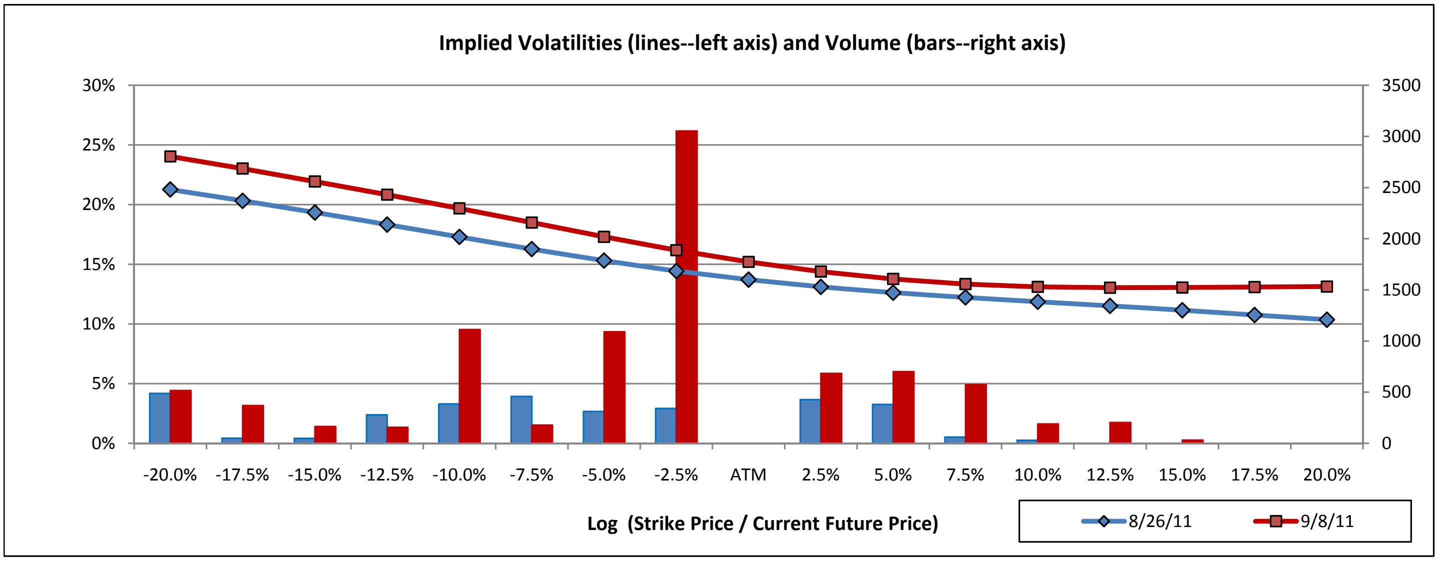


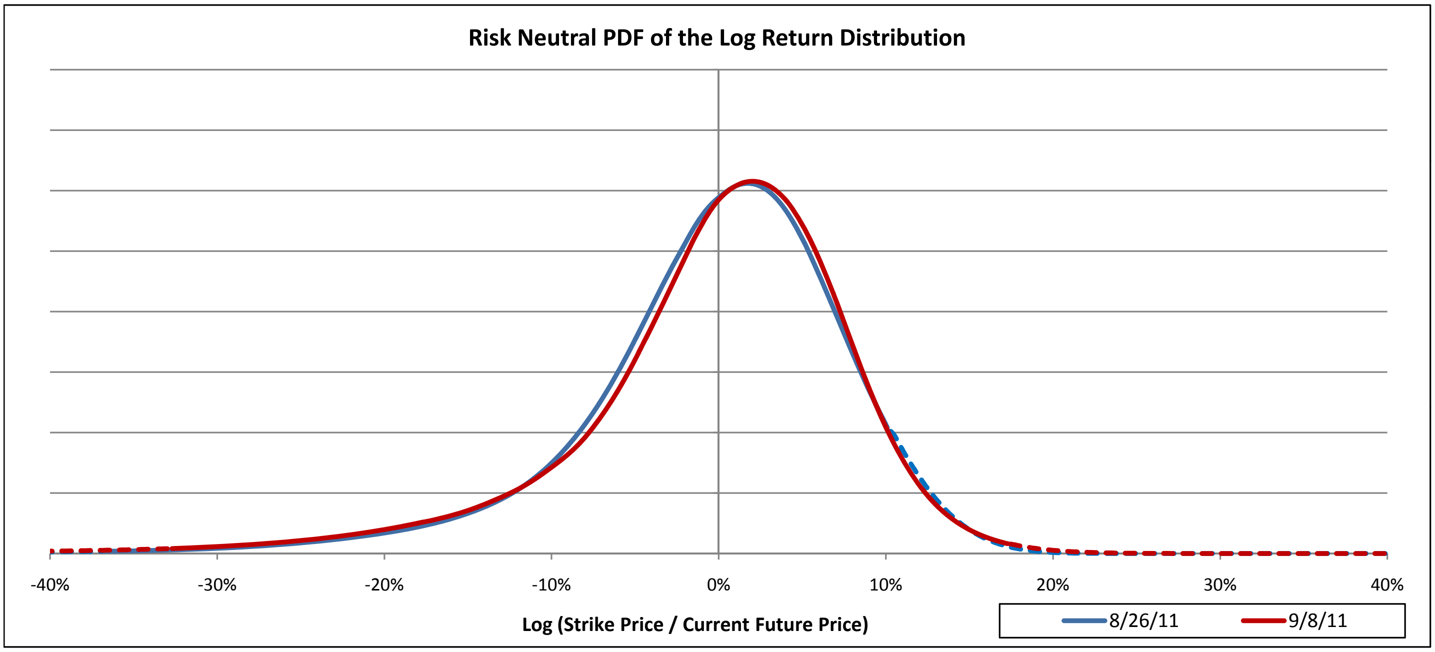
Statistics of the Log Return Distributions

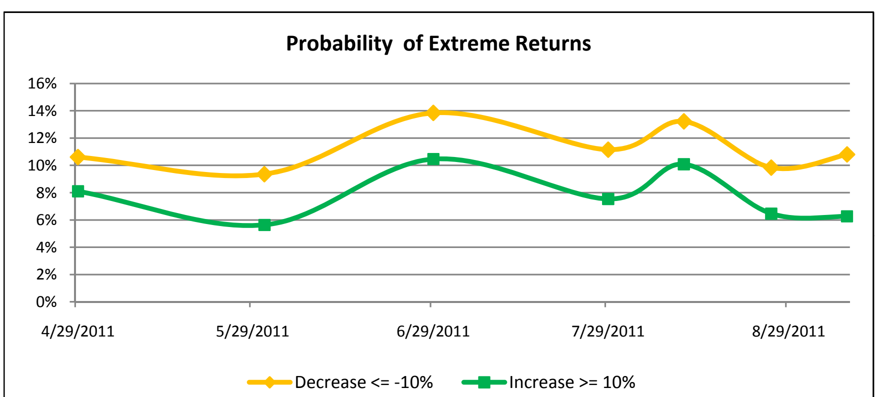
	8/26/11	9/8/11	Change
10th Pct	-48.63%	-40.94%	7.7%
50th Pct	-3.60%	-1.37%	2.2%
90th Pct	34.20%	35.34%	1.1%
Mean	-5.45%	-3.37%	2.1%
Std Dev	33.96%	28.30%	-5.7%
Skew	-0.29	-0.19	0.10
Kurtosis	0.95	0.26	-0.69

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- DOLLAR-EURO EXCHANGE RATE FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.







Statistics of the Log Return Distributions

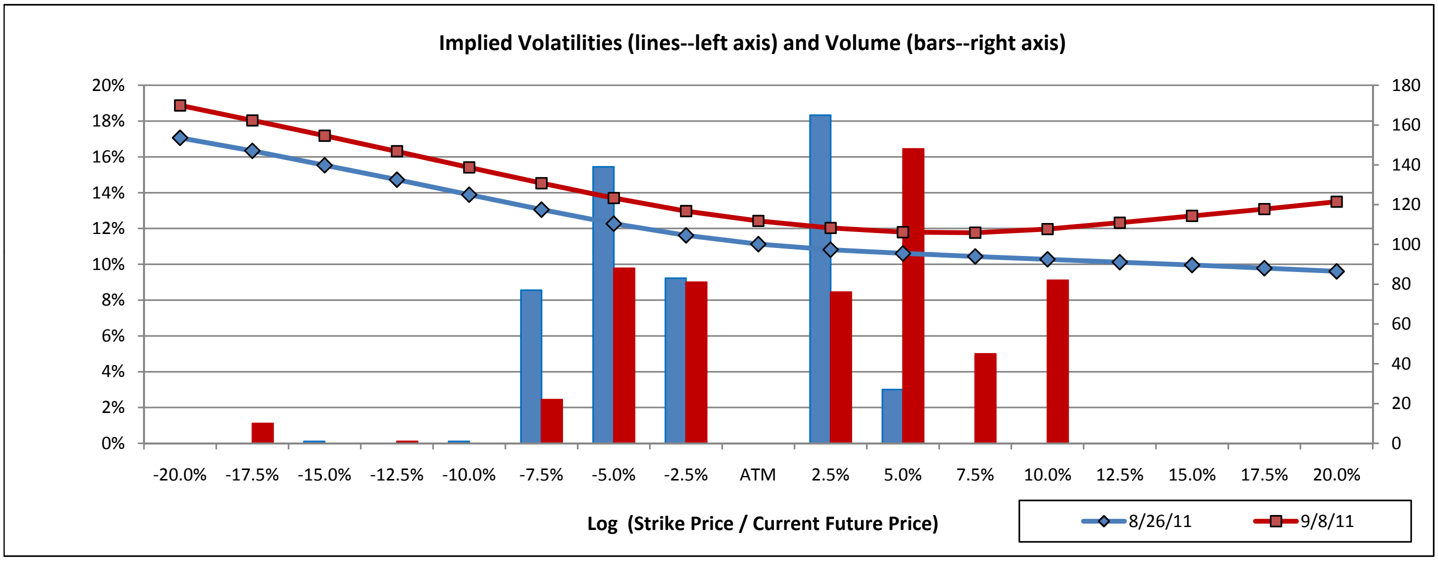
	8/26/11	9/8/11	Change
10th Pct	-9.93%	-10.65%	-0.7%
50th Pct	0.67%	0.91%	0.2%
90th Pct	8.60%	8.68%	0.1%
Mean	-0.23%	-0.29%	-0.1%
Std Dev	7.94%	8.34%	0.4%
Skew	-1.08	-1.20	-0.12
Kurtosis	2.55	2.81	0.26

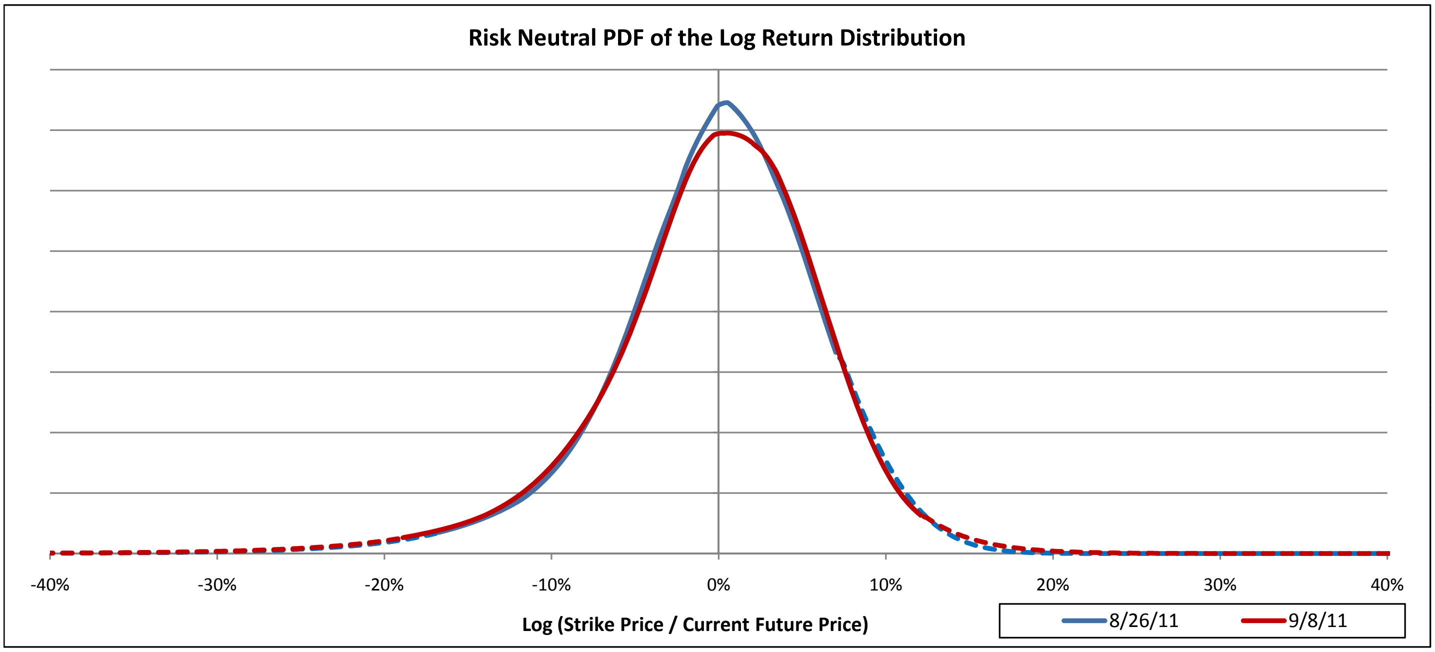
FRB of Minneapolis

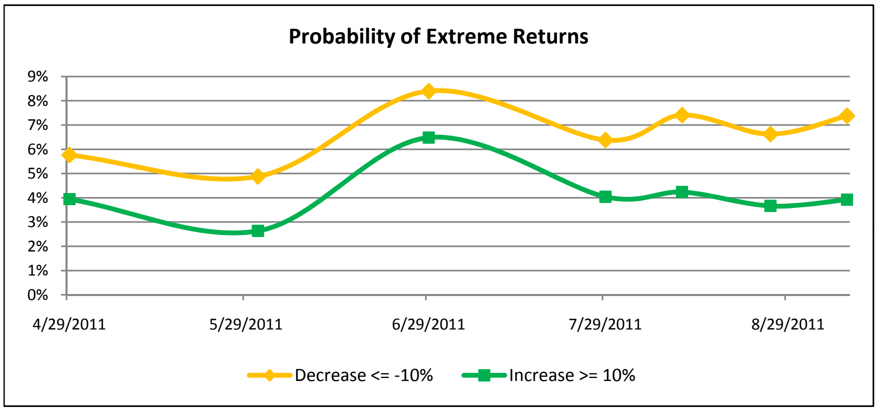
Updated with data through 9/8/2011

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- DOLLAR-POUND EXCHANGE RATE FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.





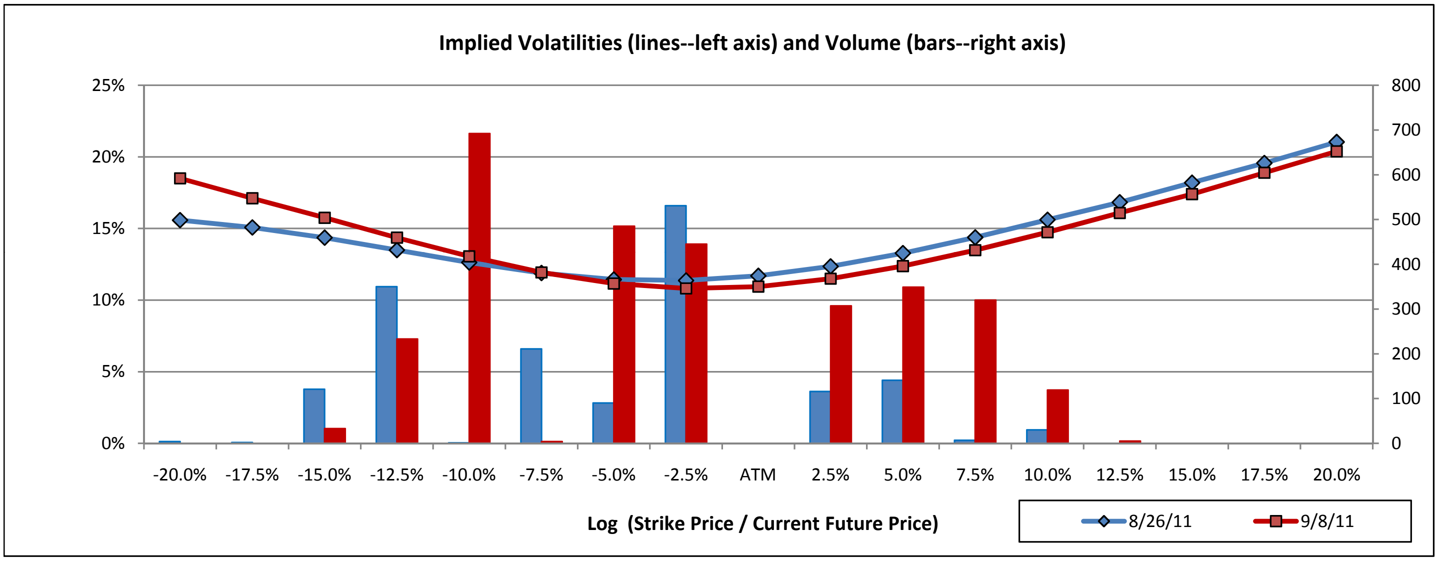


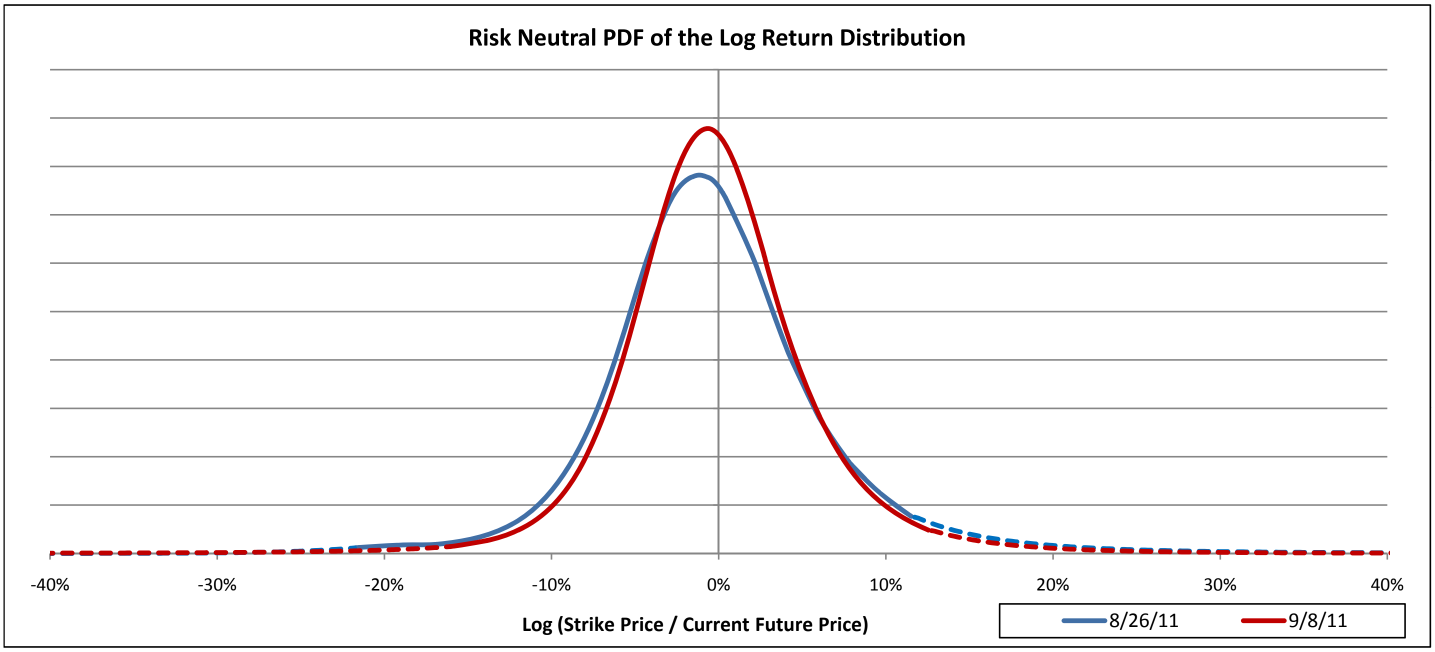
Statistics of the Log Return Distributions

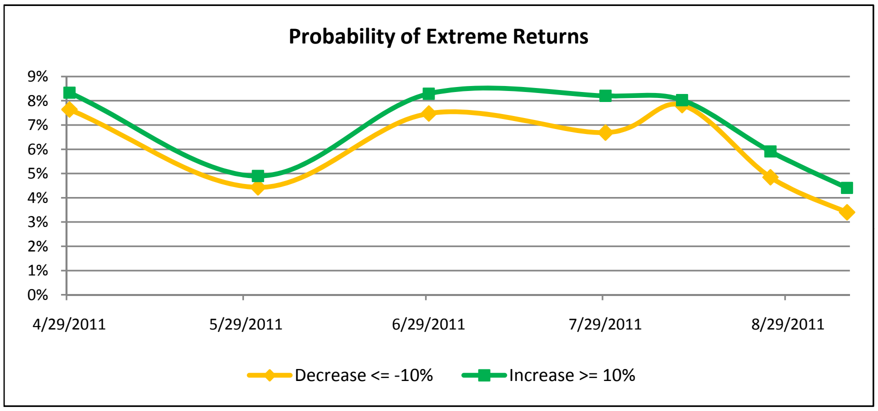
	8/26/11	9/8/11	Change
10th Pct	-8.00%	-8.46%	-0.5%
50th Pct	0.20%	0.28%	0.1%
90th Pct	7.35%	7.28%	-0.1%
Mean	-0.21%	-0.26%	-0.1%
Std Dev	6.44%	6.73%	0.3%
Skew	-0.80	-0.79	0.01
Kurtosis	2.17	2.37	0.20

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- YEN-DOLLAR EXCHANGE RATE FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.





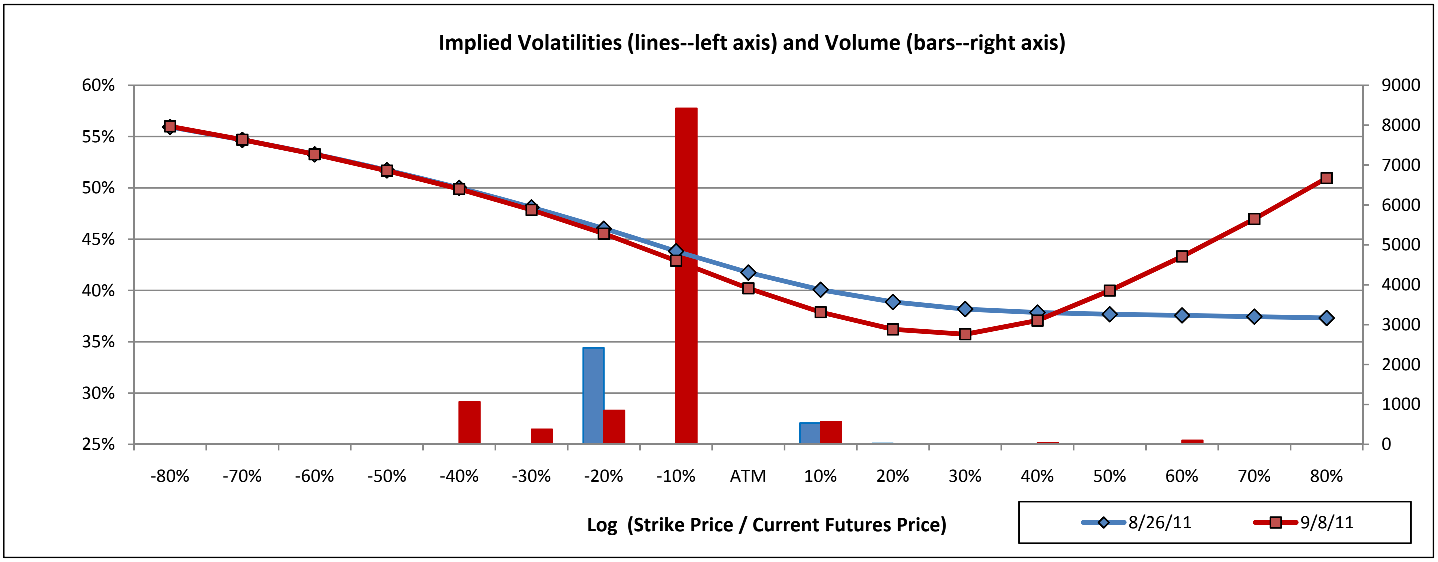


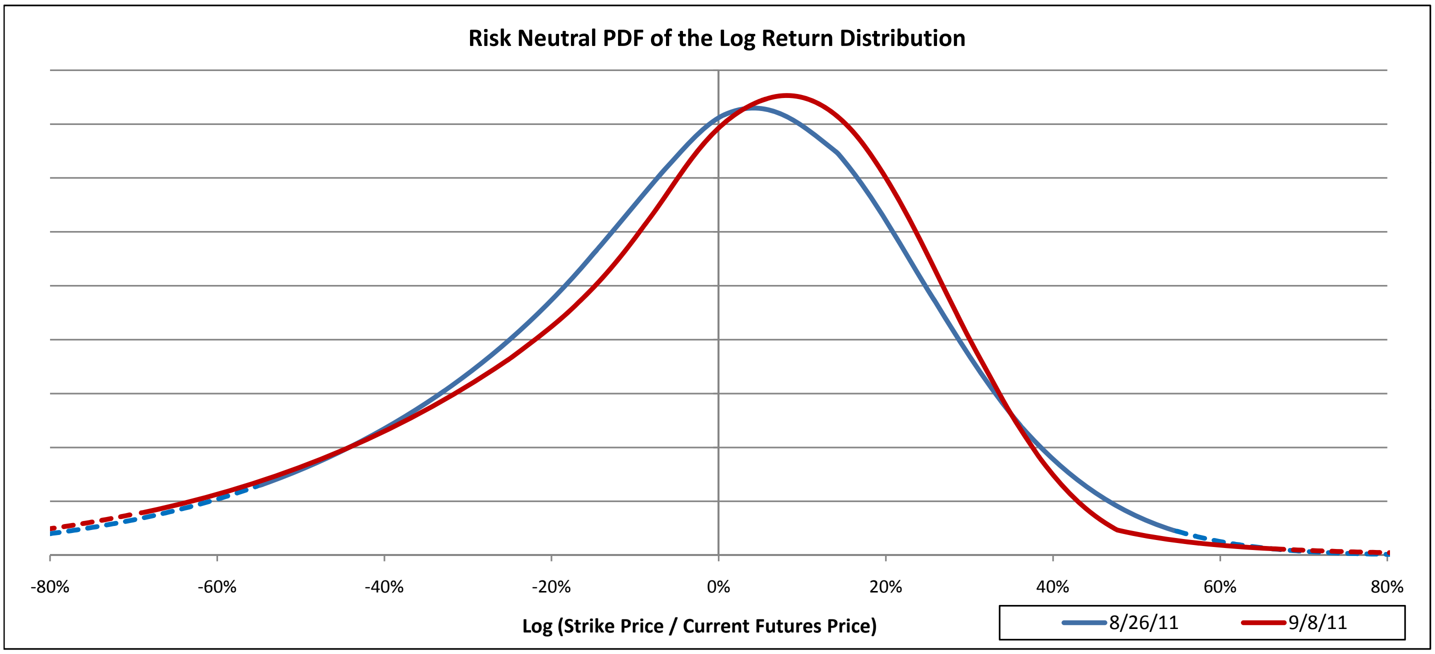
Statistics of the Log Return Distributions

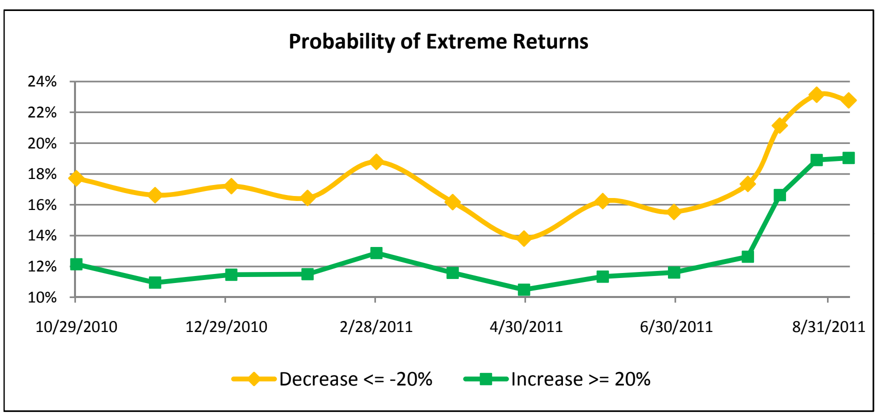
	8/26/11	9/8/11	Change
10th Pct	-7.46%	-6.52%	0.9%
50th Pct	-0.70%	-0.44%	0.3%
90th Pct	7.34%	6.55%	-0.8%
Mean	-0.25%	-0.14%	0.1%
Std Dev	6.84%	6.12%	-0.7%
Skew	0.67	0.36	-0.32
Kurtosis	4.14	5.84	1.70

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- CRUDE OIL FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.





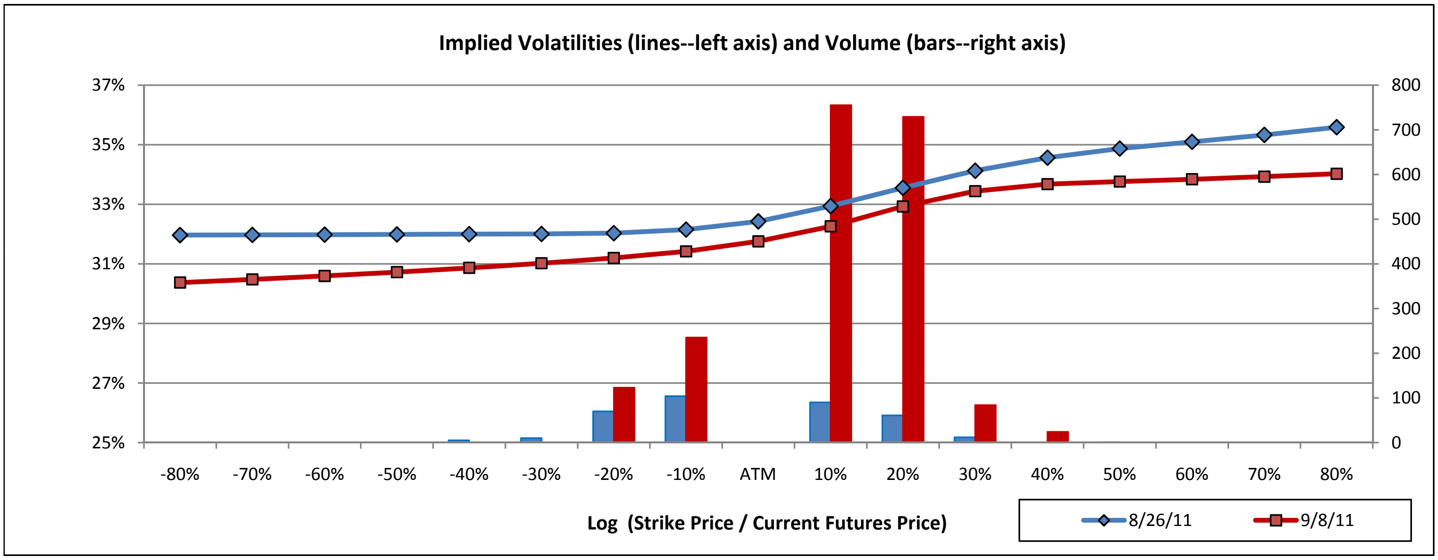


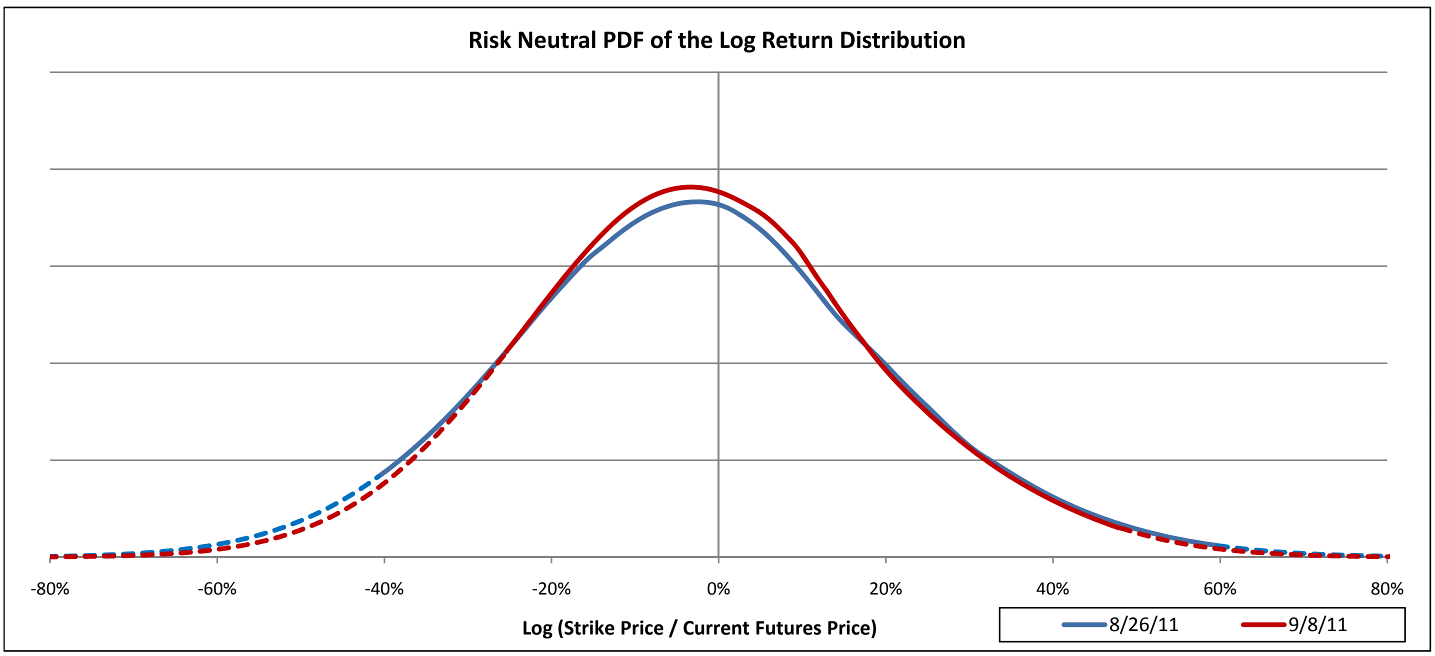
Statistics of the Log Return Distributions

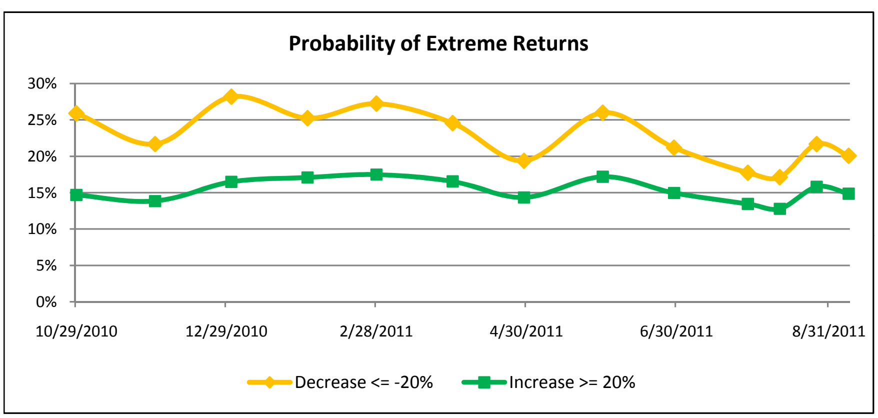
	8/26/11	9/8/11	Change
10th Pct	-38.98%	-40.34%	-1.36%
50th Pct	0.43%	1.99%	1.56%
90th Pct	30.13%	29.51%	-0.62%
Mean	-2.52%	-2.42%	0.10%
Std Dev	26.48%	26.64%	0.17%
Skew	-0.44	-0.58	-0.14
Kurtosis	0.17	0.28	0.11

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- WHEAT FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.





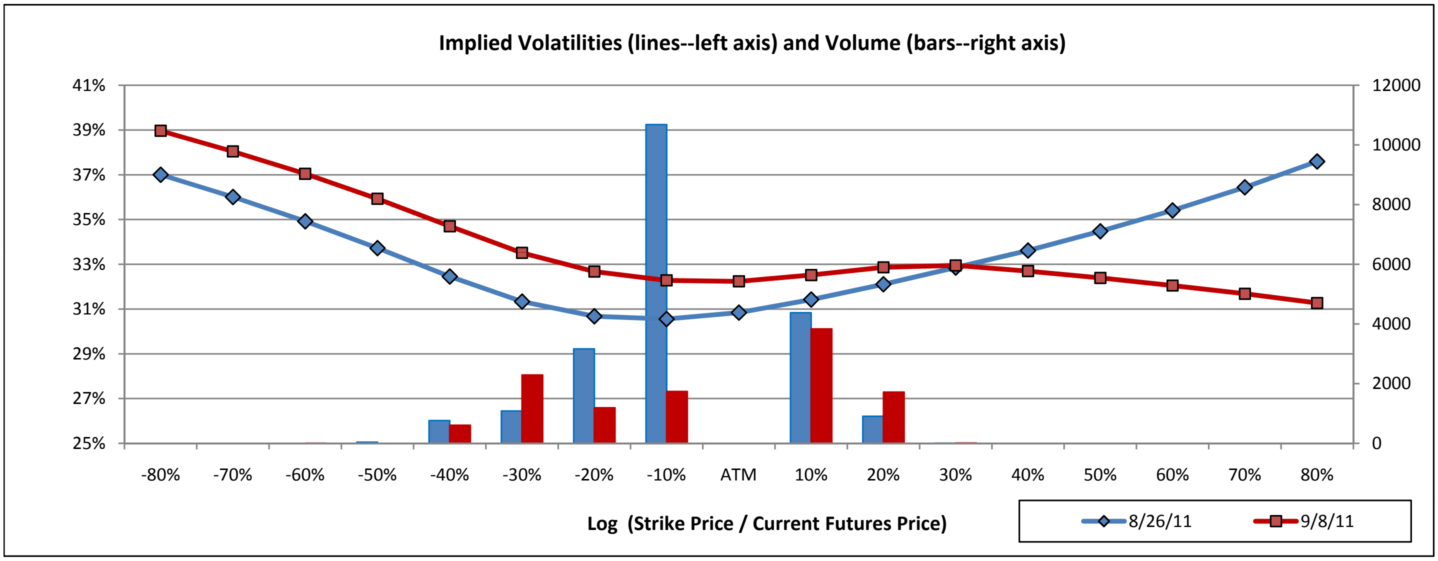


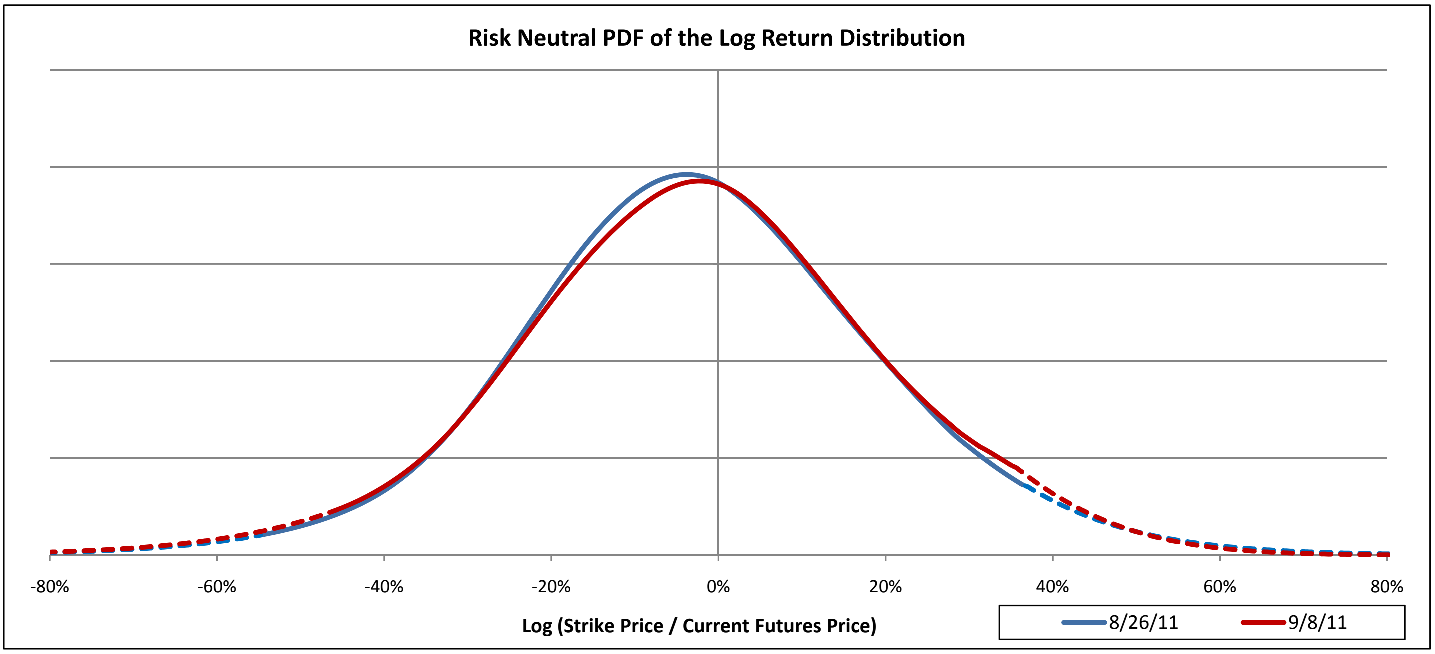
Statistics of the Log Return Distributions

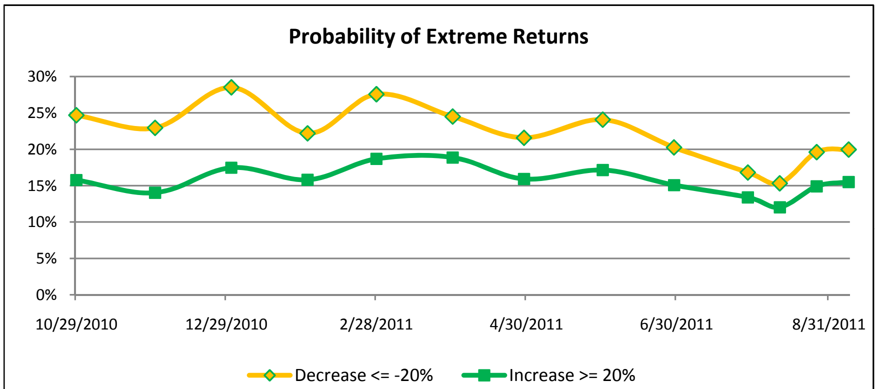
	8/26/11	9/8/11	Change
10th Pct	-31.15%	-29.29%	1.9%
50th Pct	-2.93%	-2.63%	0.3%
90th Pct	26.94%	25.90%	-1.0%
Mean	-2.43%	-2.13%	0.3%
Std Dev	22.78%	21.48%	-1.3%
Skew	0.12	0.15	0.03
Kurtosis	0.14	0.11	-0.03

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- CORN FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.





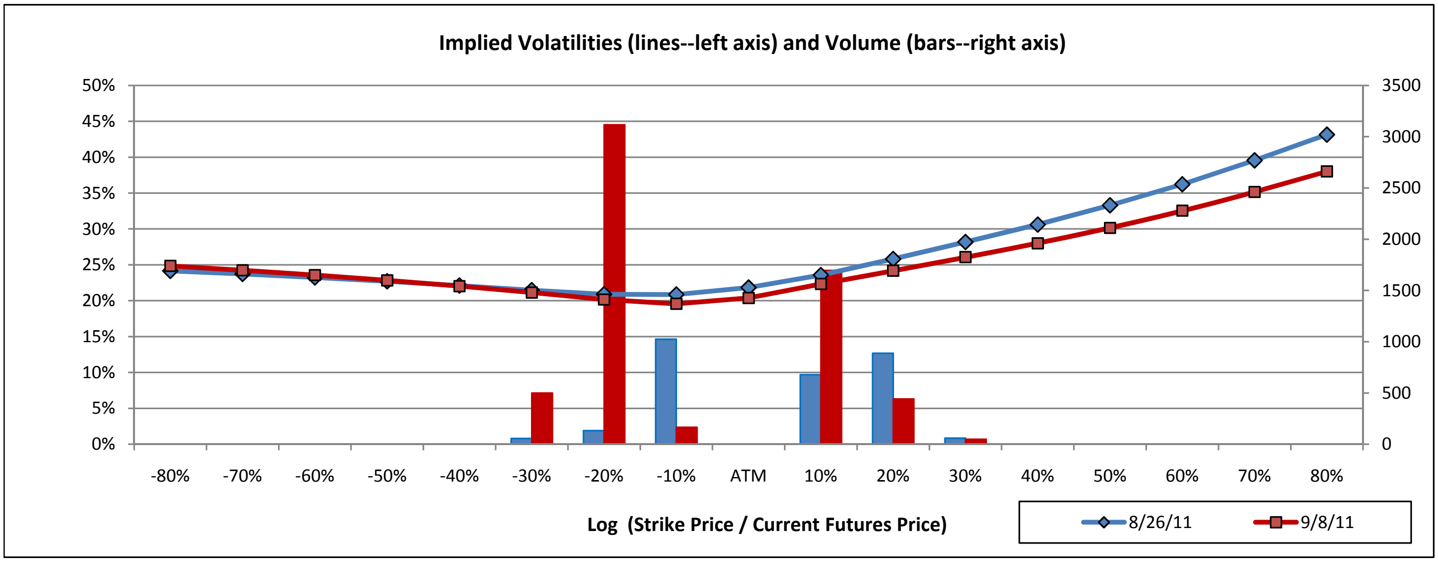


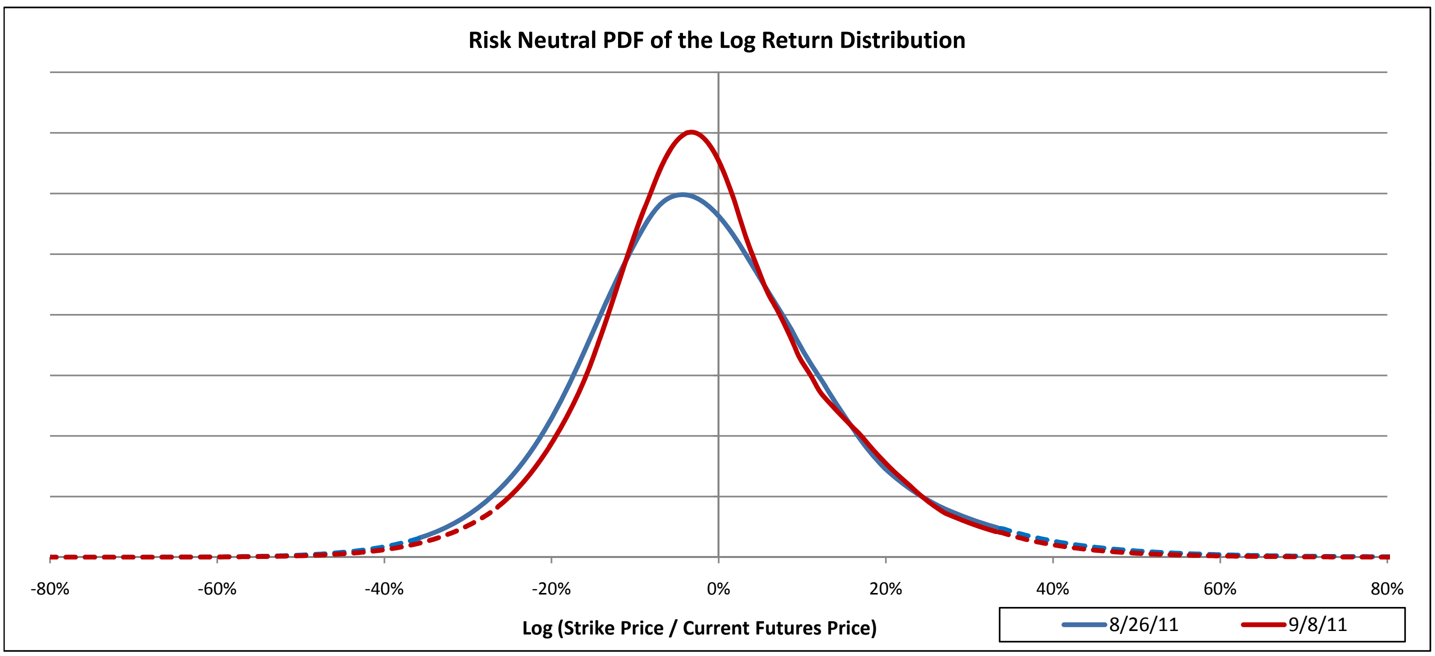
Statistics of the Log Return Distributions

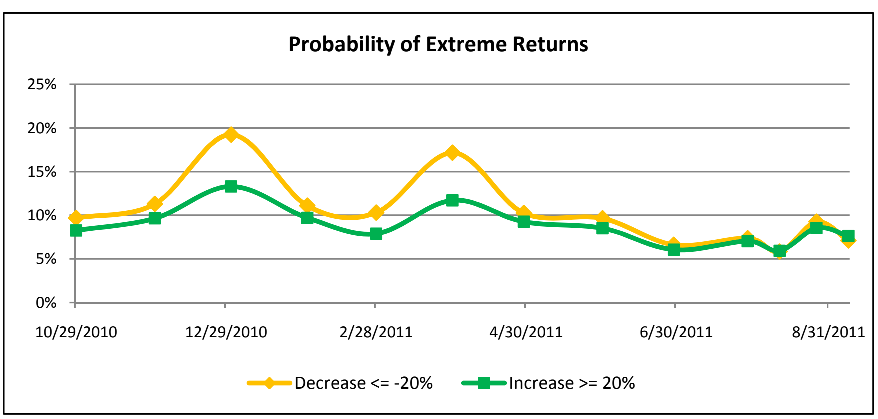
	8/26/11	9/8/11	Change
10th Pct	-28.90%	-29.76%	-0.9%
50th Pct	-2.73%	-2.33%	0.4%
90th Pct	25.71%	26.41%	0.7%
Mean	-2.21%	-2.19%	0.0%
Std Dev	21.93%	22.25%	0.3%
Skew	0.06	-0.07	-0.12
Kurtosis	0.45	0.28	-0.18

RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- SOYBEAN FUTURES

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.







Statistics of the Log Return Distributions

	8/26/11	9/8/11	Change
10th Pct	-19.42%	-17.42%	2.0%
50th Pct	-2.39%	-2.04%	0.4%
90th Pct	18.16%	17.35%	-0.8%
Mean	-1.18%	-0.91%	0.3%
Std Dev	15.68%	14.31%	-1.4%
Skew	0.55	0.47	-0.08
Kurtosis	1.48	1.41	-0.07