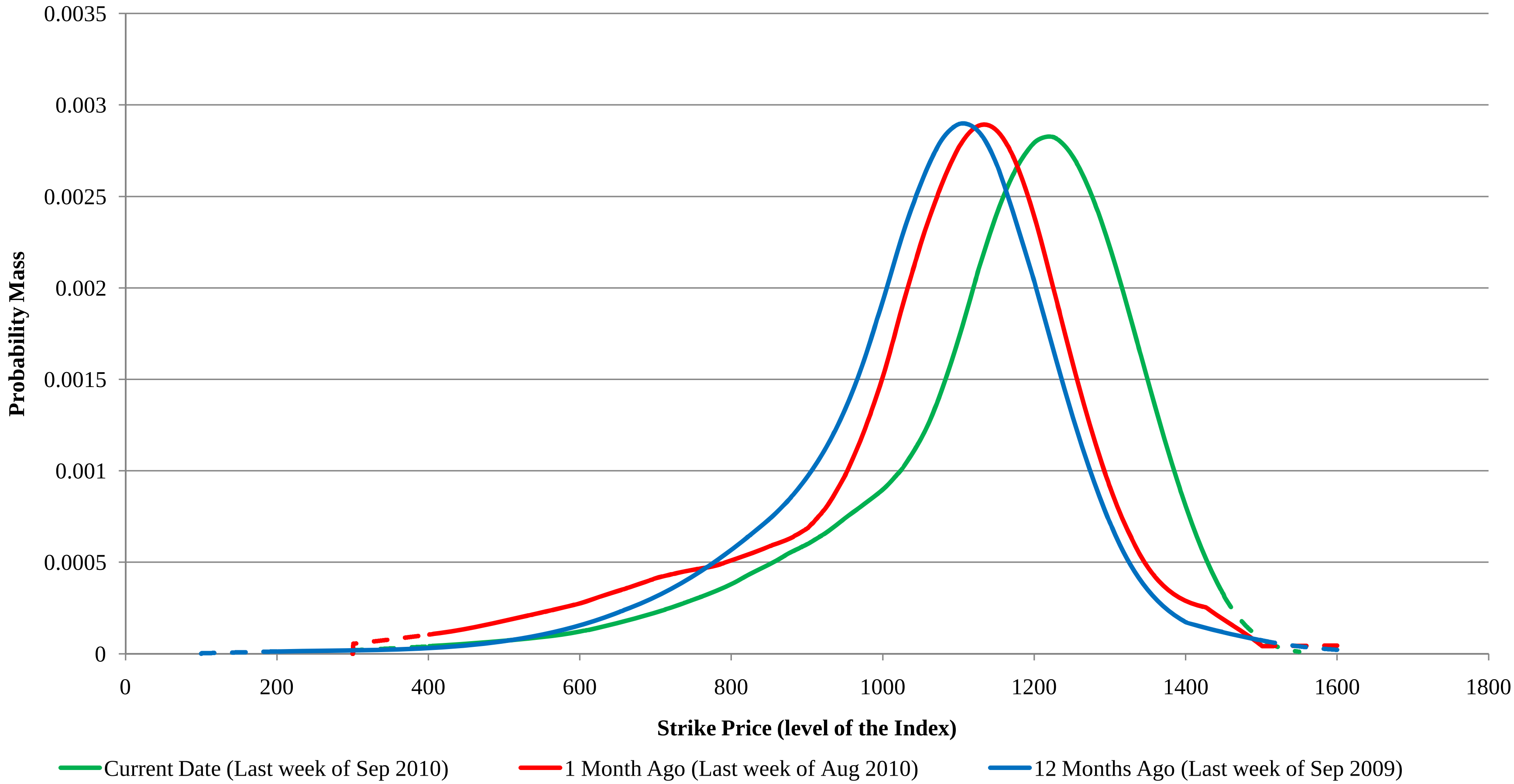
Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



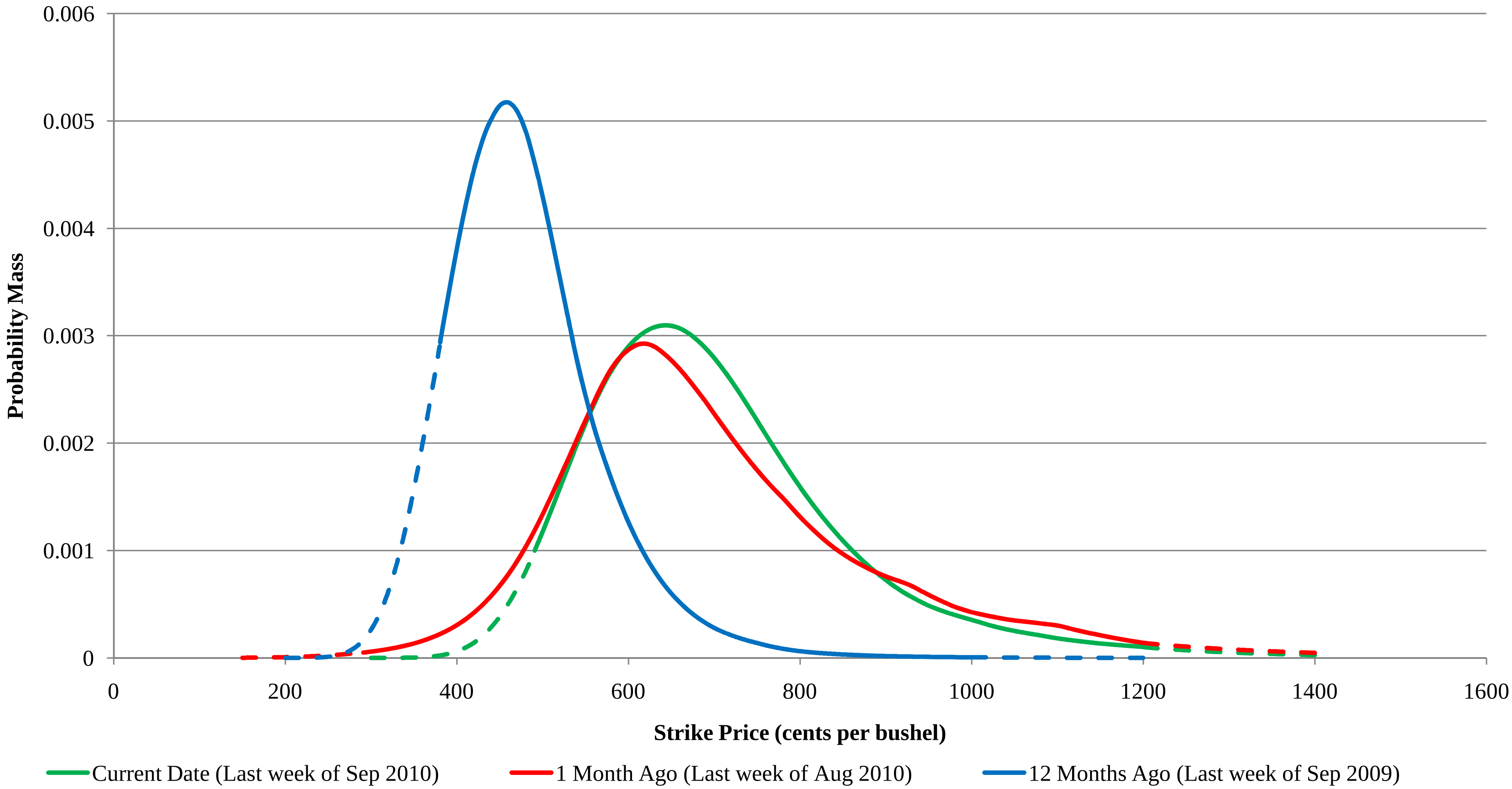
Percentiles of the Distributions

	Current Date (Last week of Sep 2010)	1 Month Ago (Last week of Aug 2010)	12 Months Ago (Last week of Sep 2009)
5th	752	604	719
10th	873	739	822
90th	1346	1258	1253
95th	1387	1302	1308

Underlying Asset Statistics (trailing year)

Average	1111
Minimum	1023
Maximum	1217

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



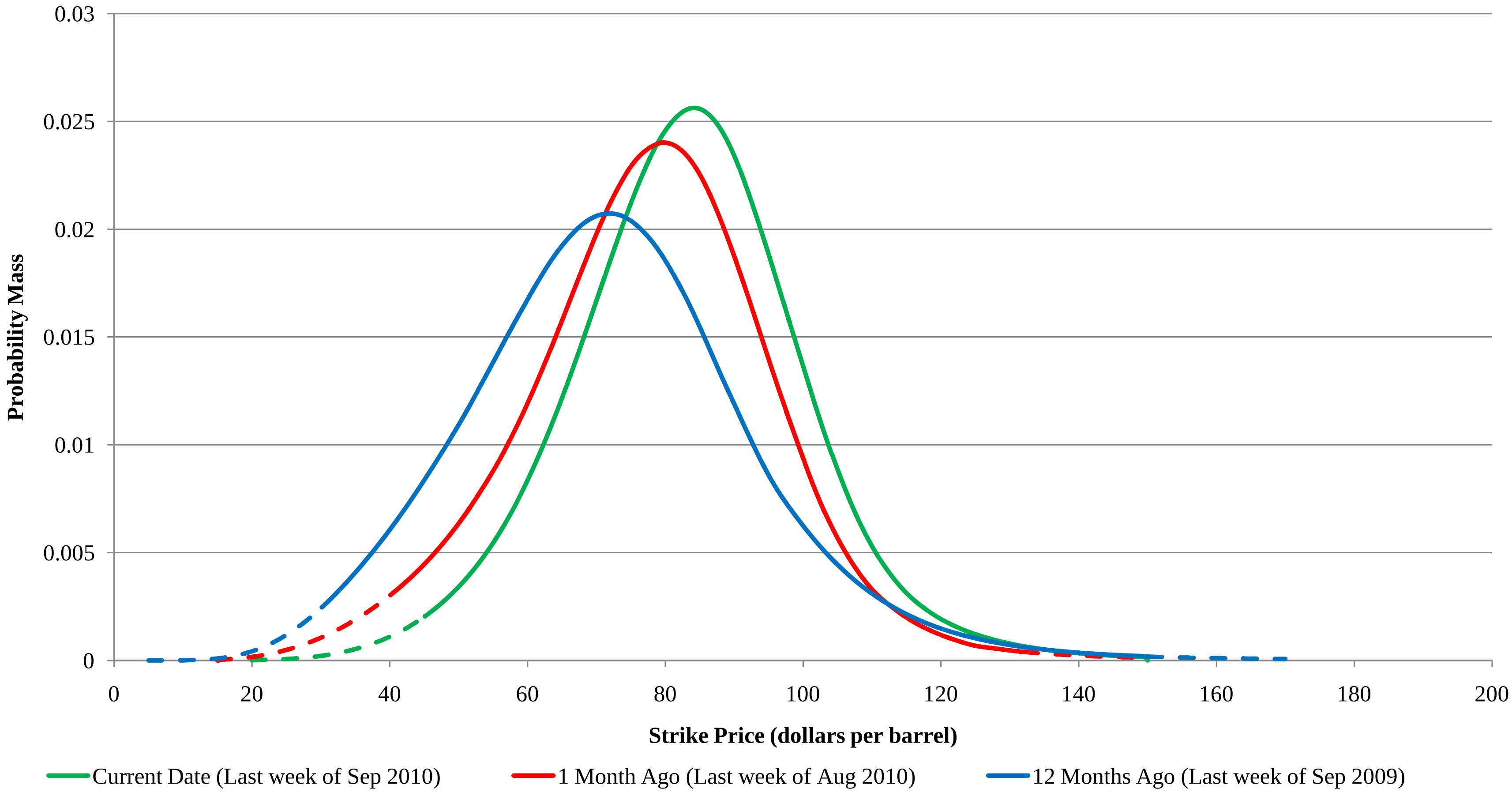
Percentiles of the Distributions

	Current Date (Last week of Sep 2010)	1 Month Ago (Last week of Aug 2010)	12 Months Ago (Last week of Sep 2009)
5th	501	461	353
10th	534	505	375
90th	909	968	590
95th	1018	1099	637

Underlying Asset Statistics (trailing year)

Average	613
Minimum	507
Maximum	818

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



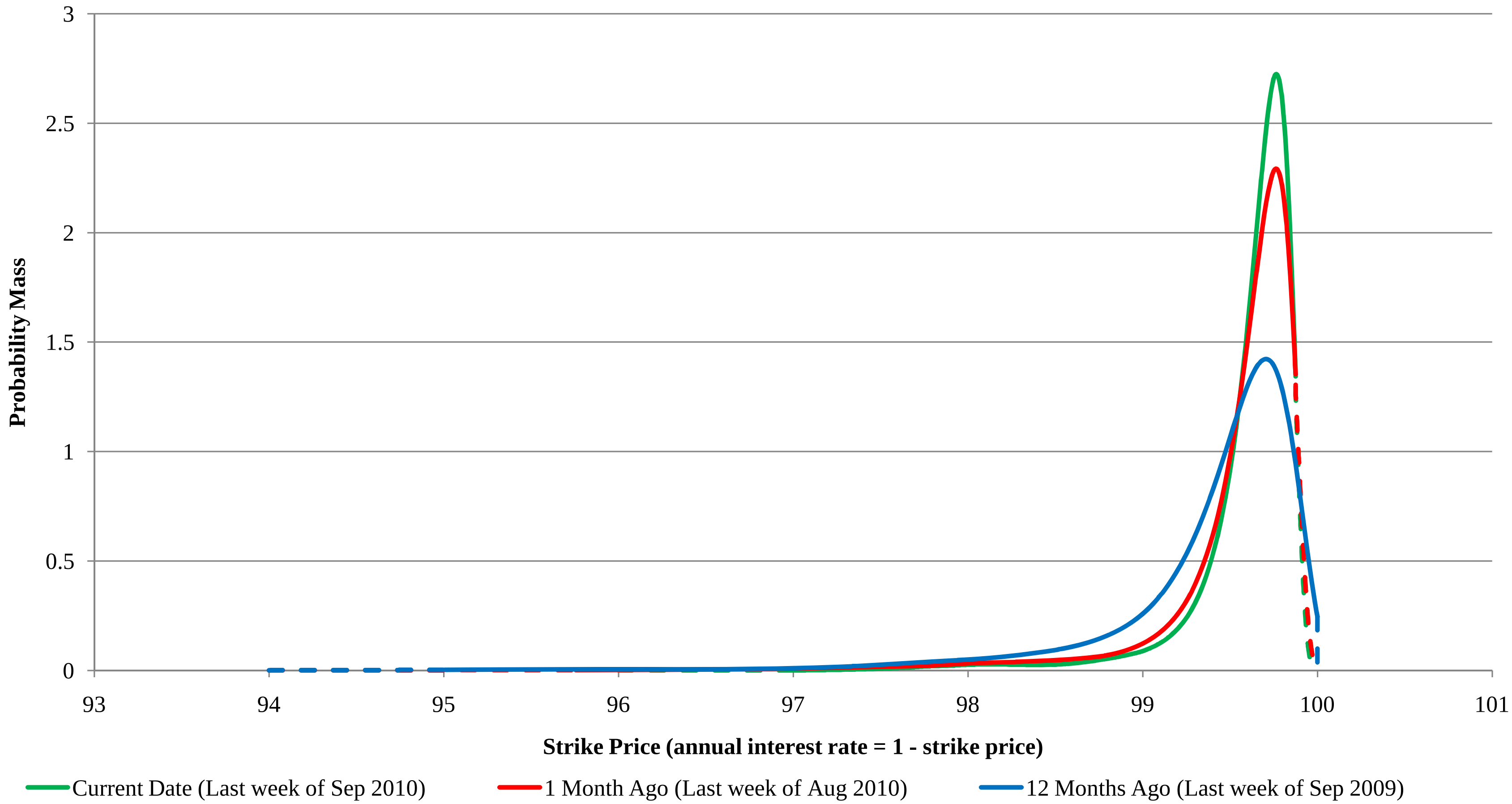
Percentiles of the Distributions

	Current Date **(Last week of Sep 2010)**	**1 Month Ago** **(Last week of Aug 2010)**	**12 Months Ago** **(Last week of Sep 2009)**
5th	55	46	39
10th	62	54	46
90th	104	99	98
95th	111	106	108

Underlying Asset Statistics (trailing year)

Average	83
Minimum	74
Maximum	94

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



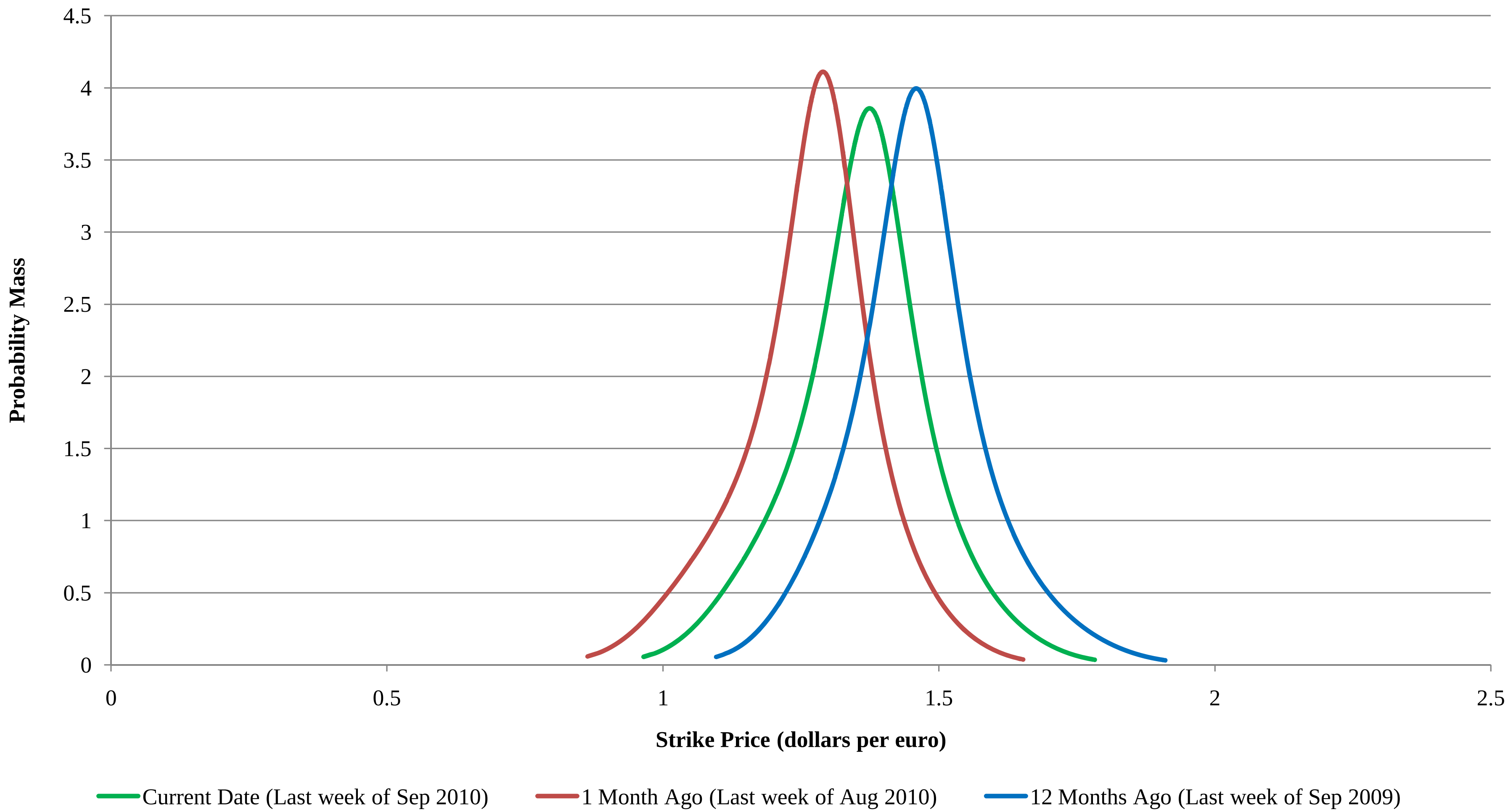
Percentiles of the Distributions

	Current Date (Last week of Sep 2010)	1 Month Ago (Last week of Aug 2010)	12 Months Ago (Last week of Sep 2009)
5th	99.00	98.66	98.20
10th	99.30	99.14	98.74
90th	99.84	99.84	99.85
95th	99.87	99.88	99.91

Underlying Asset Statistics (trailing year)

Average	98.77
Minimum	98.23
Maximum	99.43

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



Percentiles of the Distributions

	Current Date (Last week of Sep 2009)	1 Month Ago (Last week of Aug 2010)	12 Months Ago (Last week of Sep 2009)
5th	1.254	1.034	1.133
10th	1.306	1.096	1.192
90th	1.622	1.415	1.520
95th	1.686	1.466	1.578

Underlying Asset Statistics (trailing year)

Average	1.35
Minimum	1.19
Maximum	1.51

Appendix: Table 1

Asset Class	S&P 500 Index	Front Month Wheat Future	Front Month Oil Future	Front Month Eurodollar Interest Future	6-Month Forward Euro-Dollar Exchange Rate
Option Expiration Date					
--Current Date	3/19/2011	2/18/2011	2/16/2011	3/14/2011	6 months
--One Month Ago	3/19/2011	2/18/2011	2/16/2011	3/14/2011	6 months
--12 Months Ago	3/20/2010	2/19/2010	2/17/2010	3/15/2010	6 months
5-day Pricing Window					
--Current Date	9/24 - 9/30/2010	9/24 - 9/30/2010	9/24 - 9/30/2010	9/24 - 9/30/2010	9/30/2010
--One Month Ago	8/25 - 8/31/2010	8/25 - 8/31/2010	8/25 - 8/31/2010	8/25 - 8/31/2010	8/31/2010
--12 Months Ago	9/24 - 9/30/2009	9/24 - 9/30/2009	9/24 - 9/30/2009	9/24 - 9/30/2009	9/30/2009
Spot Rate					
--Current Date	1141.2 - 1148.67	707 - 749.5	79.68 - 83.21	99.565 - 99.59	1.3634
--One Month Ago	1047.22 - 1064.59	699.5 - 727	76.06 - 79.51	99.47 - 99.535	1.268
--12 Months Ago	1044.38 - 1062.98	467.25 - 492.75	67.99 - 72.22	99.33 - 99.405	1.464
Interpolated Risk-free Rate					[US / German]
--Current Date	0.181 - 0.187	0.161 - 0.175	0.16 - 0.174	0.178 - 0.185	0.1867 / 0.546
--One Month Ago	0.187 - 0.195	0.174 - 0.183	0.173 - 0.182	0.185 - 0.193	0.1857 / 0.374
--12 Months Ago	0.162 - 0.181	0.134 - 0.154	0.132 - 0.153	0.158 - 0.176	0.1684 / 0.46
Time to Expiration (years)					
--Current Date	0.469 - 0.486	0.383 - 0.4	0.378 - 0.394	0.456 - 0.472	0.5
--One Month Ago	0.553 - 0.567	0.467 - 0.481	0.461 - 0.475	0.539 - 0.553	0.5
--12 Months Ago	0.472 - 0.489	0.386 - 0.403	0.381 - 0.397	0.458 - 0.475	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)

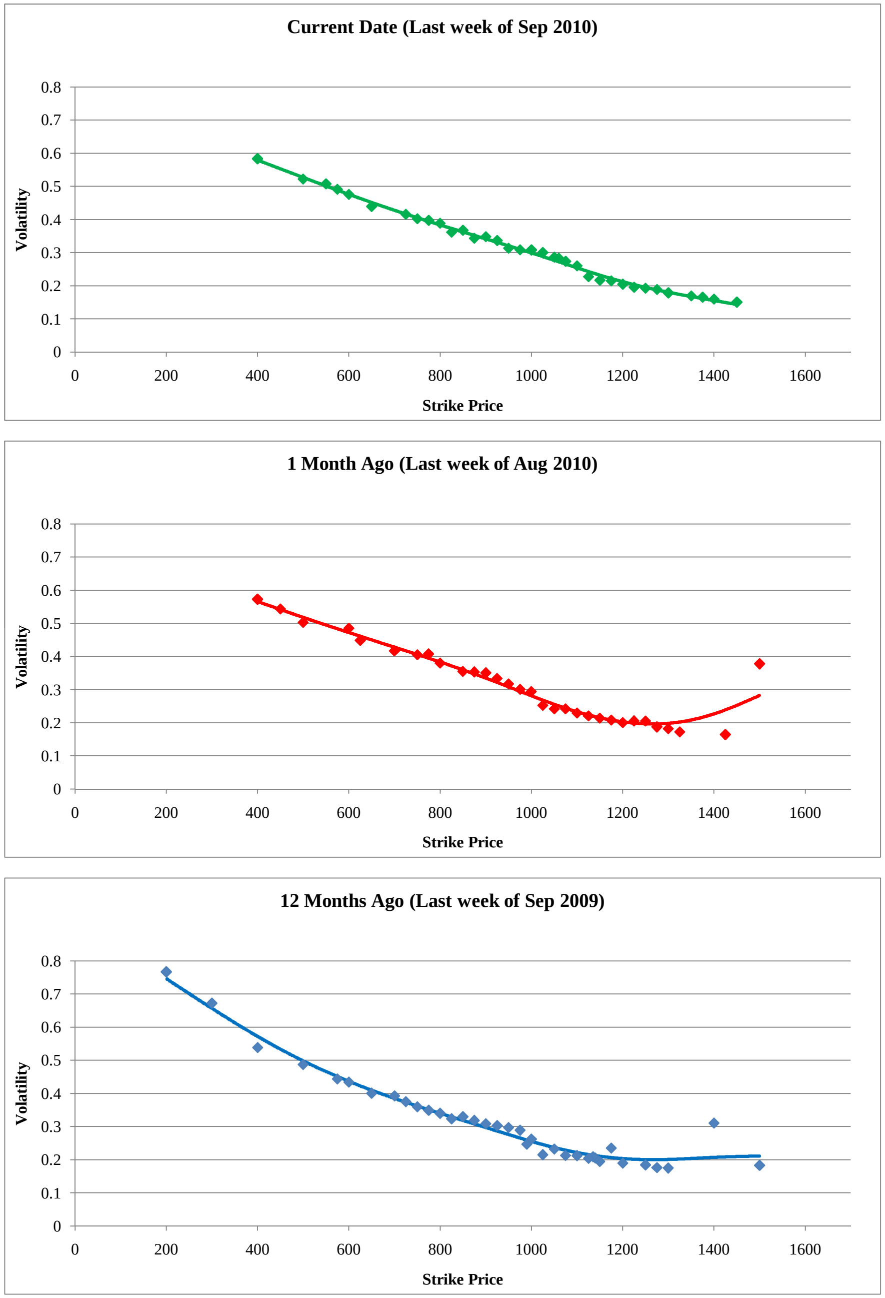


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)

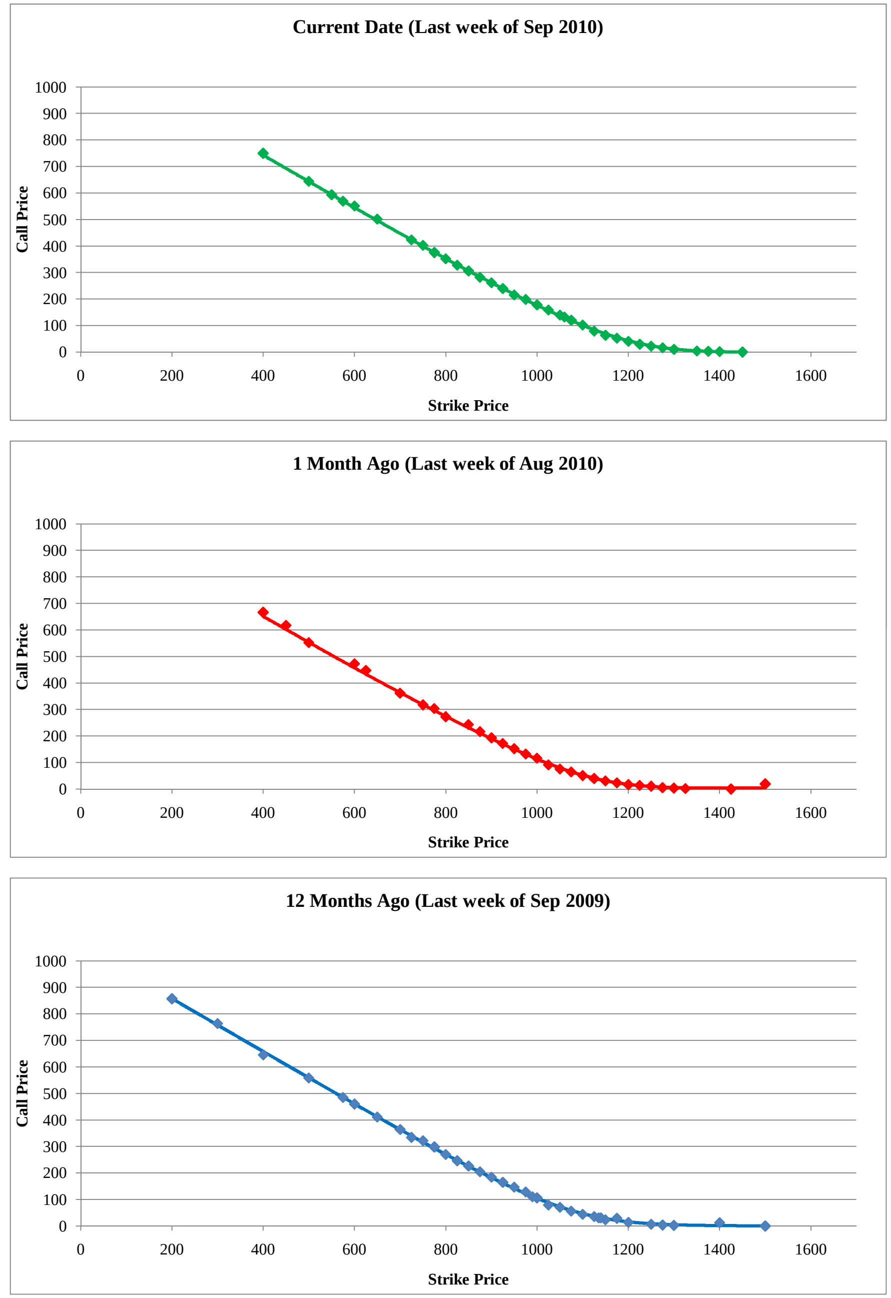


Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Wheat Futures Contract)

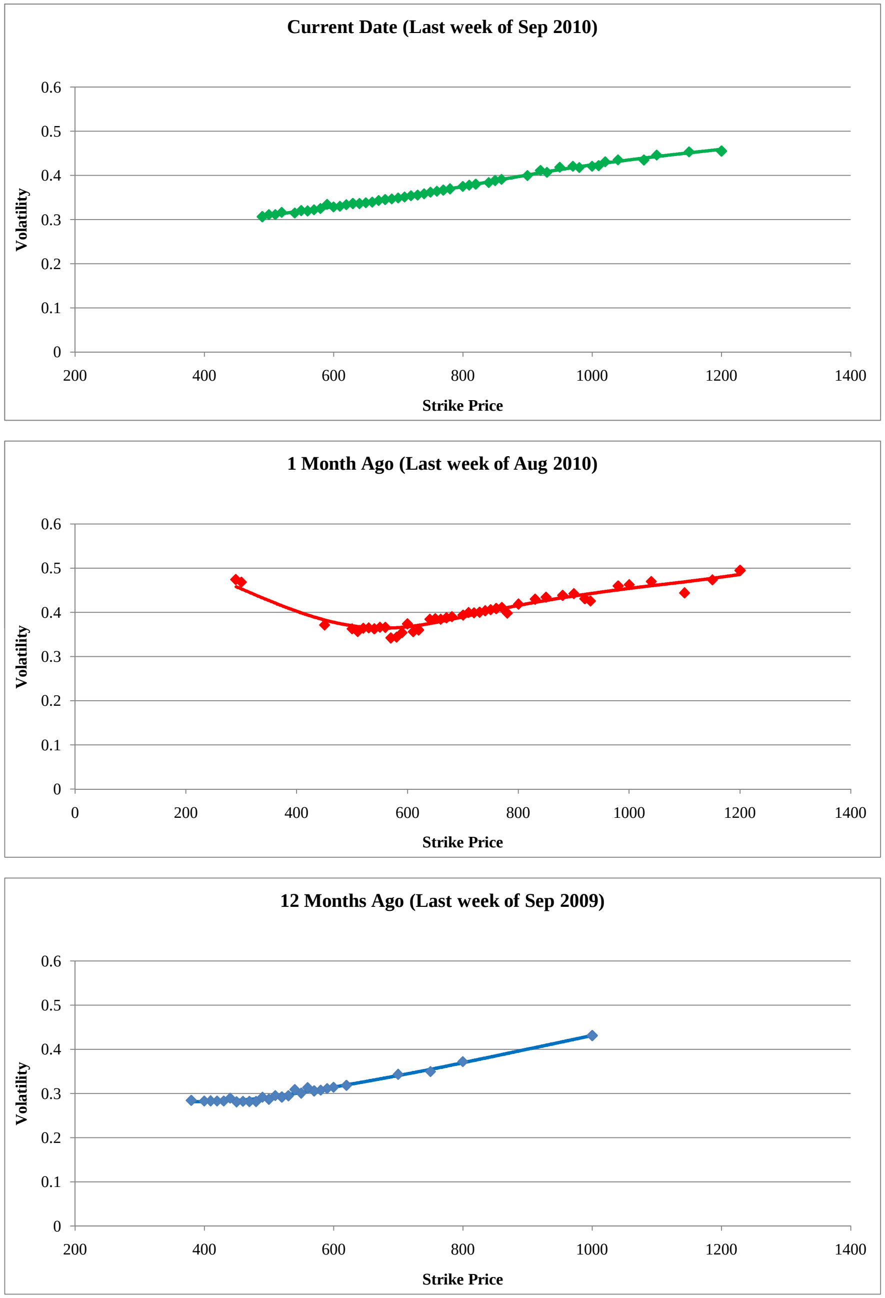


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Wheat Futures Contract)

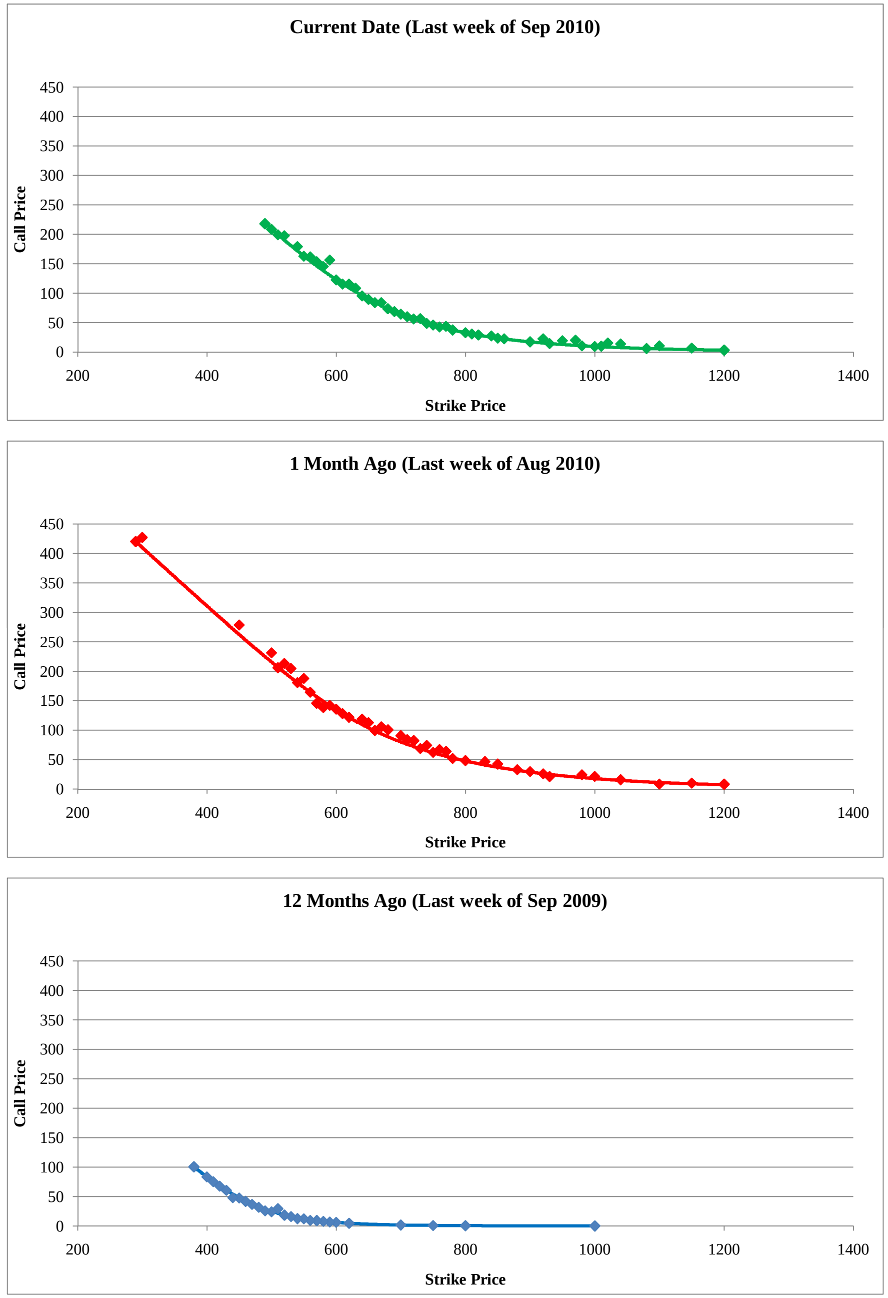


Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Crude Oil Futures Contract)

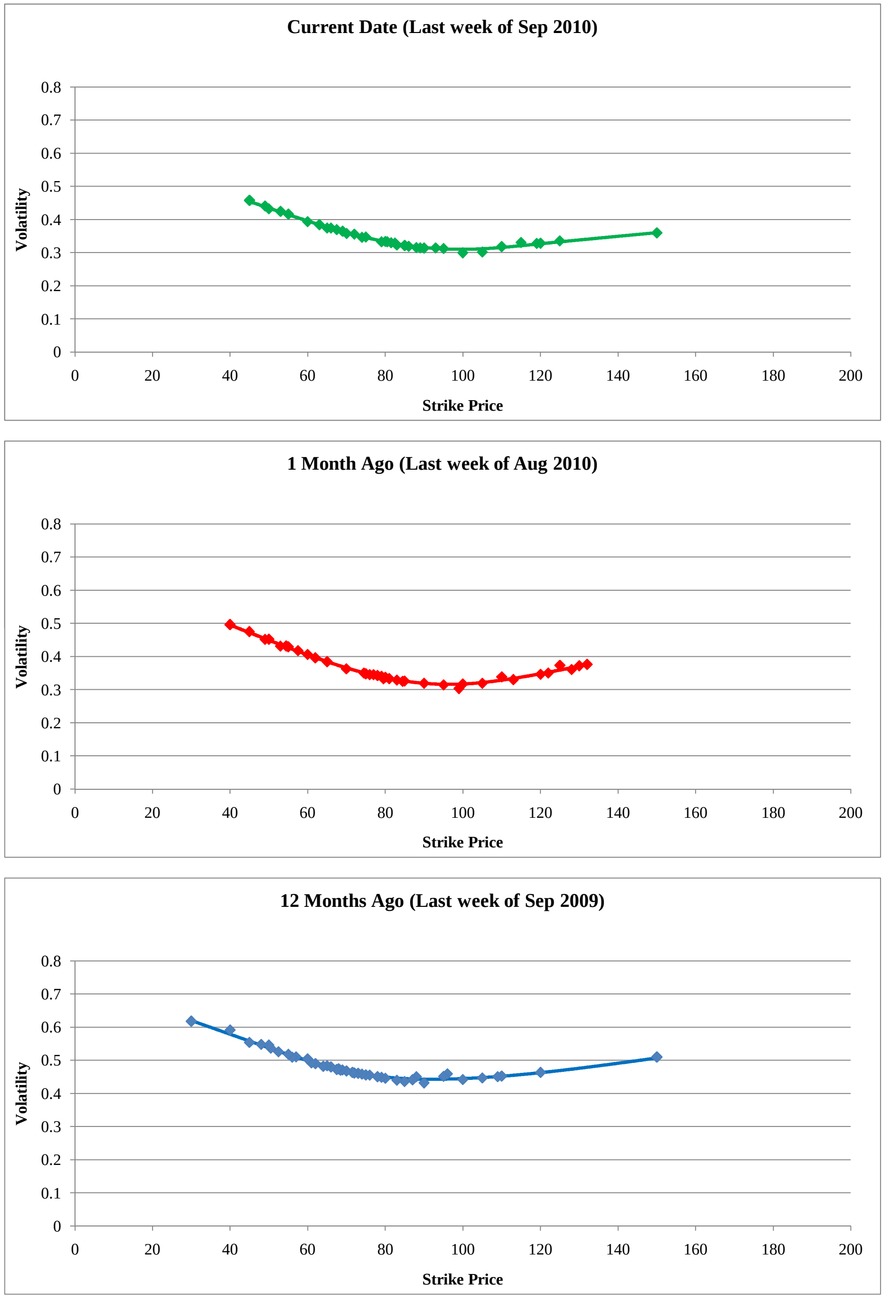


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Crude Oil Futures Contract)

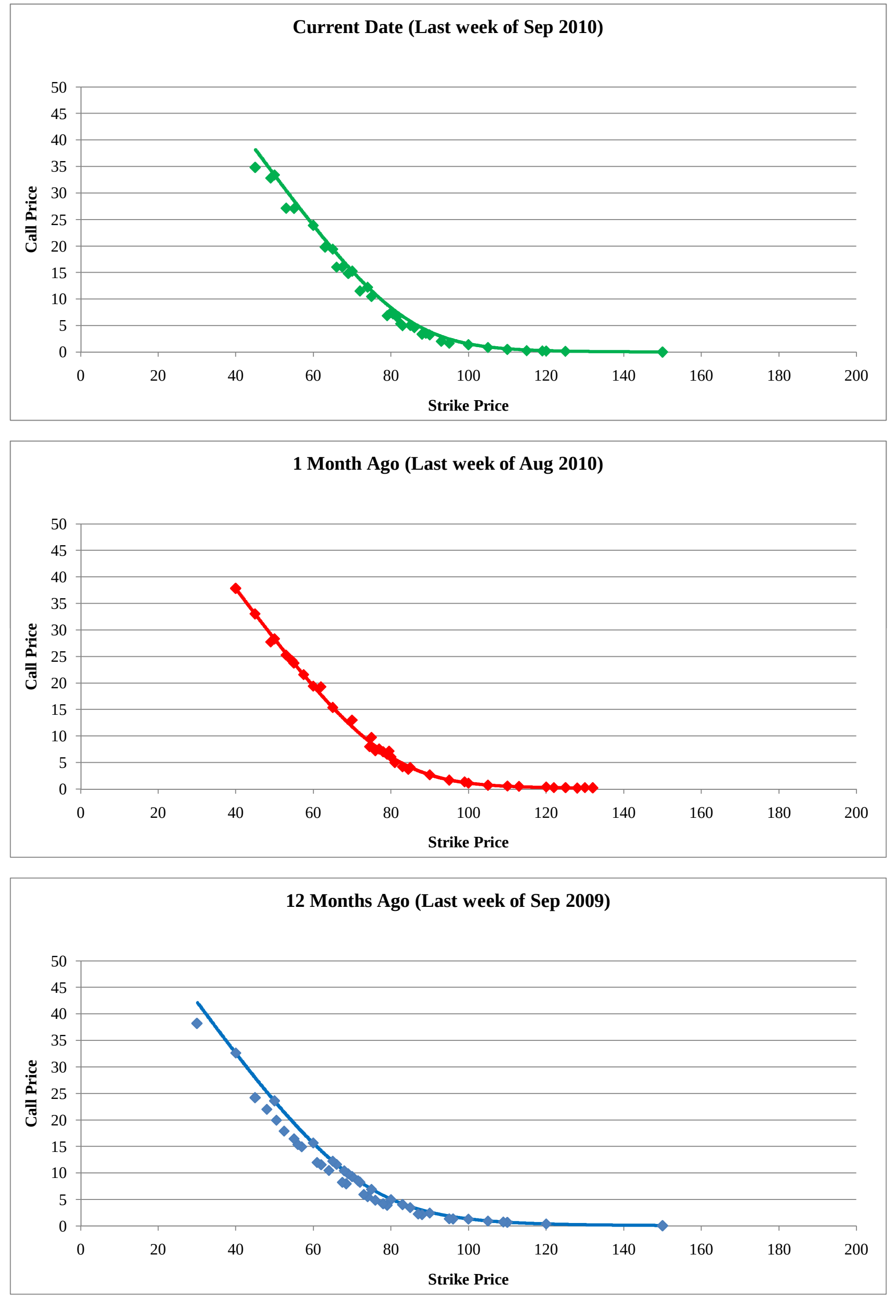


Exhibit A4.1 -- Volatility as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

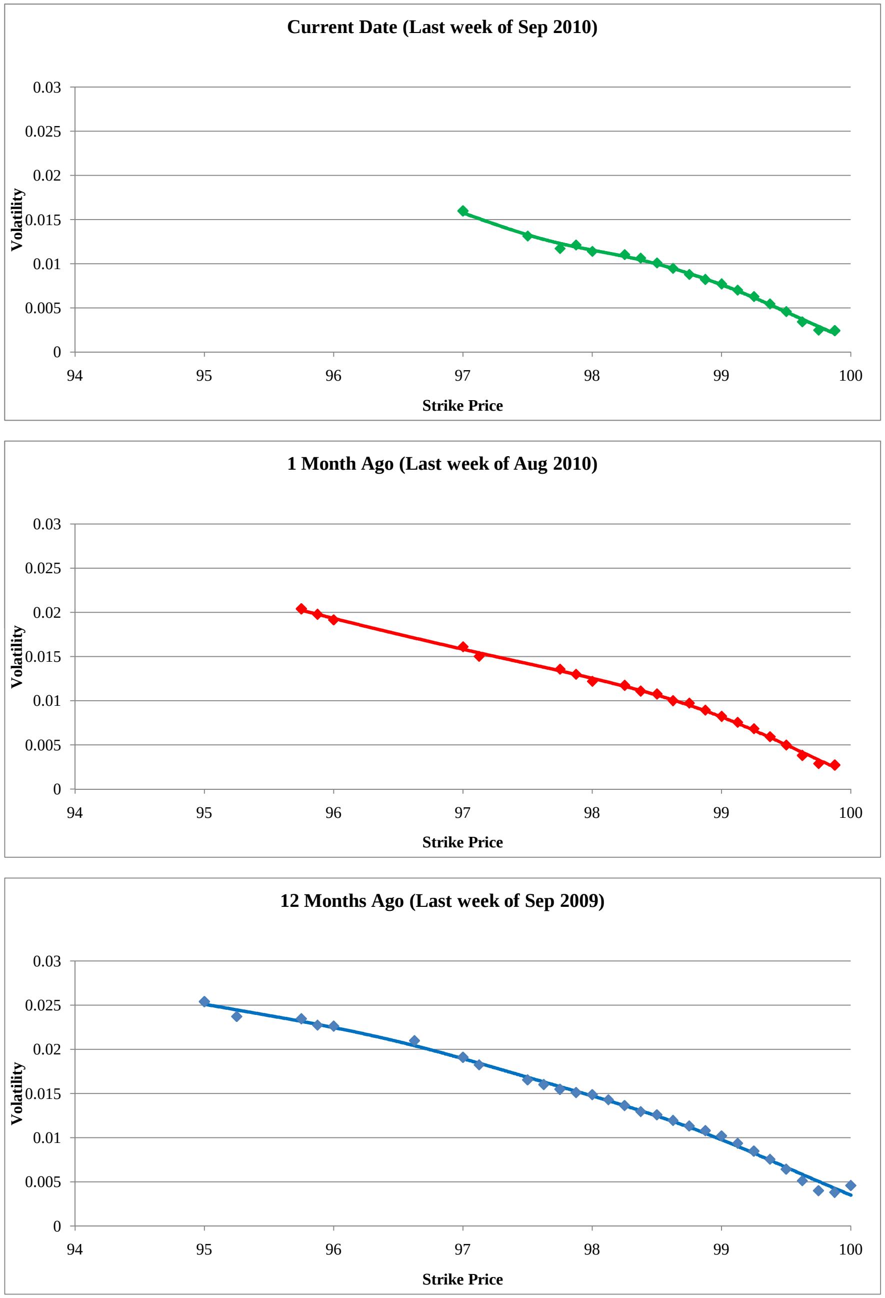


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

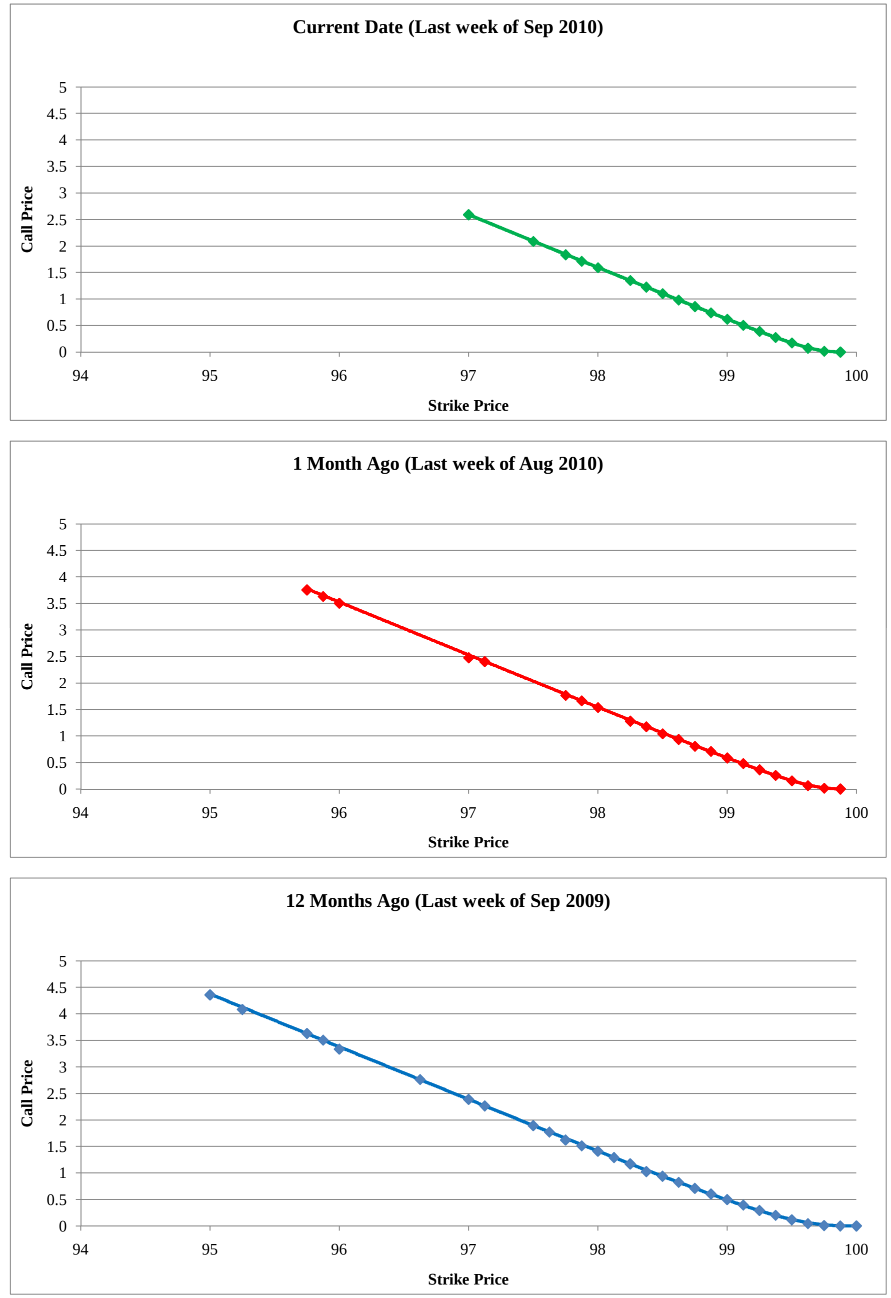


Exhibit A5.1 -- Volatility as a Function of the Strike Price (Euro-Dollar Exchange Rate)

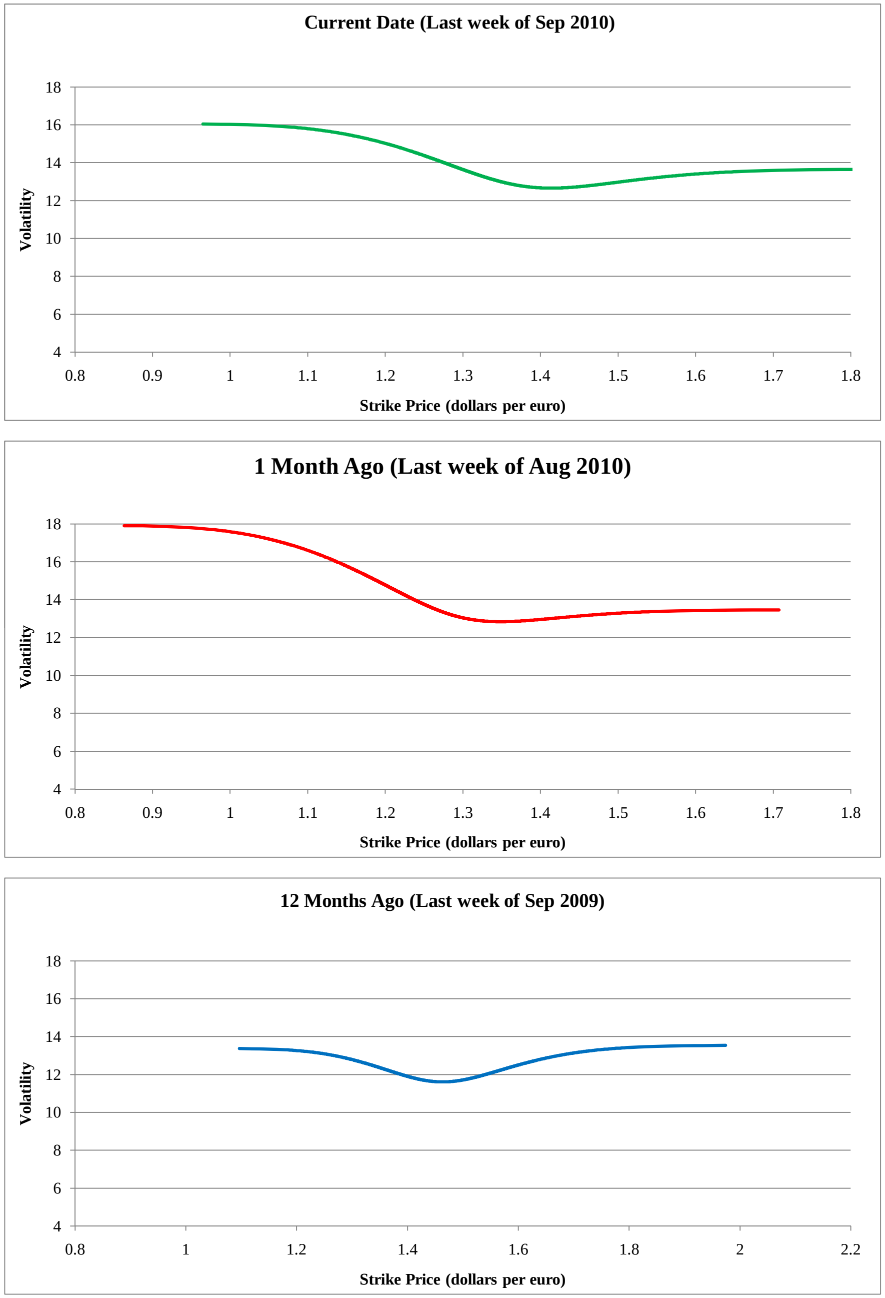


Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Euro-Dollar Exchange Rate)