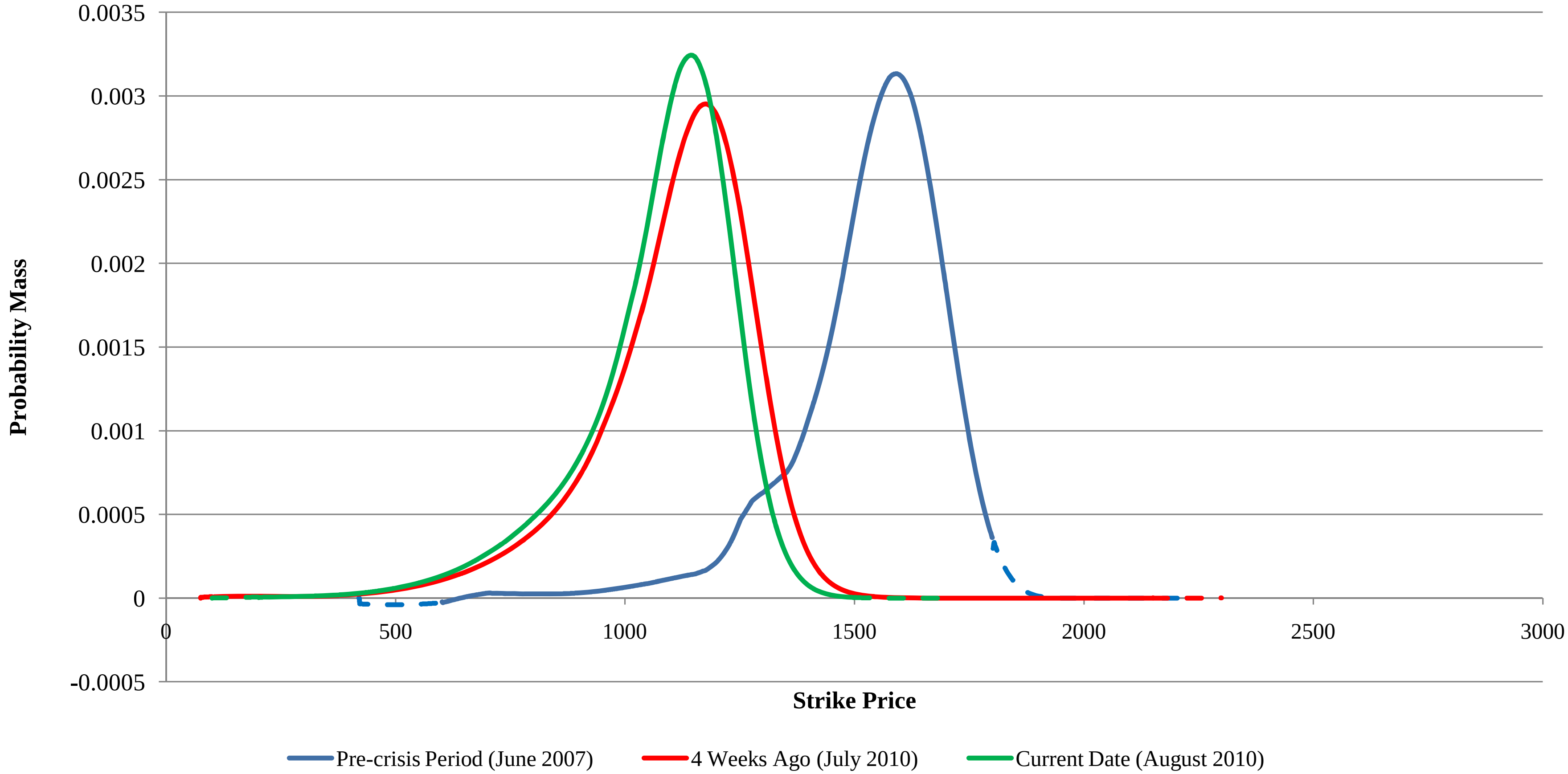
Exhibit 1: Risk-Neutral Density Function -- S&P 500 Index



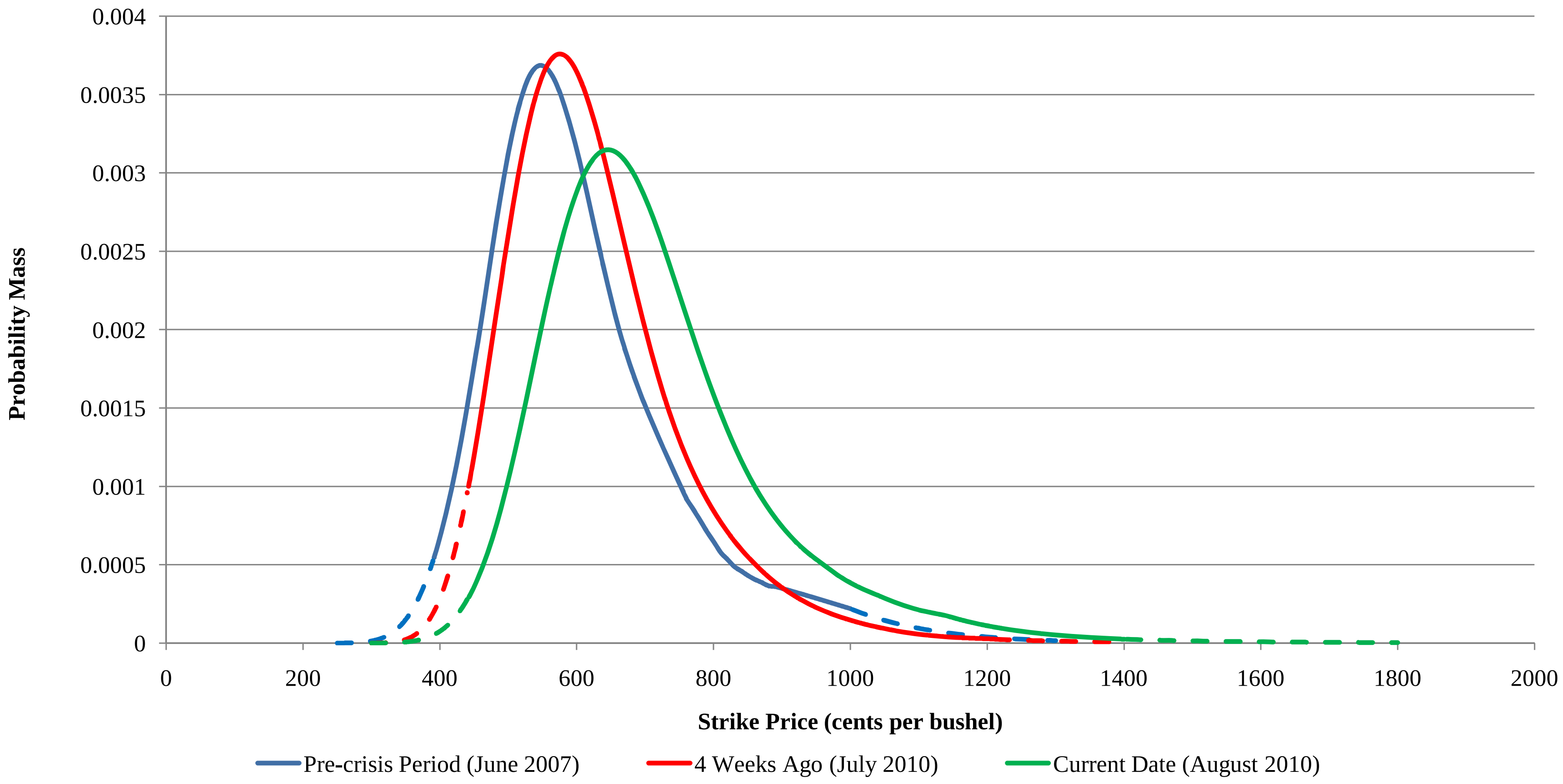
Percentiles of the Distributions

	Pre-crisis Period (June 2007)	4 Weeks Ago (July 2010)	Current Date (August 2010)
5th	1187	770	745
10th	1304	877	849
90th	1707	1288	1246
95th	1743	1329	1282

Underlying Asset Statistics (trailing year)

Average	1103
Minimum	995
Maximum	1217

Exhibit 2: Risk-Neutral Density Function -- December Wheat Future



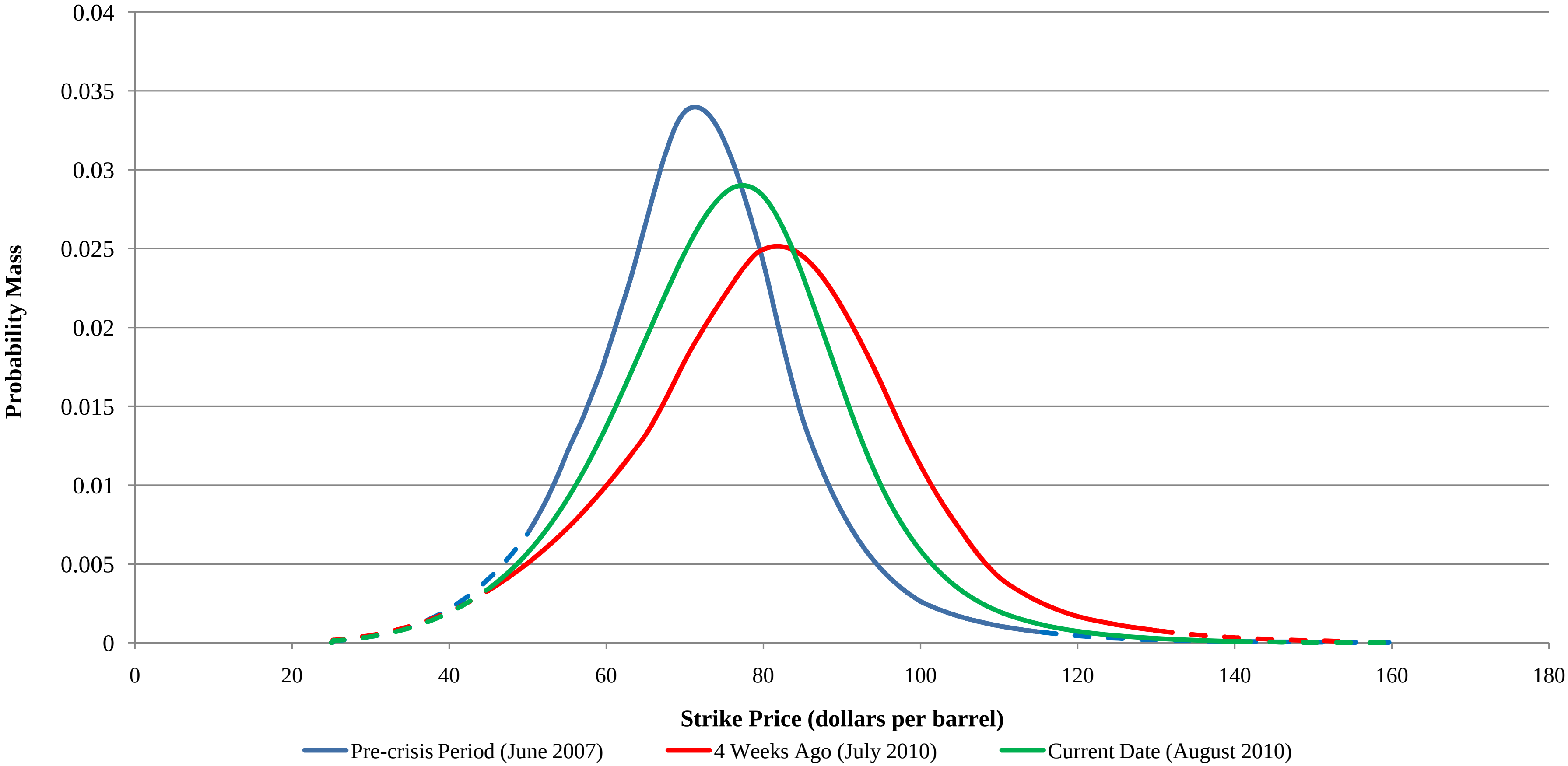
Percentiles of the Distributions

	Pre-crisis Period (June 2007)	4 Weeks Ago (July 2010)	Current Date (August 2010)
5th	412	456	504
10th	450	484	539
90th	798	797	922
95th	912	877	1032

Underlying Asset Statistics (trailing year)

Average	332
Minimum	73
Maximum	815

Exhibit 3: Risk-Neutral Density Function -- January Oil Future



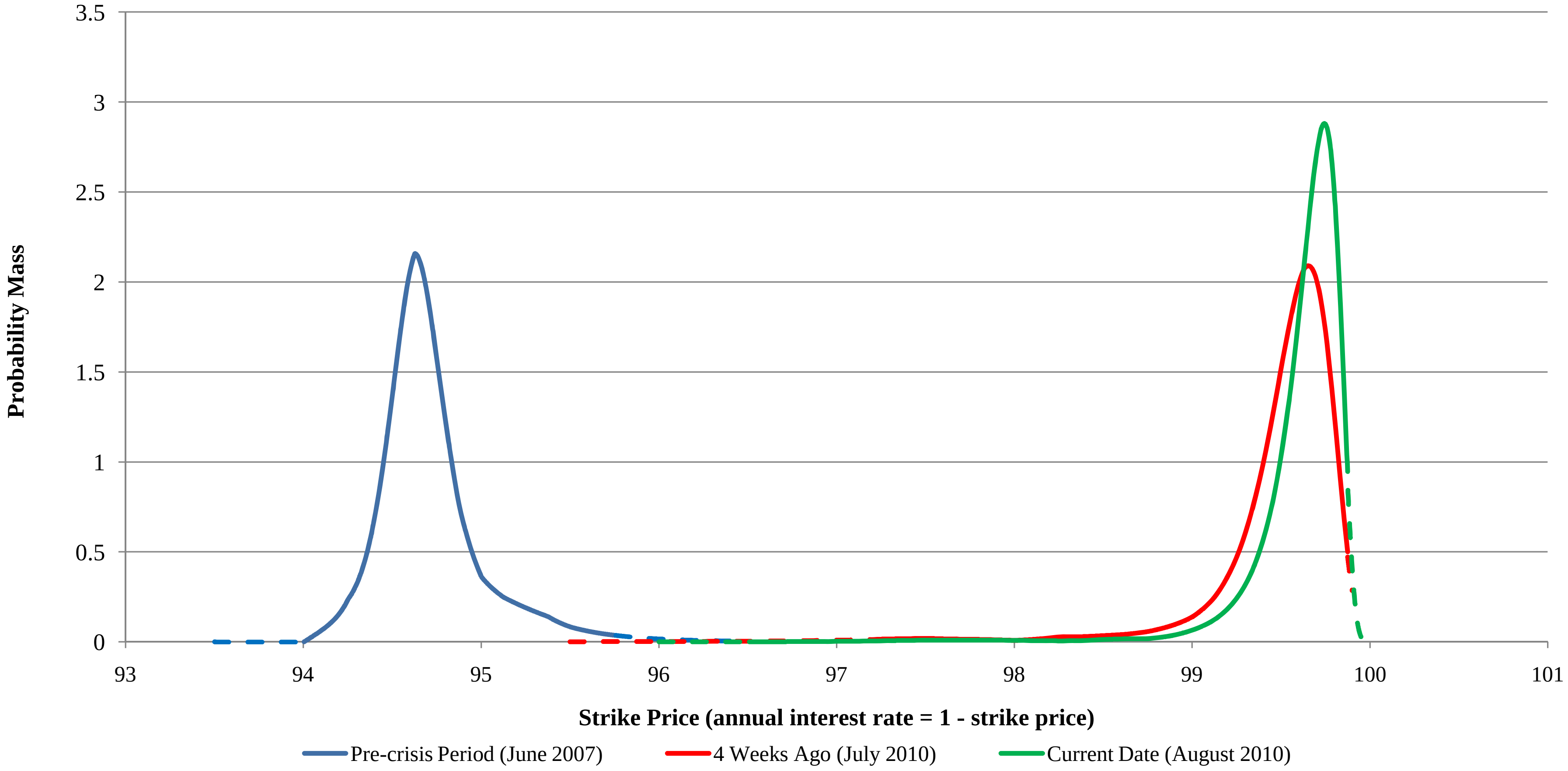
Percentiles of the Distributions

	Pre-crisis Period (June 2007)	**4 Weeks Ago (July 2010)**	**Current Date (August 2010)**
5th	45	51	50
10th	53	58	57
90th	88	102	94
95th	95	110	101

Underlying Asset Statistics (trailing year)

Average	82
Minimum	72
Maximum	93

Exhibit 4: Risk-Neutral Density Function -- December Eurodollar Interest Rate Future



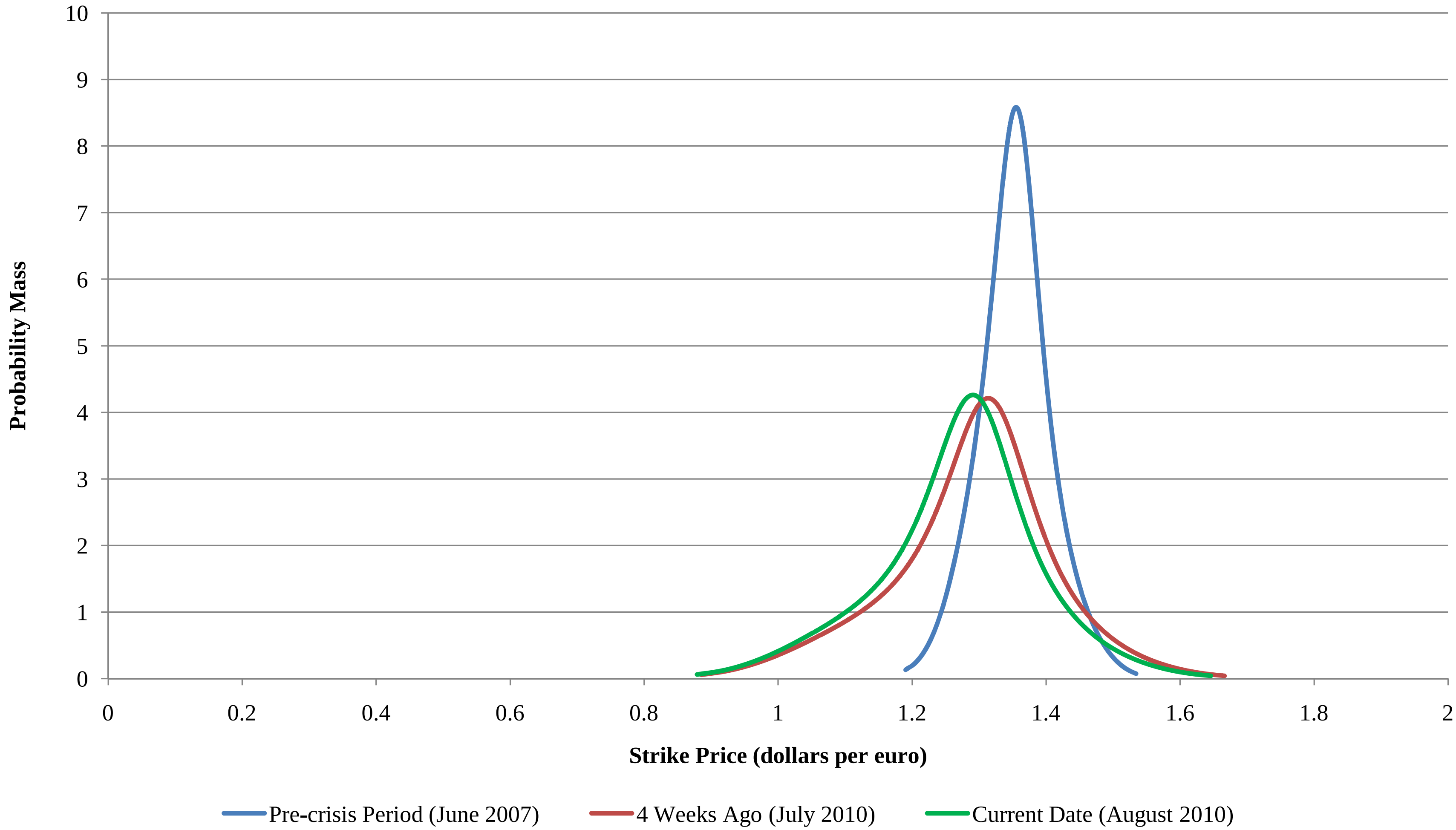
Percentiles of the Distributions

	Pre-crisis Period (June 2007)	4 Weeks Ago (July 2010)	Current Date (August 2010)
5th	94.32	98.86	99.20
10th	94.41	99.17	99.36
90th	95.08	99.79	99.82
95th	95.31	99.83	99.85

Underlying Asset Statistics (trailing year)

Average	98.91
Minimum	97.90
Maximum	99.61

Exhibit 5: Risk-Neutral Density Function -- 6-Month Forward Euro-Dollar Exchange Rate



Percentiles of the Distributions

	Pre-crisis Period (June 2007)	4 Weeks Ago (July 2010)	Current Date (August 2010)
5th	1.249	1.056	1.046
10th	1.278	1.120	1.106
90th	1.422	1.436	1.414
95th	1.446	1.486	1.464

Underlying Asset Statistics (trailing year)

Average	1.373
Minimum	1.192
Maximum	1.513

Appendix: Table 1

Asset Class	S&P 500 Index	December Wheat Future	January Oil Future	December Eurodollar Interest Future	6-Month Forward Euro-Dollar Exchange Rate
Option Expiration Date					
--Current Date (Aug 2010)	12/18/2010	11/26/2010	12/15/2010	12/13/2010	6 months
--4 Weeks Ago (July 2010)	12/18/2010	11/26/2010	12/15/2010	12/13/2010	6 months
--Pre-crisis (June 2007)	12/22/2007	12/14/2007	12/13/2007	12/17/2007	6 months
5-day Pricing Window					
--Current Date (Aug 2010)	8/16 - 8/20/2010	8/16 - 8/20/2010	8/16 - 8/20/2010	8/16 - 8/20/2010	8/20/2010
--4 Weeks Ago (July 2010)	7/19 - 7/23/2010	7/19 - 7/23/2010	7/19 - 7/23/2010	7/19 - 7/23/2010	7/23/2010
--Pre-crisis (June 2007)	6/25 - 6/29/2007	6/25 - 6/29/2007	6/25 - 6/29/2007	6/25 - 6/29/2007	6/29/2007
Spot Rate					
--Current Date (Aug 2010)	1071.69 - 1094.16	683.75 - 714.25	75.88 - 78.45	99.555 - 99.605	1.2712
--4 Weeks Ago (July 2010)	1069.59 - 1102.66	607 - 627.5	78.56 - 80.98	99.44 - 99.5	1.2909
--Pre-crisis (June 2007)	1492.89 - 1506.34	610.5 - 634	69.94 - 71.63	94.68 - 94.74	1.3541
Interpolated Risk-free Rate					[US / German]
--Current Date (Aug 2010)	0.155 - 0.161	0.147 - 0.153	0.154 - 0.16	0.154 - 0.159	0.179 / 0.365
--4 Weeks Ago (July 2010)	0.171 - 0.174	0.161 - 0.164	0.17 - 0.172	0.161 - 0.164	0.188 / 0.412
--Pre-crisis (June 2007)	4.915 - 4.972	4.857 - 4.91	4.899 - 4.955	4.857 - 4.91	4.935 / 4.114
Time to Expiration (years)					
--Current Date (Aug 2010)	0.328 - 0.339	0.267 - 0.278	0.319 - 0.331	0.314 - 0.325	0.5
--4 Weeks Ago (July 2010)	0.403 - 0.414	0.342 - 0.353	0.394 - 0.406	0.342 - 0.353	0.5
--Pre-crisis (June 2007)	0.481 - 0.492	0.392 - 0.403	0.456 - 0.467	0.392 - 0.403	0.5
Option type	European	American (treated as European)	American (treated as European)	American (treated as European)	European
Pricing Model	Black-Scholes	Black	Black	Black	Garman-Kohlhagan

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

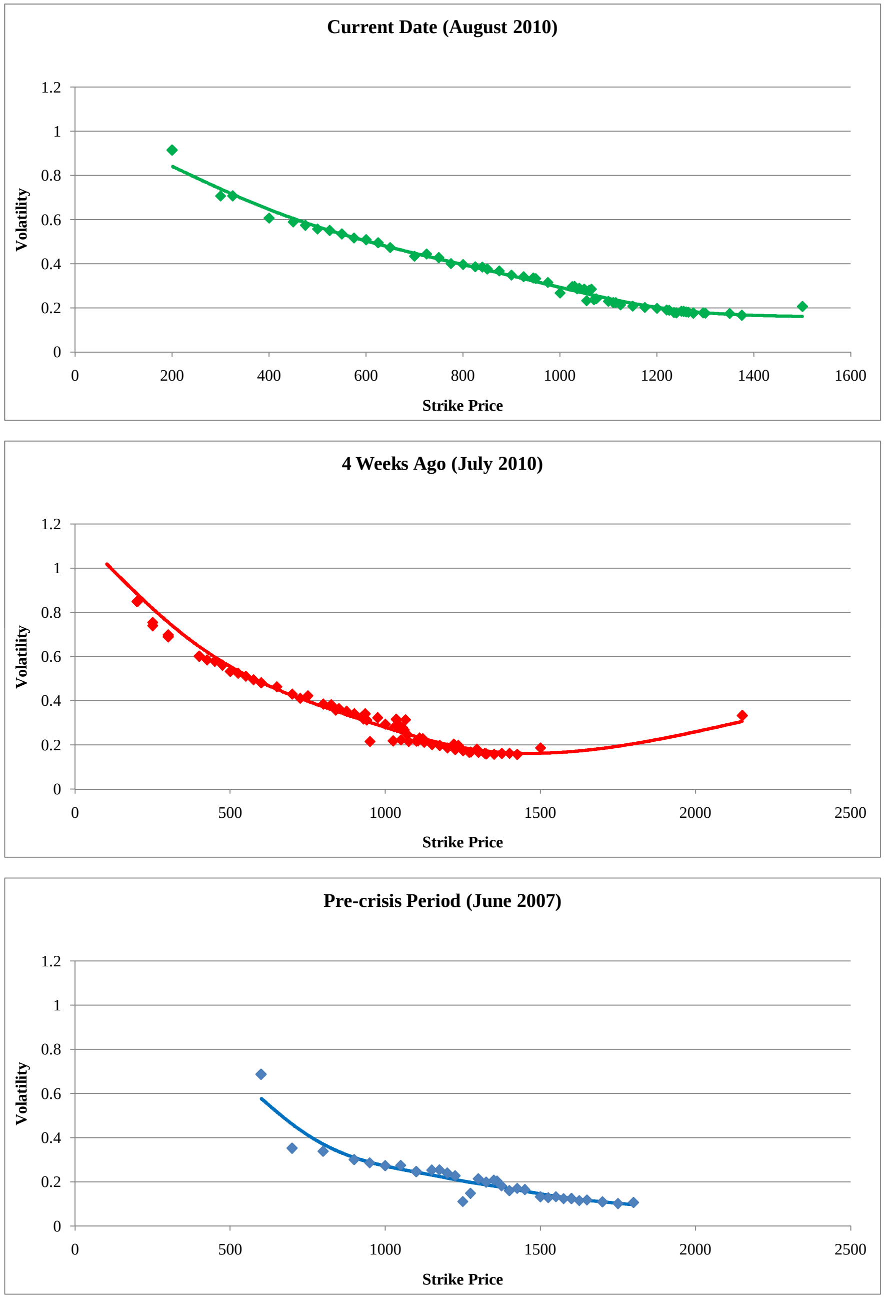


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)

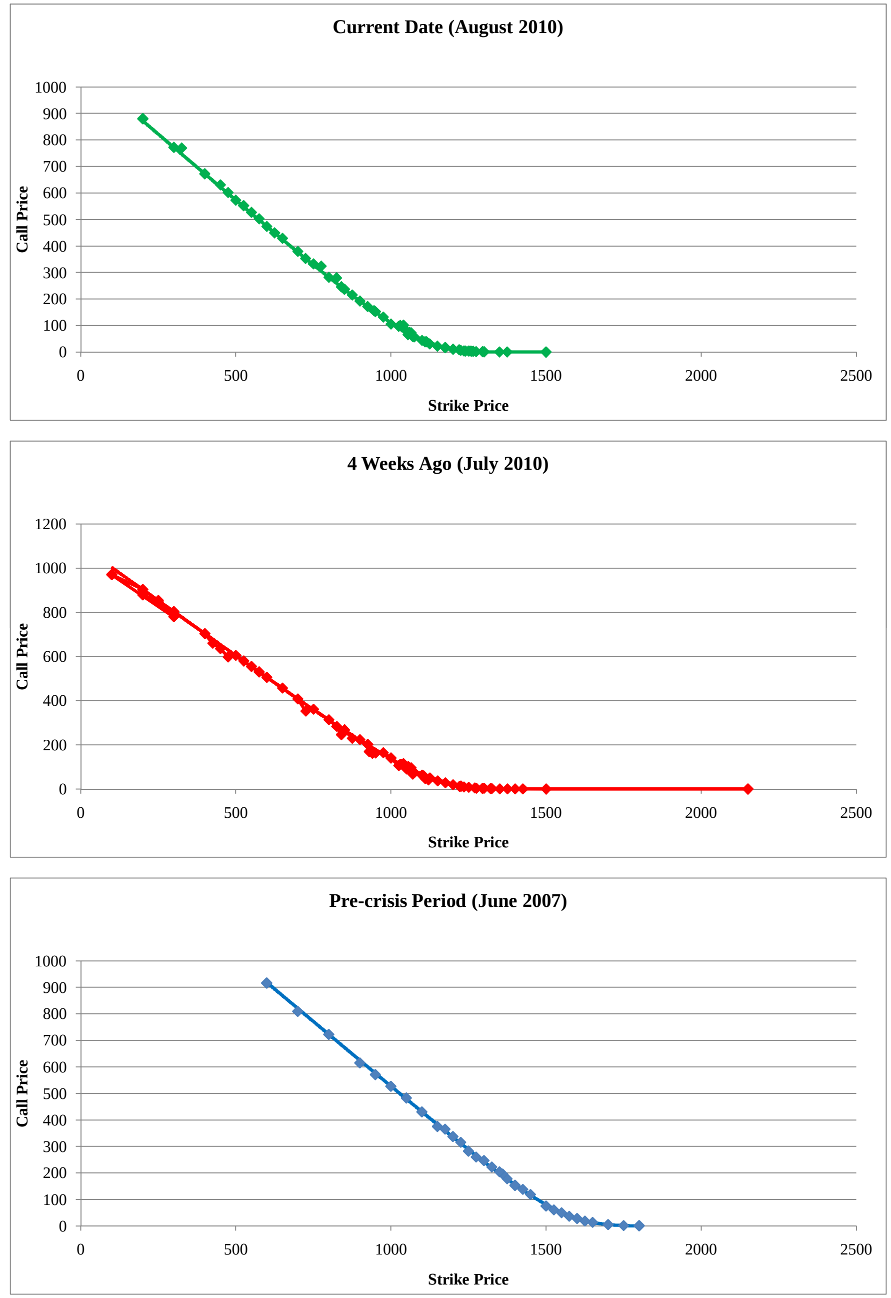


Exhibit A2.1 -- Volatility as a Function of the Strike Price (December Wheat Future)

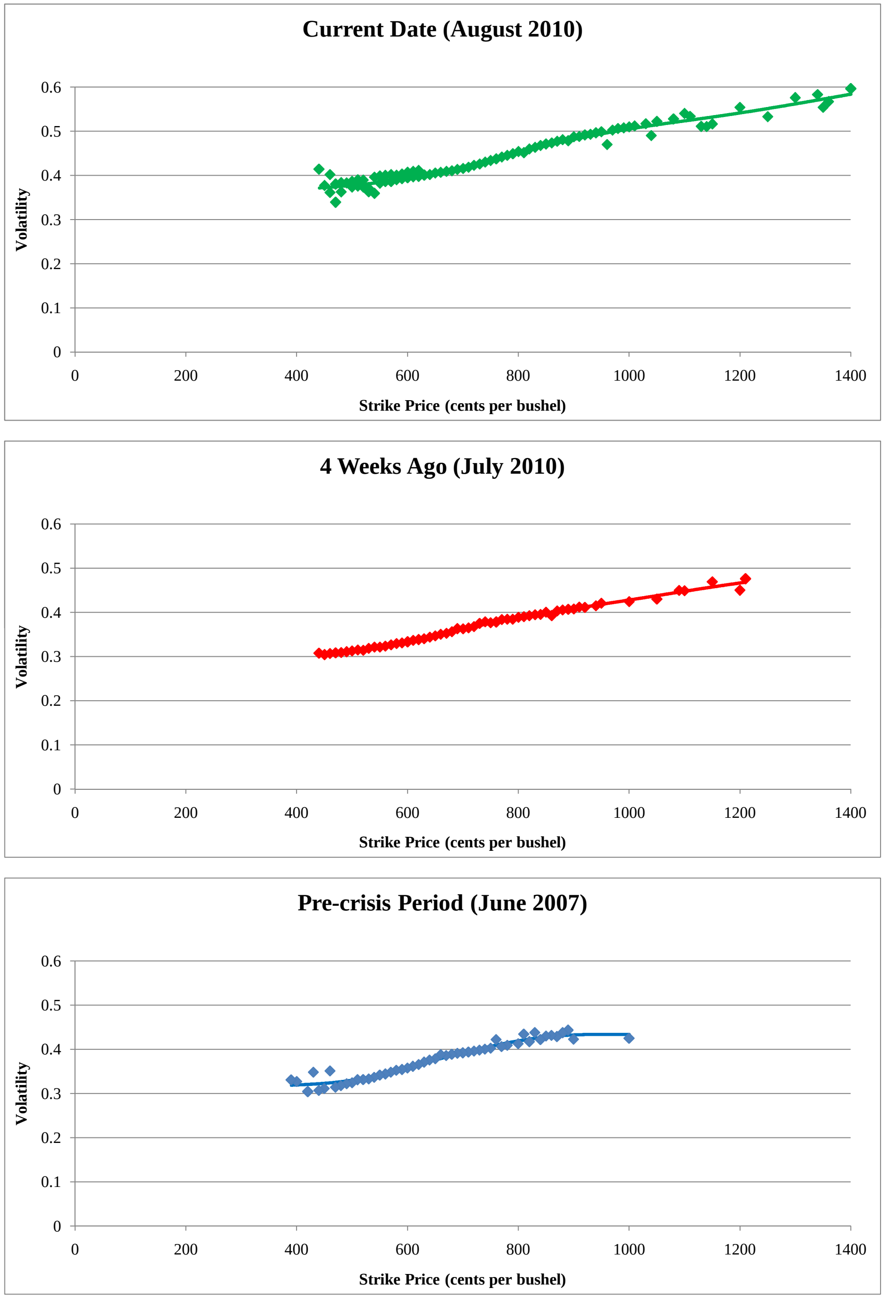


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (December Wheat Future)

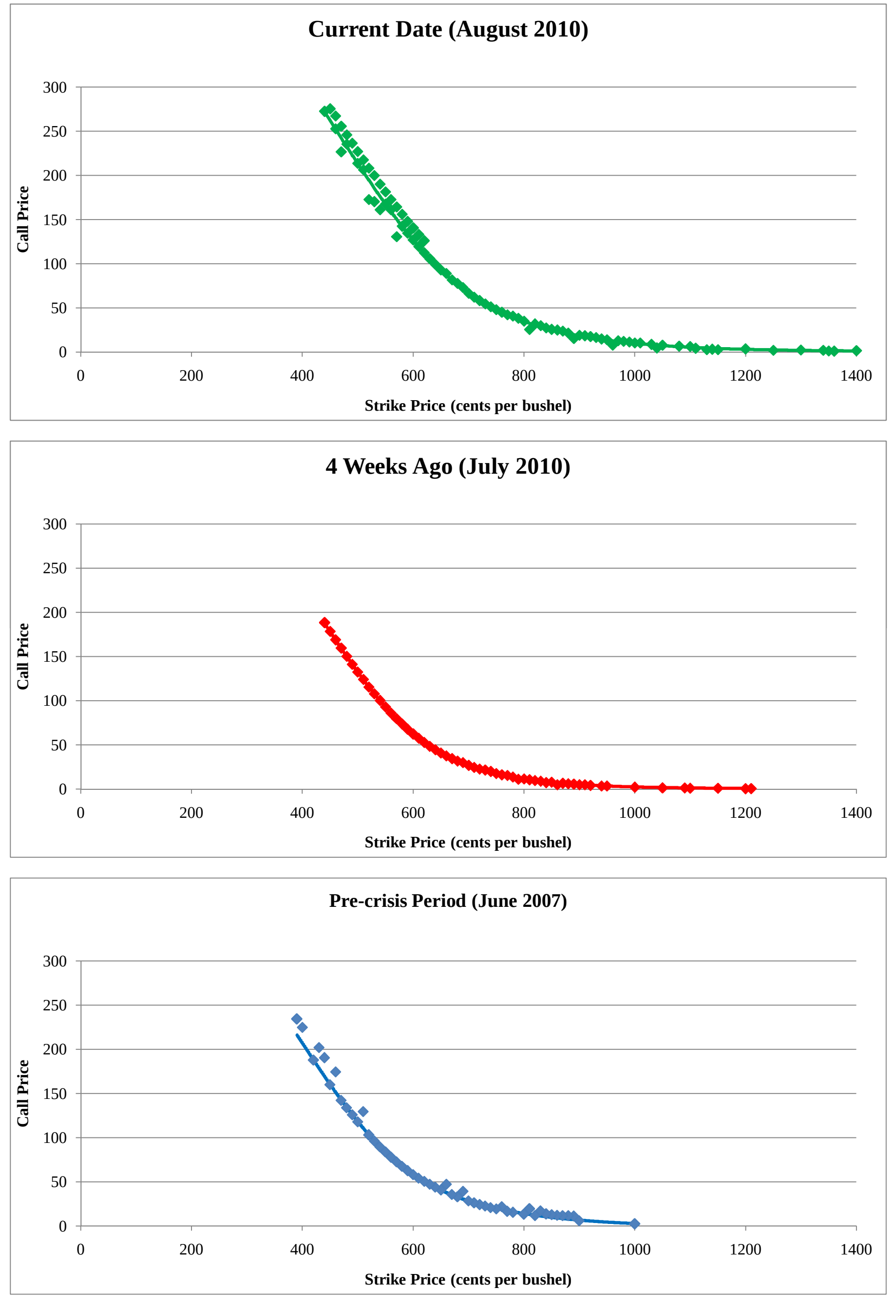


Exhibit A3.1 -- Volatility as a Function of the Strike Price (January Oil Future)

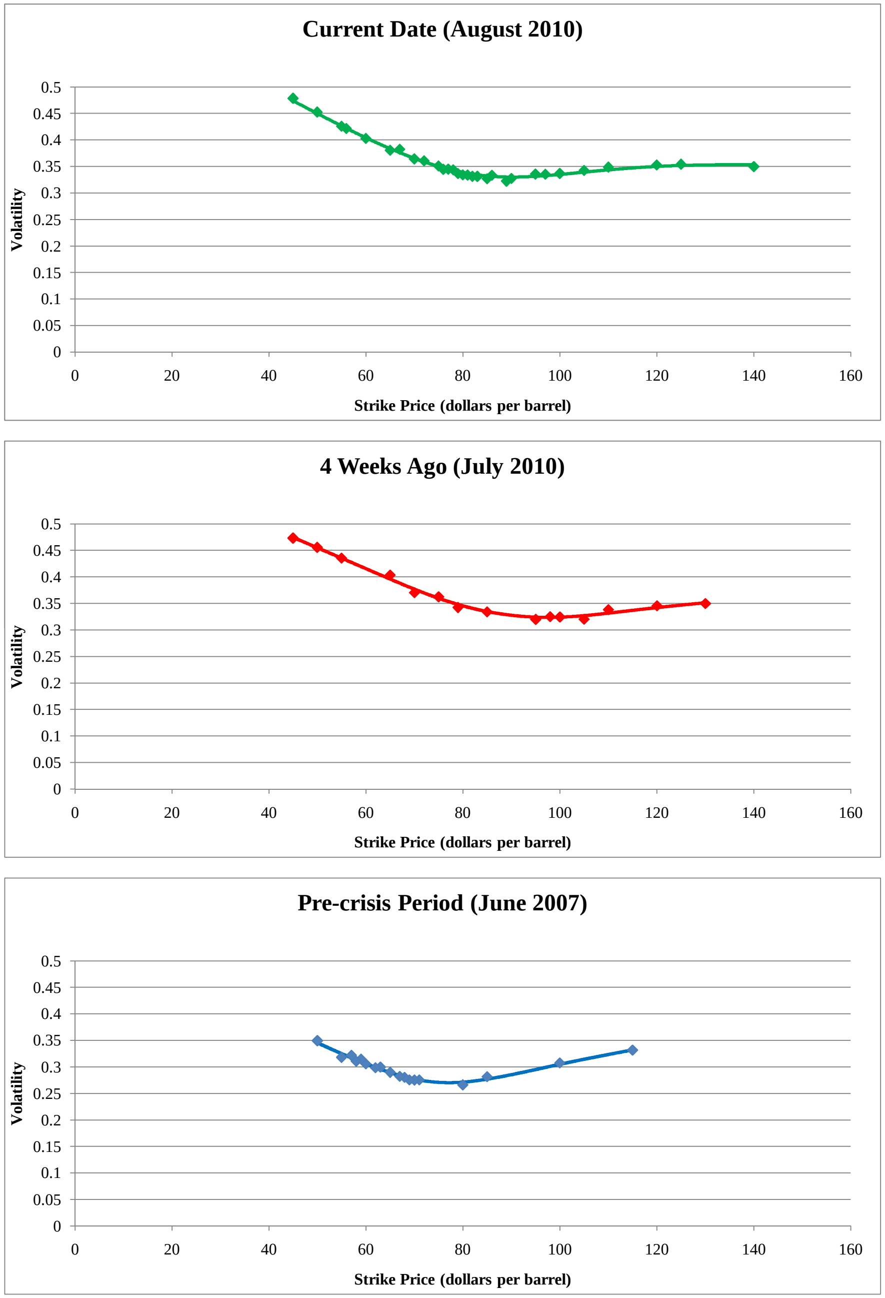


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (January Oil Future)

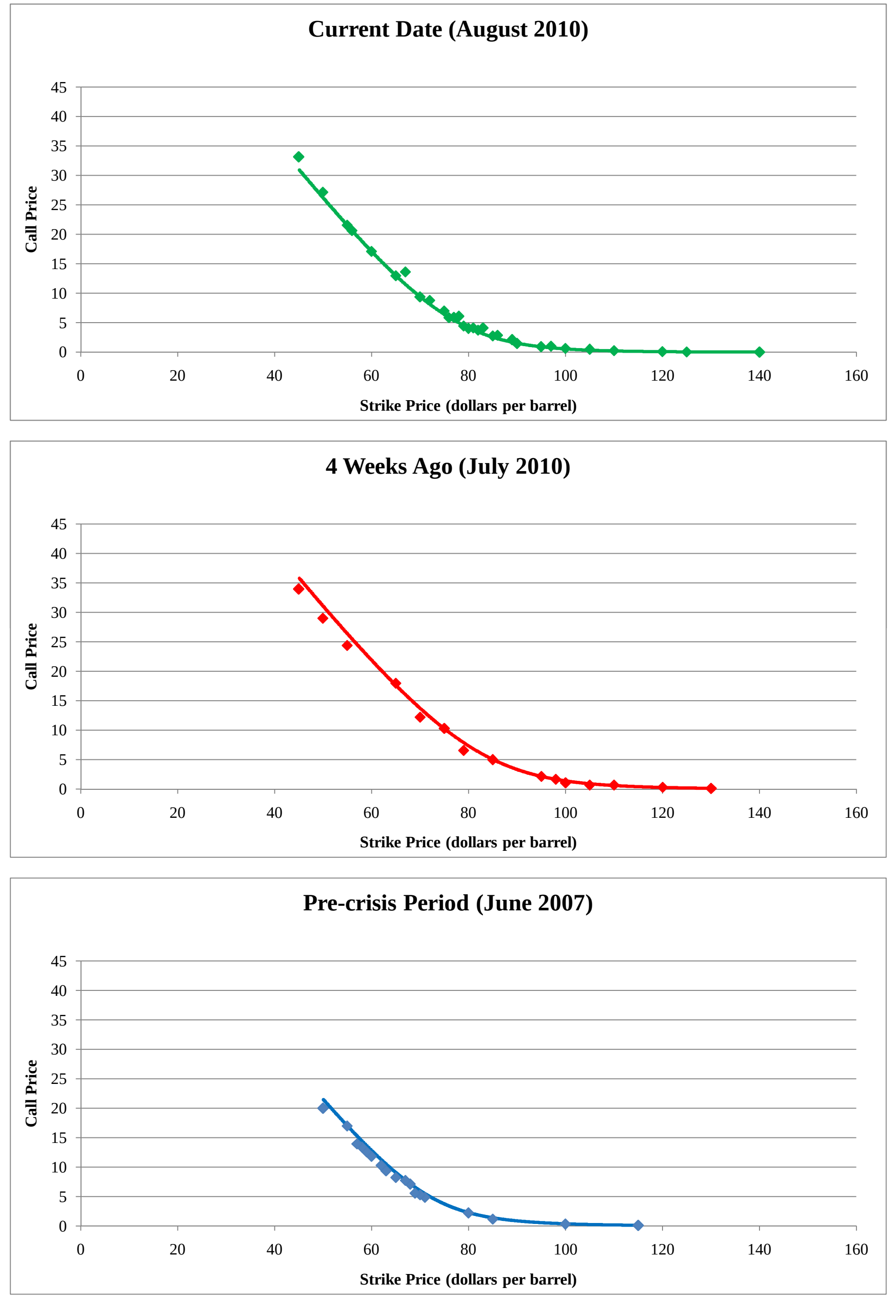


Exhibit A4.1 -- Volatility as a Function of the Strike Price (December Eurodollar Interest Rate Future)

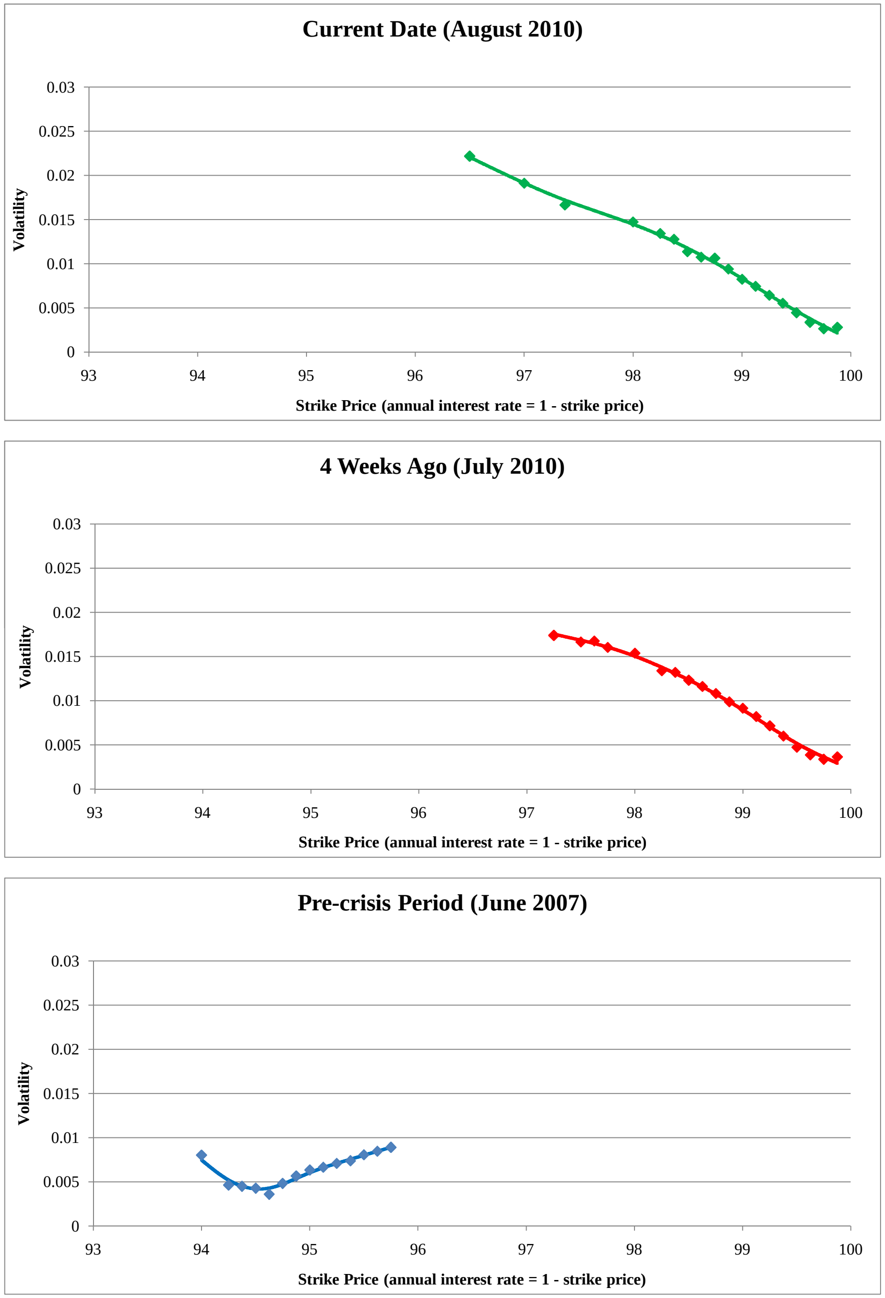


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (December Eurodollar Interest Rate Future)

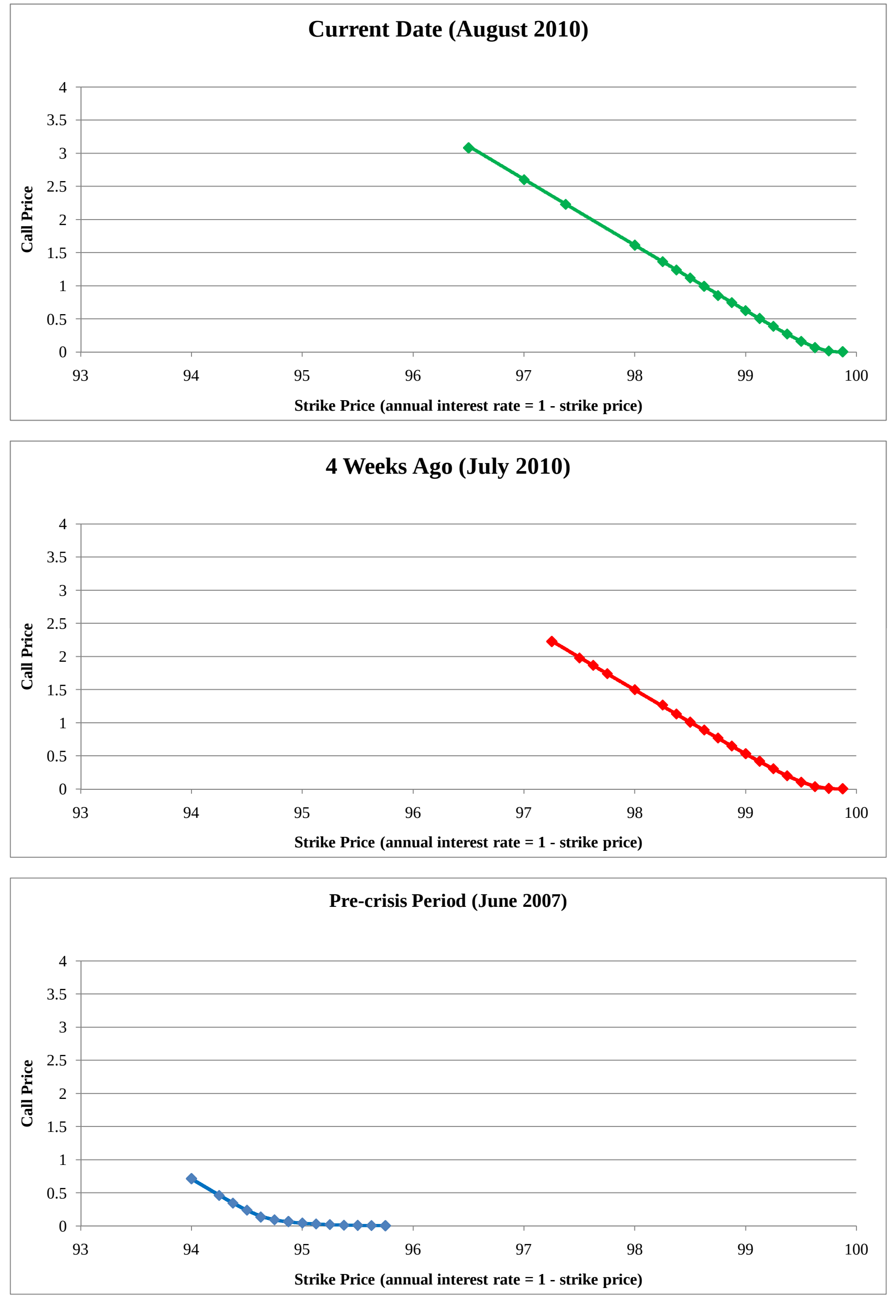


Exhibit A5.1 -- Volatility as a Function of the Strike Price
(6-Month Forward Euro-Dollar Exchange Rate)

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