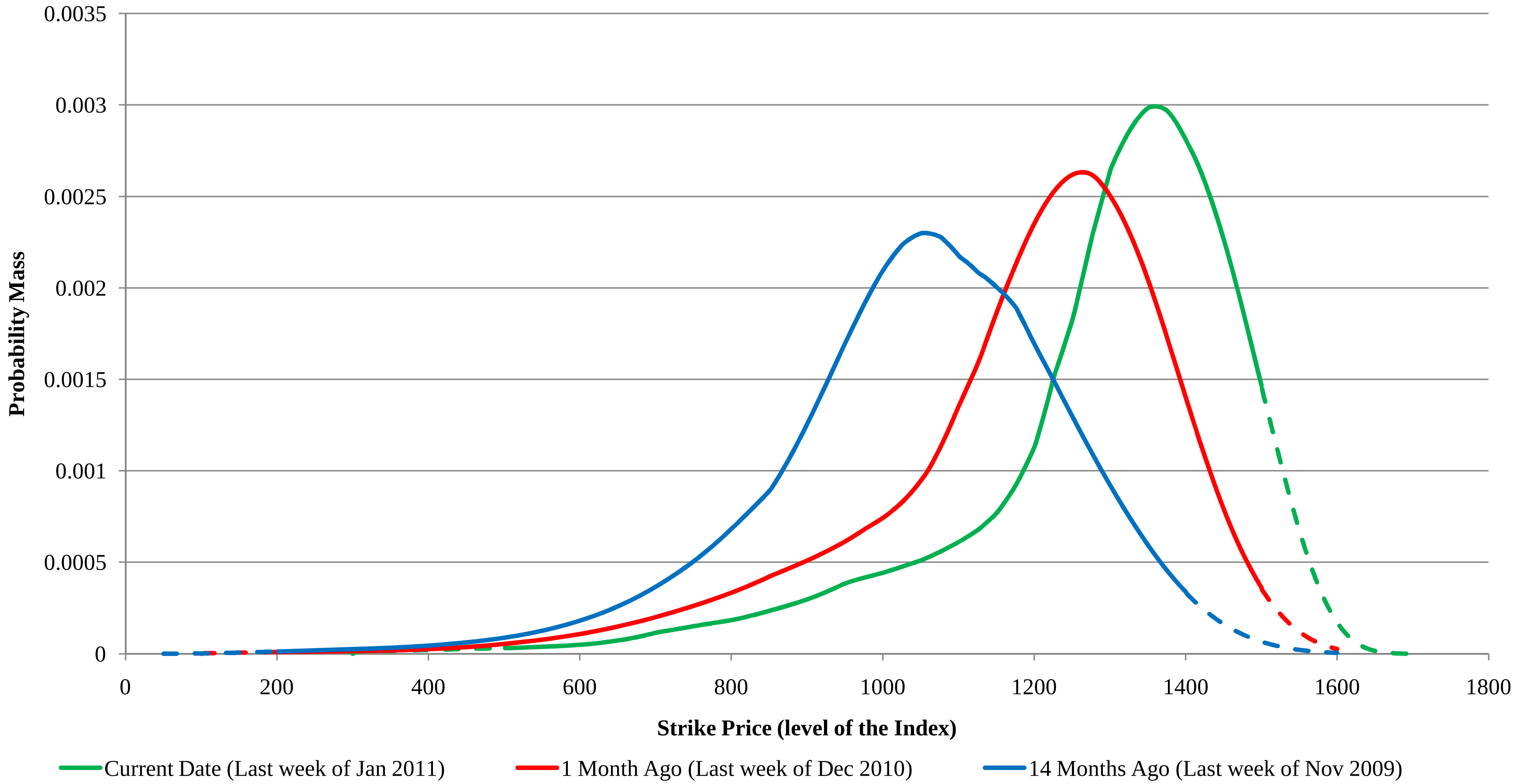
Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



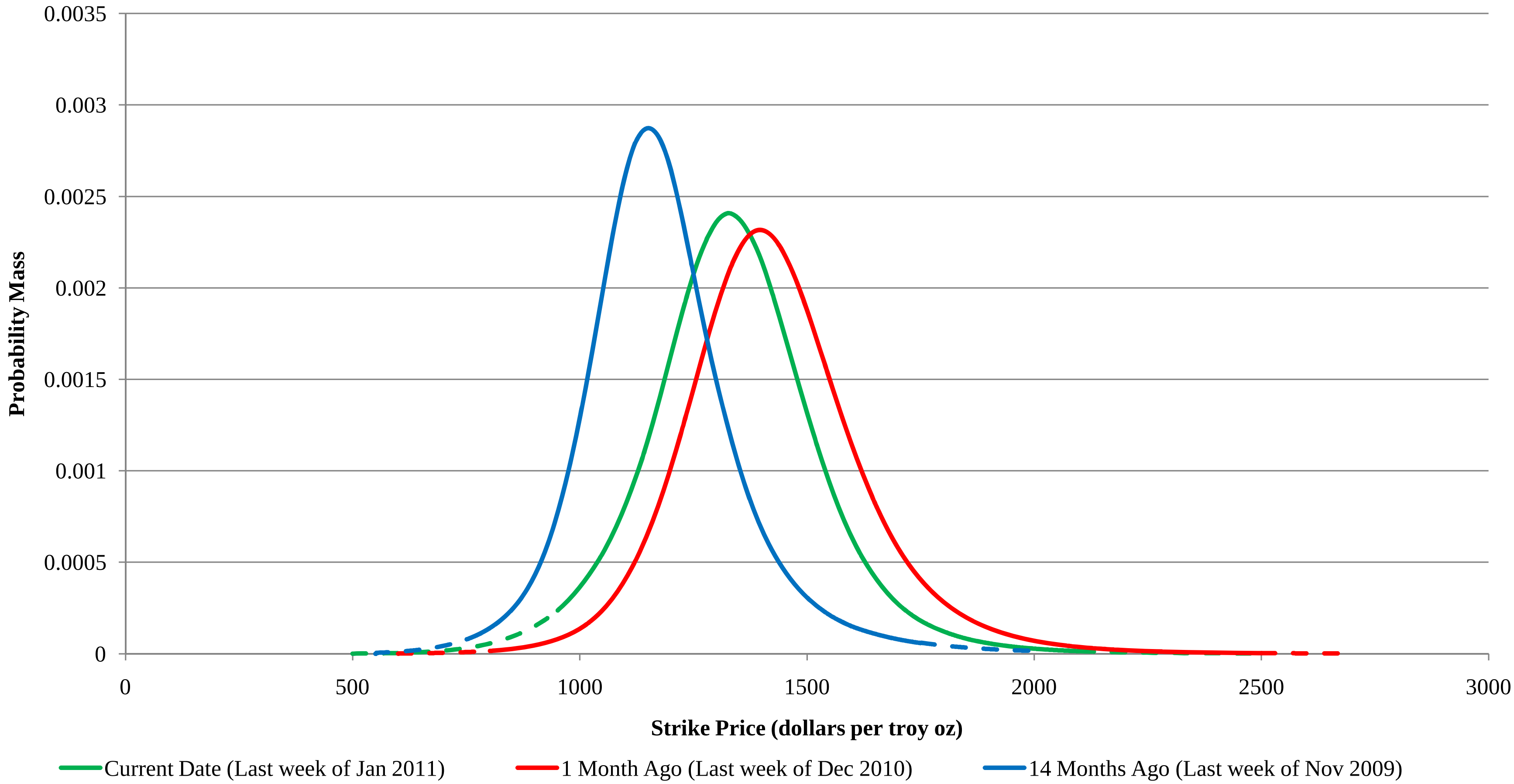
Percentiles of the Distributions

	Current Date **(Last week of Jan 2011)**	**1 Month Ago** **(Last week of Dec 2010)**	**14 Months Ago** **(Last week of Nov 2009)**
5th	879	776	690
10th	1014	900	792
90th	1485	1397	1280
95th	1520	1441	1338

Underlying Asset Statistics (trailing year)

Average	1153
Minimum	1023
Maximum	1300

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



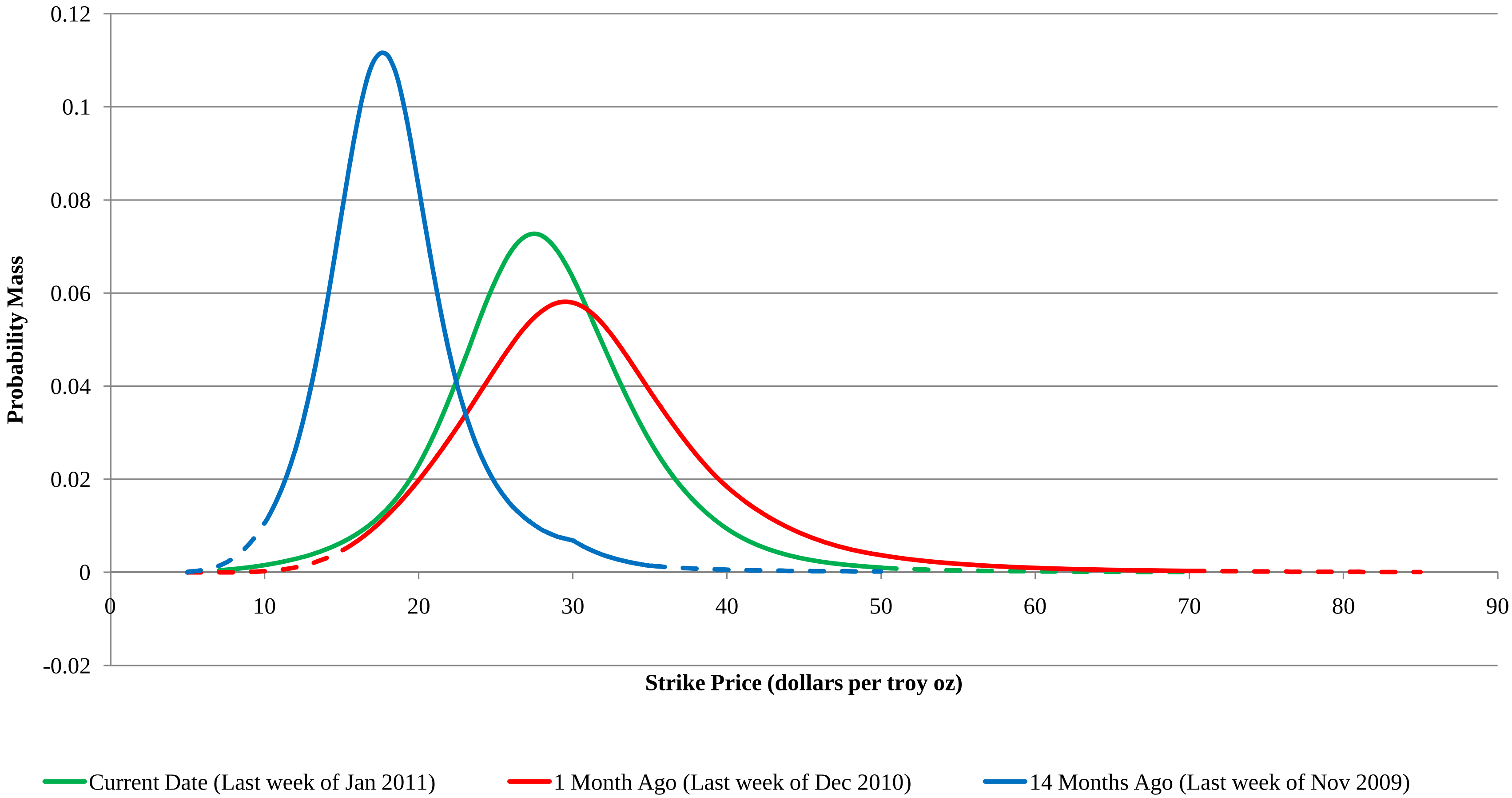
Percentiles of the Distributions

	Current Date (Last week of Jan 2011)	1 Month Ago (Last week of Dec 2010)	14 Months Ago (Last week of Nov 2009)
5th	1026	1126	925
10th	1105	1191	985
90th	1569	1672	1392
95th	1657	1772	1493

Underlying Asset Statistics (trailing year)

Average	1257
Minimum	1065
Maximum	1429

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



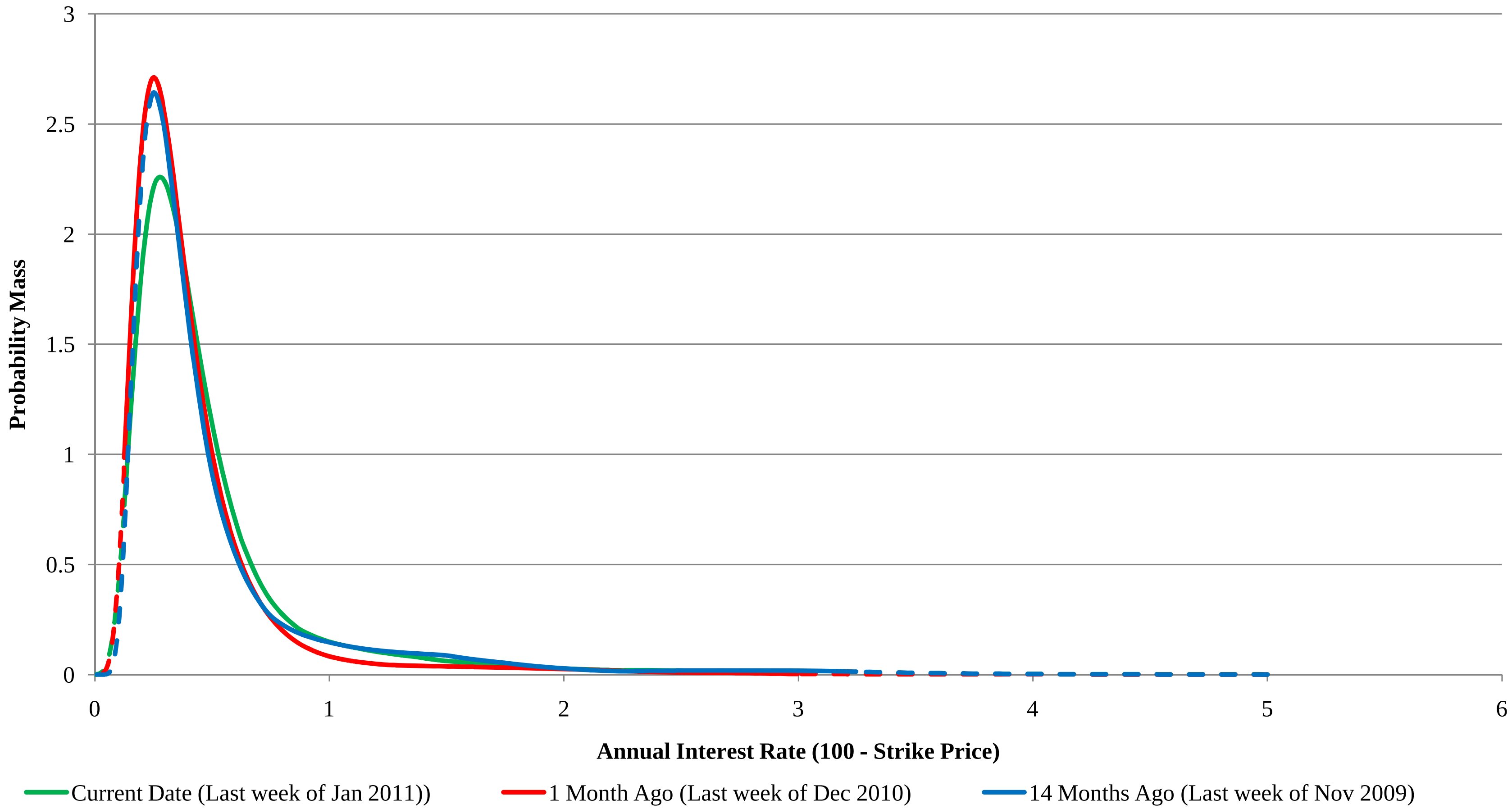
Percentiles of the Distributions

	Current Date (Last week of Jan 2011)	1 Month Ago (Last week of Dec 2010)	14 Months Ago (Last week of Nov 2009)
5th	18	19	12
10th	21	21	13
90th	36	41	24
95th	39	46	27

Underlying Asset Statistics (trailing year)

Average	21
Minimum	15
Maximum	31

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



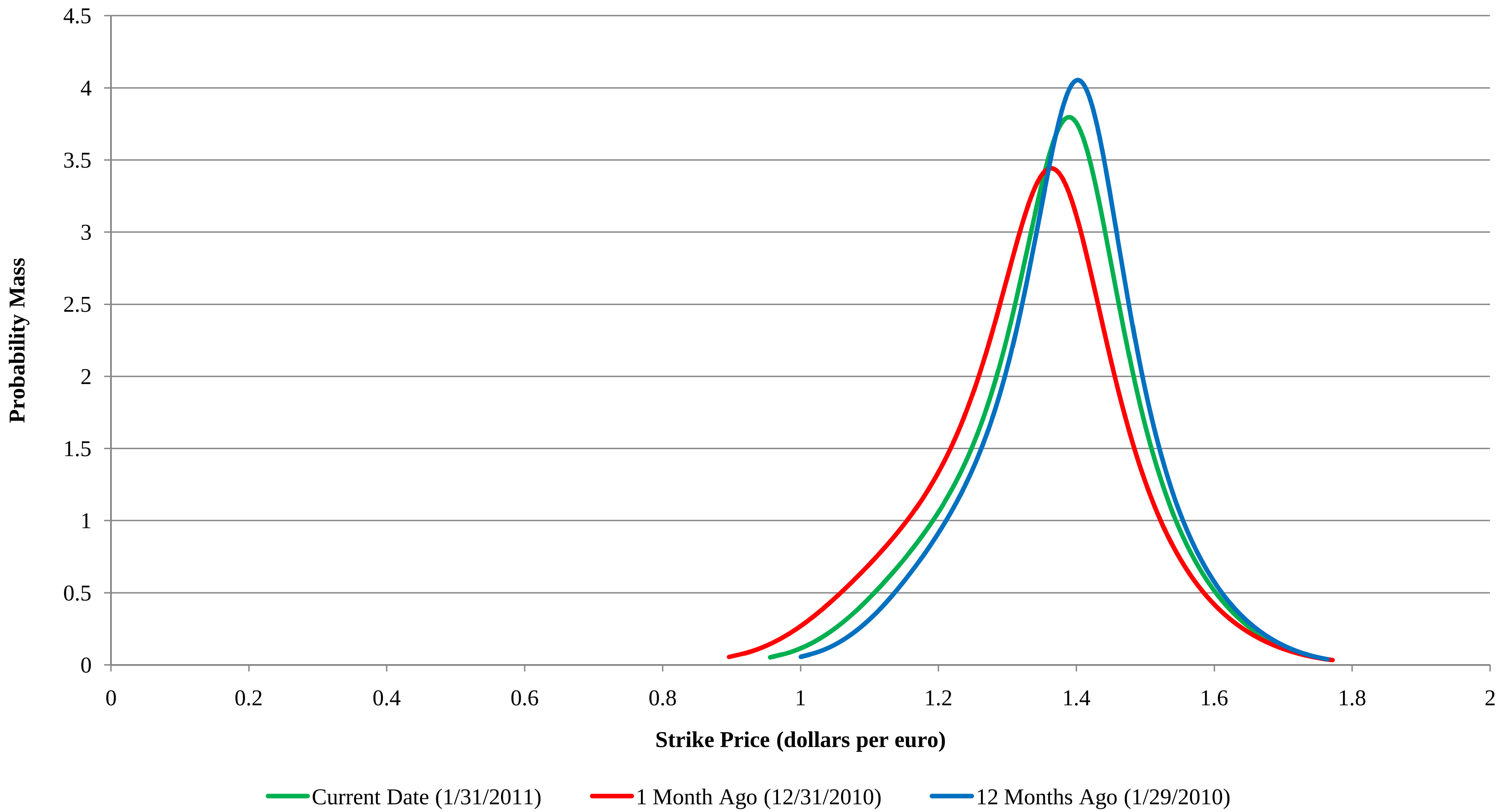
Percentiles of the Distributions

	Current Date (Last week of Jan 2011))	1 Month Ago (Last week of Dec 2010)	14 Months Ago (Last week of Nov 2009)
5th	1.43	1.09	1.59
10th	0.97	0.73	1.09
90th	0.19	0.18	0.19
95th	0.15	0.15	0.16

Underlying Asset Statistics (trailing year)

Average	1.11
Minimum	0.44
Maximum	2.17

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



Percentiles of the Distributions

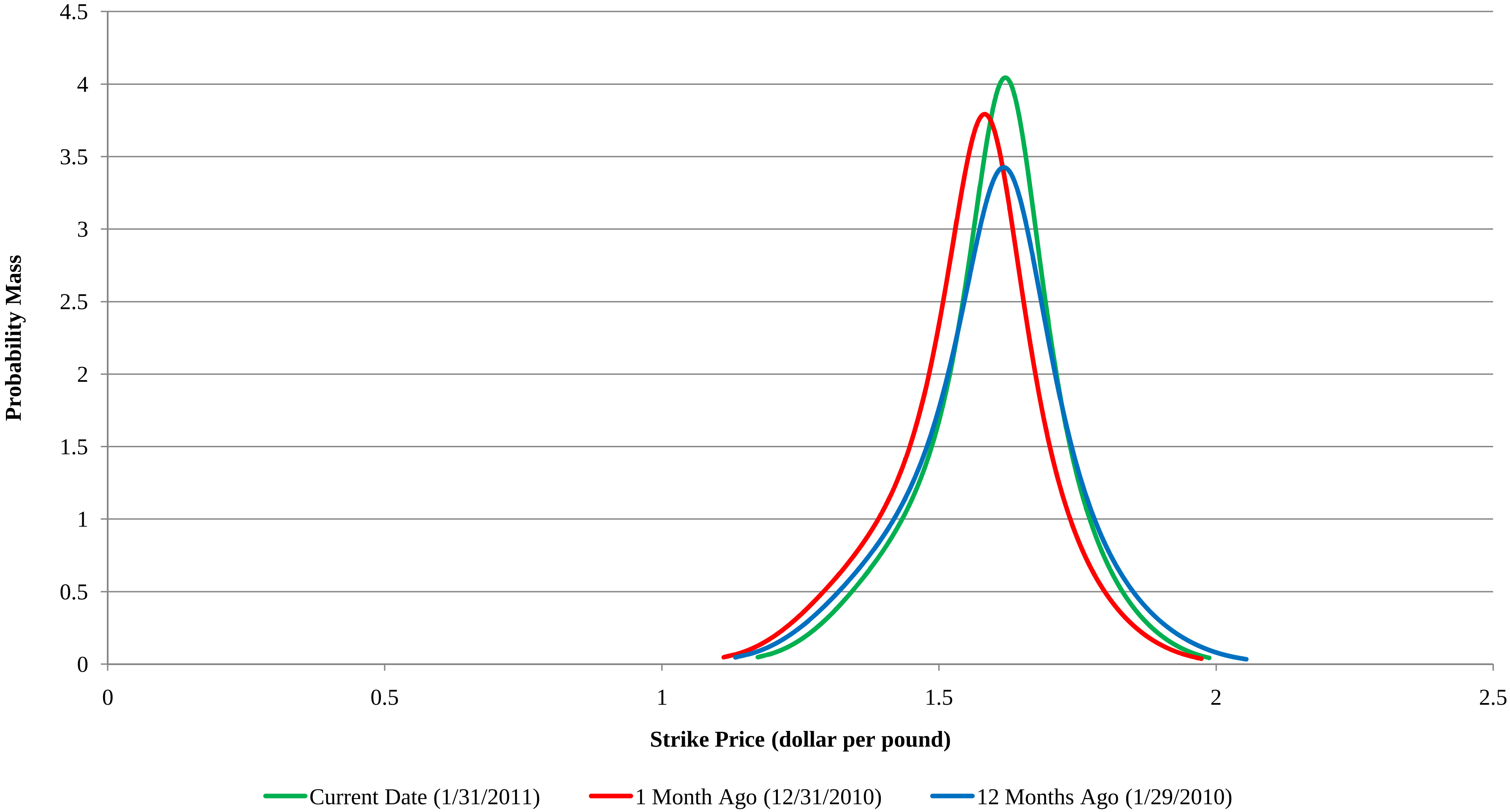
	Current Date (1/31/2011)	1 Month Ago (12/31/2010)	12 Months Ago (1/29/2010)
5th	1.129	1.078	1.166
10th	1.192	1.145	1.223
90th	1.524	1.507	1.532
95th	1.577	1.564	1.583

Underlying Asset Statistics (trailing year)

Average	1.317
Minimum	1.192
Maximum	1.421

Source: Federal Reserve Bank of Minneapolis

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



Percentiles of the Distributions

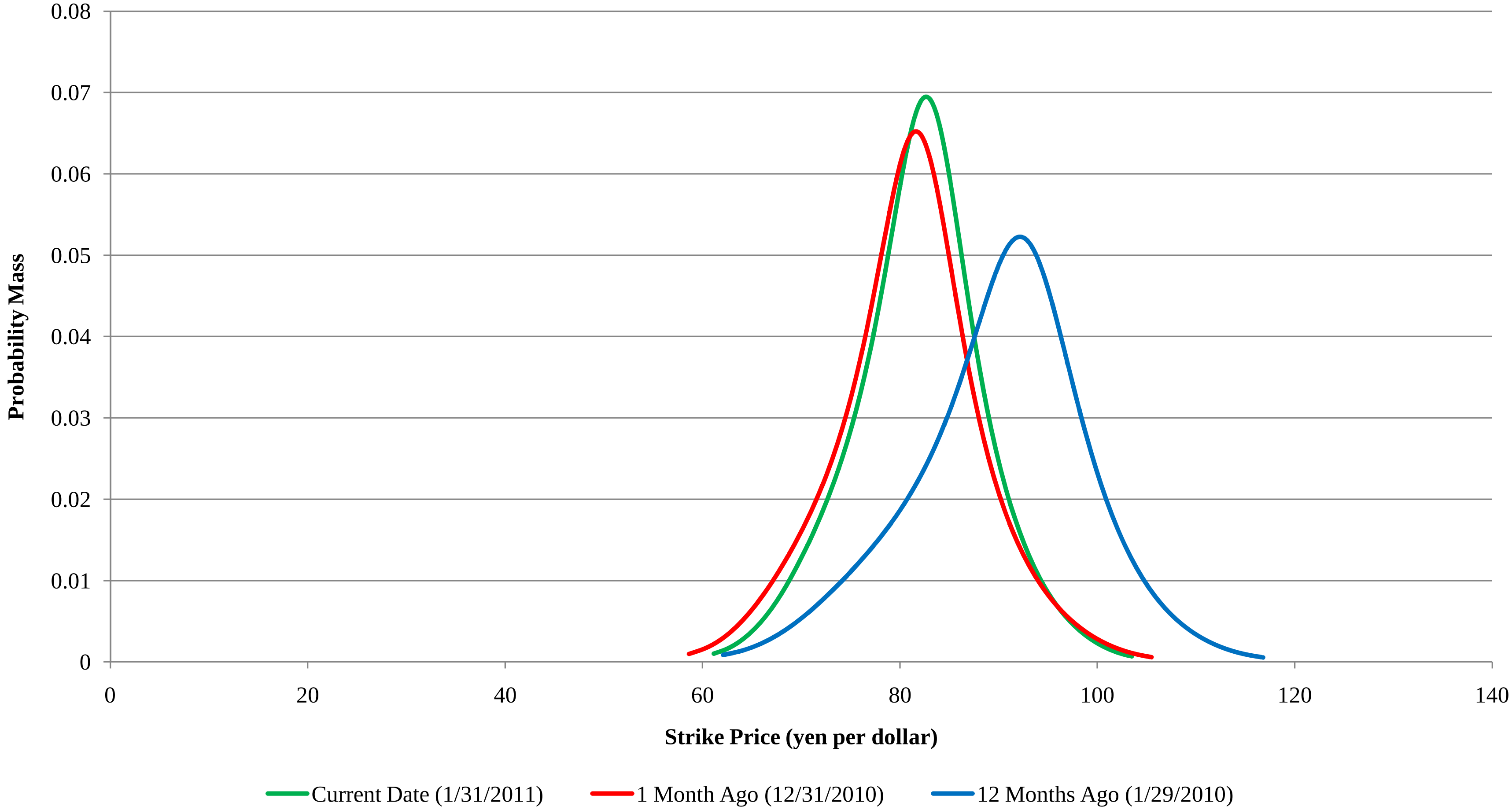
	Current Date (1/31/2011)	1 Month Ago (12/31/2010)	12 Months Ago (1/29/2010)
5th	1.360	1.306	1.331
10th	1.427	1.375	1.401
90th	1.753	1.722	1.774
95th	1.805	1.778	1.836

Underlying Asset Statistics (trailing year)

Average	1.541
Minimum	1.433
Maximum	1.627

Source: Federal Reserve Bank of Minneapolis

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



Percentiles of the Distributions

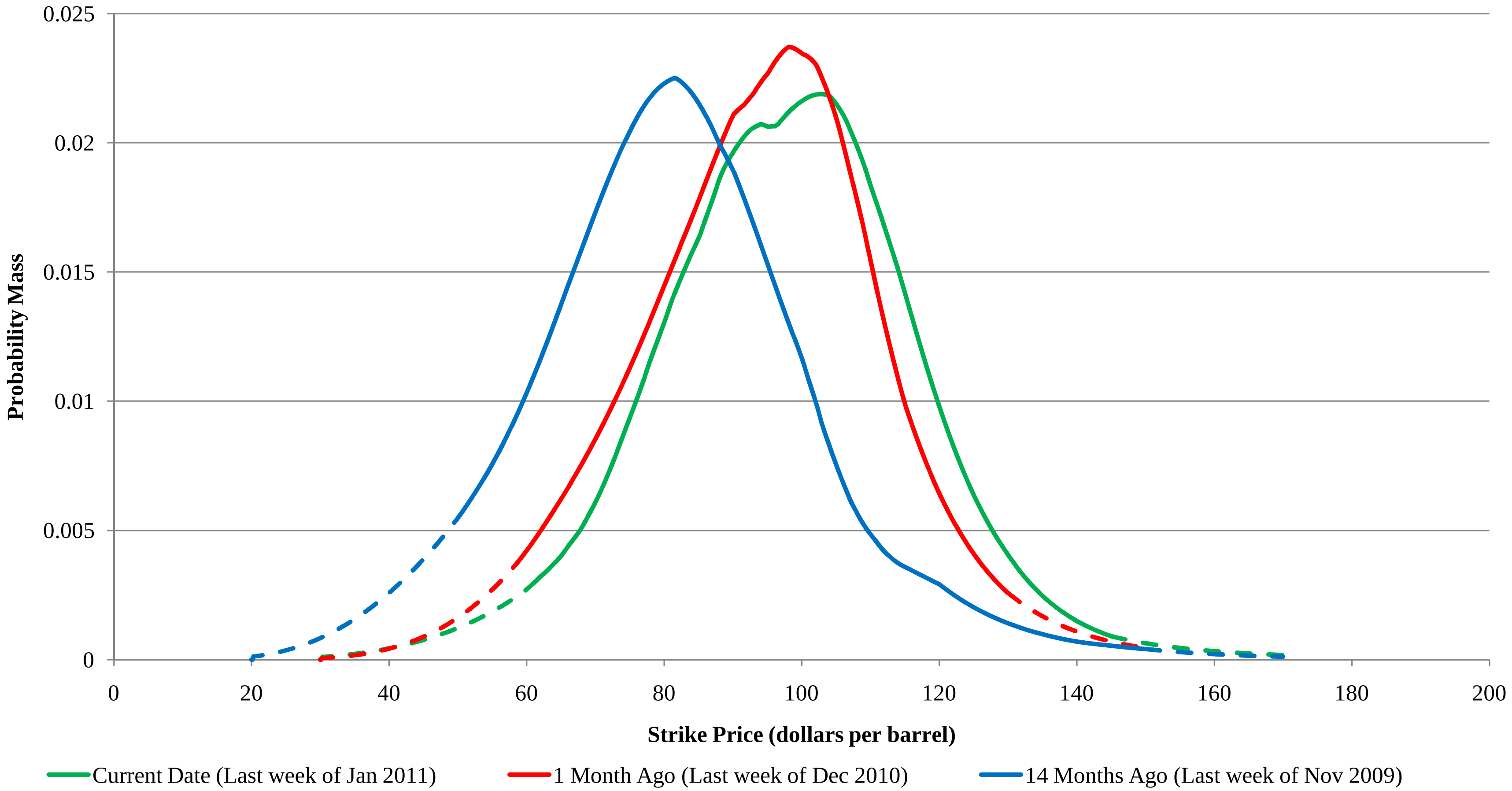
	Current Date (1/31/2011)	1 Month Ago (12/31/2010)	12 Months Ago (1/29/2010)
5th	70.1	68.3	73.8
10th	73.1	71.4	77.9
90th	90.4	90.2	101.0
95th	93.3	93.6	104.4

Underlying Asset Statistics (trailing year)

Average	87
Minimum	80
Maximum	95

Source: Federal Reserve Bank of Minneapolis

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



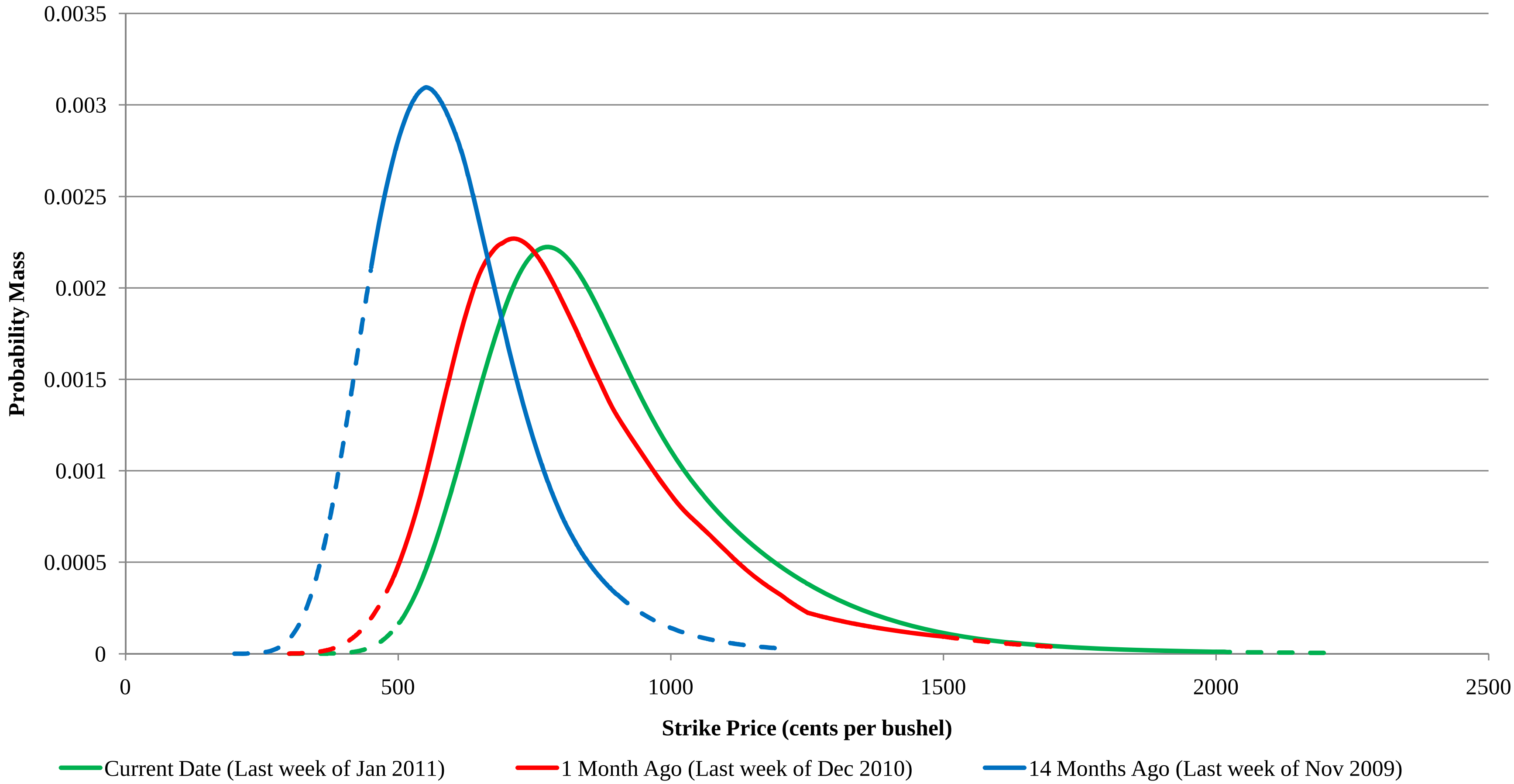
Percentiles of the Distributions

	Current Date (Last week of Jan 2011)	1 Month Ago (Last week of Dec 2010)	14 Months Ago (Last week of Nov 2009)
5th	66	62	48
10th	74	70	56
90th	121	116	106
95th	129	124	118

Underlying Asset Statistics (trailing year)

Average	86
Minimum	76
Maximum	98

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



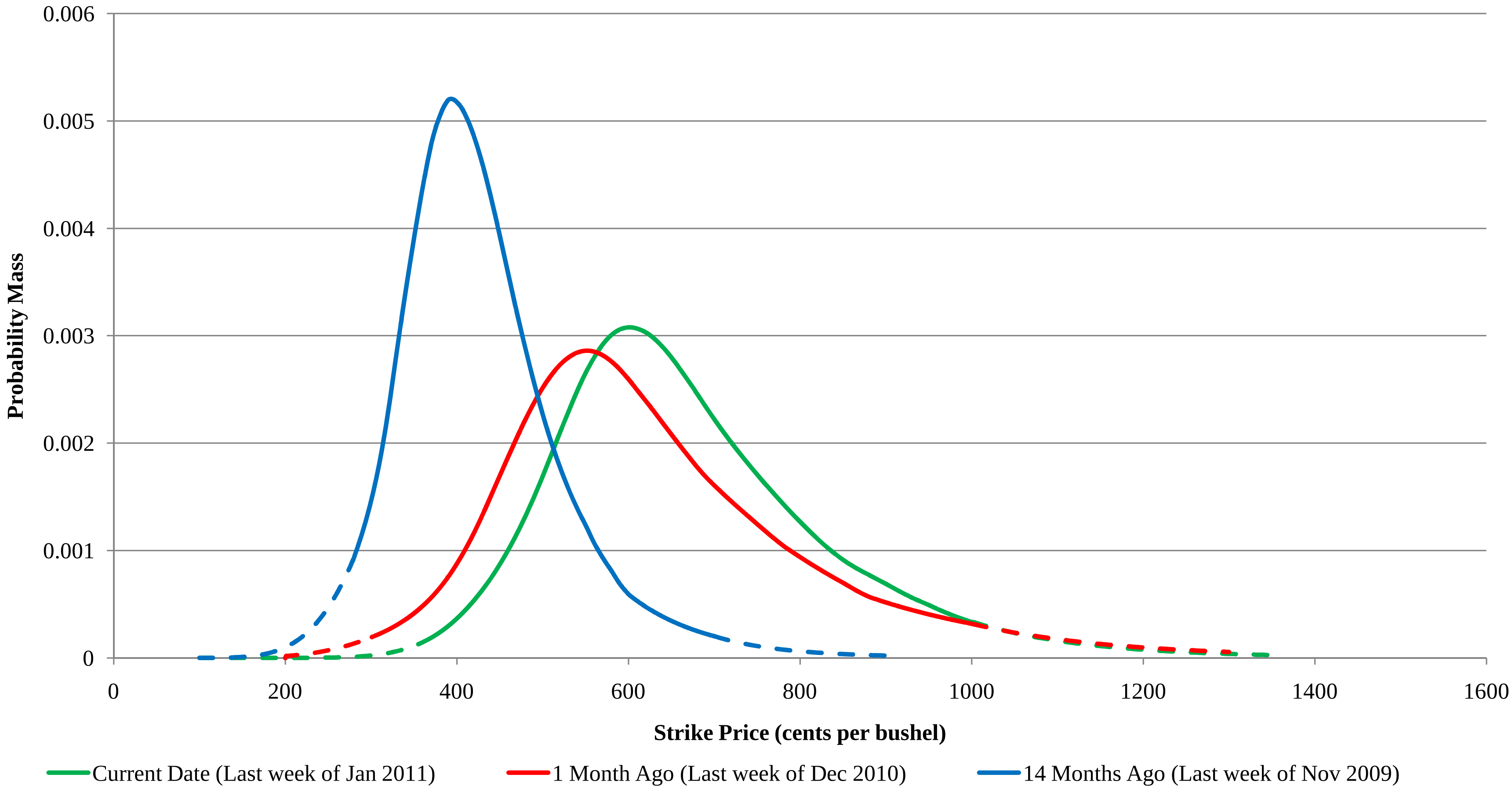
Percentiles of the Distributions

	Current Date (Last week of Jan 2011)	**1 Month Ago (Last week of Dec 2010)**	**14 Months Ago (Last week of Nov 2009)**
5th	594	539	398
10th	639	584	432
90th	1202	1133	789
95th	1349	1302	874

Underlying Asset Statistics (trailing year)

Average	681
Minimum	544
Maximum	901

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



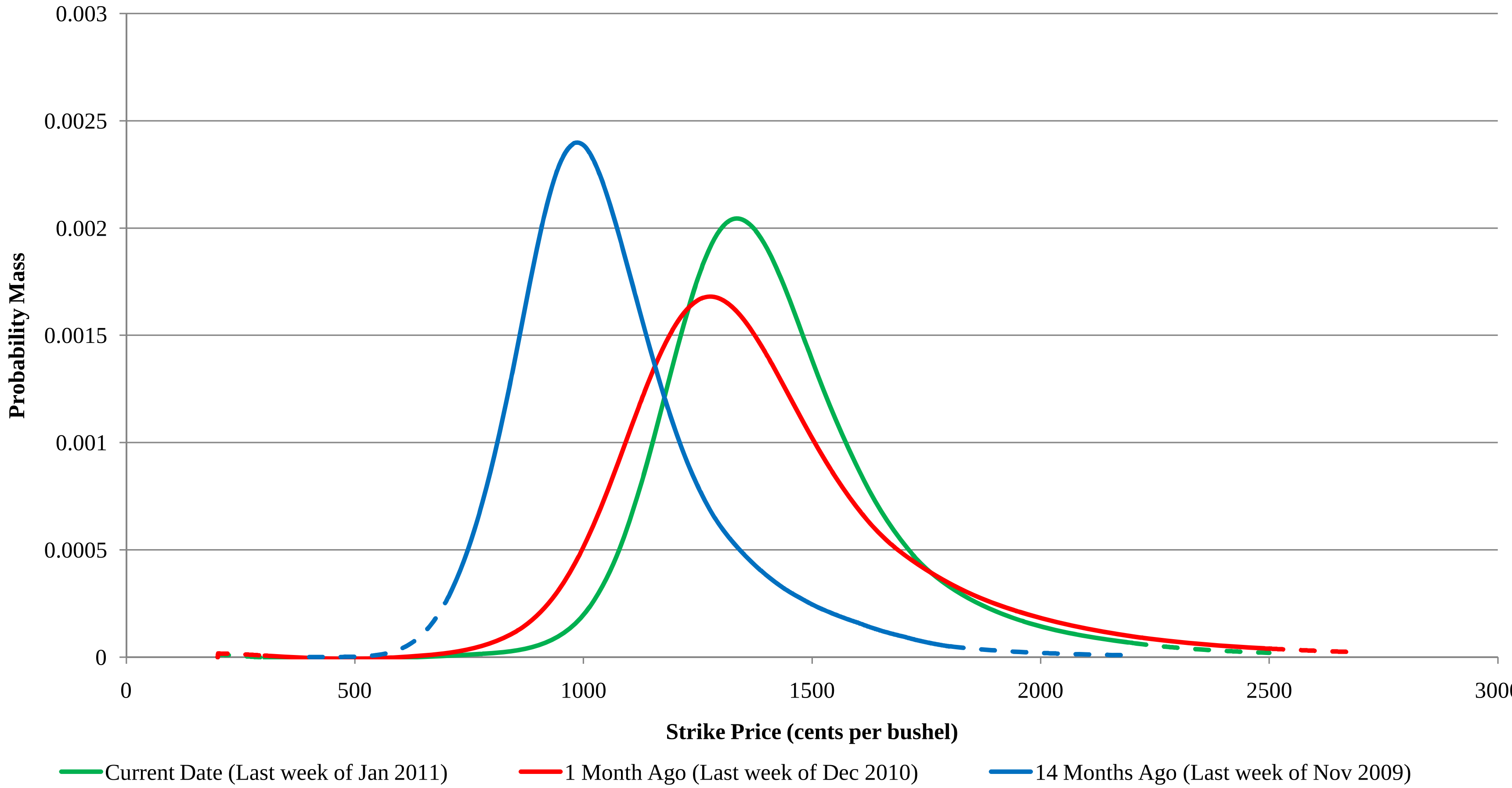
Percentiles of the Distributions

	Current Date (Last week of Jan 2011)	1 Month Ago (Last week of Dec 2010)	14 Months Ago (Last week of Nov 2009)
5th	455	394	293
10th	495	438	321
90th	894	892	549
95th	990	1018	607

Underlying Asset Statistics (trailing year)

Average	486
Minimum	375
Maximum	675

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



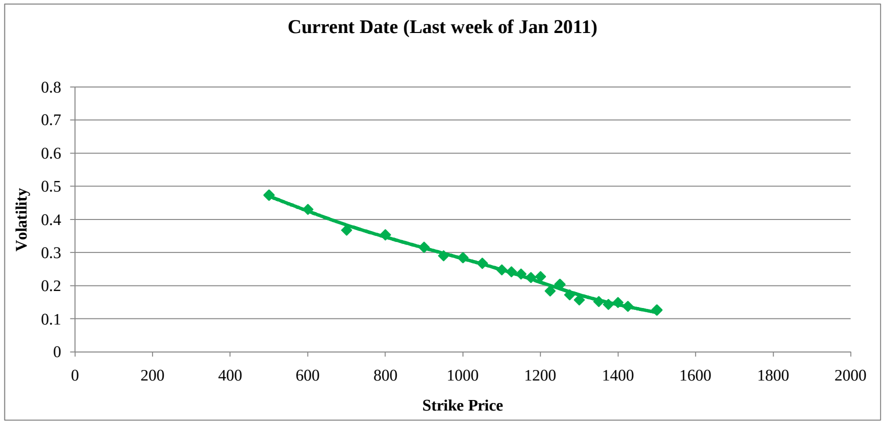
Percentiles of the Distributions

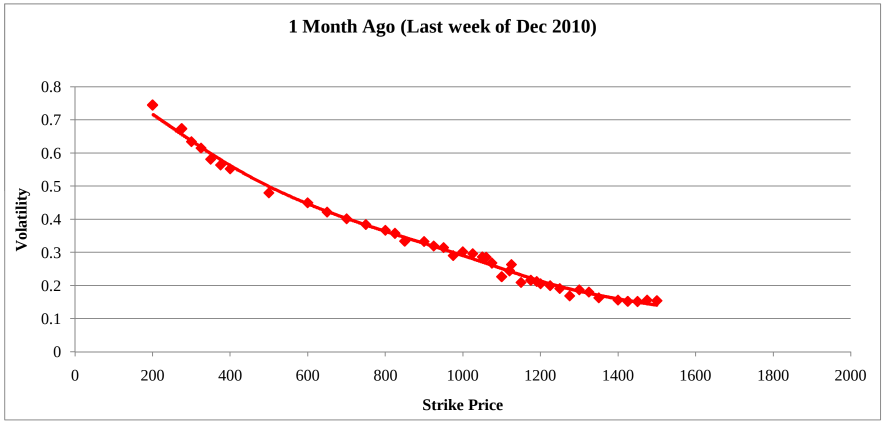
	Current Date (Last week of Jan 2011)	1 Month Ago (Last week of Dec 2010)	14 Months Ago (Last week of Nov 2009)
5th	1092	991	777
10th	1154	1065	829
90th	1751	1836	1358
95th	1927	2070	1507

Underlying Asset Statistics (trailing year)

Average	1090
Minimum	924
Maximum	1435

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





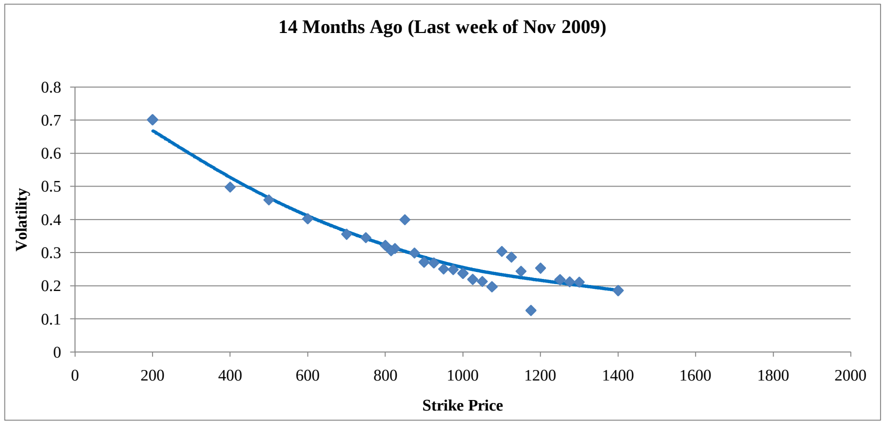
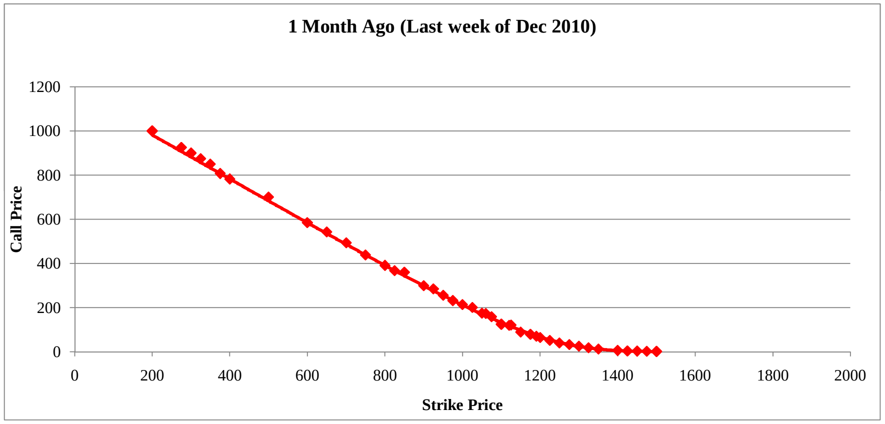


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)



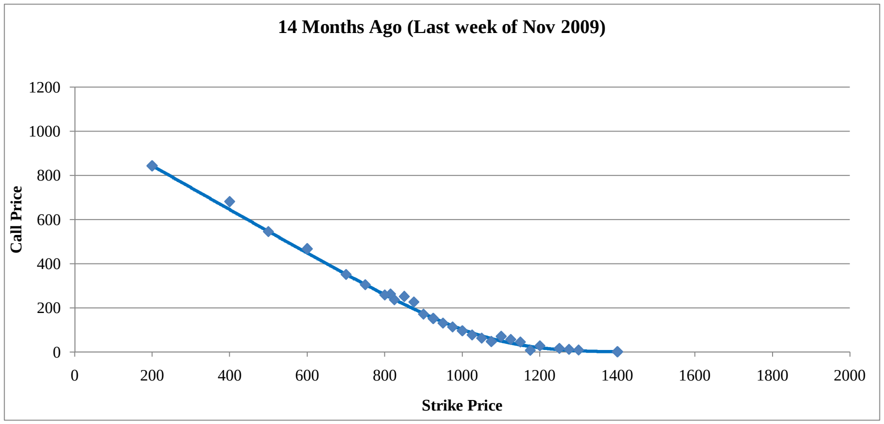


Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Gold Futures Contract)

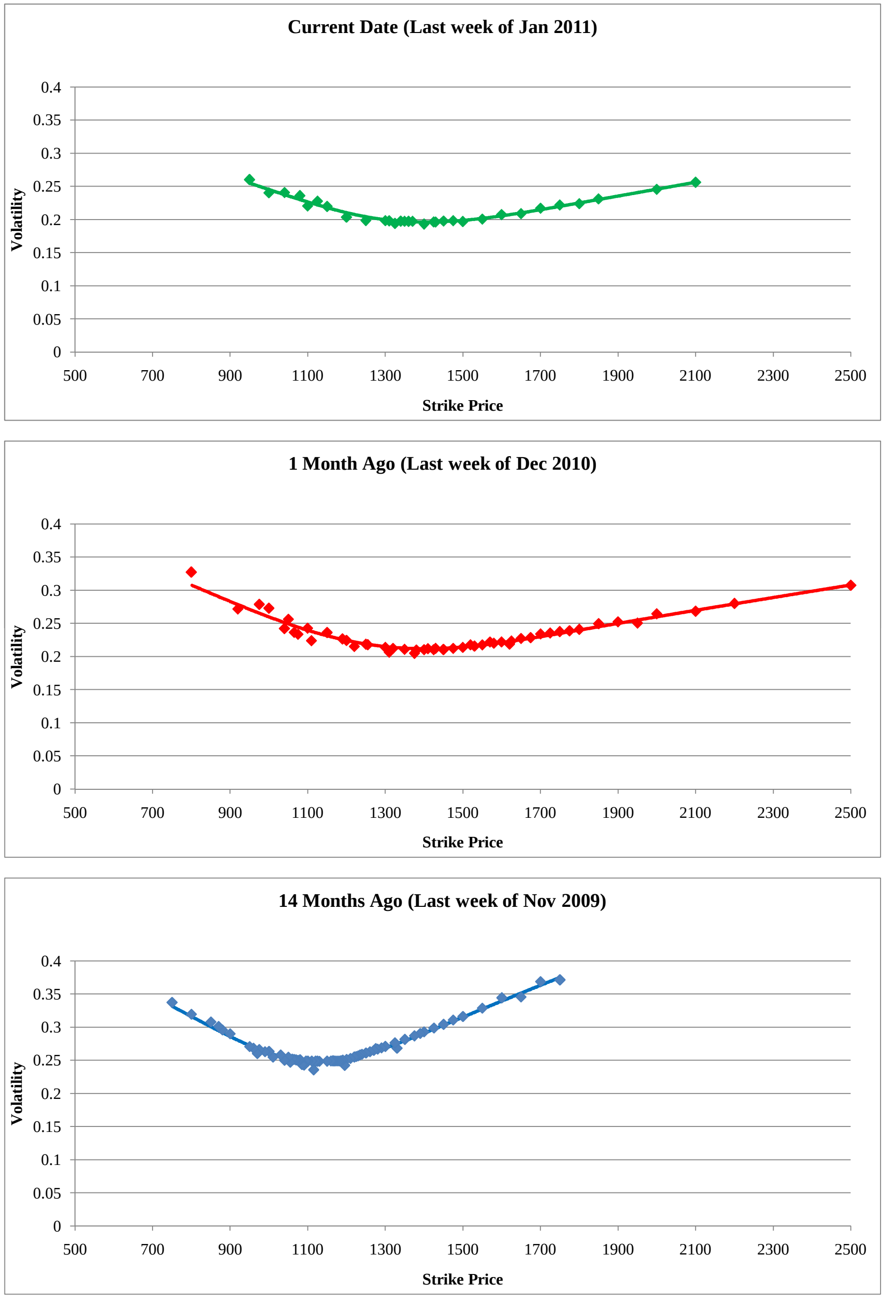


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Gold Futures Contract)

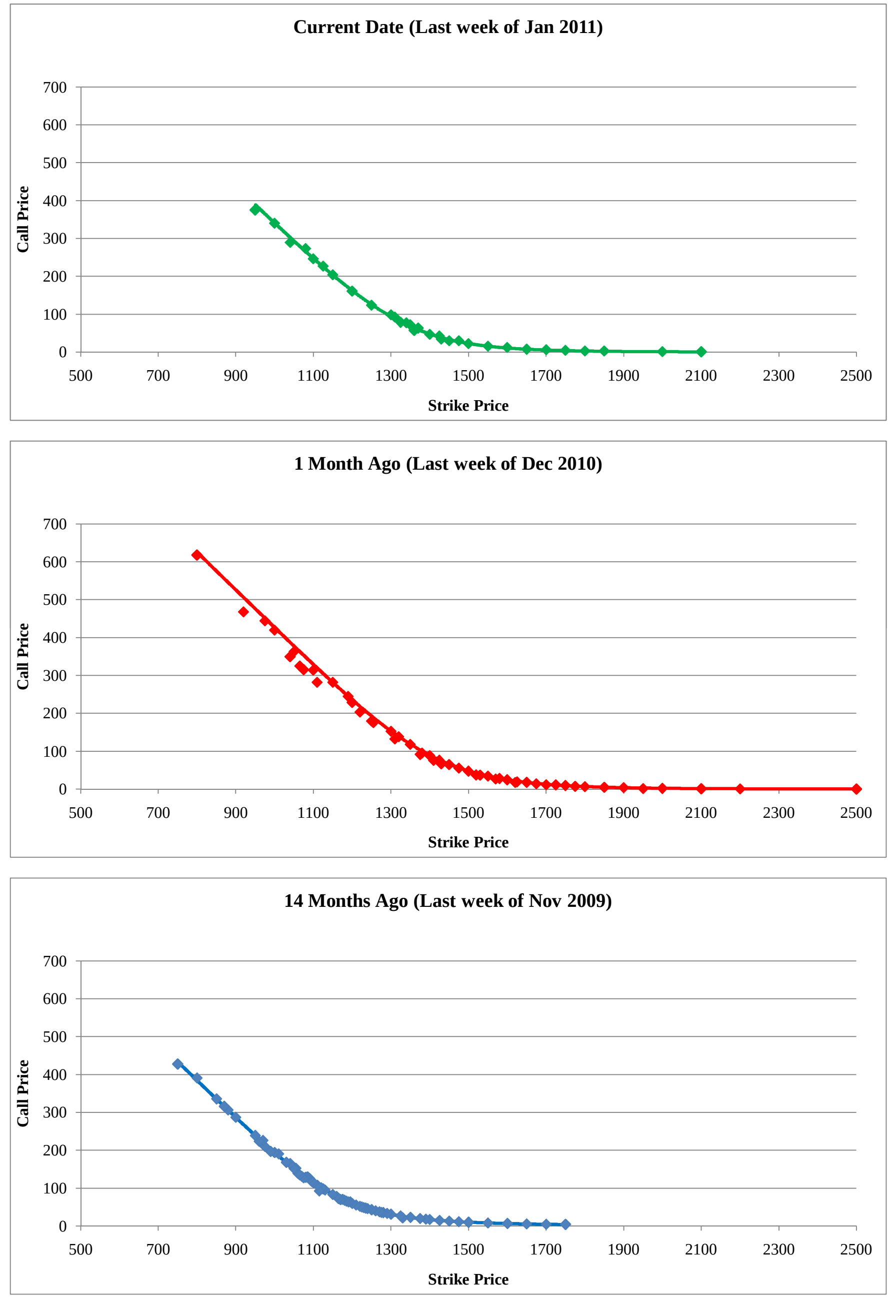


Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Silver Futures Contract)

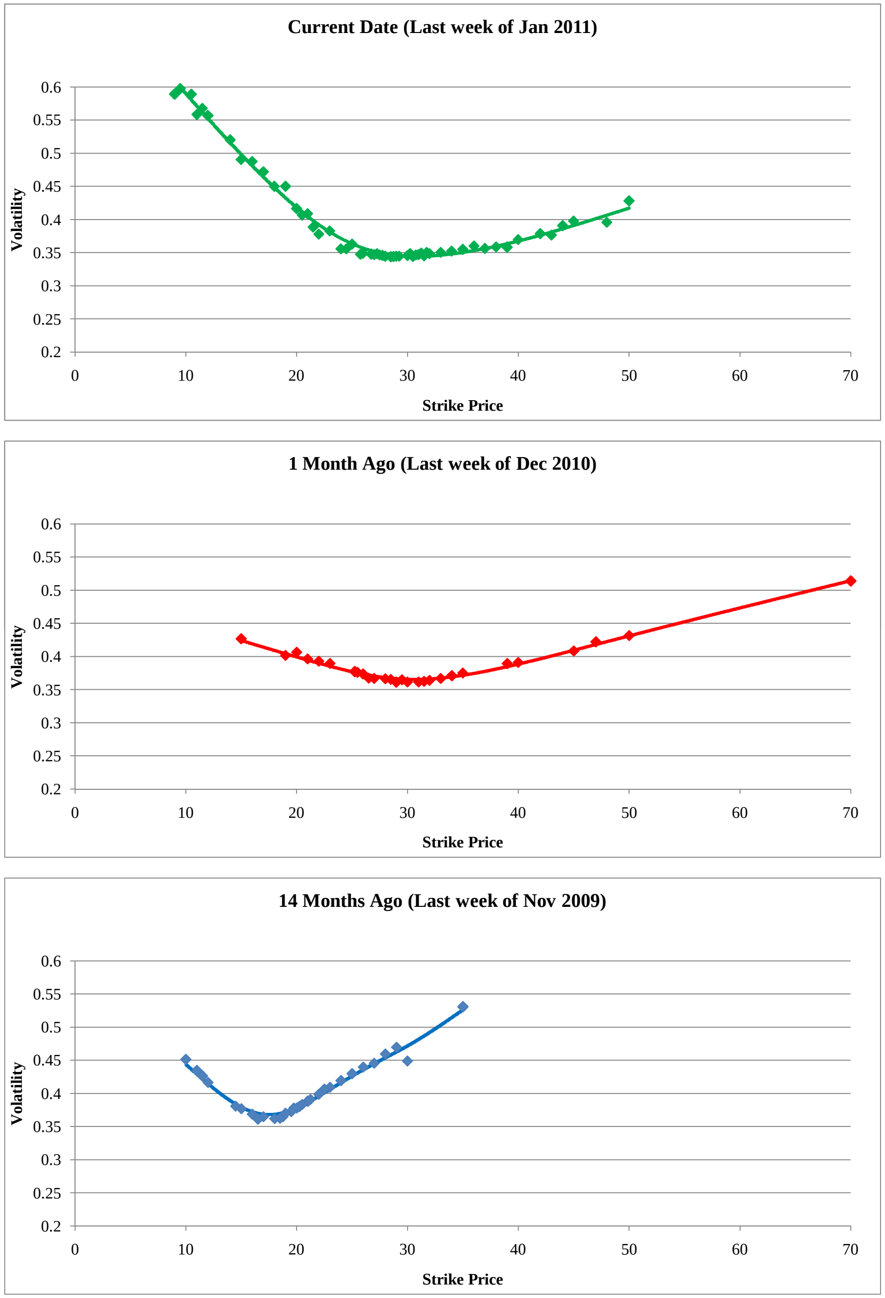


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Silver Futures Contract)

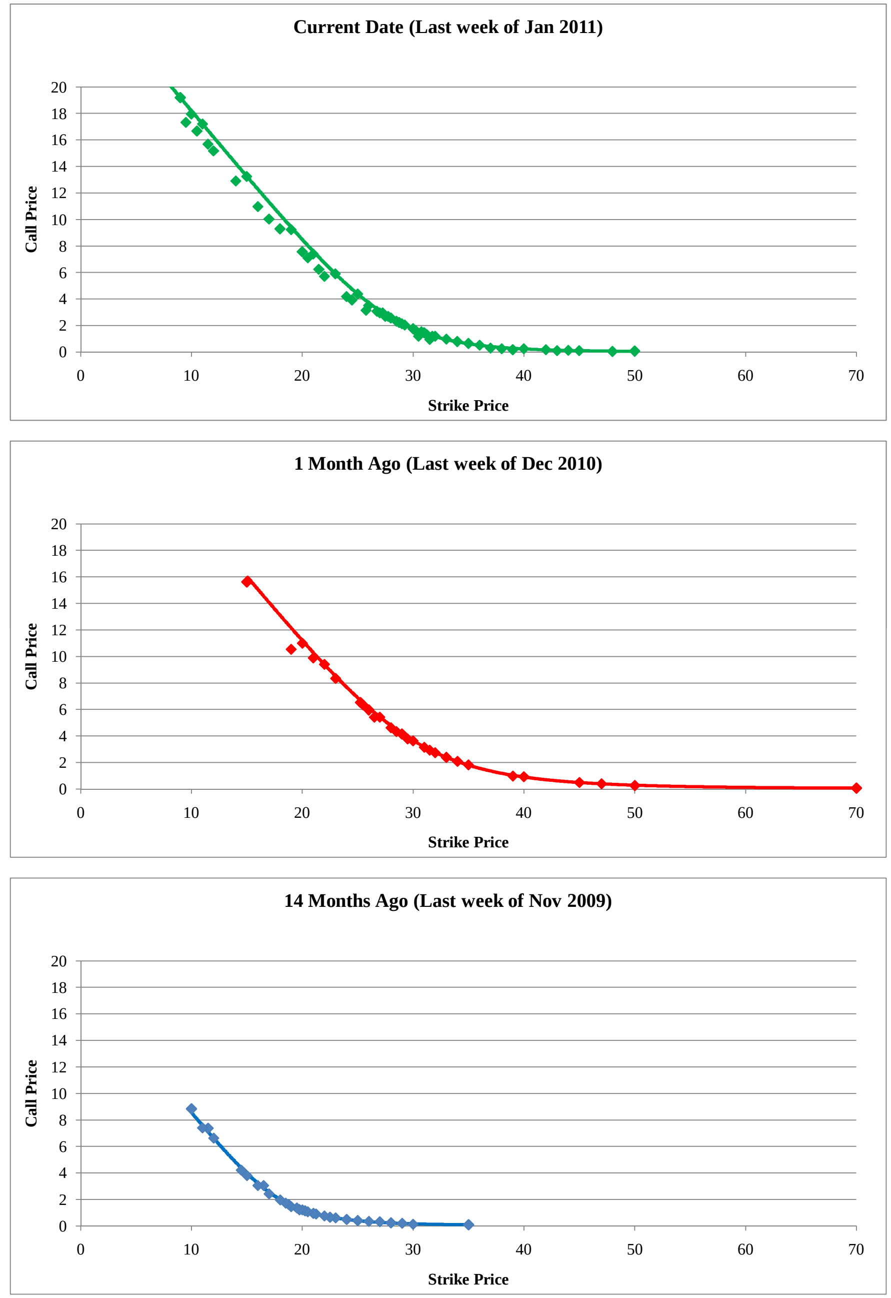


Exhibit A4.1 -- Volatility as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

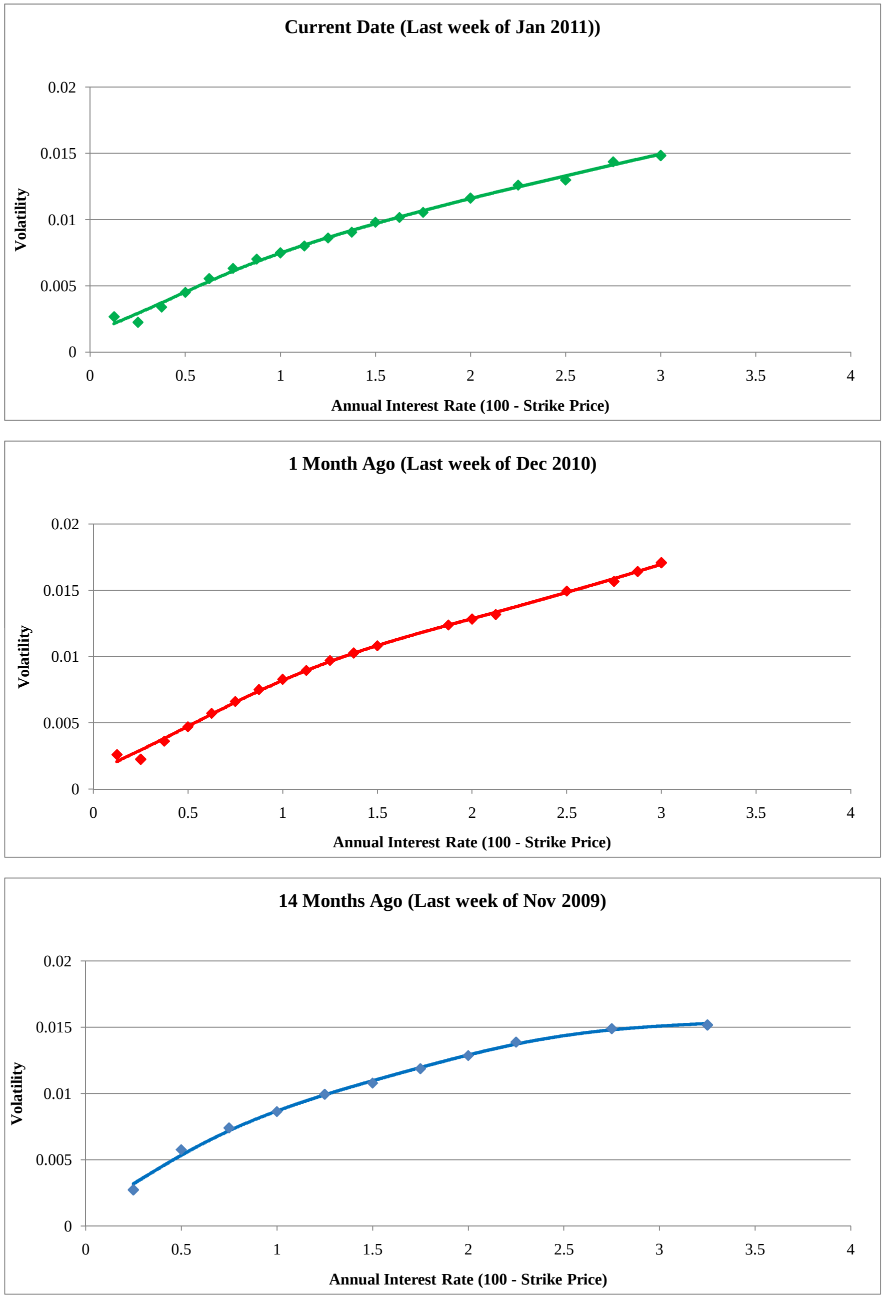


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

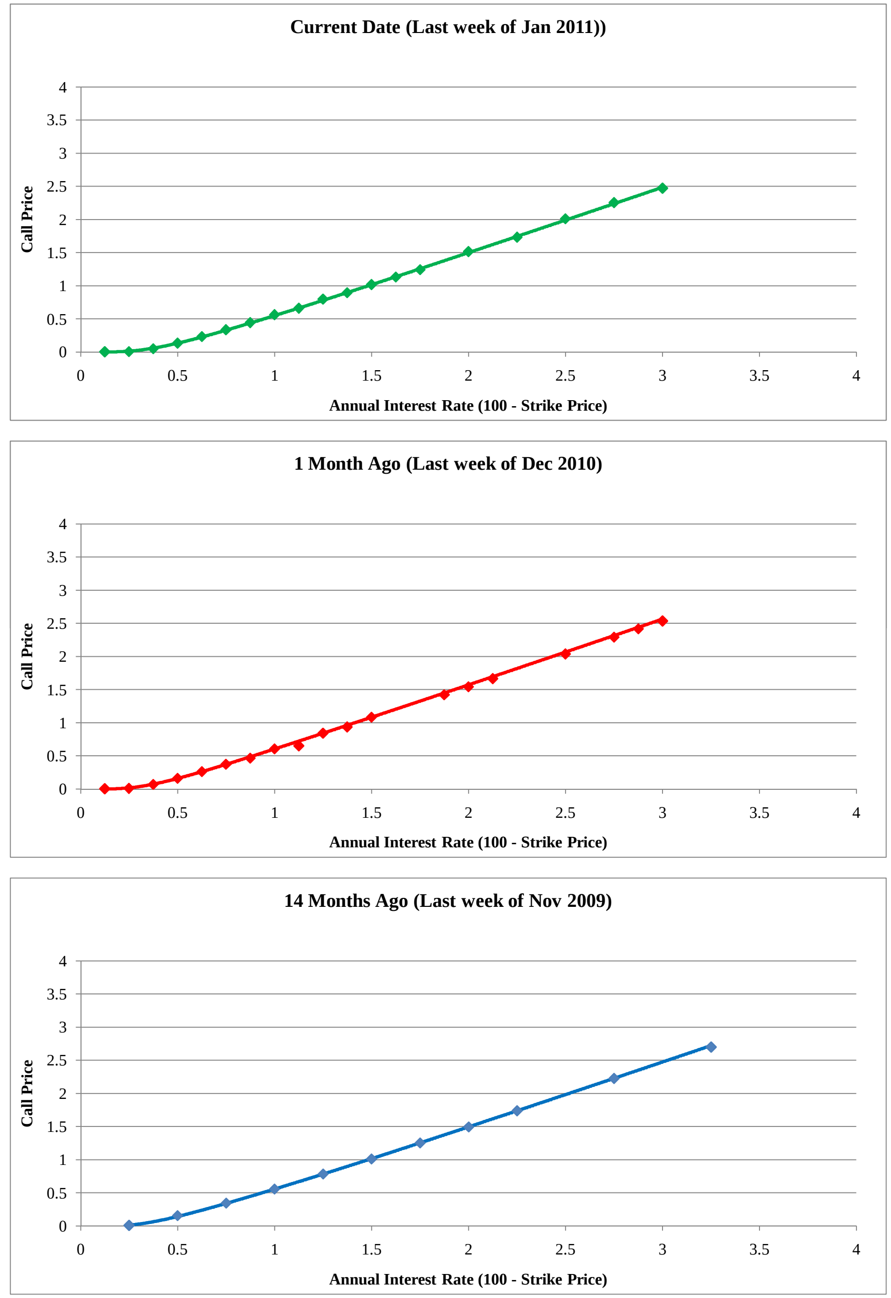


Exhibit A5.1 -- Volatility as a Function of the Strike Price (Dollar-Euro Exchange Rate)

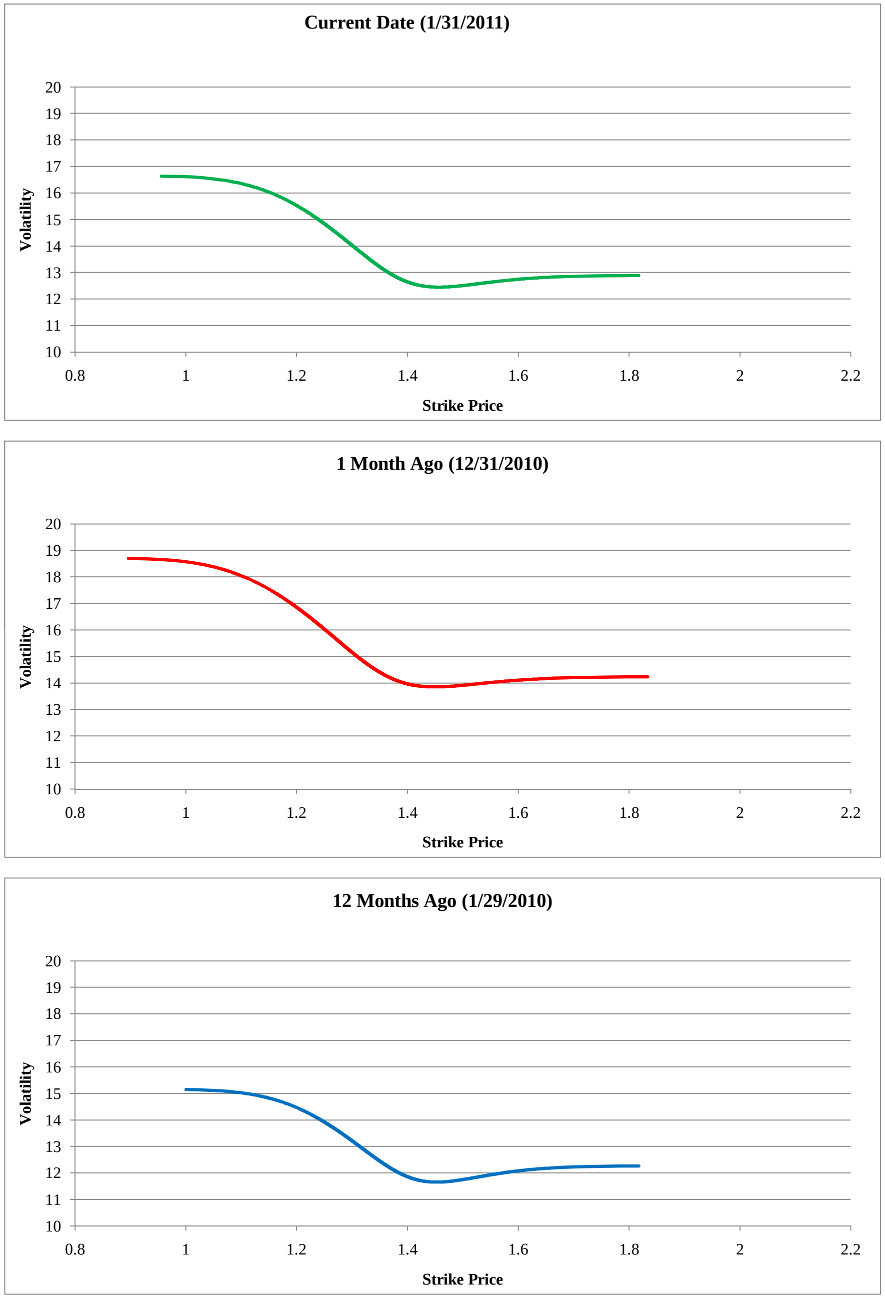


Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Dollar-Euro Exchange Rate)

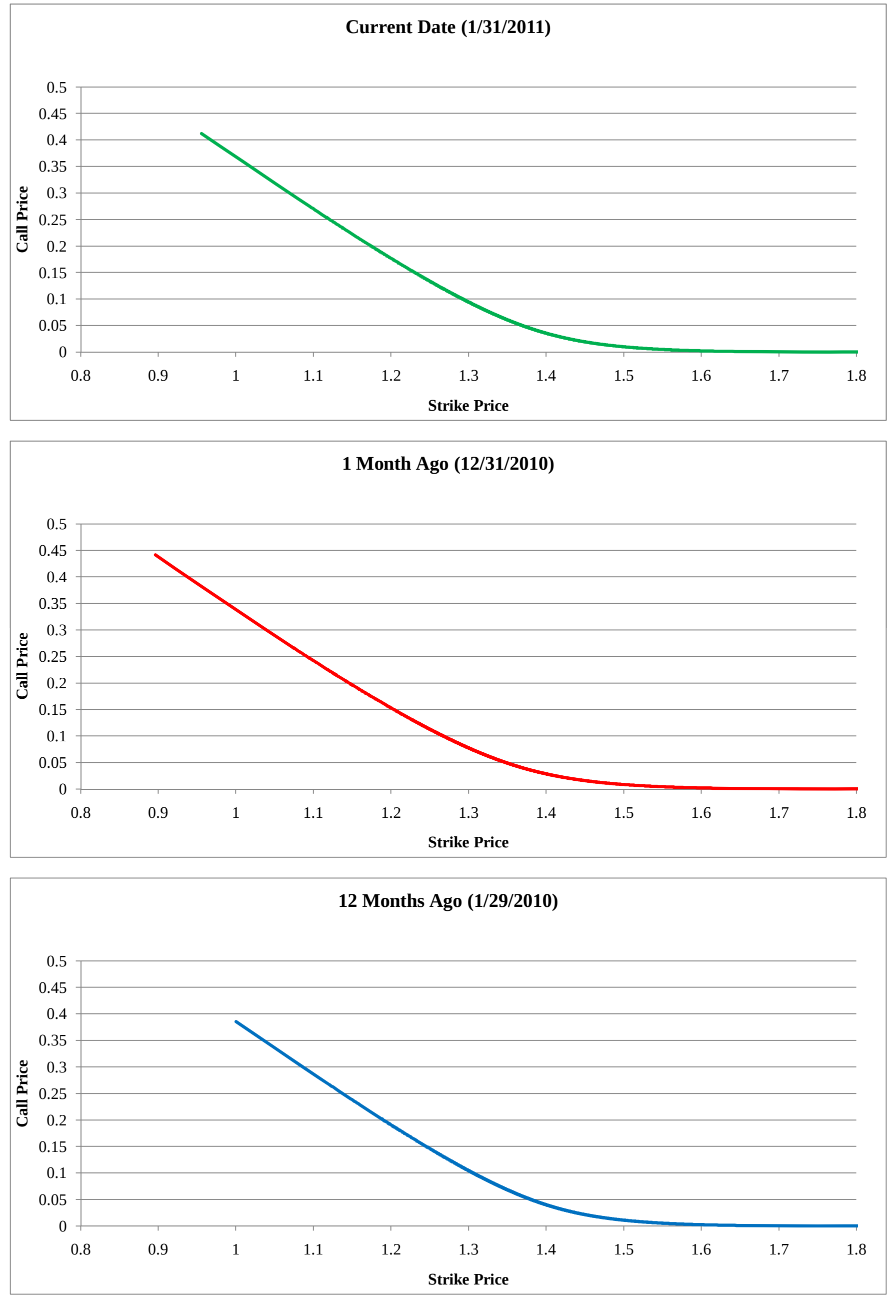


Exhibit A6.1 -- Volatility as a Function of the Strike Price (Dollar-Pound Exchange Rate)

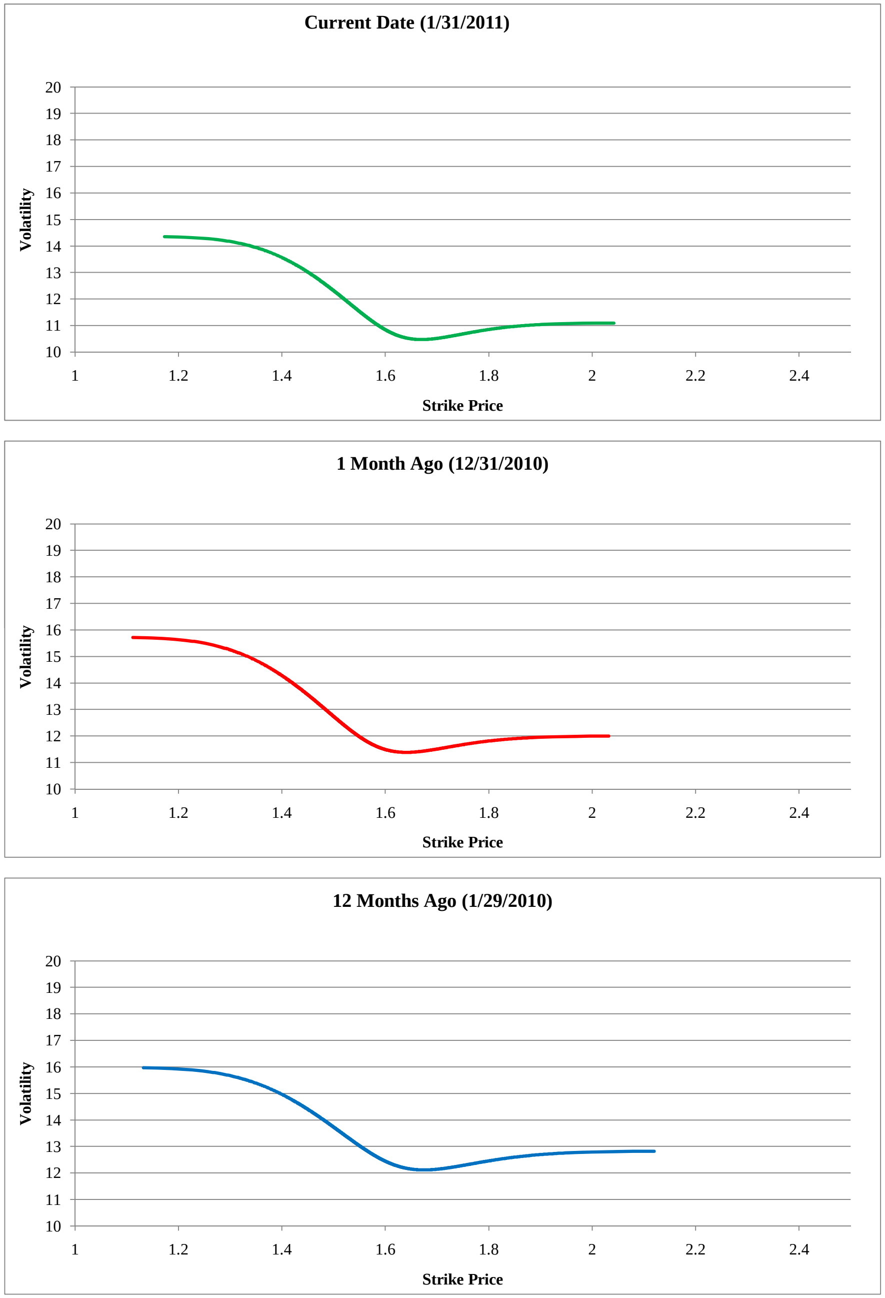


Exhibit A6.2 -- Call Option Price as a Function of the Strike Price (Dollar-Pound Exchange Rate)

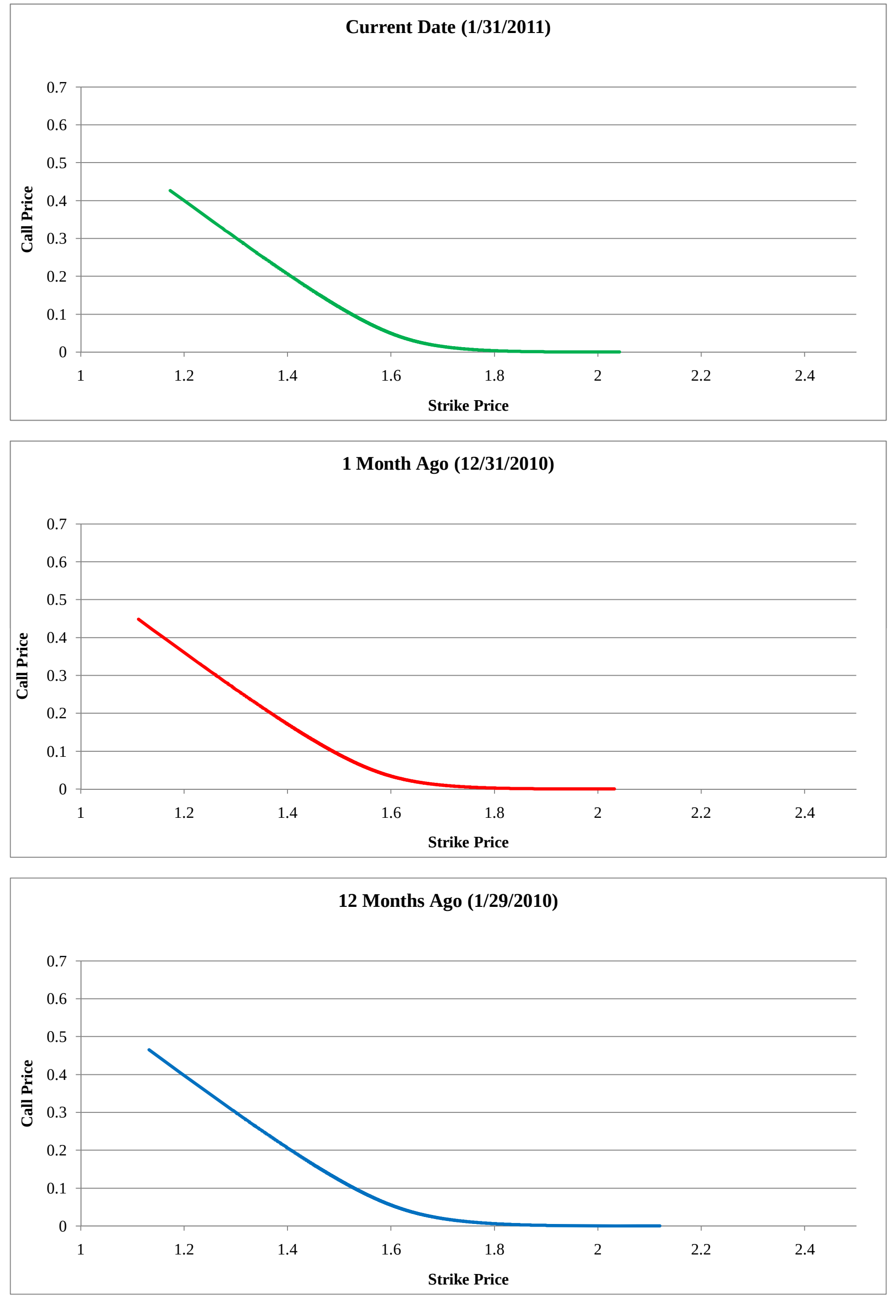


Exhibit A7.1 -- Volatility as a Function of the Strike Price (Yen-Dollar Exchange Rate)

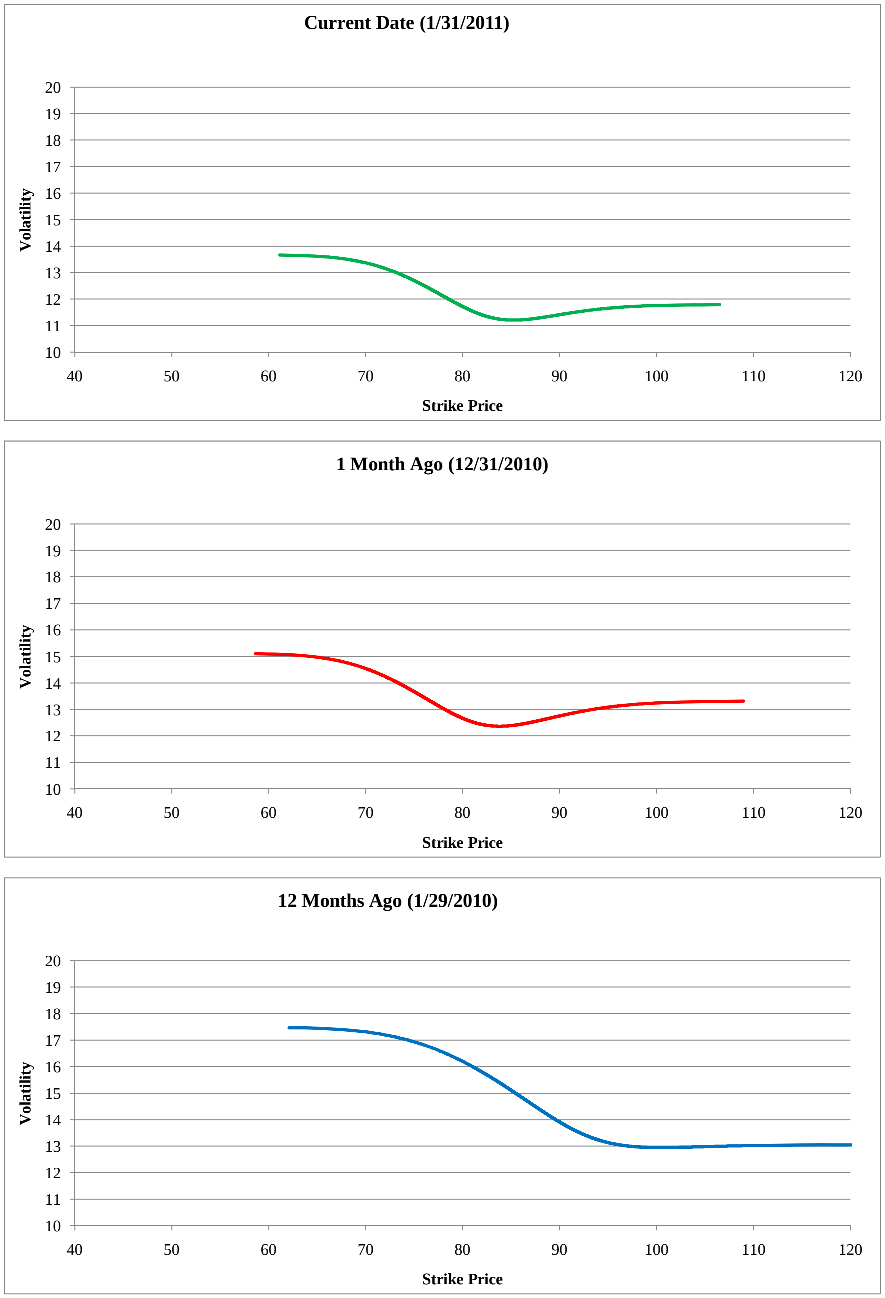


Exhibit A7.2 -- Call Option Price as a Function of the Strike Price (Yen-Dollar Exchange Rate)

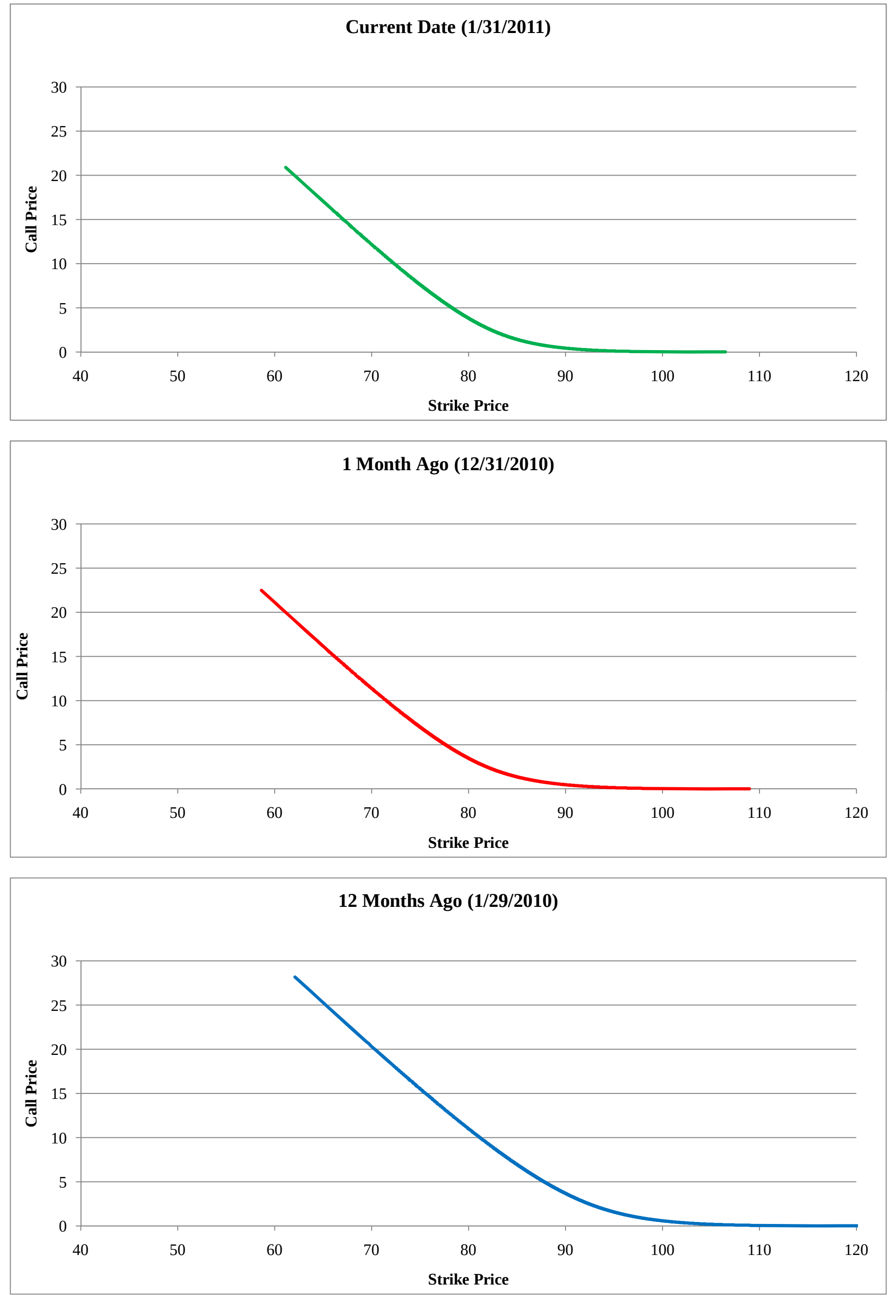


Exhibit A8.1 -- Volatility as a Function of the Strike Price (Front Month Crude Oil Futures Contract)

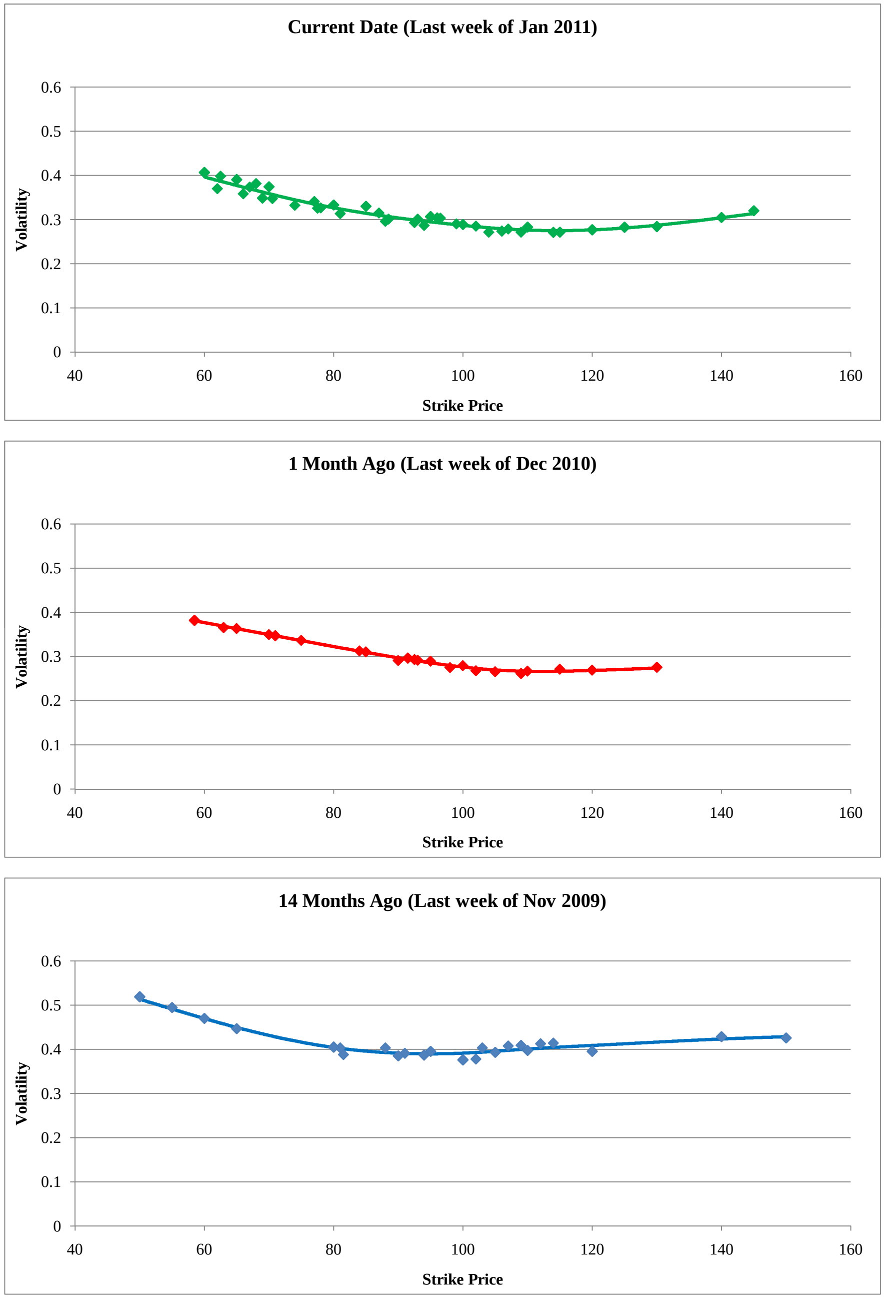


Exhibit A8.2 -- Call Option Price as a Function of the Strike Price (Front Month Crude Oil Futures Contract)

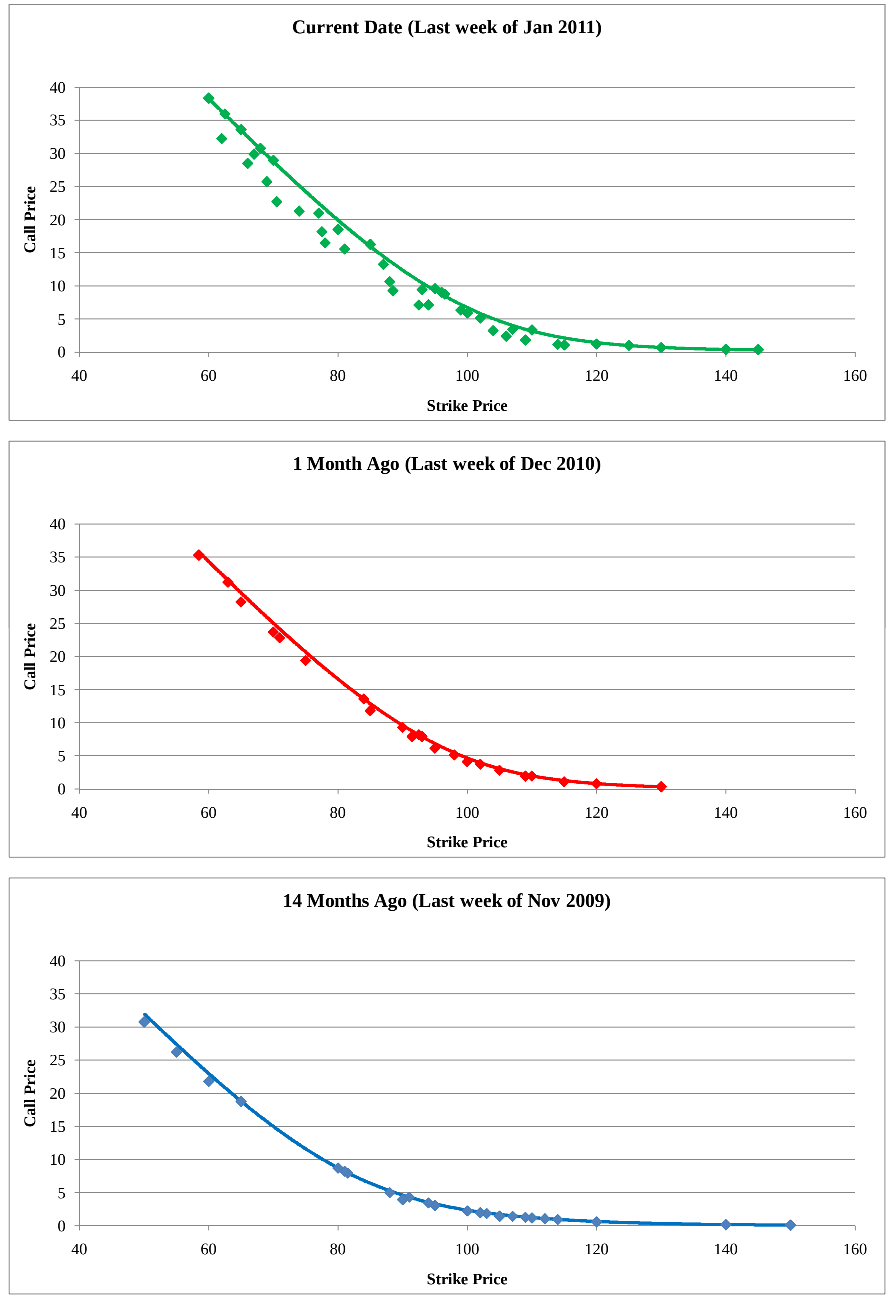
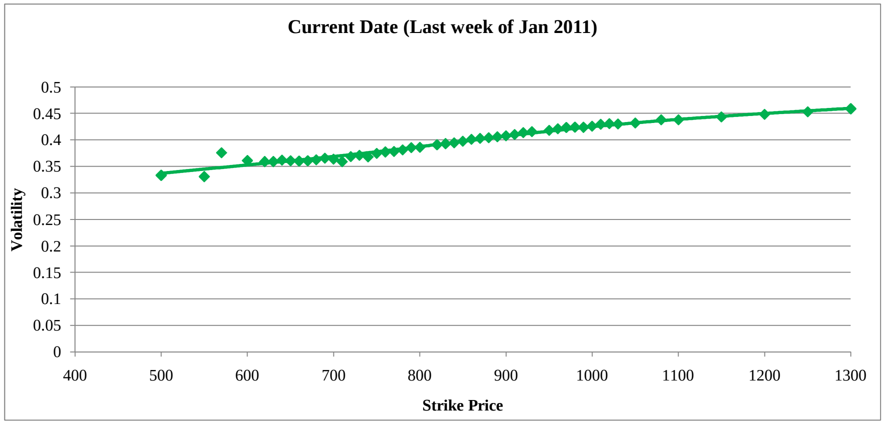
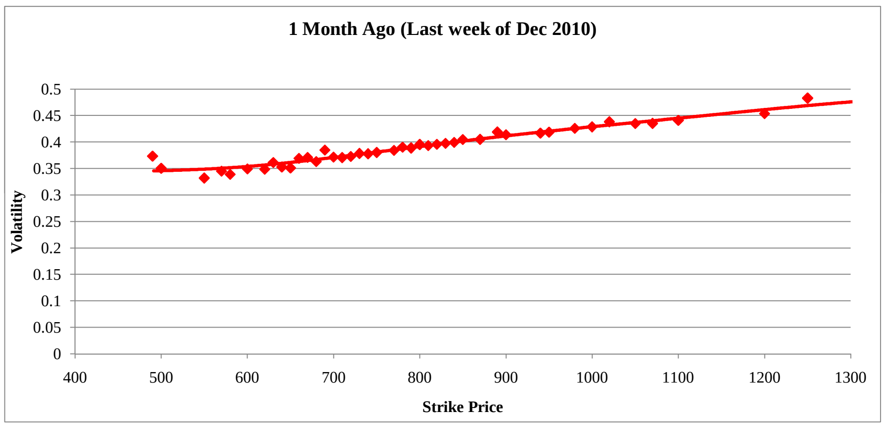


Exhibit A9.1 -- Volatility as a Function of the Strike Price
(Front Month Wheat Futures Contract)





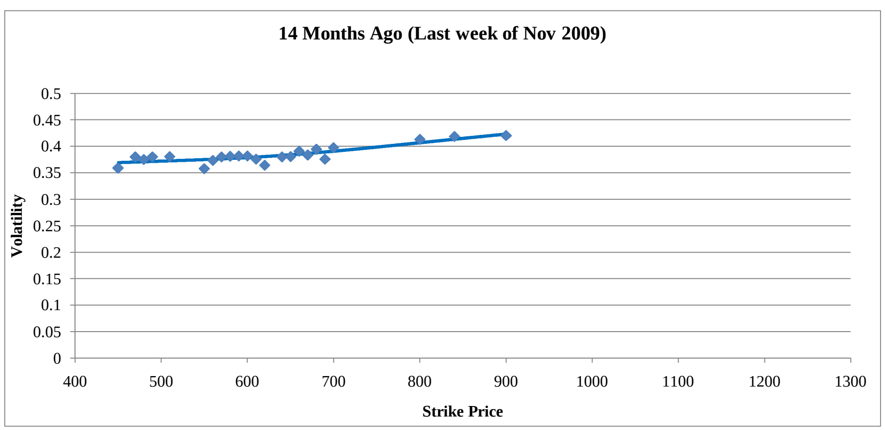
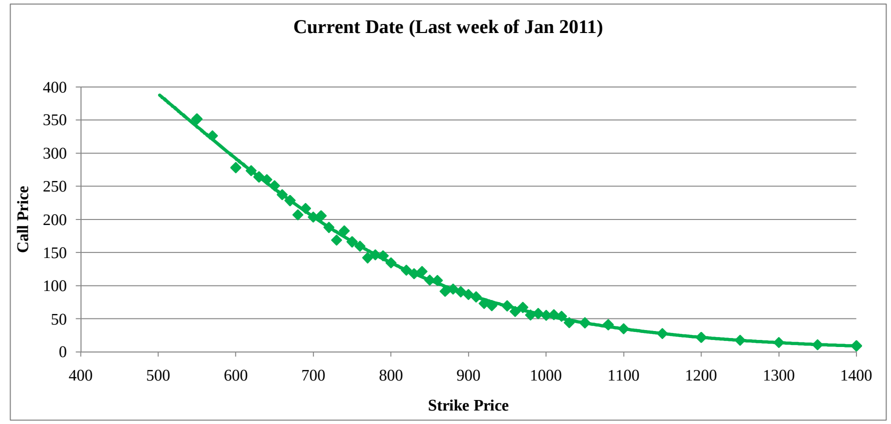
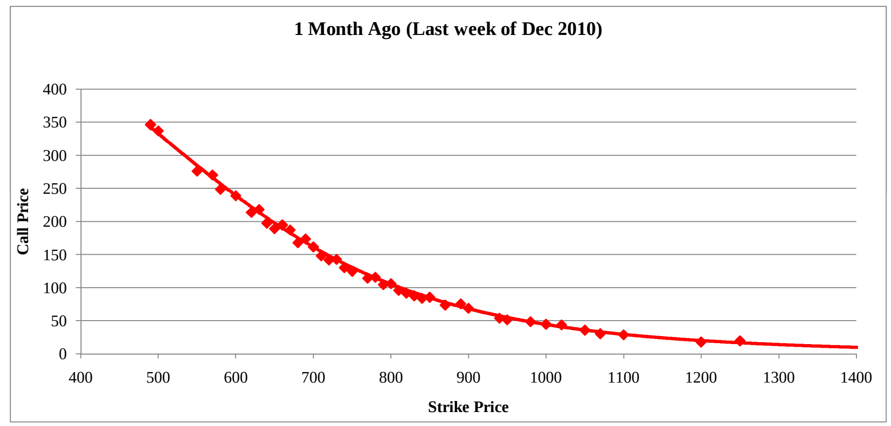


Exhibit A9.2 -- Call Option Price as a Function of the Strike Price
(Front Month Wheat Futures Contract)





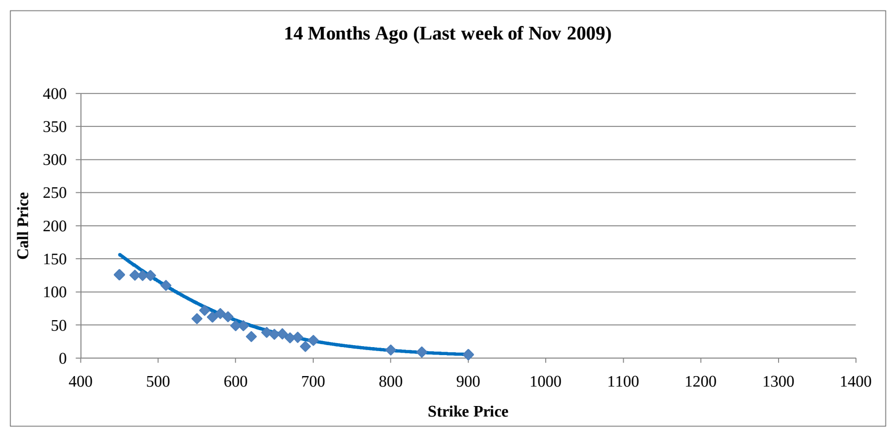


Exhibit A10.1 -- Volatility as a Function of the Strike Price
(Front Month Corn Futures Contract)

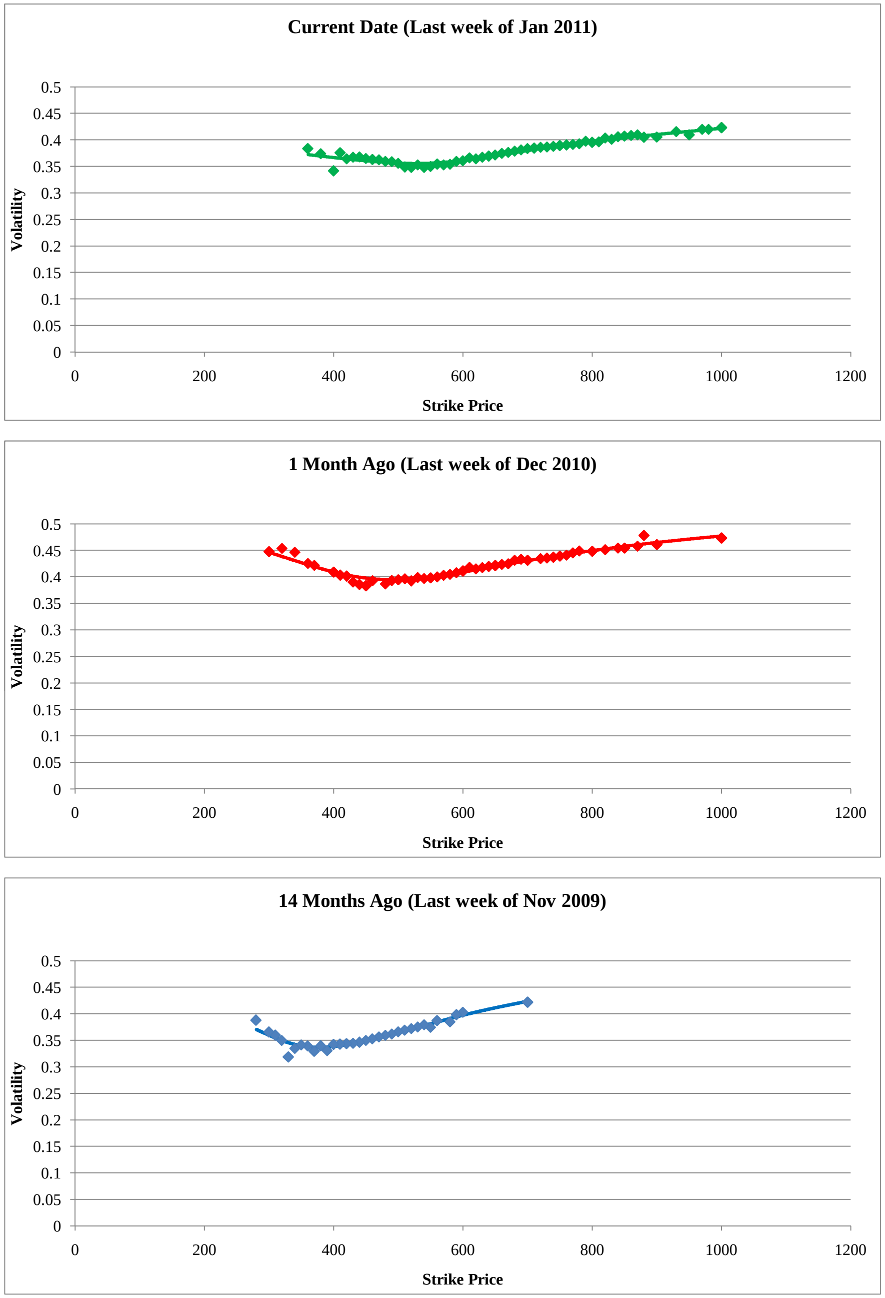


Exhibit A10.2 -- Call Option Price as a Function of the Strike Price
(Front Month Corn Futures Contract)

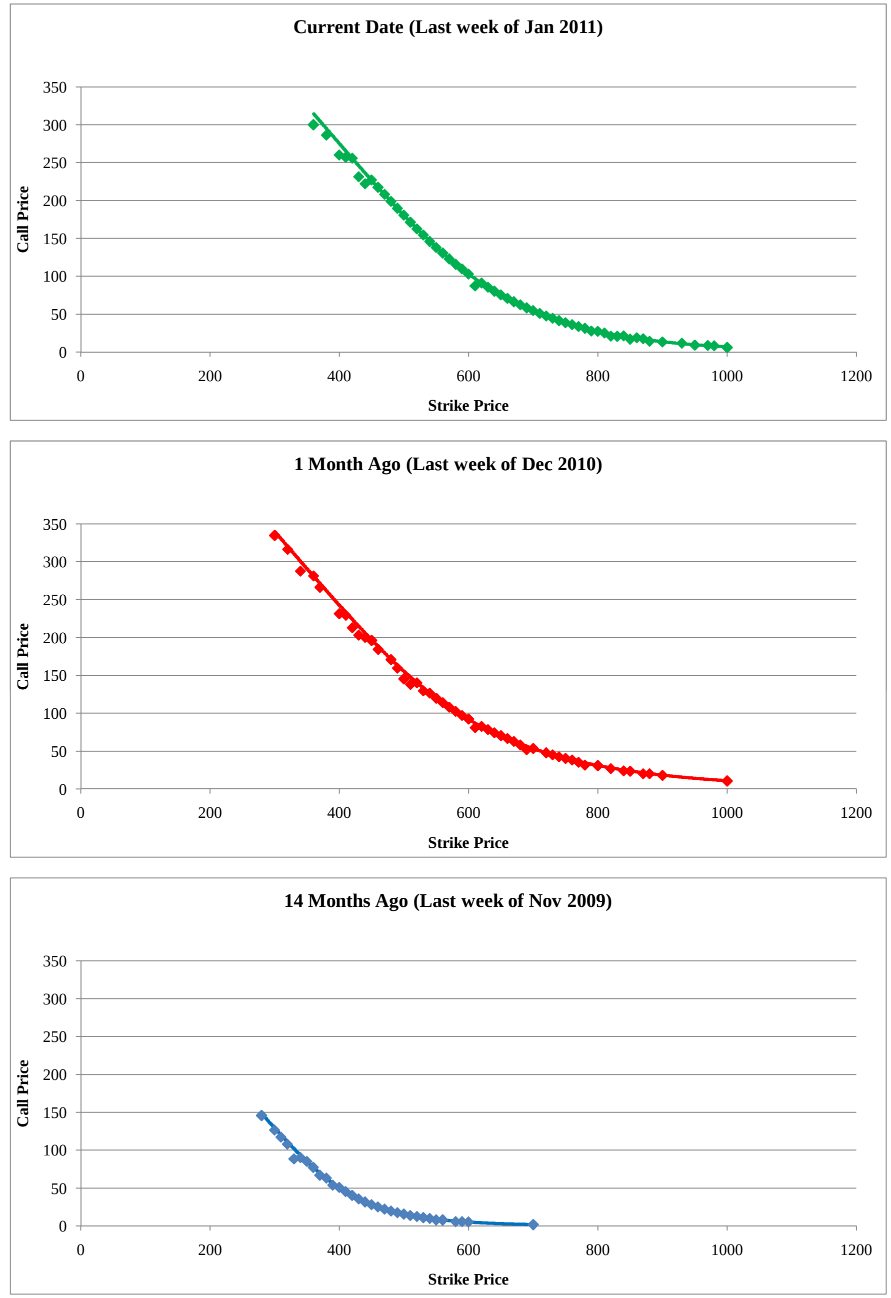
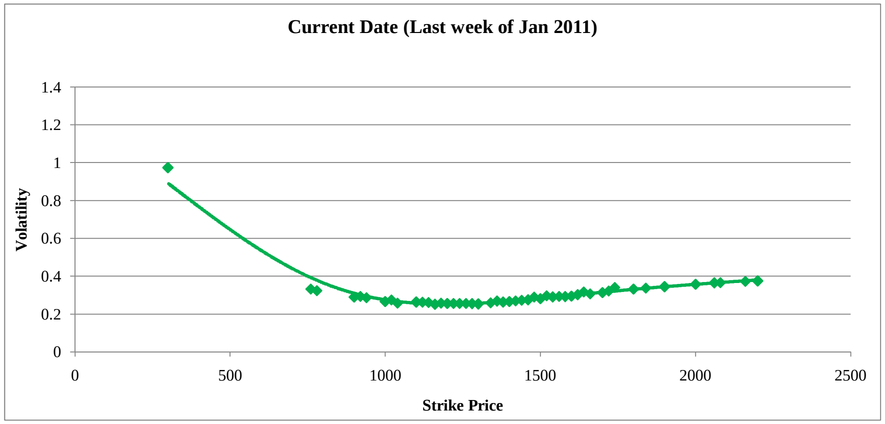
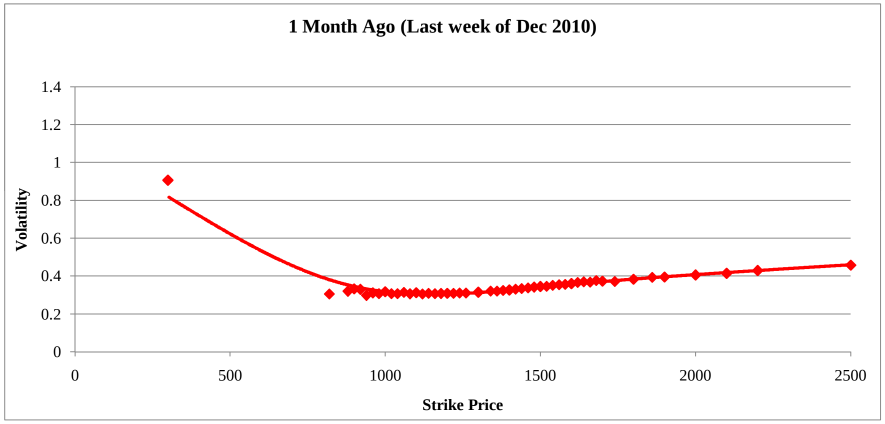


Exhibit A11.1 -- Volatility as a Function of the Strike Price (Front Month Soybeans Futures Contract)





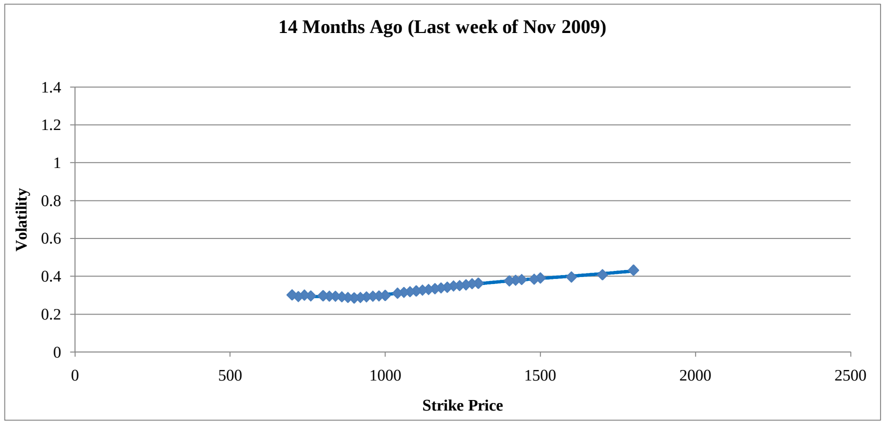
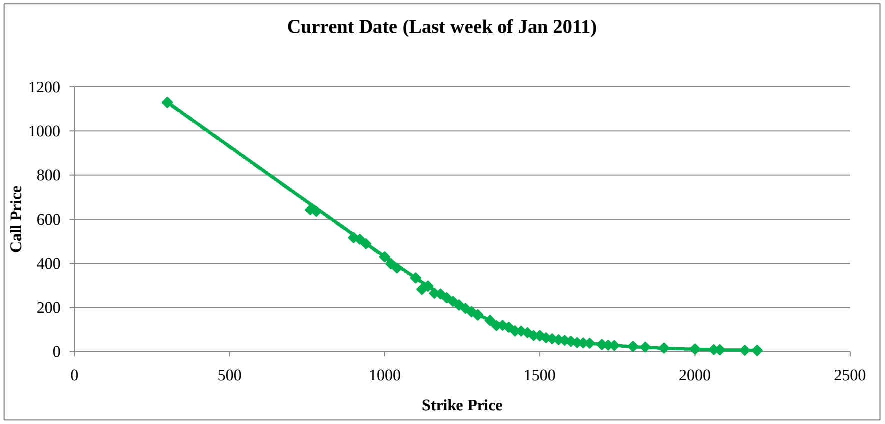
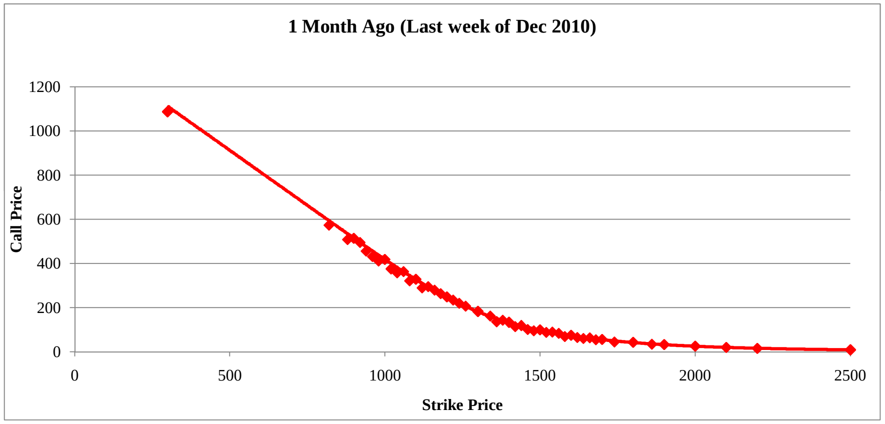
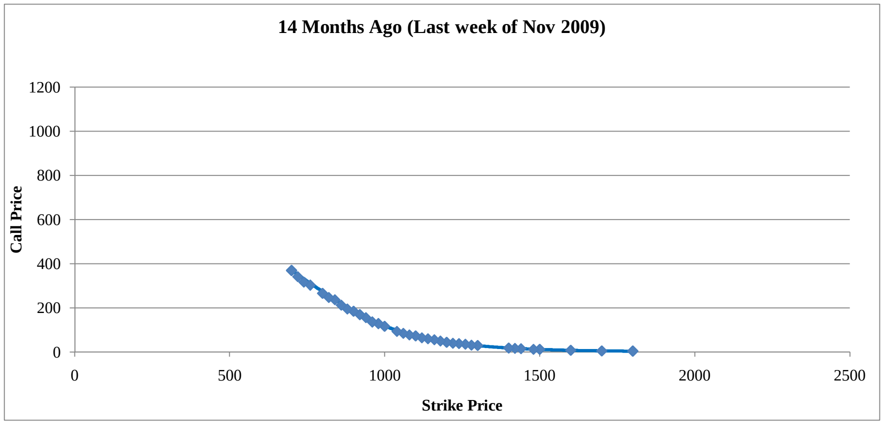


Exhibit A11.2 -- Call Option Price as a Function of the Strike Price (Front Month Soybeans Futures Contract)







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	9/17/2011	7/26/2011	6/27/2011	7/15/2011	6/24/2011
--One Month Ago	6/18/2011	5/25/2011	6/27/2011	6/16/2011	6/24/2011
--12/14 Months Ago	6/18/2010	3/25/2010	4/27/2010	4/15/2010	4/23/2010
5-day Pricing Window					
--Current Date	1/25 - 1/31/2011	1/25 - 1/31/2011	1/25 - 1/31/2011	1/25 - 1/31/2011	1/25 - 1/31/2011
--One Month Ago	11/23 - 11/30/2010	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010
--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	1276.34 - 1299.54	1322.7 - 1344.7	26.833 - 28.2	91.92 - 98.05	874.75 - 901.25
--One Month Ago	1180.55 - 1198.35	1387.2 - 1425.7	29.356 - 31.04	92.57 - 94.06	818.75 - 836.25
--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 - 0.196	0.15 - 0.173	0.147 - 0.167	0.149 - 0.17	0.146 - 0.166
--One Month Ago	0.195 - 0.209	0.155 - 0.175	0.179 - 0.197	0.171 - 0.188	0.177 - 0.195
--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	0.631 - 0.644	0.489 - 0.503	0.408 - 0.422	0.458 - 0.472	0.4 - 0.414
--One Month Ago	0.55 - 0.569	0.403 - 0.411	0.492 - 0.5	0.461 - 0.469	0.483 - 0.492
--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	9/19/2011
--One Month Ago	6/24/2011	6/24/2011	6/13/2011
--12/14 Months Ago	4/23/2010	4/23/2010	6/14/2010
5-day Pricing Window			
--Current Date	1/25 - 1/31/2011	1/25 - 1/31/2011	1/25 - 1/31/2011
--One Month Ago	12/27 - 12/31/2010	12/27 - 12/31/2010	12/27 - 12/31/2010
--12/13 Months Ago	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009
Spot Rate			
--Current Date	659 - 675	1392.25 - 1428.5	99.465 - 99.5
--One Month Ago	626.5 - 640	1385.25 - 1411.5	99.475 - 99.56
--12/13 Months Ago	402 - 427.25	1049.25 - 1068.75	99.455 - 99.51
Interpolated Risk-free Rate			
--Current Date	0.146 - 0.166	0.146 - 0.166	0.172 - 0.197
--One Month Ago	0.177 - 0.195	0.177 - 0.195	0.169 - 0.186
--12/13 Months Ago	0.085 - 0.106	0.085 - 0.106	0.505 - 0.561
Time to Expiration (years)			
--Current Date	0.4 - 0.414	0.4 - 0.414	0.636 - 0.65
--One Month Ago	0.483 - 0.492	0.483 - 0.492	0.453 - 0.461
--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
--12/14 Months Ago	6 months	6 months	6 months
5-day Pricing Window			
--Current Date	1/31/2011	1/31/2011	1/31/2011
--One Month Ago	12/31/2010	12/31/2010	12/31/2010
--12/13 Months Ago	1/29/2010	1/29/2010	1/29/2010
Spot Rate			
--Current Date	1.3694	1.6014	82.04
--One Month Ago	1.3384	1.5612	81.12
--12/13 Months Ago	1.3863	1.5986	90.27
Interpolated Risk-free Rate	[US / German]	[US / UK]	[Japan / US]
--Current Date	0.1603 / 0.718	0.1603 / 0.679	0.119 / 0.1603
--One Month Ago	0.1806 / 0.413	0.1806 / 0.601	0.13 / 0.1806
--12/13 Months Ago	0.142 / 0.345	0.142 / 0.57	0.119 / 0.142
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