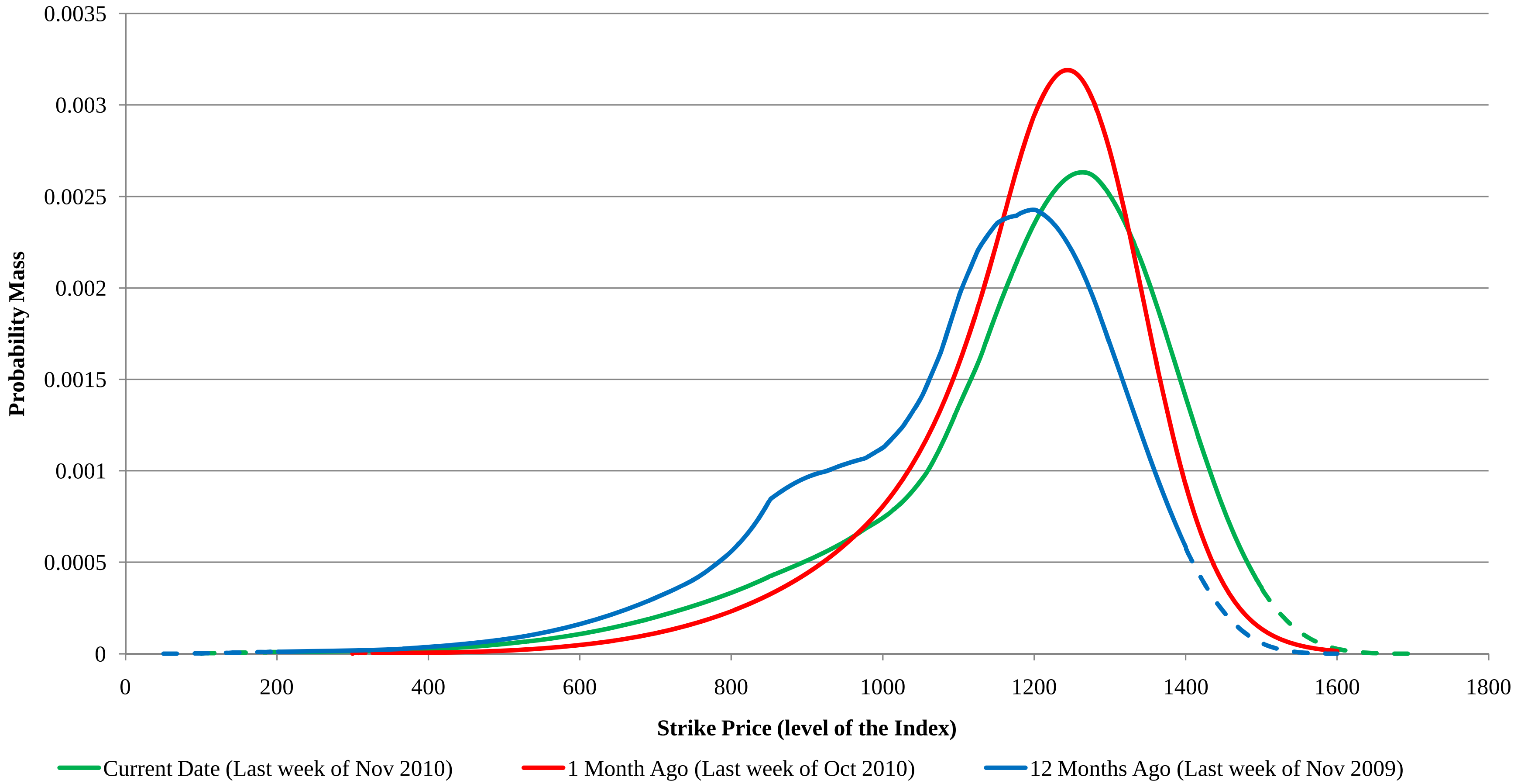
# Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



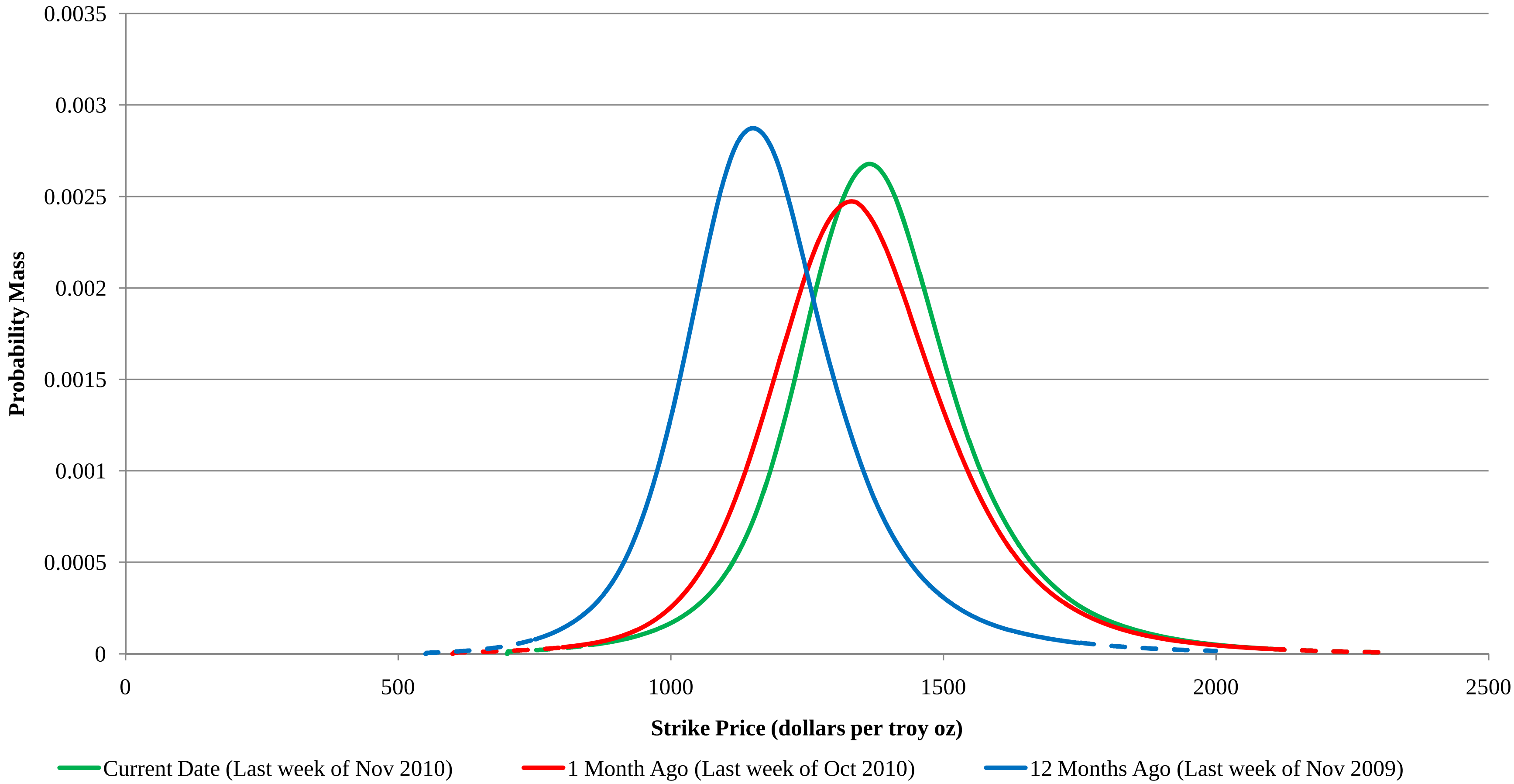

**Percentiles of the Distributions**

| | **Current Date** **(Last week of Nov 2010)** | **1 Month Ago** **(Last week of Oct 2010)** | **12 Months Ago** **(Last week of Nov 2009)** |
|---|---|---|---|
| 5th | 776 | 869 | 708 |
| 10th | 900 | 968 | 817 |
| 90th | 1397 | 1359 | 1325 |
| 95th | 1441 | 1397 | 1368 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 1129 |
| Minimum | 1023 |
| Maximum | 1226 |

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



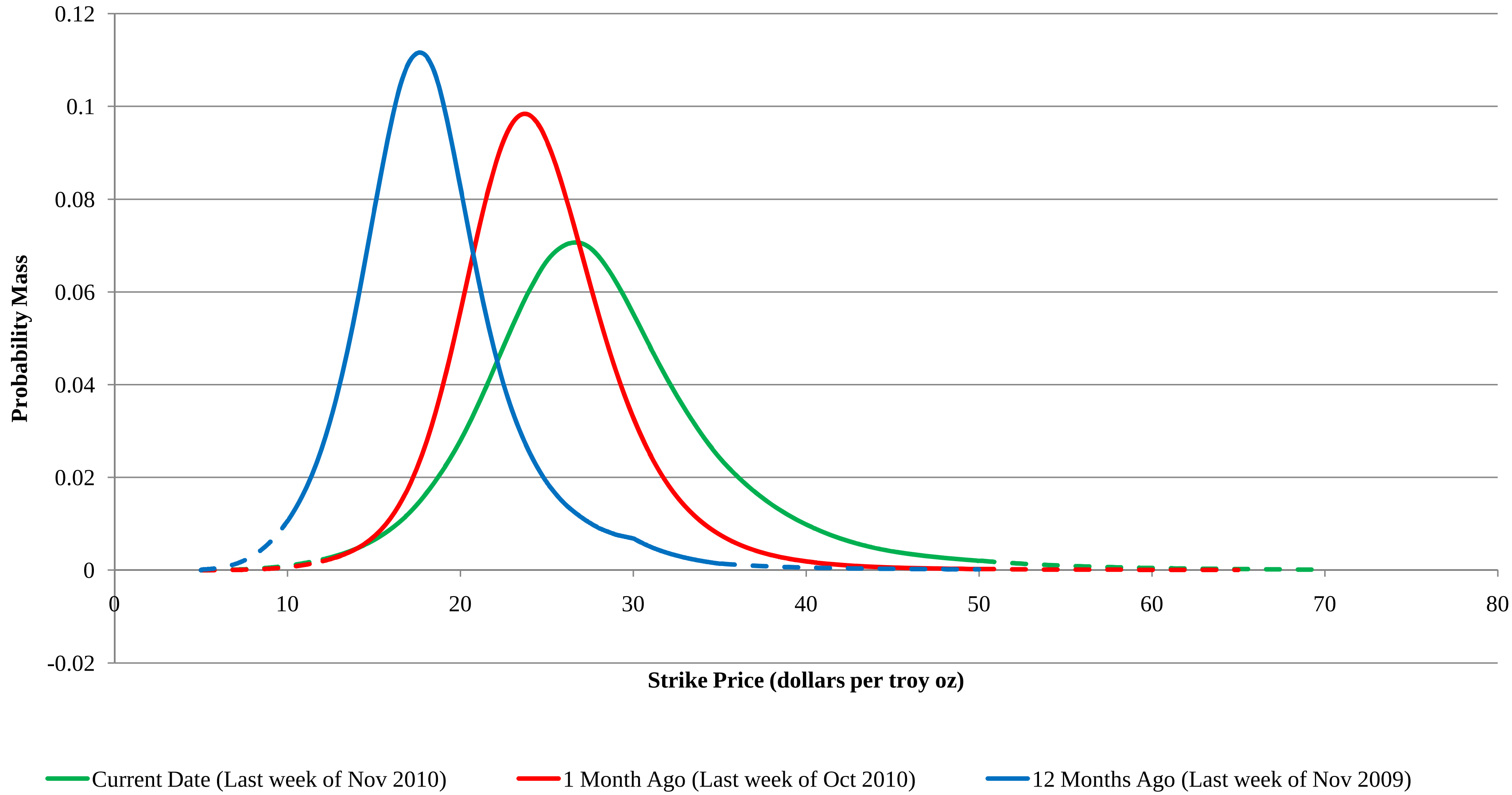

**Percentiles of the Distributions**

| | **Current Date (Last week of Nov 2010)** | **1 Month Ago (Last week of Oct 2010)** | **12 Months Ago (Last week of Nov 2009)** |
|---|---|---|---|
| 5th | 1107 | 1065 | 925 |
| 10th | 1179 | 1134 | 985 |
| 90th | 1613 | 1596 | 1392 |
| 95th | 1714 | 1698 | 1493 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 1212 |
| Minimum | 1060 |
| Maximum | 1415 |

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



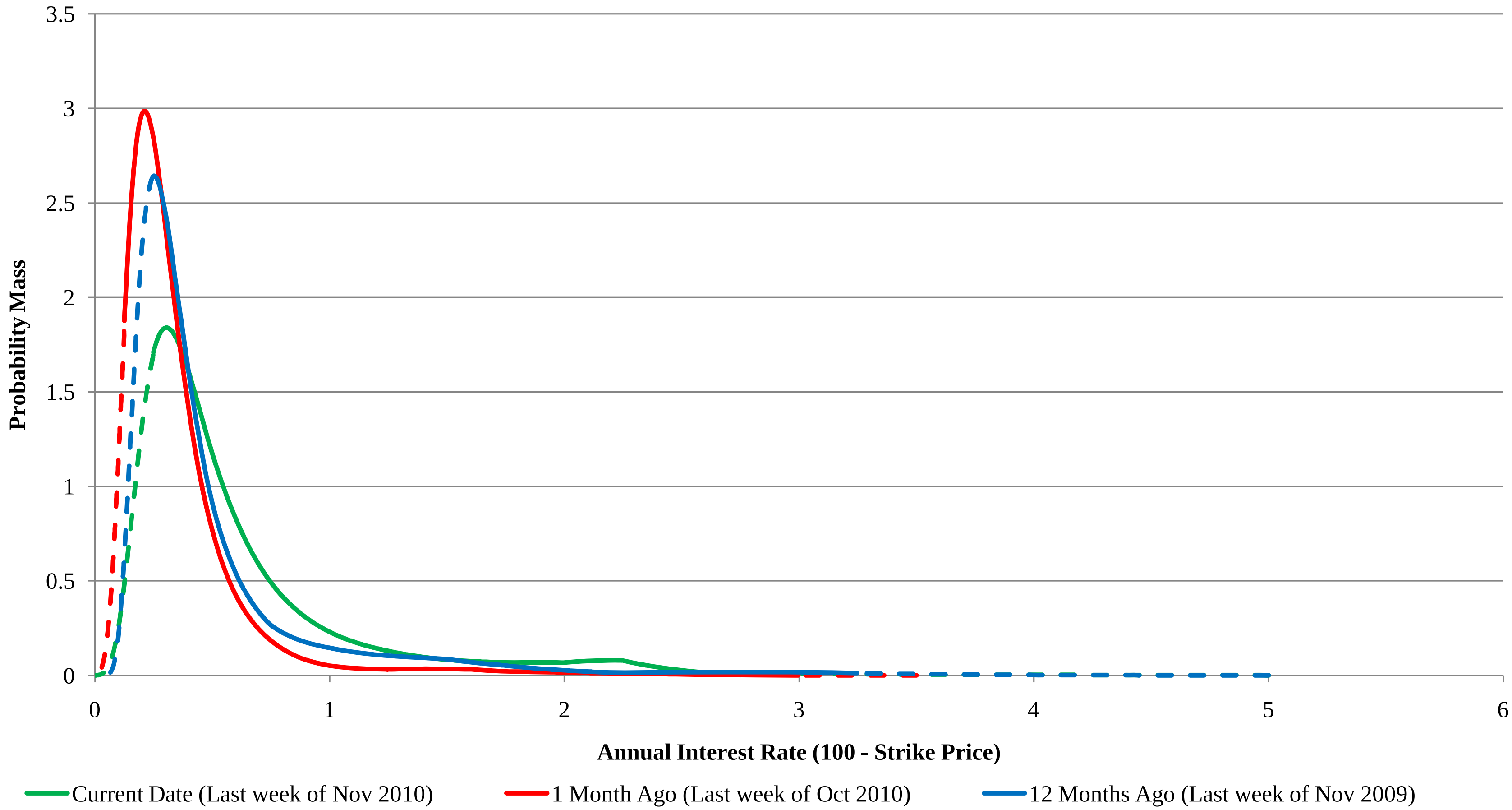

**Percentiles of the Distributions**

| | Current Date (Last week of Nov 2010) | 1 Month Ago (Last week of Oct 2010) | 12 Months Ago (Last week of Nov 2009) |
|---|---|---|---|
| 5th | 18 | 18 | 12 |
| 10th | 20 | 19 | 13 |
| 90th | 37 | 31 | 24 |
| 95th | 41 | 33 | 27 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 19 |
| Minimum | 15 |
| Maximum | 29 |

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



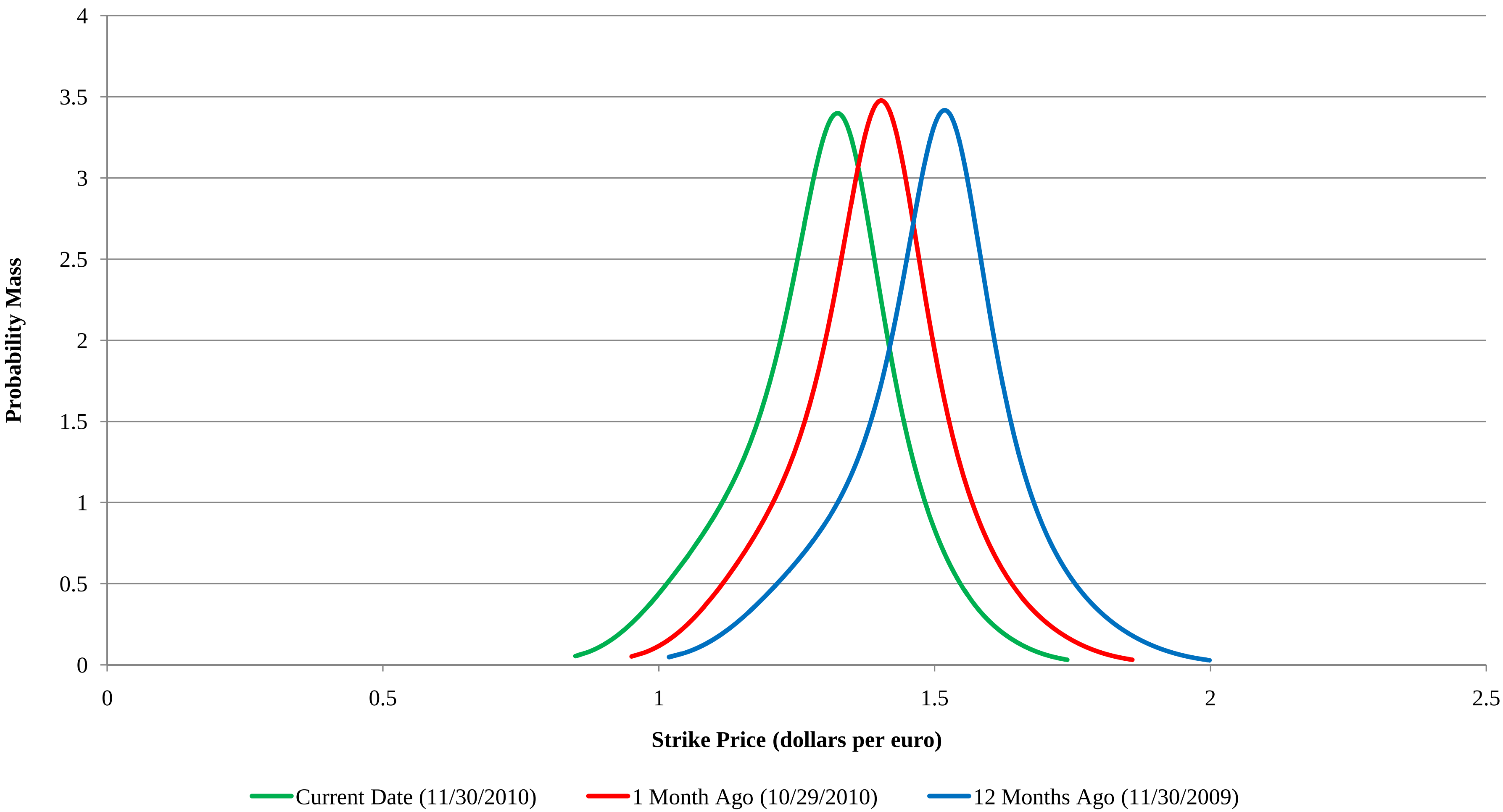

**Percentiles of the Distributions**

| | Current Date (Last week of Nov 2010) | 1 Month Ago (Last week of Oct 2010) | 12 Months Ago (Last week of Nov 2009) |
|---|---|---|---|
| 5th | 1.95 | 0.83 | 1.59 |
| 10th | 1.32 | 0.61 | 1.09 |
| 90th | 0.21 | 0.14 | 0.19 |
| 95th | 0.17 | 0.11 | 0.16 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 0.93 |
| Minimum | 0.39 |
| Maximum | 1.77 |

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



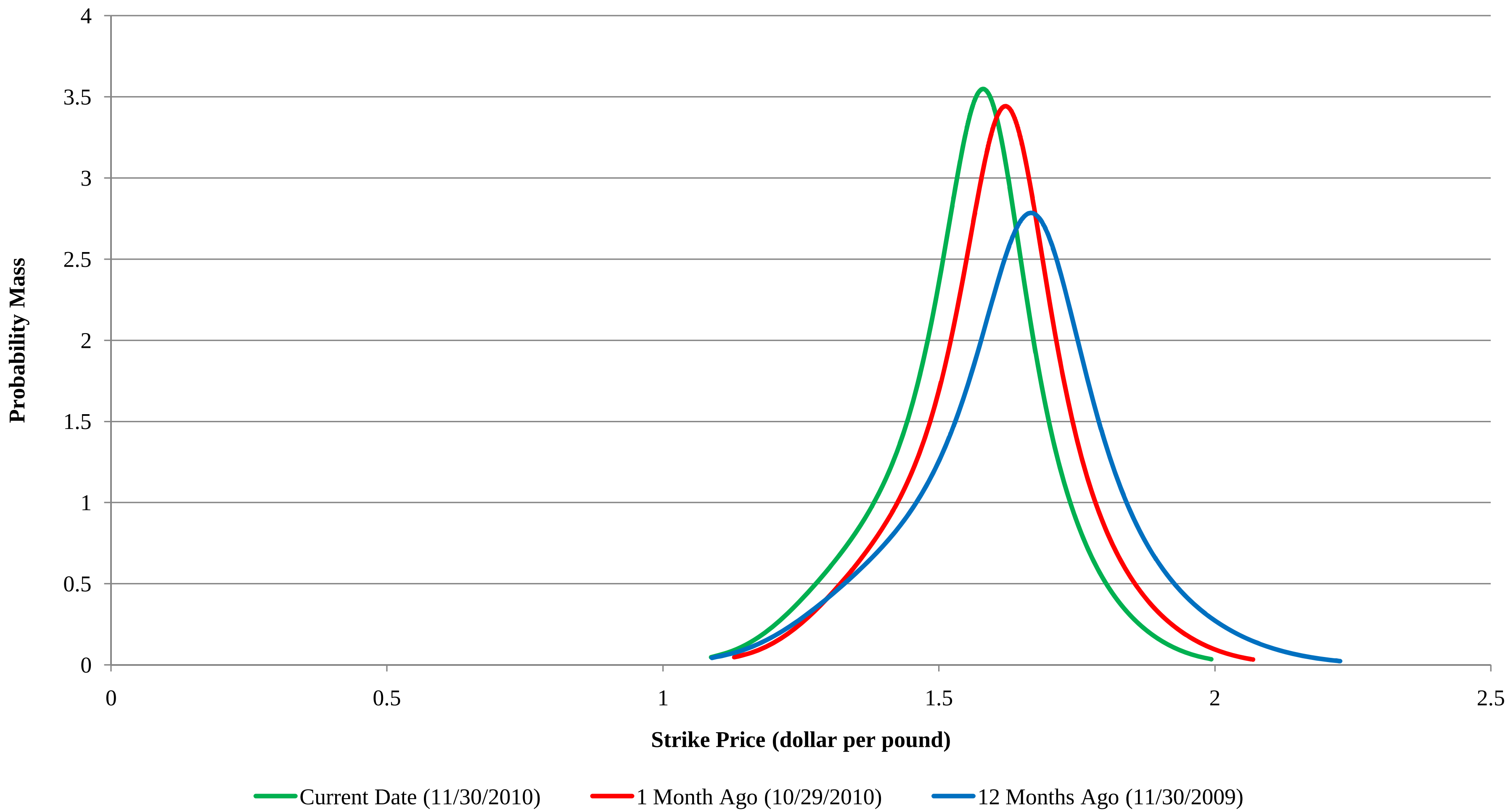

**Percentiles of the Distributions**

| | Current Date (11/30/2010) | 1 Month Ago (10/29/2010) | 12 Months Ago (11/30/2009) |
|---|---|---|---|
| 5th | 1.032 | 1.133 | 1.221 |
| 10th | 1.099 | 1.199 | 1.295 |
| 90th | 1.470 | 1.564 | 1.682 |
| 95th | 1.528 | 1.628 | 1.751 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 1.335 |
| Minimum | 1.192 |
| Maximum | 1.473 |

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



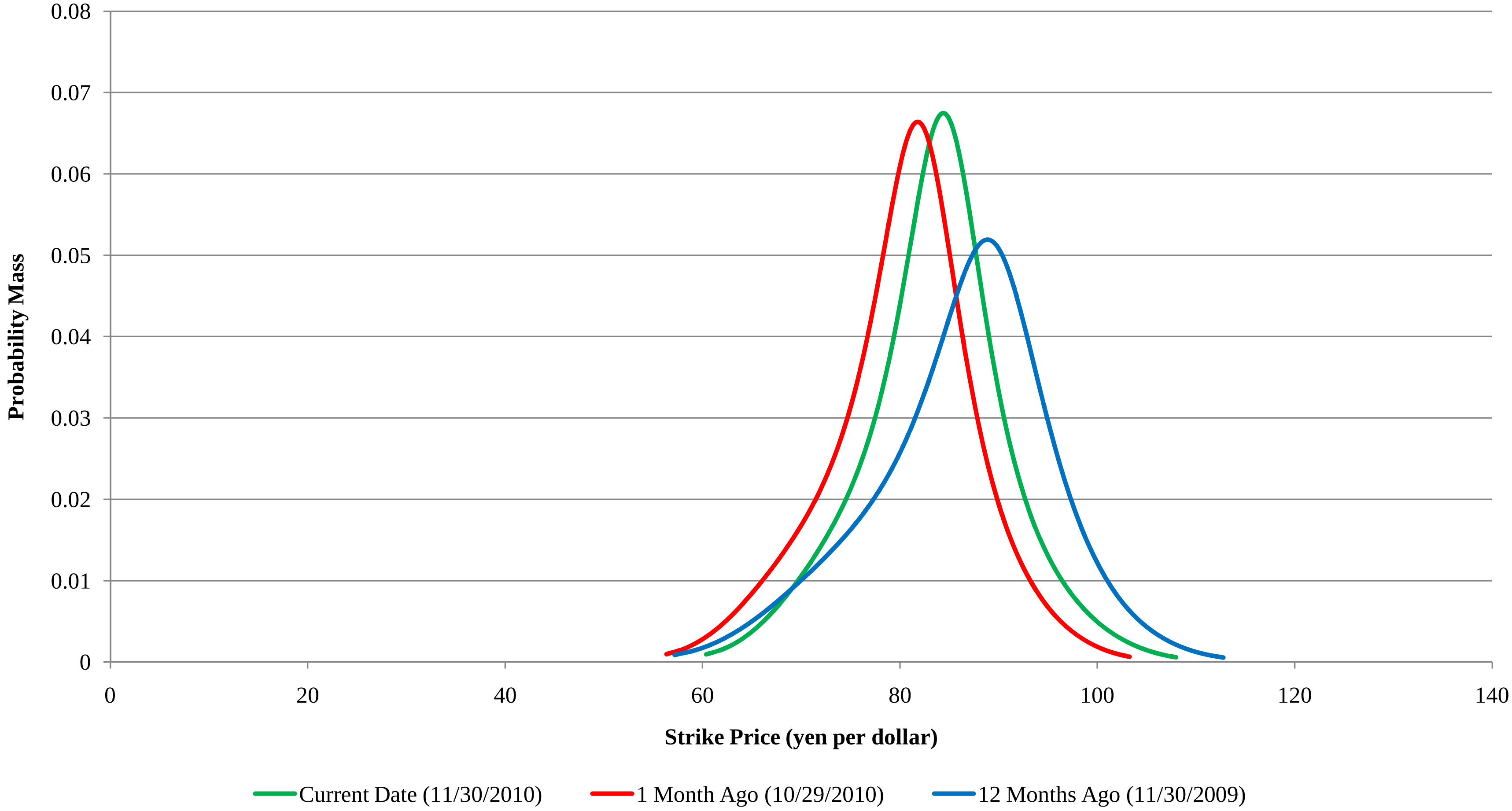

**Percentiles of the Distributions**

| | **Current Date (11/30/2010)** | **1 Month Ago (10/29/2010)** | **12 Months Ago (11/30/2009)** |
|---|---|---|---|
| 5th | 1.287 | 1.331 | 1.318 |
| 10th | 1.359 | 1.403 | 1.402 |
| 90th | 1.726 | 1.779 | 1.860 |
| 95th | 1.784 | 1.843 | 1.938 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 1.549 |
| Minimum | 1.433 |
| Maximum | 1.636 |

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



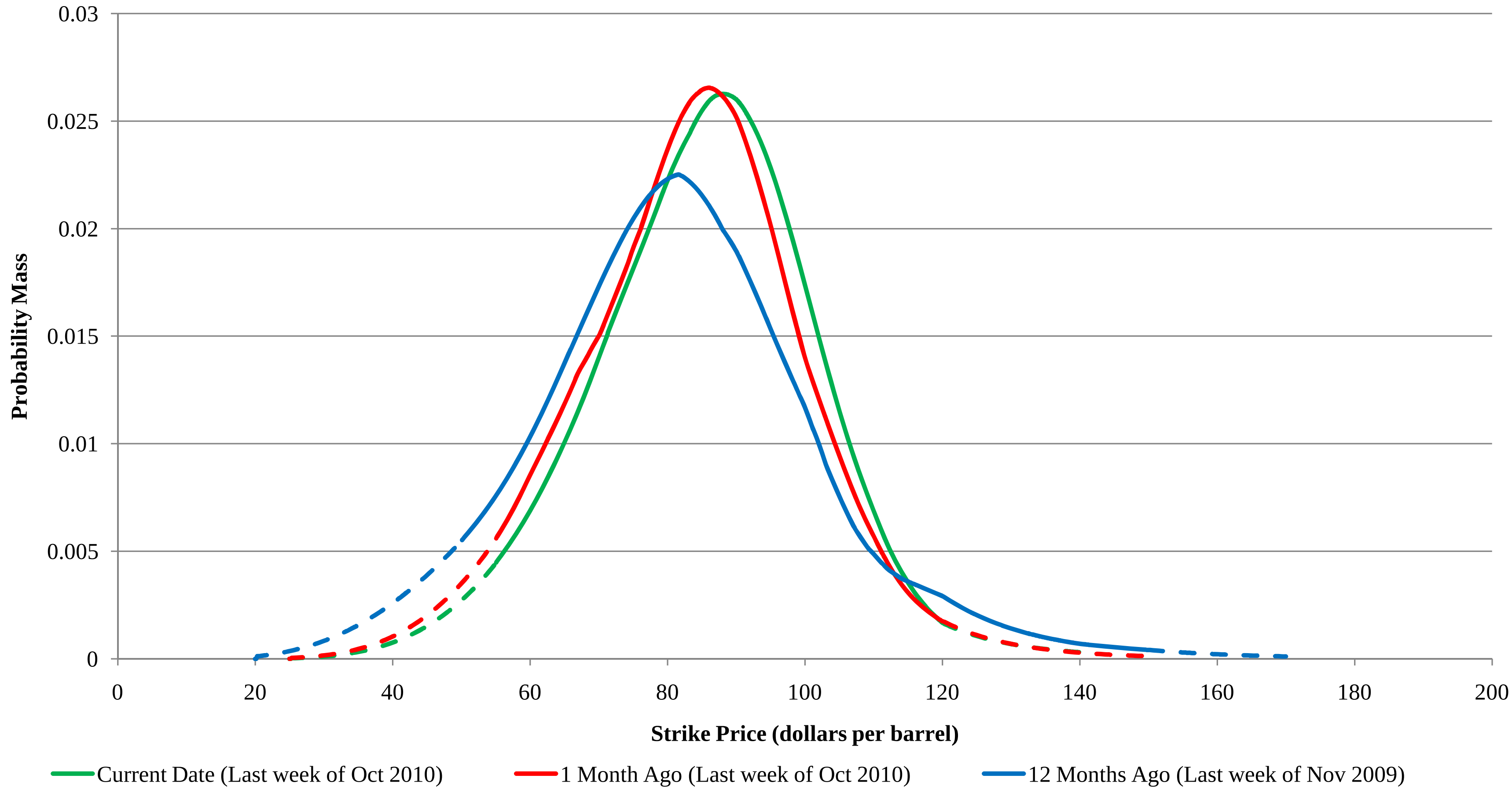

**Percentiles of the Distributions**

| | **Current Date** **(11/30/2010)** | **1 Month Ago** **(10/29/2010)** | **12 Months Ago** **(11/30/2009)** |
|---|---|---|---|
| 5th | 70.4 | 66.7 | 69.2 |
| 10th | 73.8 | 70.3 | 73.5 |
| 90th | 92.7 | 89.4 | 97.3 |
| 95th | 96.0 | 92.4 | 100.6 |

**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'



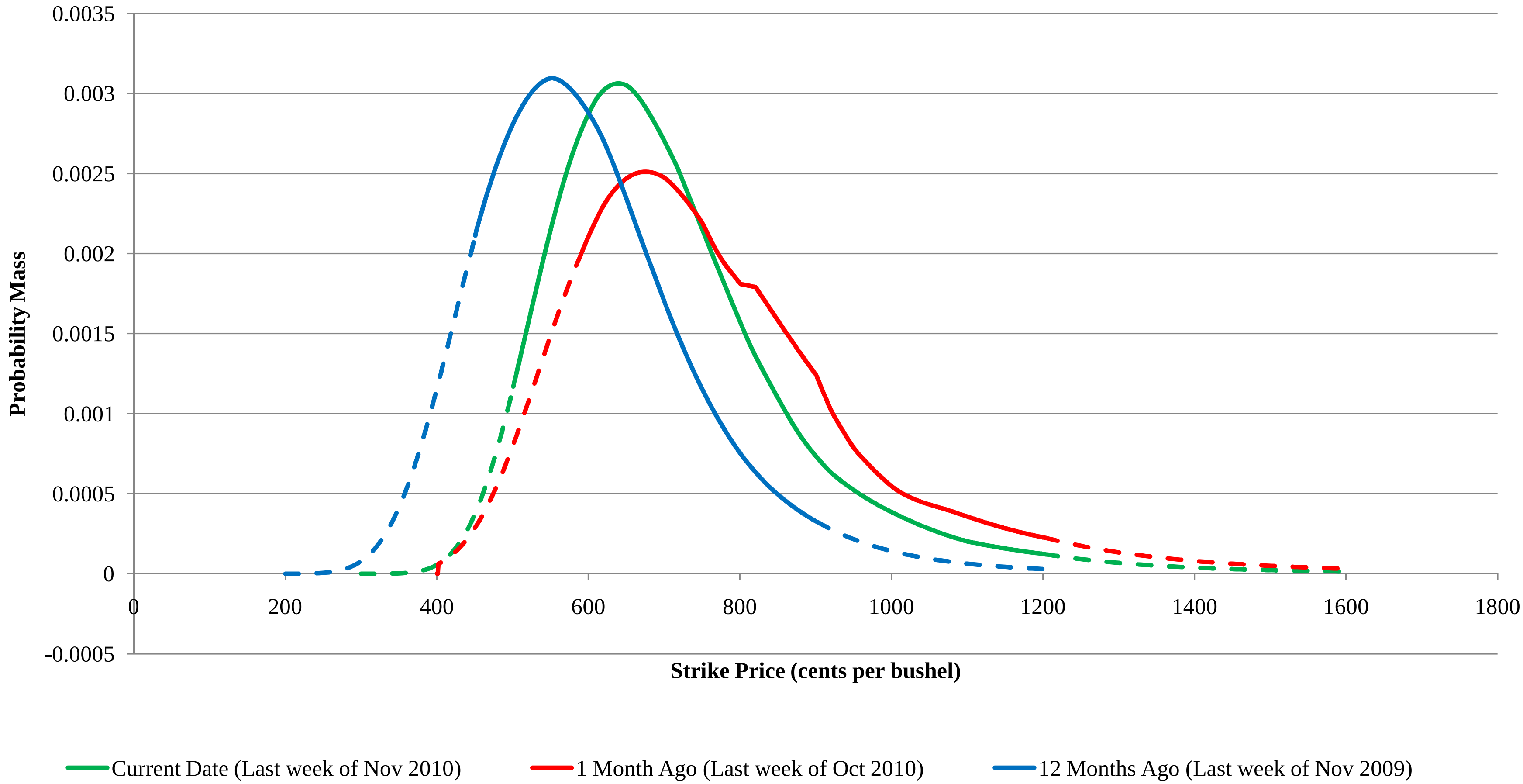

**Percentiles of the Distributions**

| | Current Date (Last week of Oct 2010) | 1 Month Ago (Last week of Oct 2010) | 12 Months Ago (Last week of Nov 2009) |
|---|---|---|---|
| 5th | 57 | 55 | 48 |
| 10th | 64 | 62 | 56 |
| 90th | 105 | 104 | 106 |
| 95th | 111 | 110 | 118 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 84 |
| Minimum | 75 |
| Maximum | 94 |

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



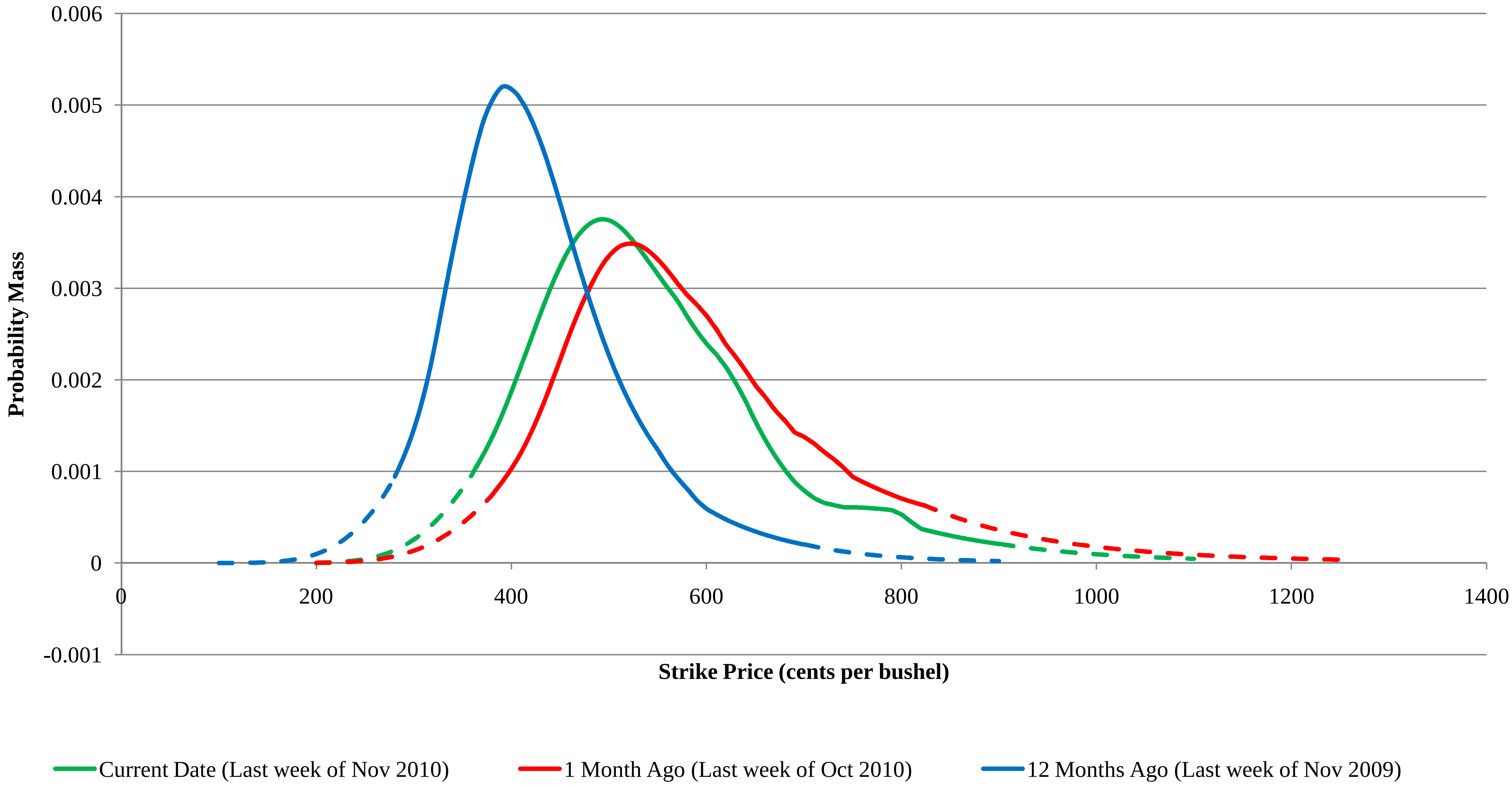

**Percentiles of the Distributions**

| | Current Date<br>(Last week of Nov 2010) | 1 Month Ago<br>(Last week of Oct 2010) | 12 Months Ago<br>(Last week of Nov 2009) |
|---|---|---|---|
| 5th | 502 | 516 | 398 |
| 10th | 534 | 555 | 432 |
| 90th | 931 | 1038 | 789 |
| 95th | 1052 | 1185 | 874 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 642 |
| Minimum | 526 |
| Maximum | 801 |

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



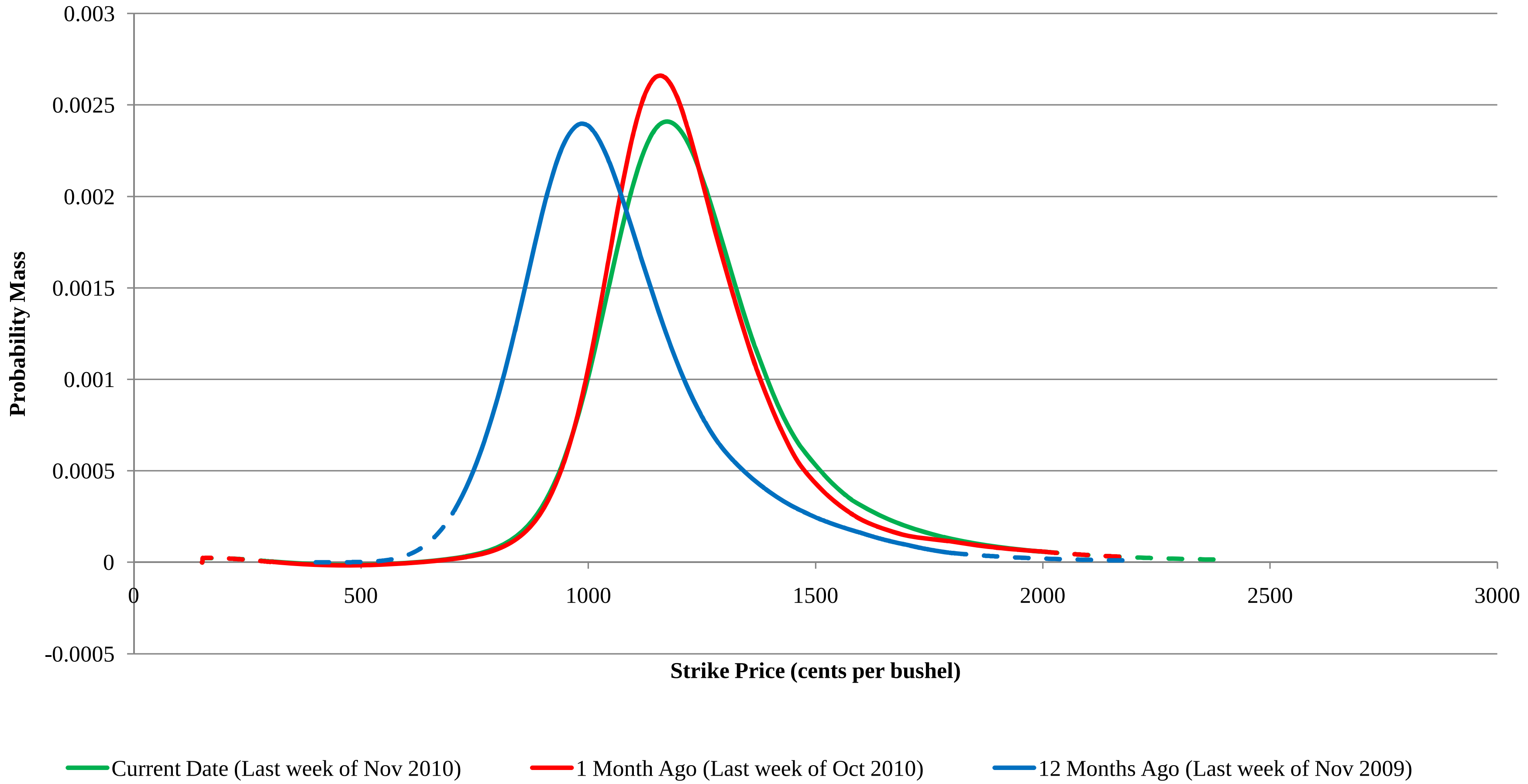

**Percentiles of the Distributions**

| | Current Date (Last week of Nov 2010) | 1 Month Ago (Last week of Oct 2010) | 12 Months Ago (Last week of Nov 2009) |
|---|---|---|---|
| 5th | 367 | 397 | 293 |
| 10th | 401 | 434 | 321 |
| 90th | 734 | 809 | 549 |
| 95th | 824 | 911 | 607 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 451 |
| Minimum | 367 |
| Maximum | 610 |

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




**Percentiles of the Distributions**

| | Current Date<br>(Last week of Nov 2010) | 1 Month Ago<br>(Last week of Oct 2010) | 12 Months Ago<br>(Last week of Nov 2009) |
|---|---|---|---|
| 5th | 955 | 962 | 777 |
| 10th | 1011 | 1015 | 829 |
| 90th | 1530 | 1491 | 1358 |
| 95th | 1698 | 1674 | 1507 |

**Underlying Asset Statistics (trailing year)**

| | |
|---|---|
| Average | 1024 |
| Minimum | 915 |
| Maximum | 1347 |

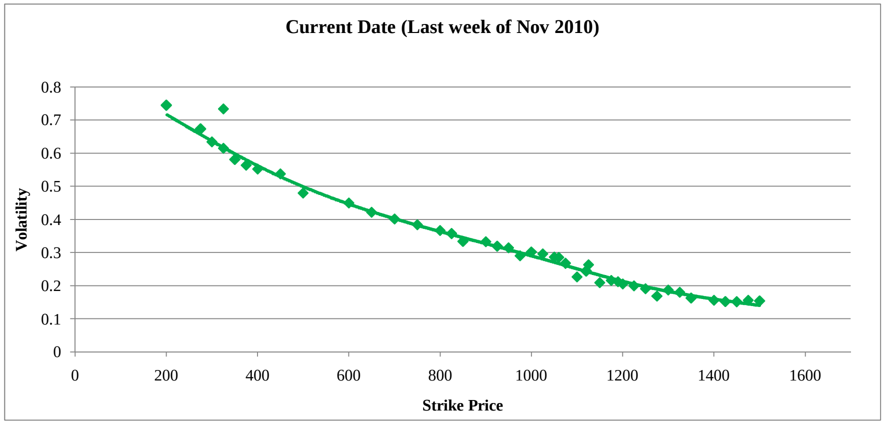
## Appendix: Table 1

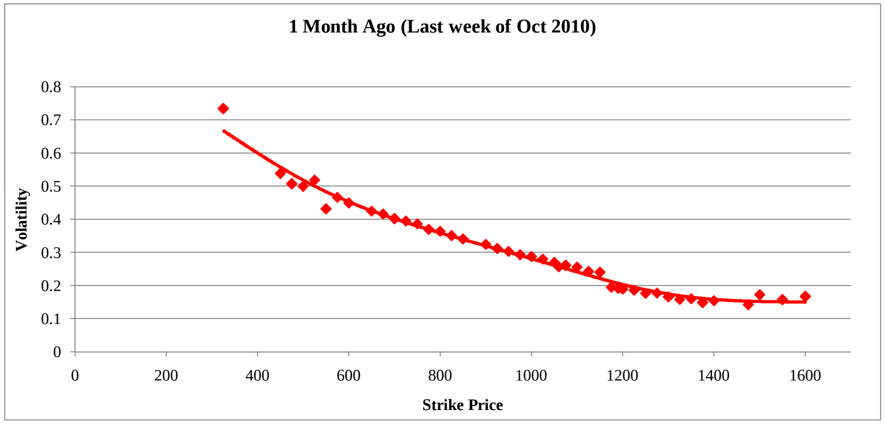
| Asset Class | S&P 500 Index | Front Month Gold Future | Front Month Silver Future | Front Month Crude Oil | Front Month Wheat Future |
|---|---|---|---|---|---|
| *Option Expiration Date* | | | | | |
| --Current Date | 3/19/2011 | 3/28/2011 | 2/23/2011 | 3/17/2011 | 4/21/2011 |
| --One Month Ago | 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* | 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 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)**



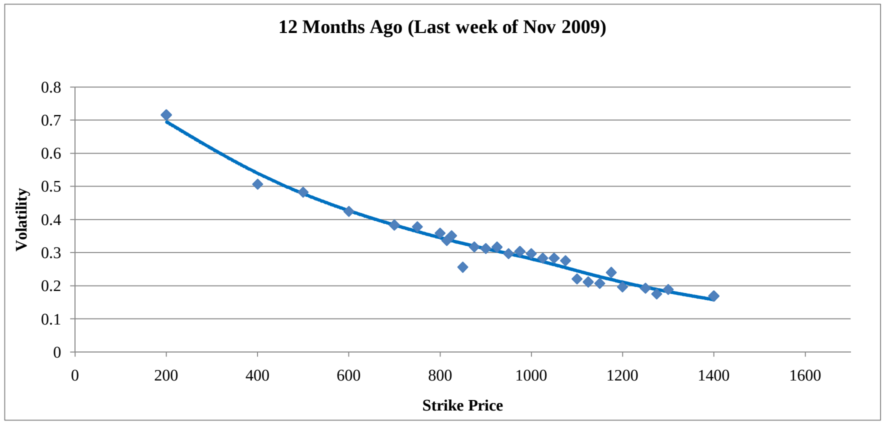
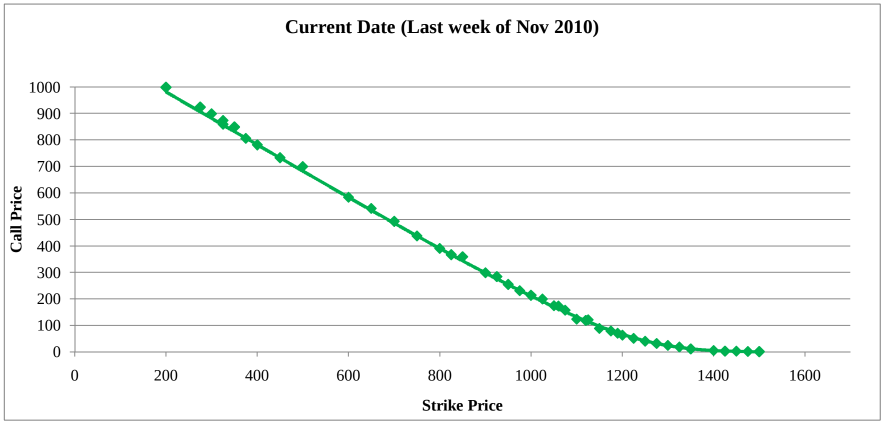
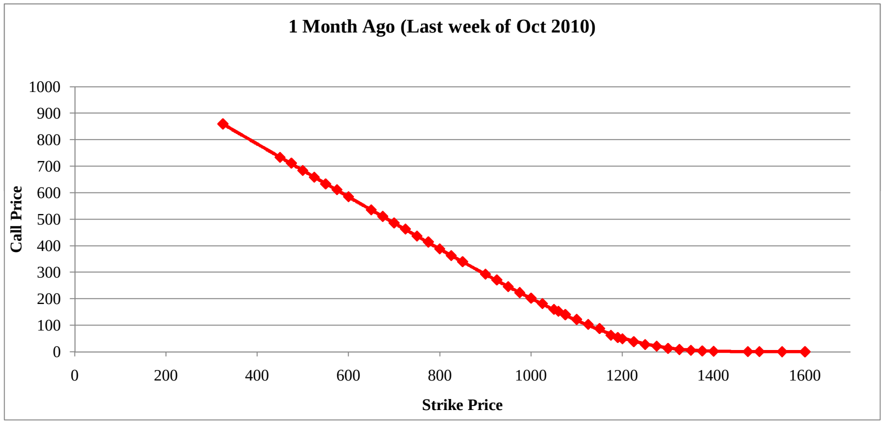




**Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)**



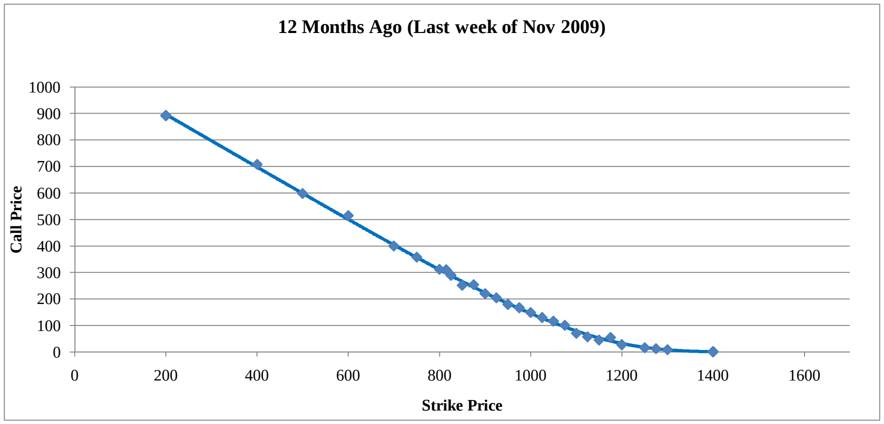



**Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Gold Futures Contract)**

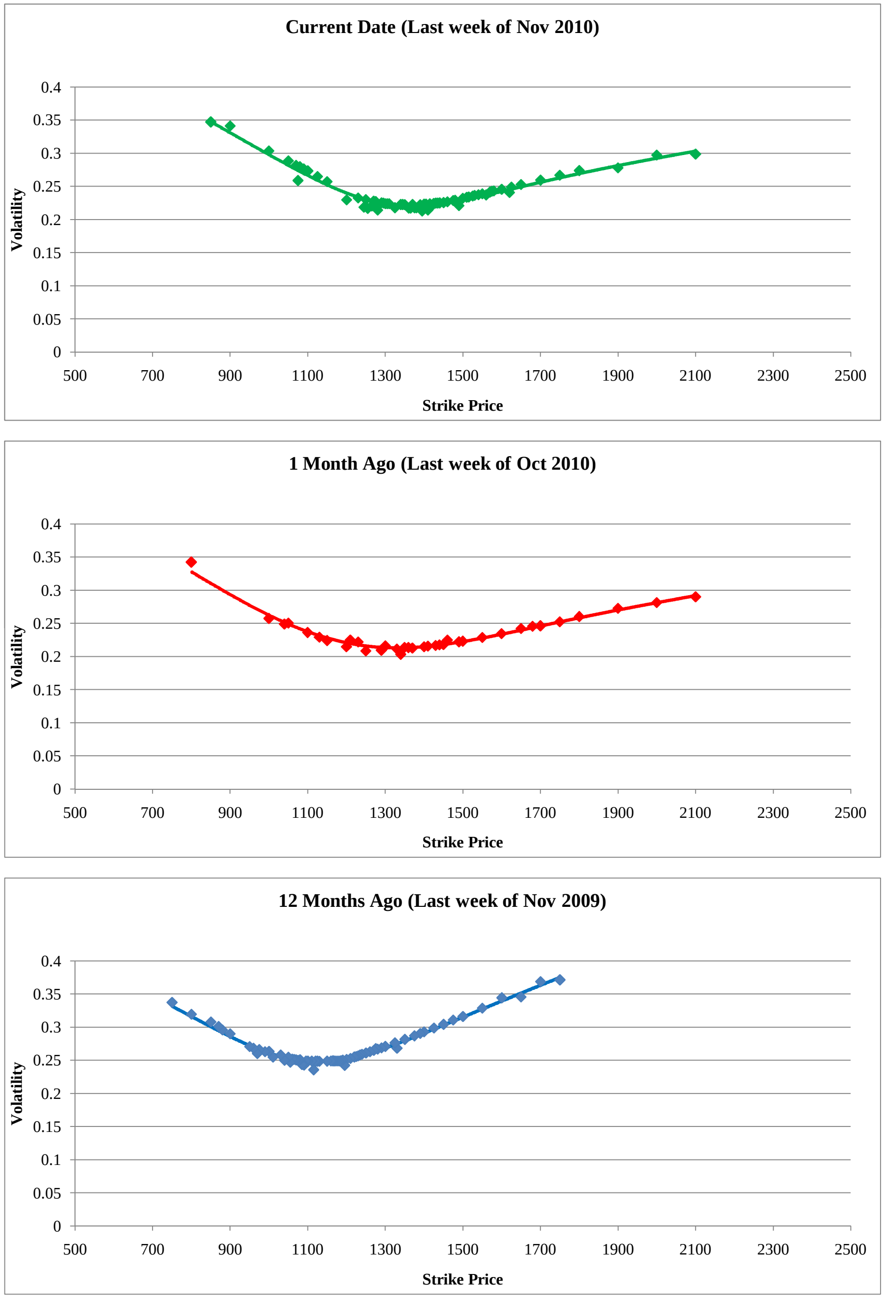



**Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Gold Futures Contract)**

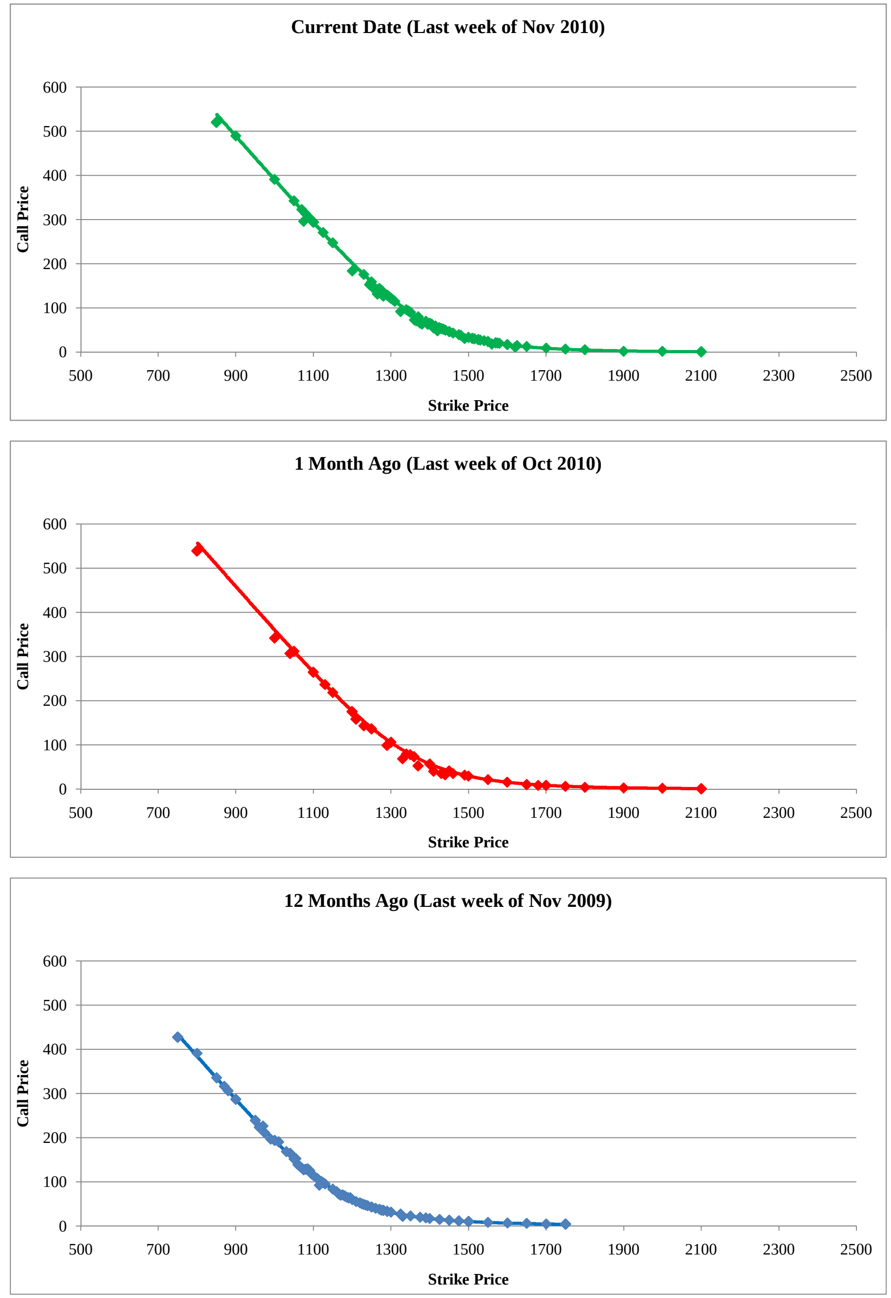
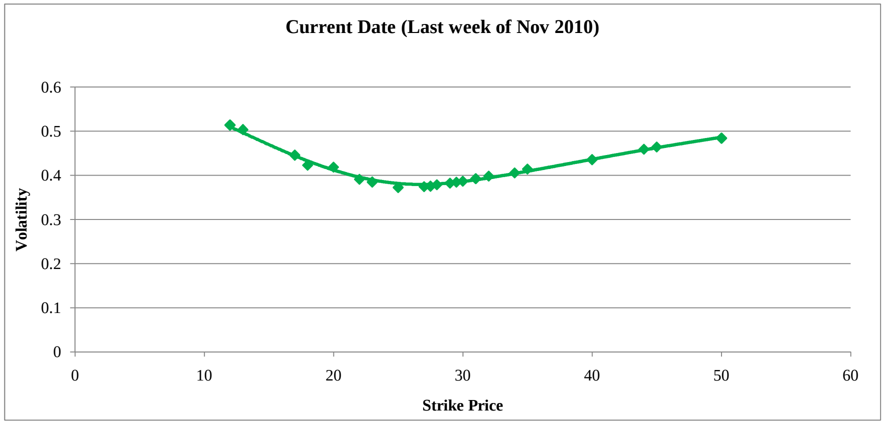
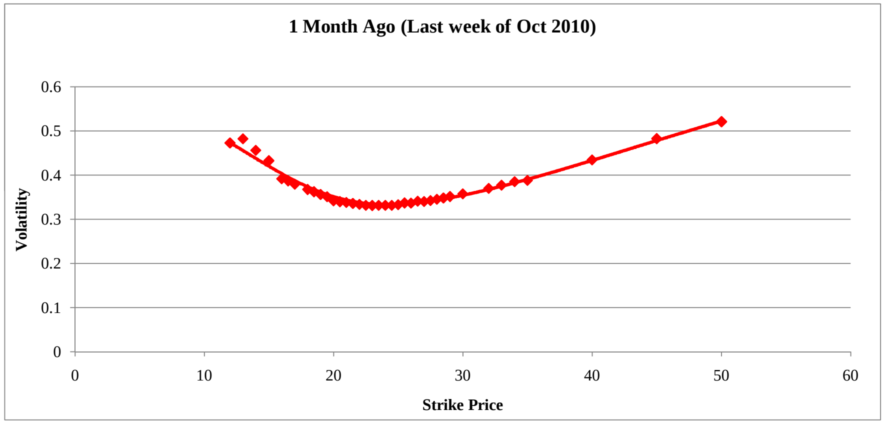


**Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Silver Futures Contract)**



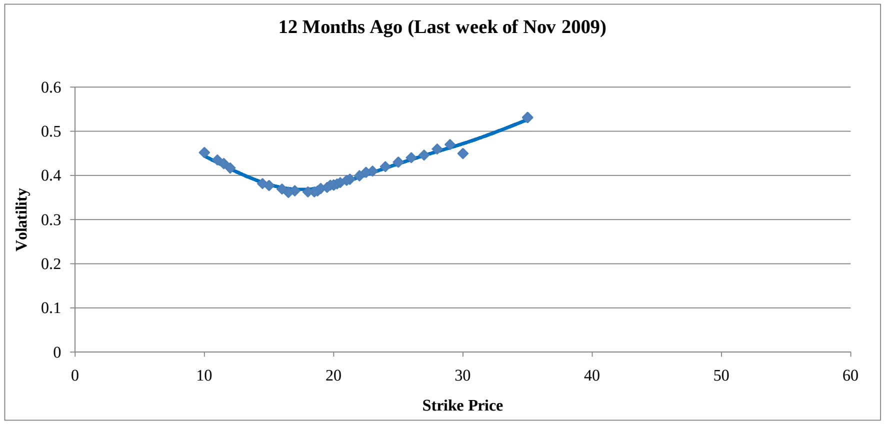
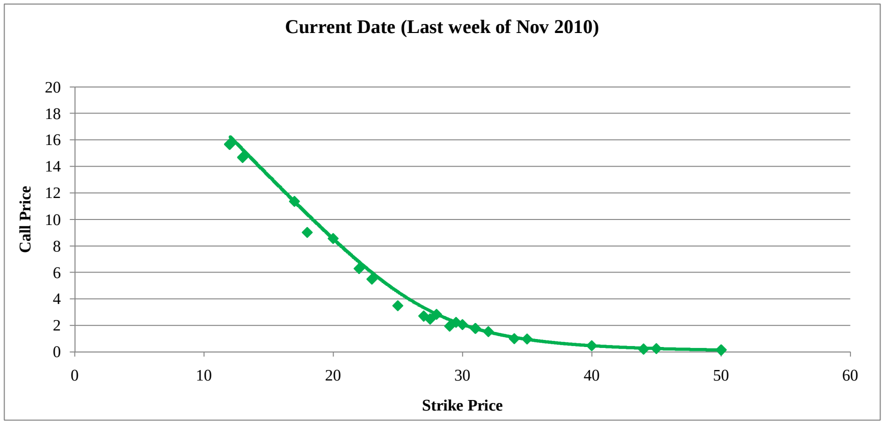
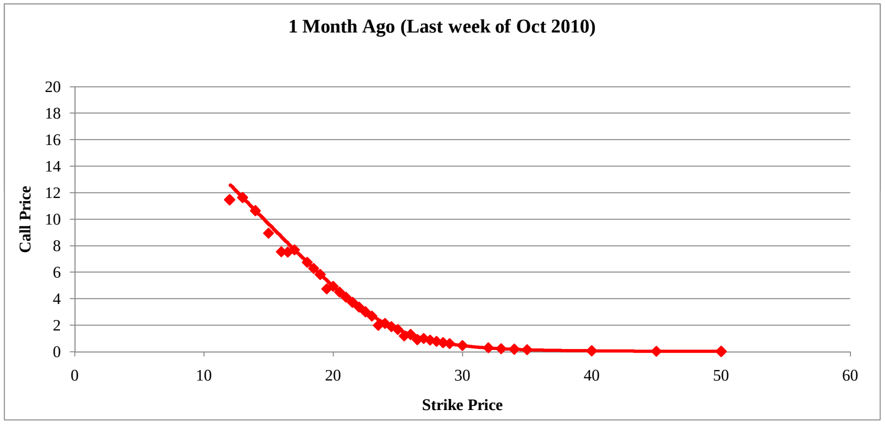
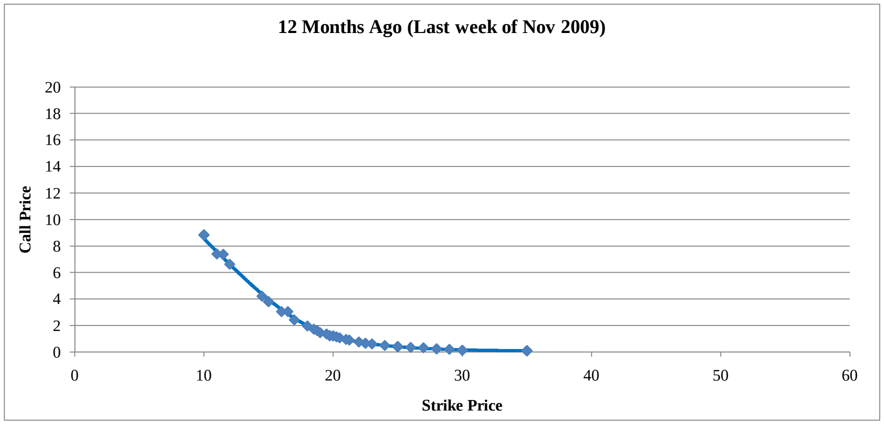



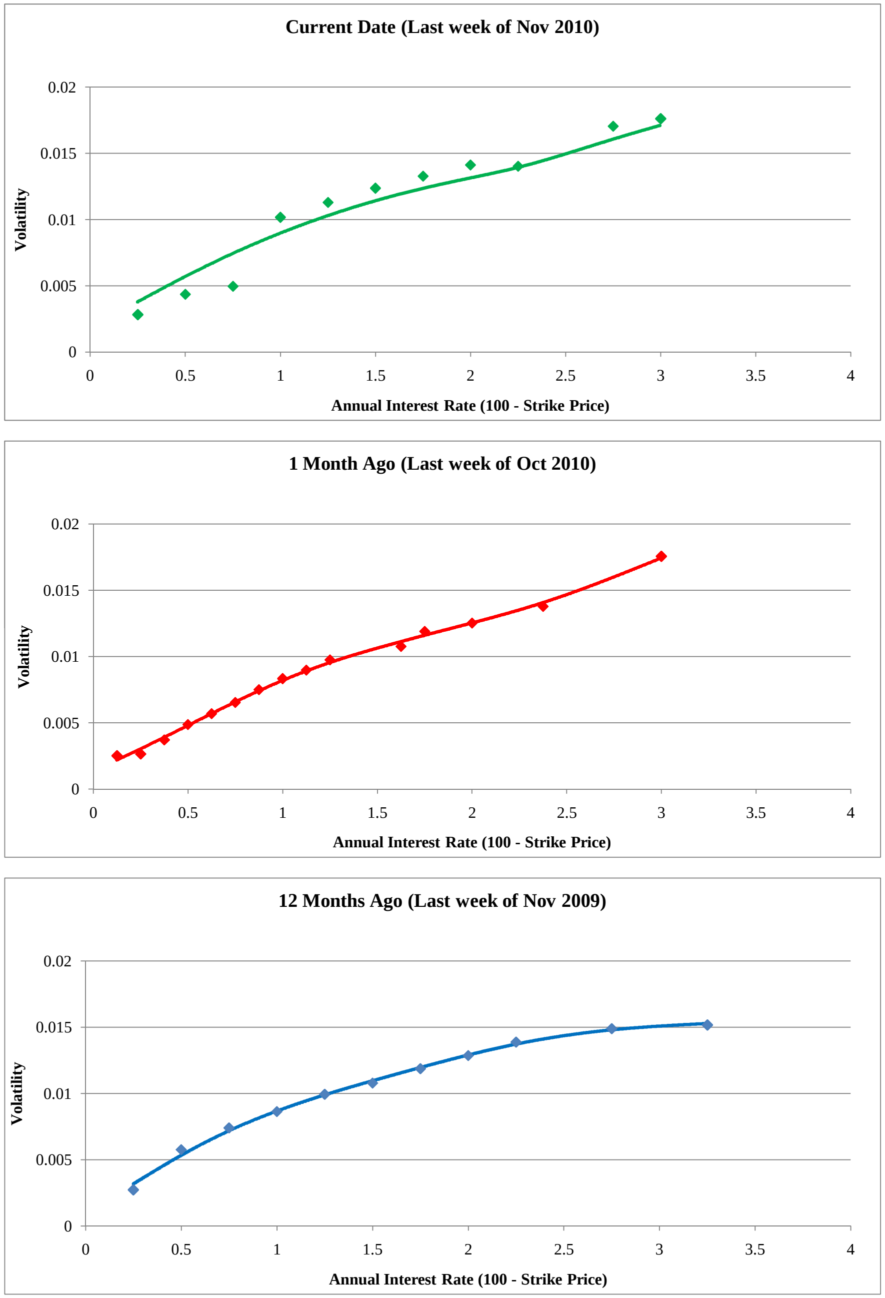

**Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Silver Futures Contract)**



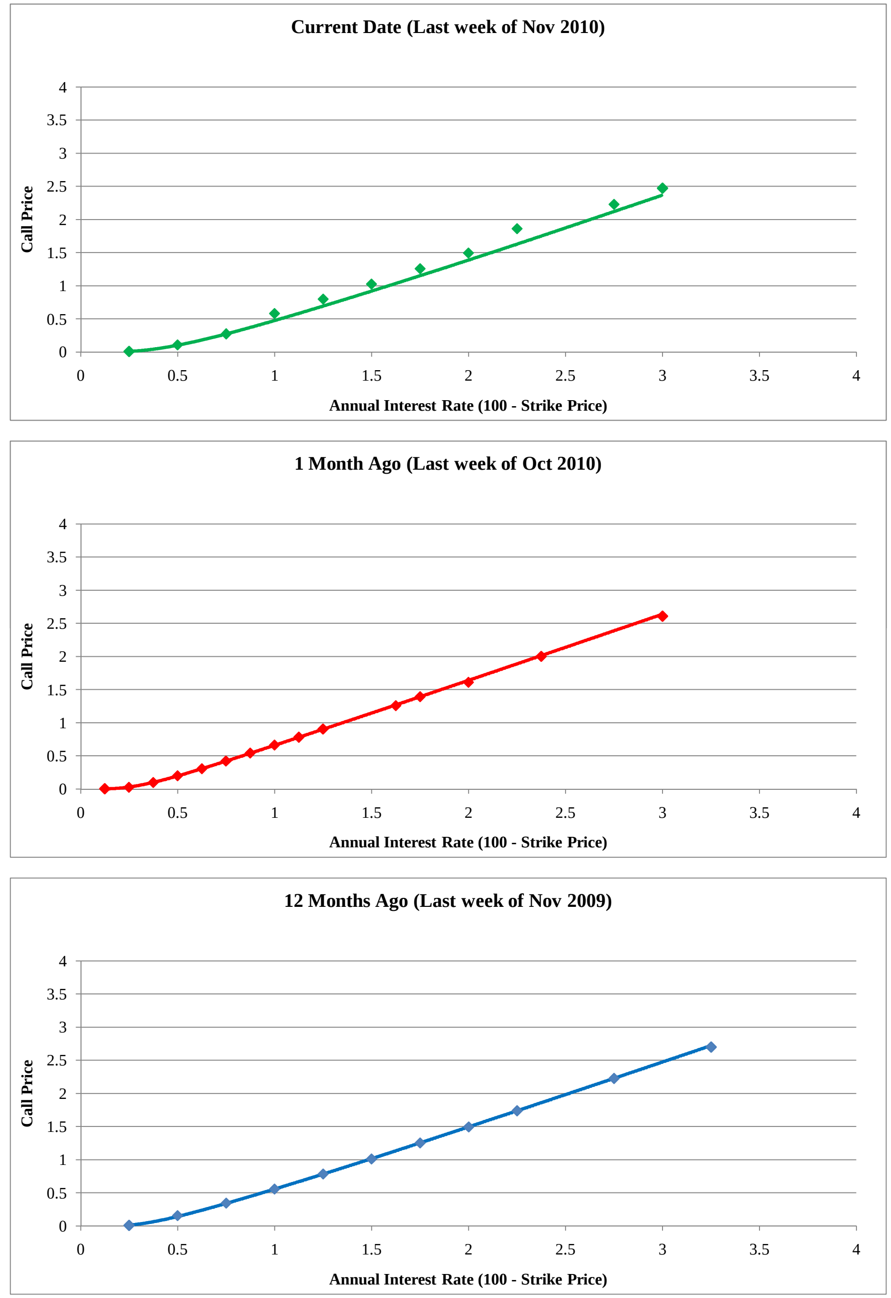



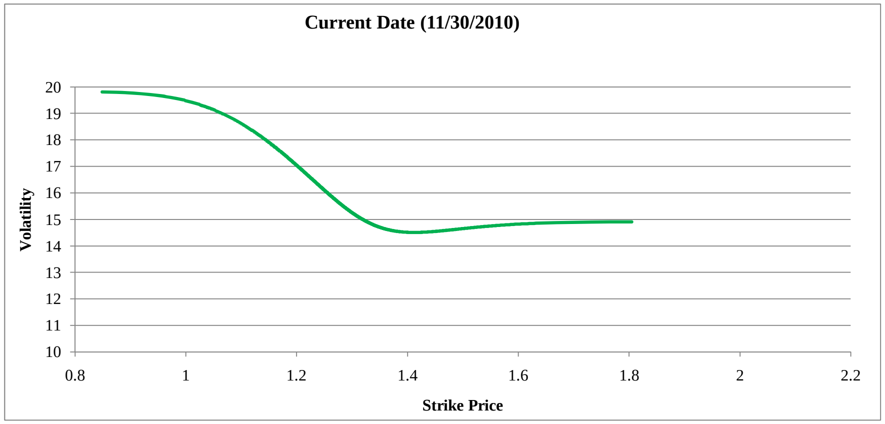
## Exhibit A4.1 -- Volatility as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

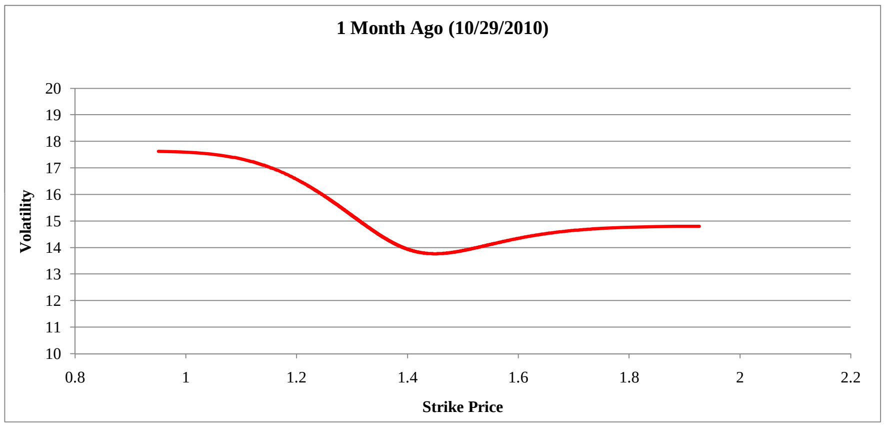


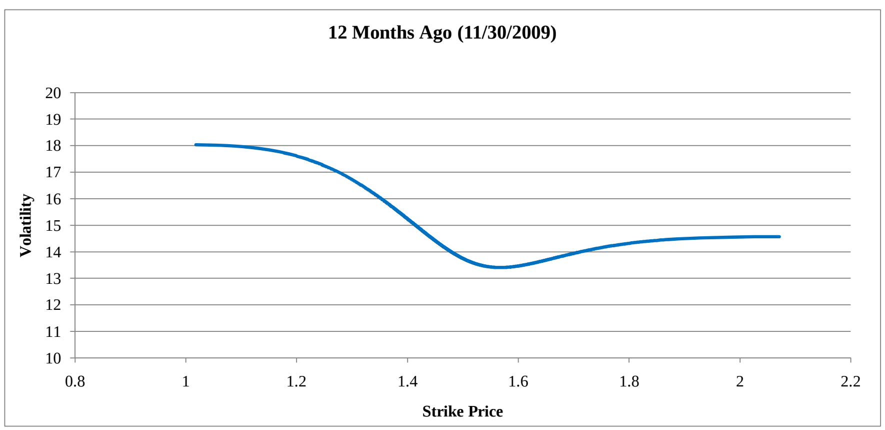

## Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)



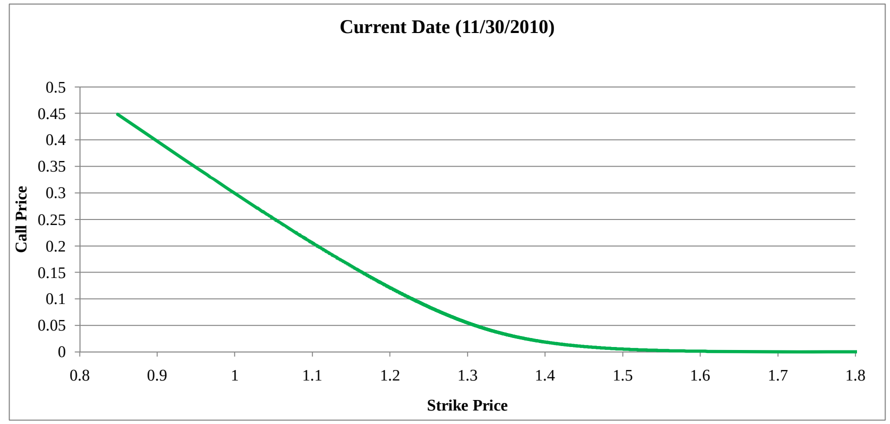
## Exhibit A5.1 -- Volatility as a Function of the Strike Price (Dollar-Euro Exchange Rate)

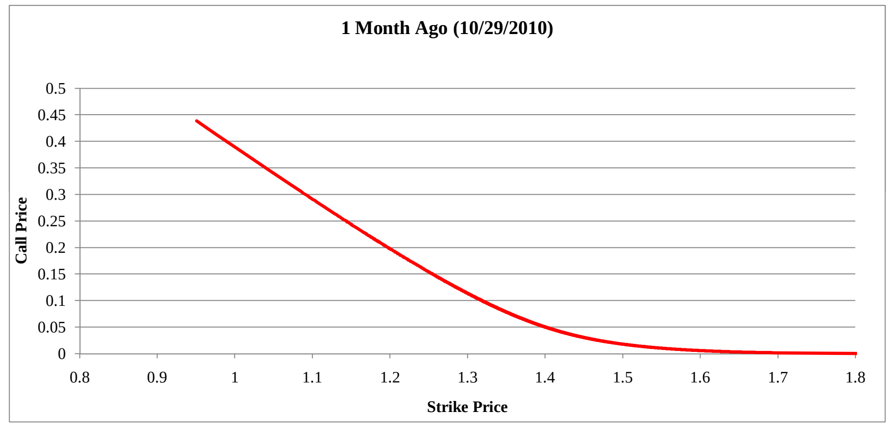


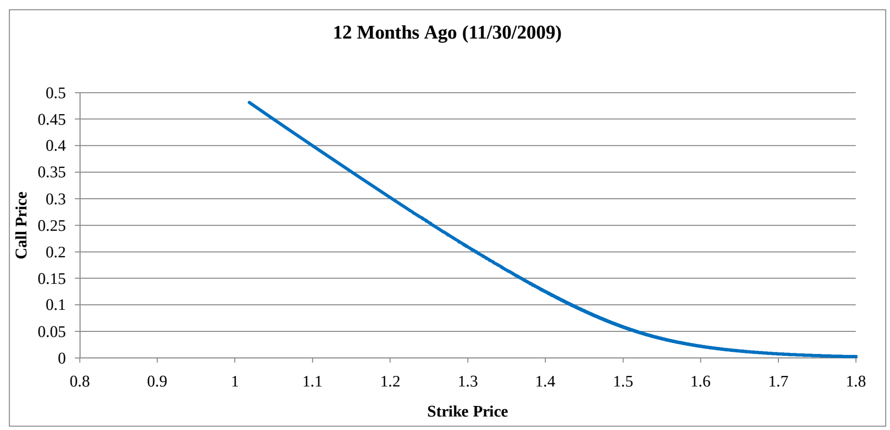



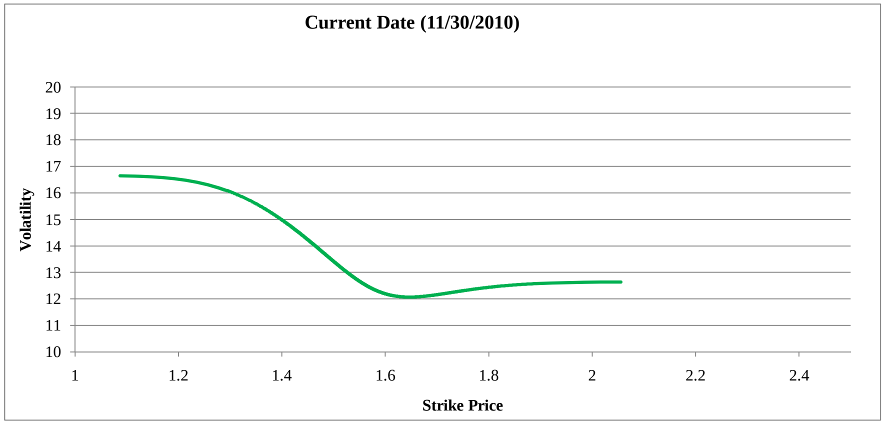

## Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Dollar-Euro Exchange Rate)

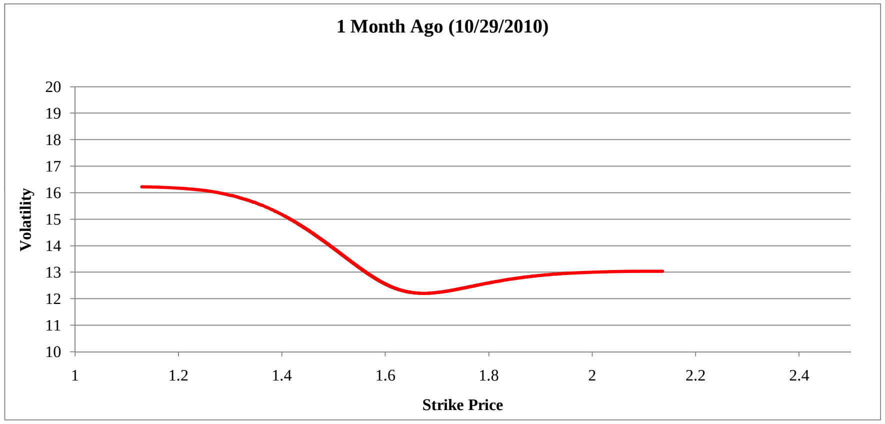


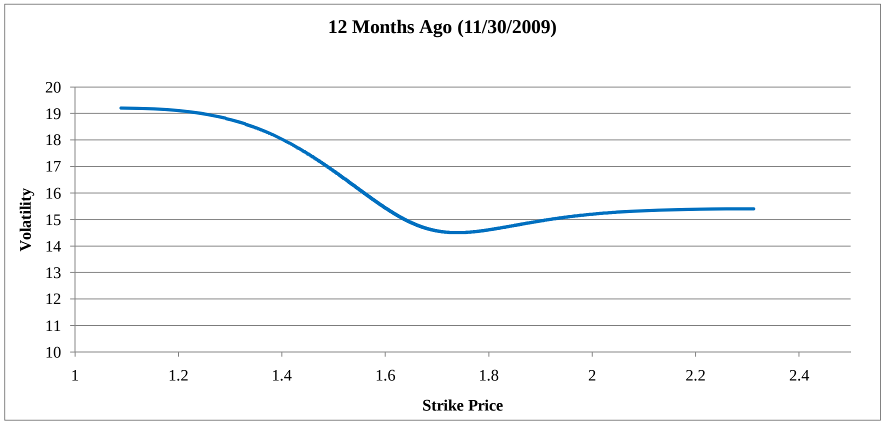



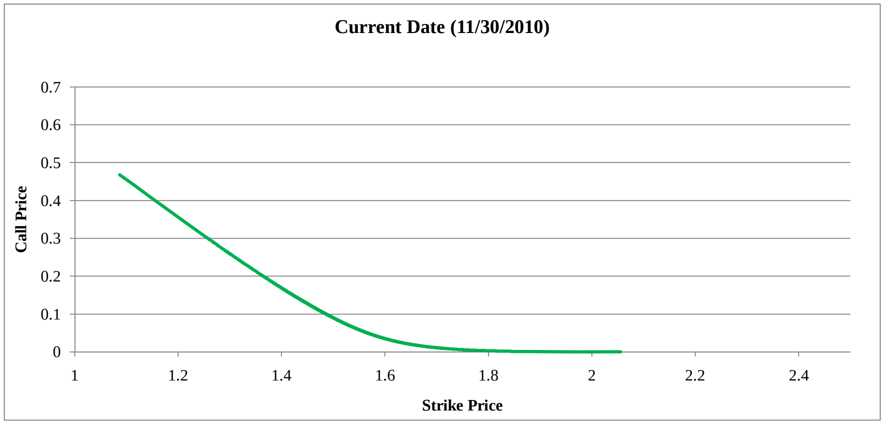
### Exhibit A6.1 -- Volatility as a Function of the Strike Price (Dollar-Pound Exchange Rate)

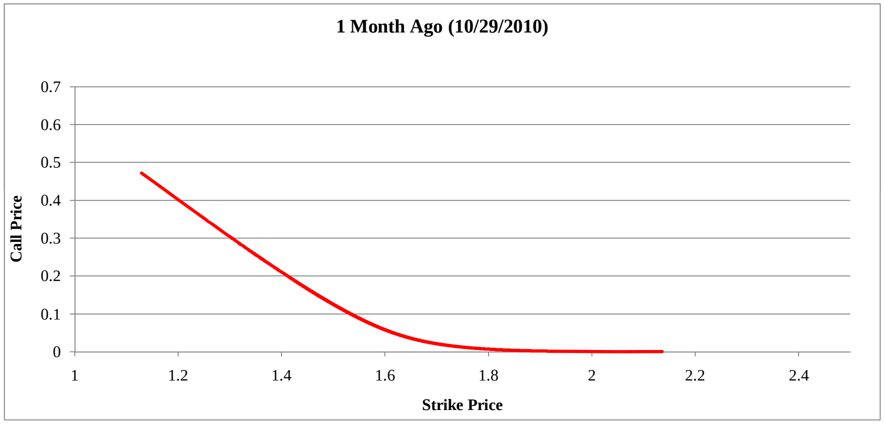



### Exhibit A6.2 -- Call Option Price as a Function of the Strike Price (Dollar-Pound Exchange Rate)



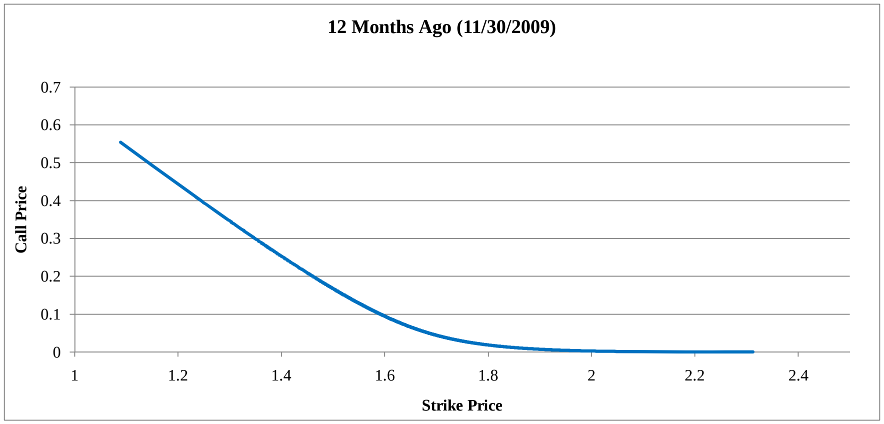



**Exhibit A7.1 -- Volatility as a Function of the Strike Price (Yen-Dollar Exchange Rate)**

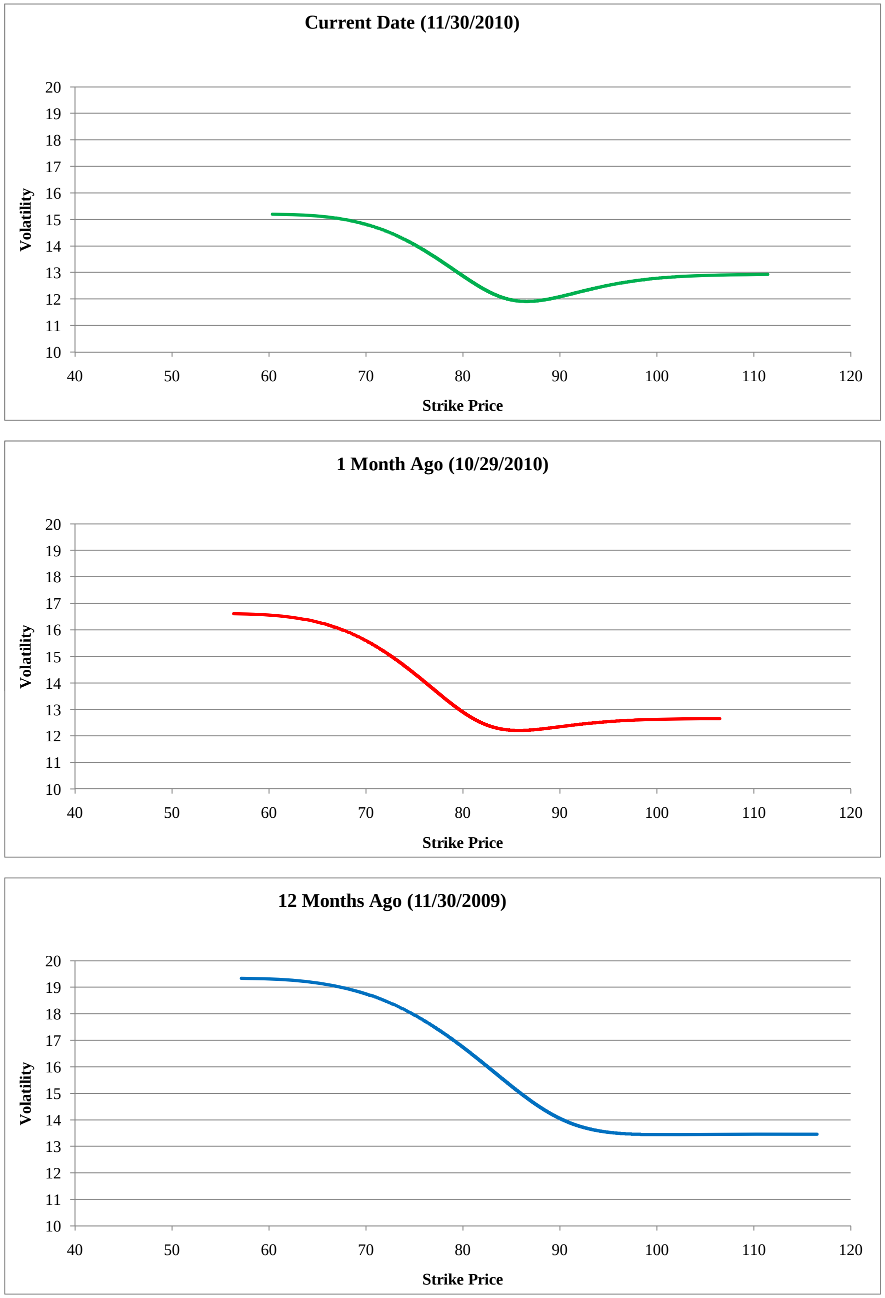



**Exhibit A7.2 -- Call Option Price as a Function of the Strike Price (Yen-Dollar Exchange Rate)**

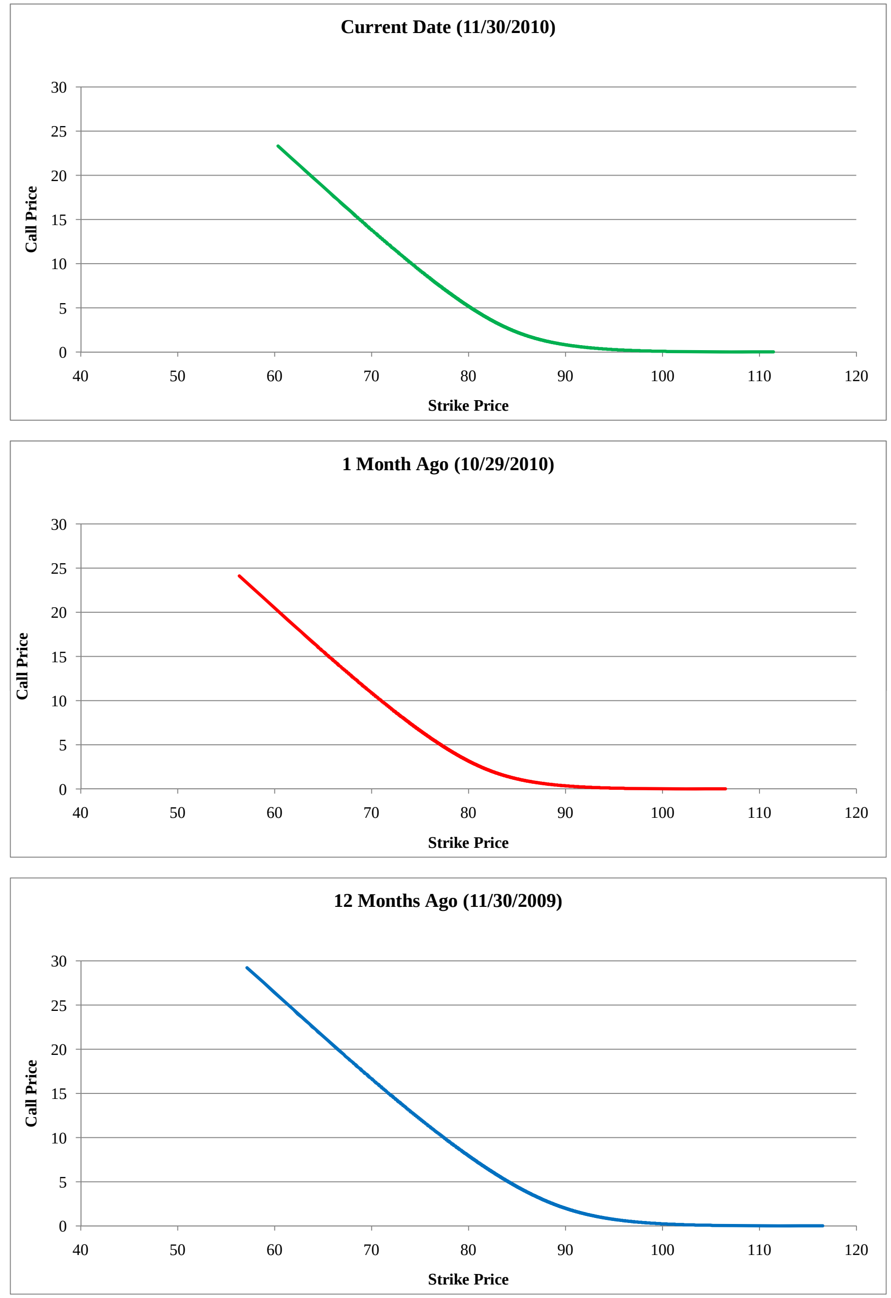


**Exhibit A8.1 -- Volatility as a Function of the Strike Price (Front Month Crude Oil Futures Contract)**

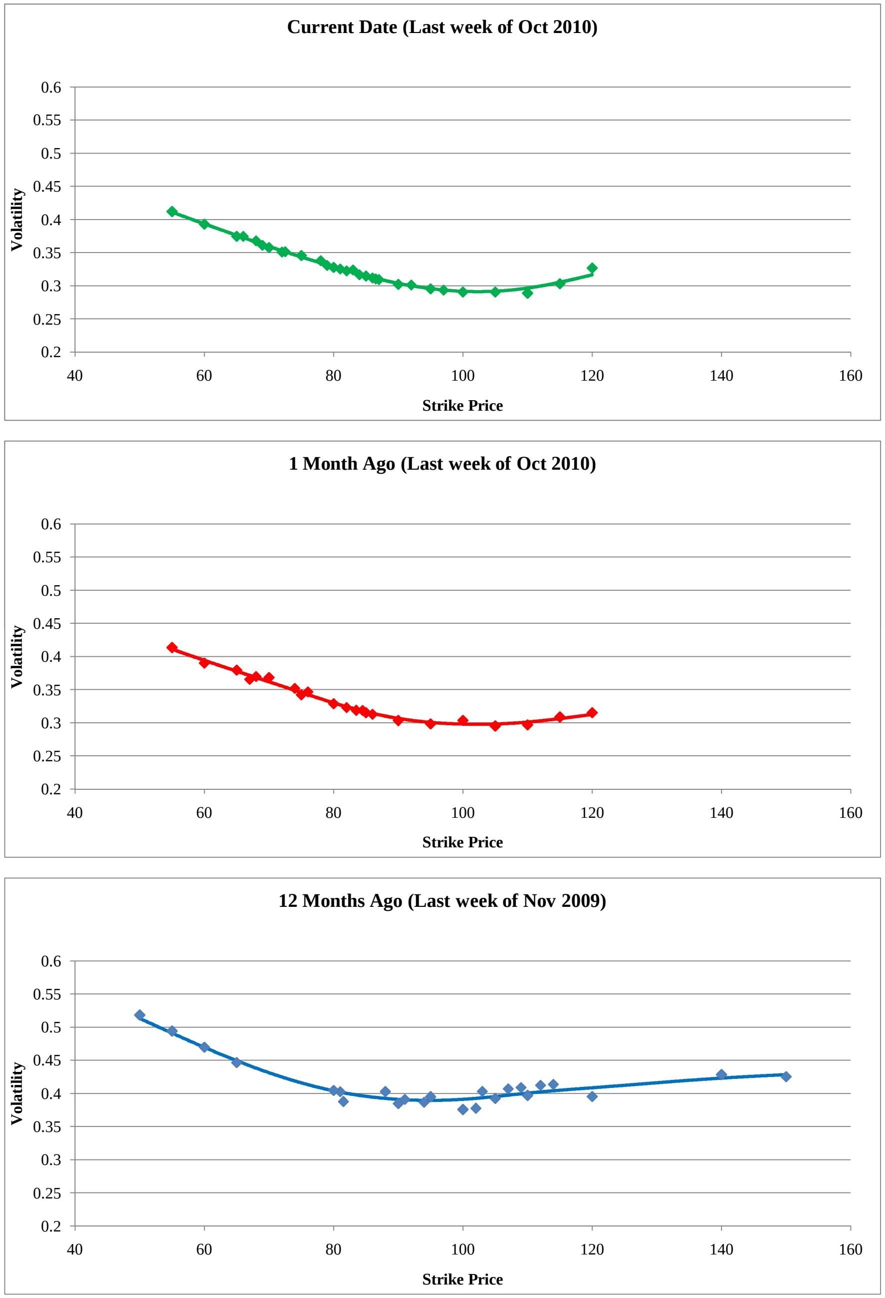



**Exhibit A8.2 -- Call Option Price as a Function of the Strike Price (Front Month Crude Oil Futures Contract)**

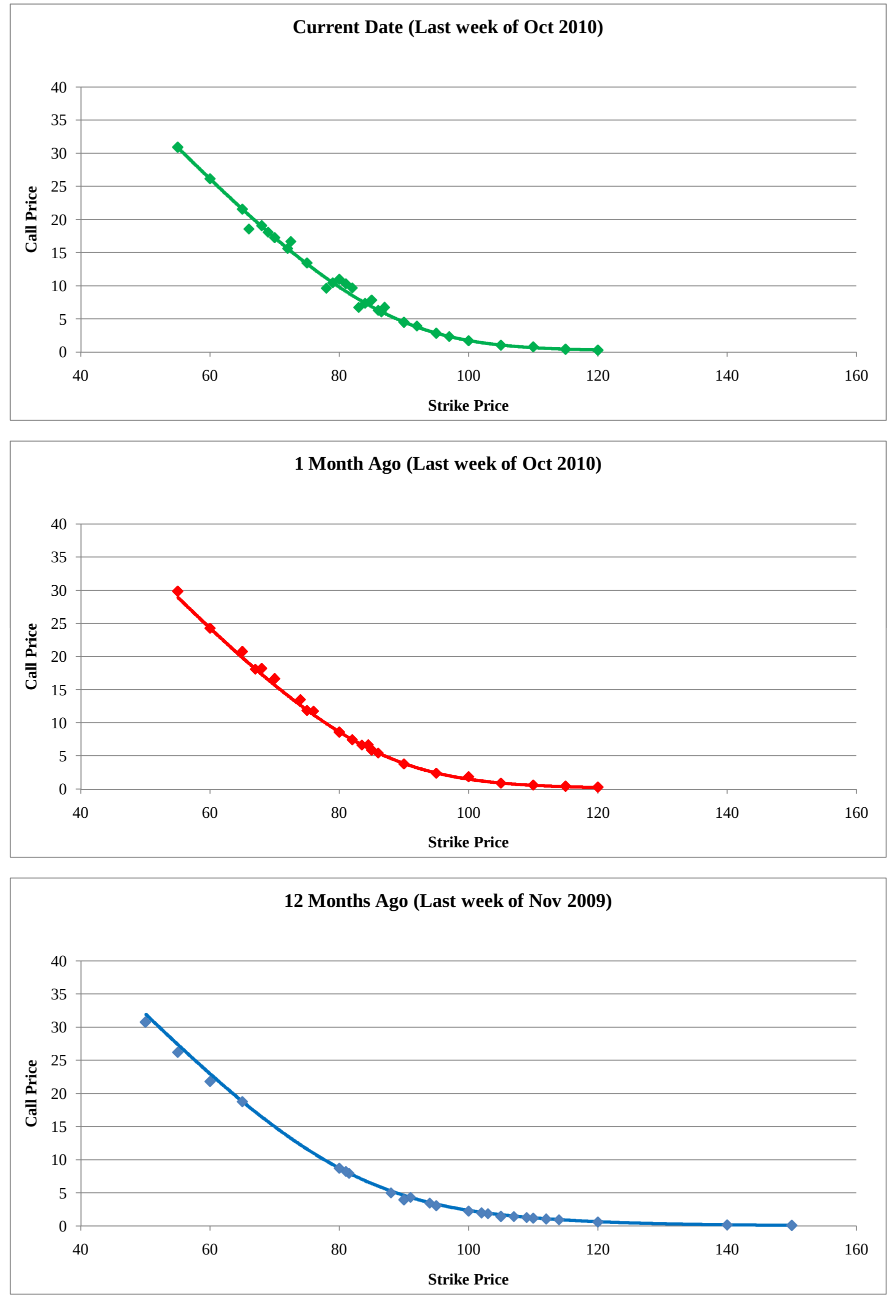


**Exhibit A9.1 -- Volatility as a Function of the Strike Price (Front Month Wheat Futures Contract)**

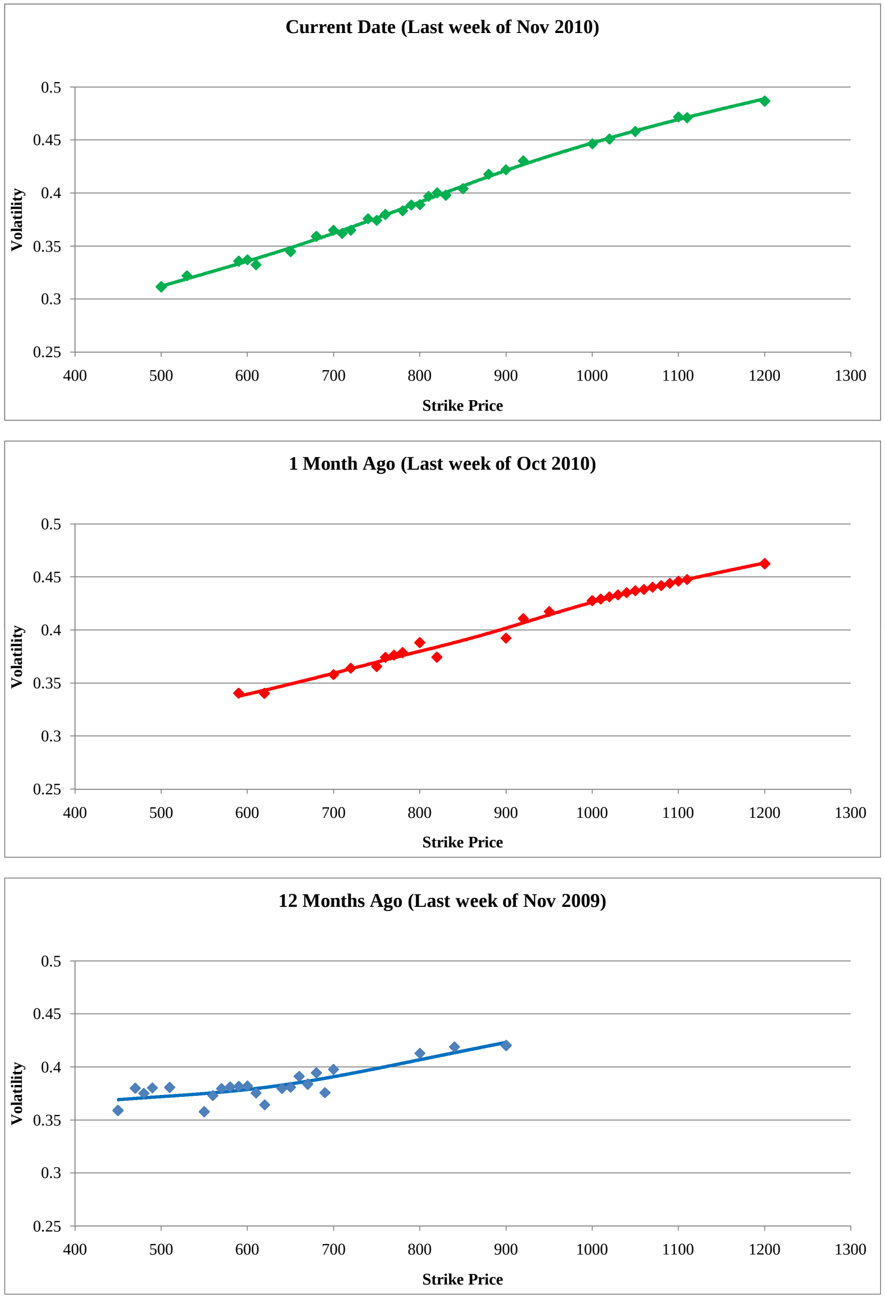



**Exhibit A9.2 -- Call Option Price as a Function of the Strike Price (Front Month Wheat Futures Contract)**

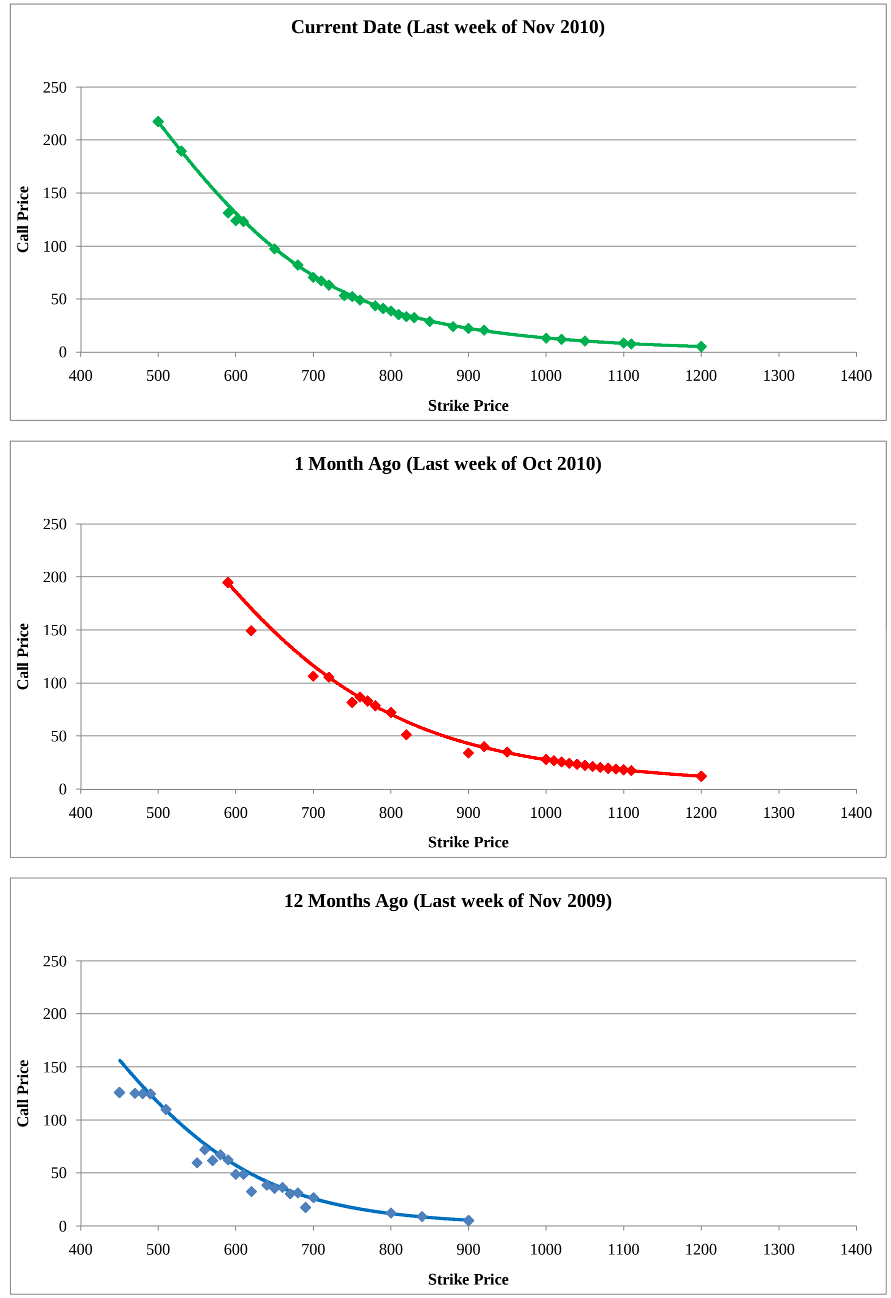
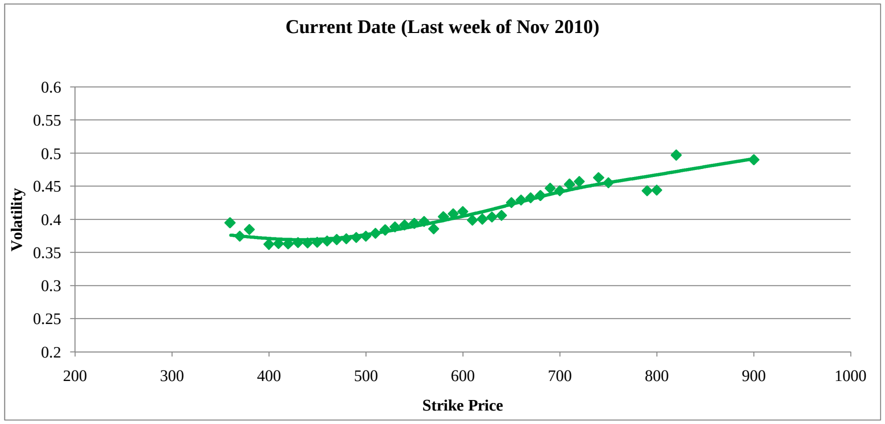
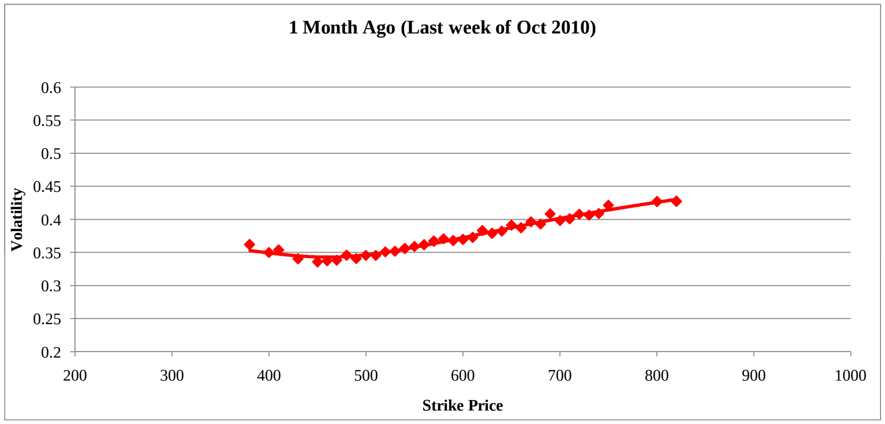


**Exhibit A10.1 -- Volatility as a Function of the Strike Price (Front Month Corn Futures Contract)**



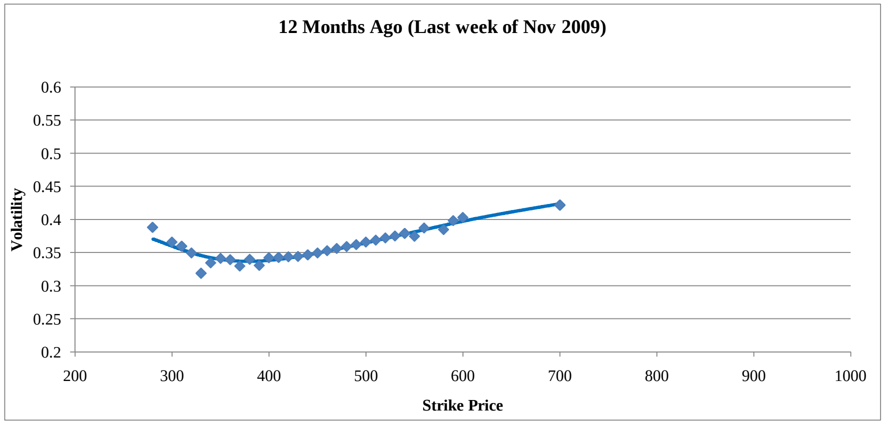
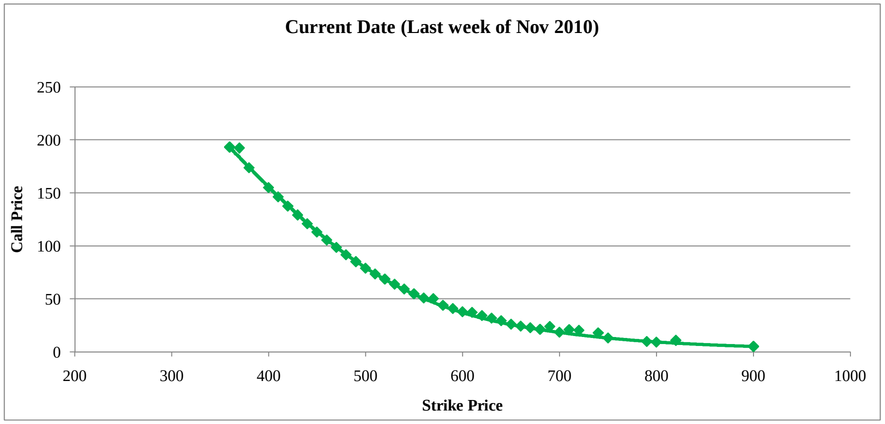
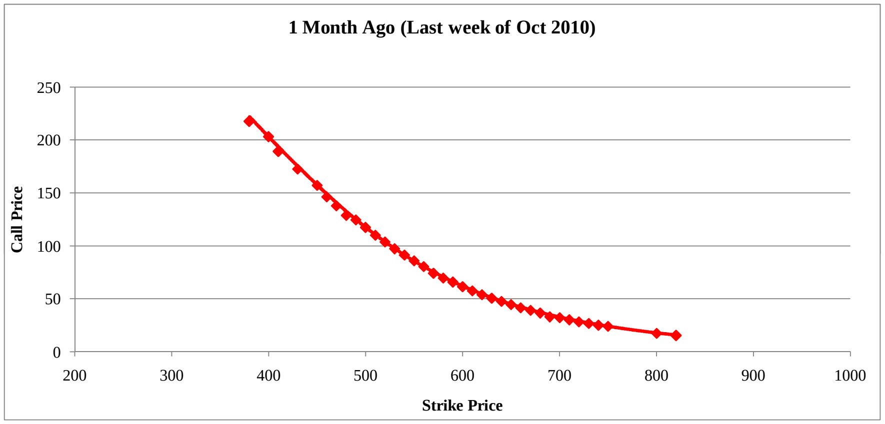
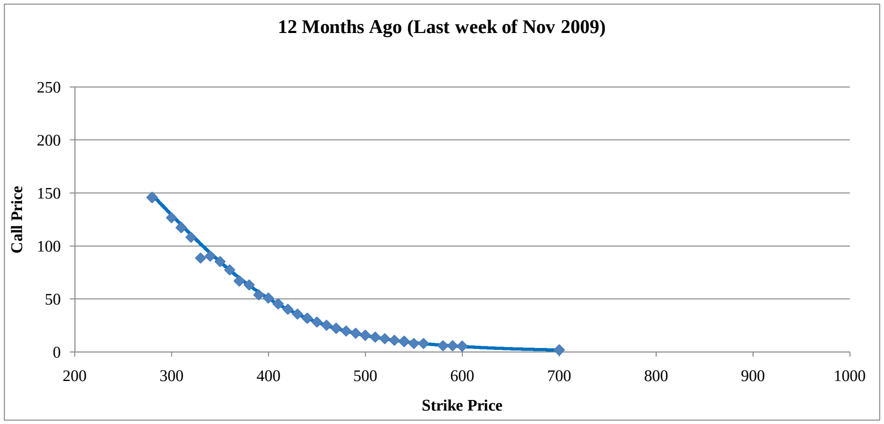



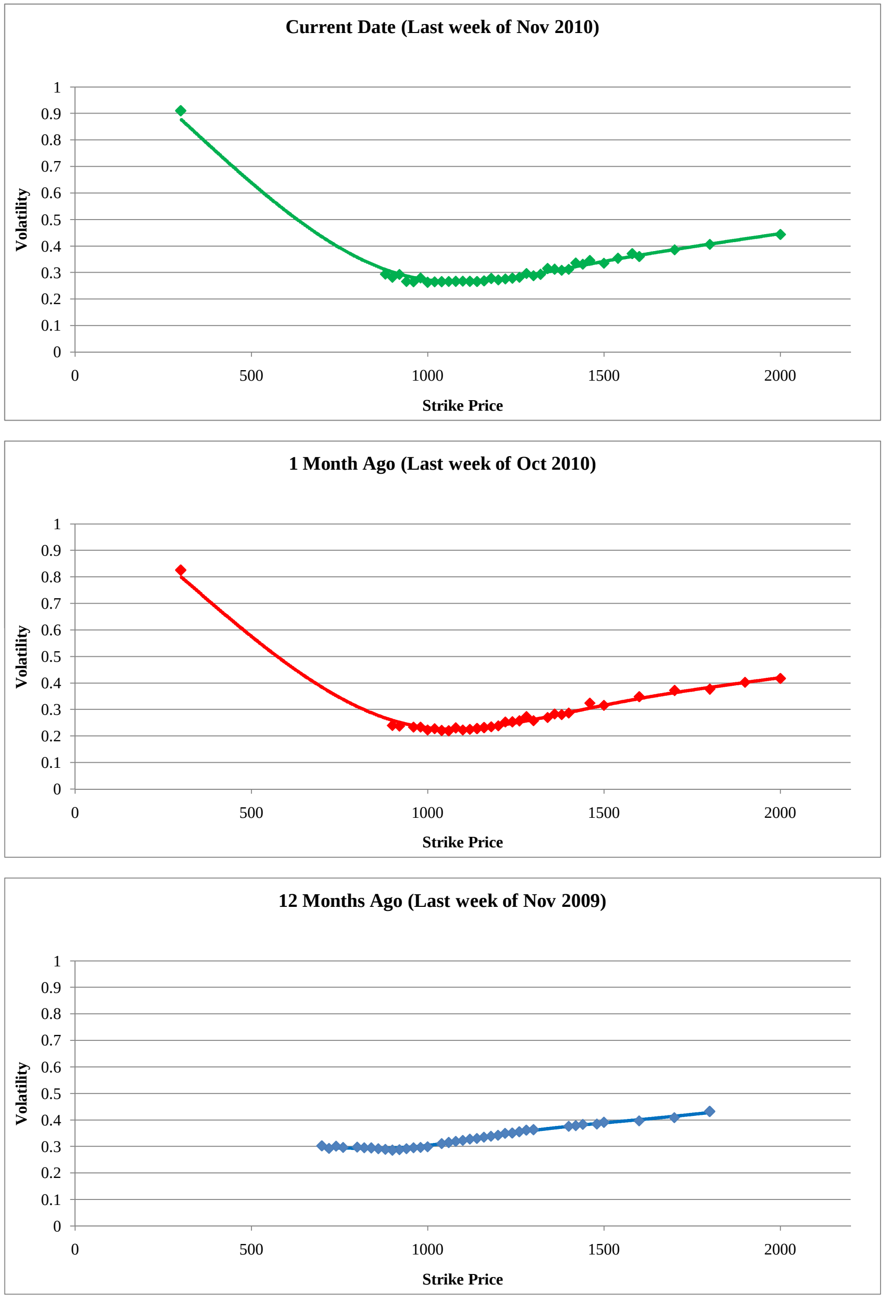

**Exhibit A10.2 -- Call Option Price as a Function of the Strike Price (Front Month Corn Futures Contract)**



## 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)