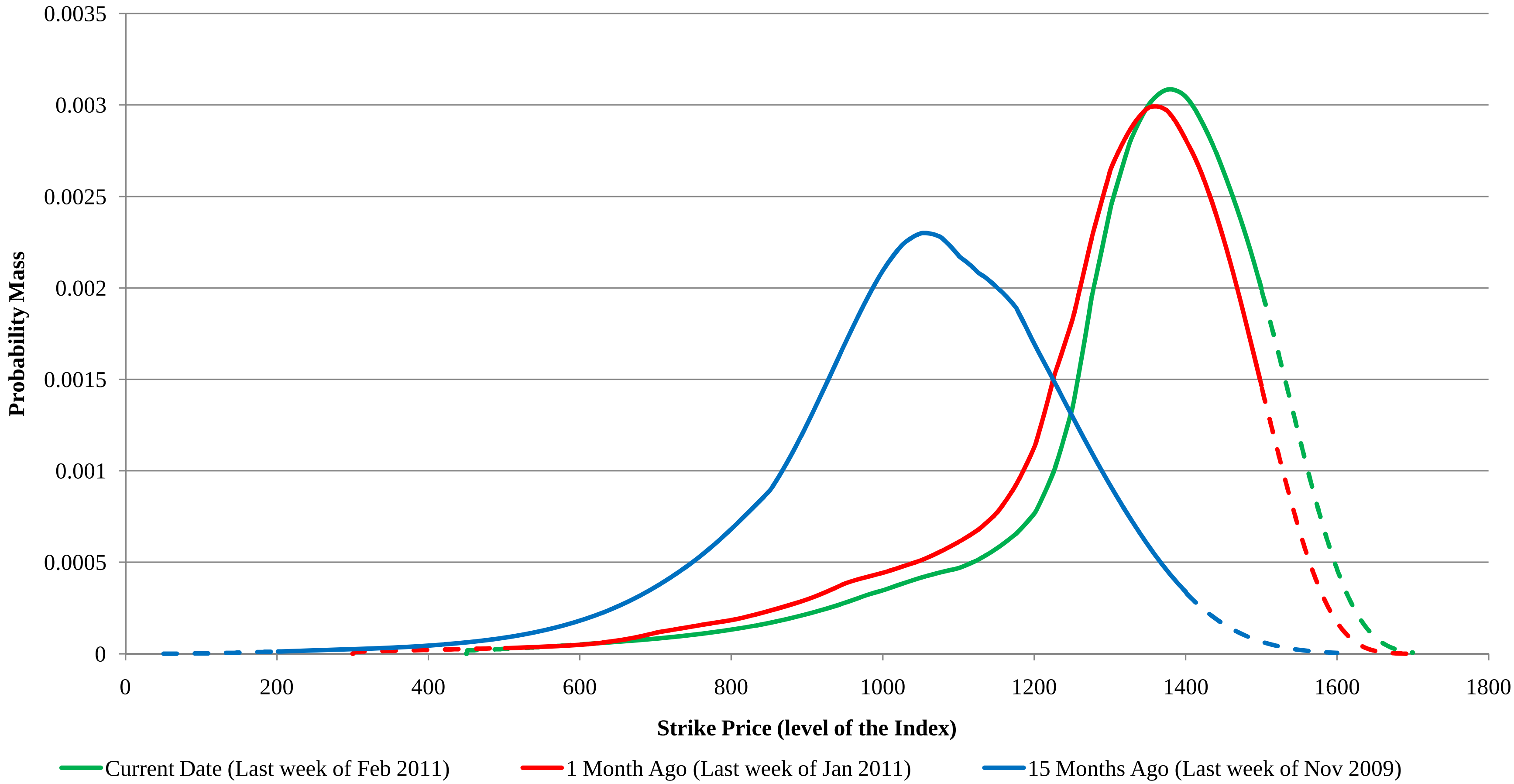
Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



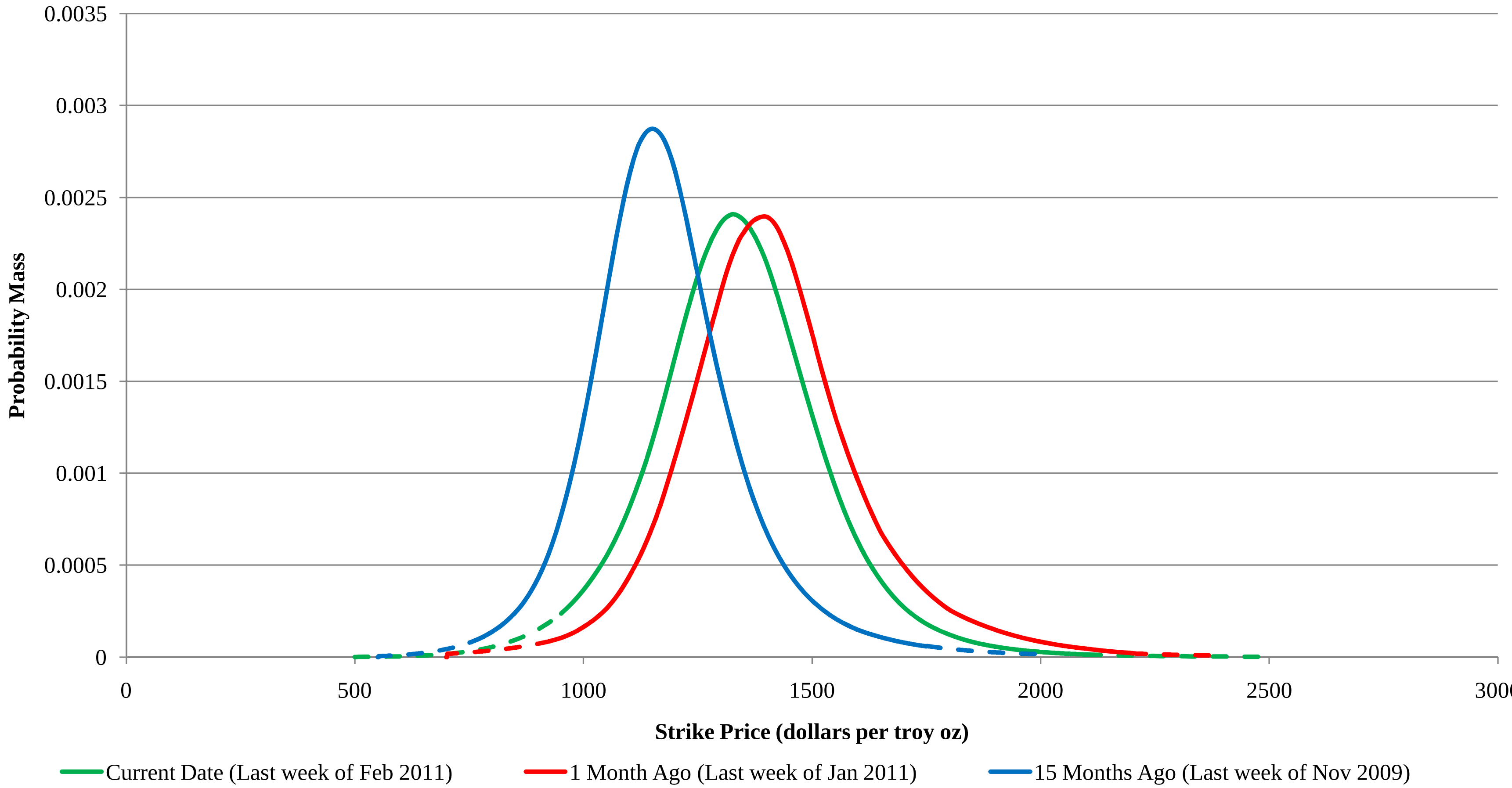
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	1 Month Ago (Last week of Jan 2011)	15 Months Ago (Last week of Nov 2009)
5th	937	879	690
10th	1076	1014	792
90th	1518	1485	1280
95th	1553	1520	1338

Underlying Asset Statistics (trailing year)

Average	1170
Minimum	1023
Maximum	1343

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



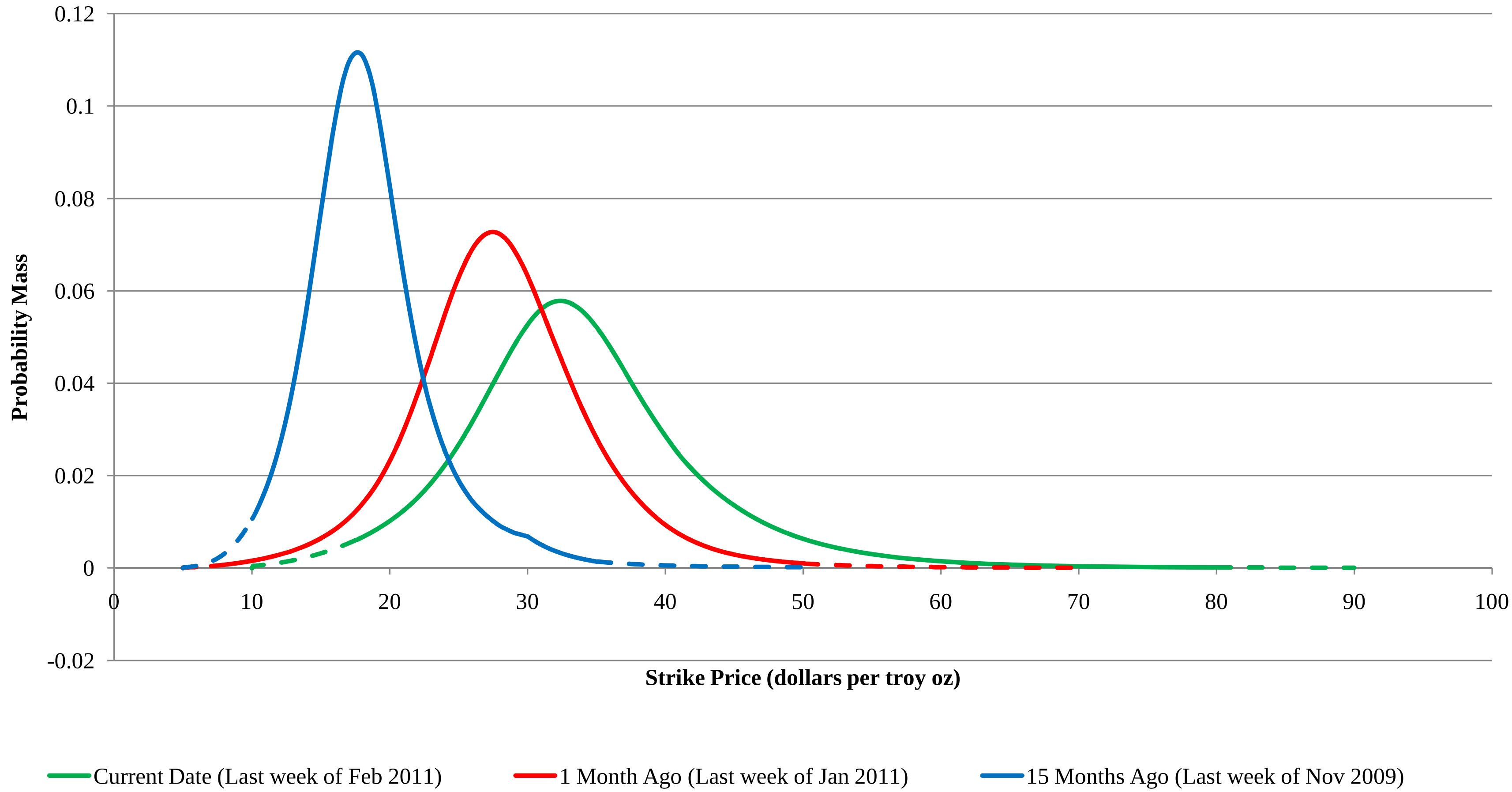
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	**1 Month Ago (Last week of Jan 2011)**	**15 Months Ago (Last week of Nov 2009)**
5th	1026	1102	925
10th	1105	1177	985
90th	1569	1665	1392
95th	1657	1782	1493

Underlying Asset Statistics (trailing year)

Average	1280
Minimum	1106
Maximum	1431

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



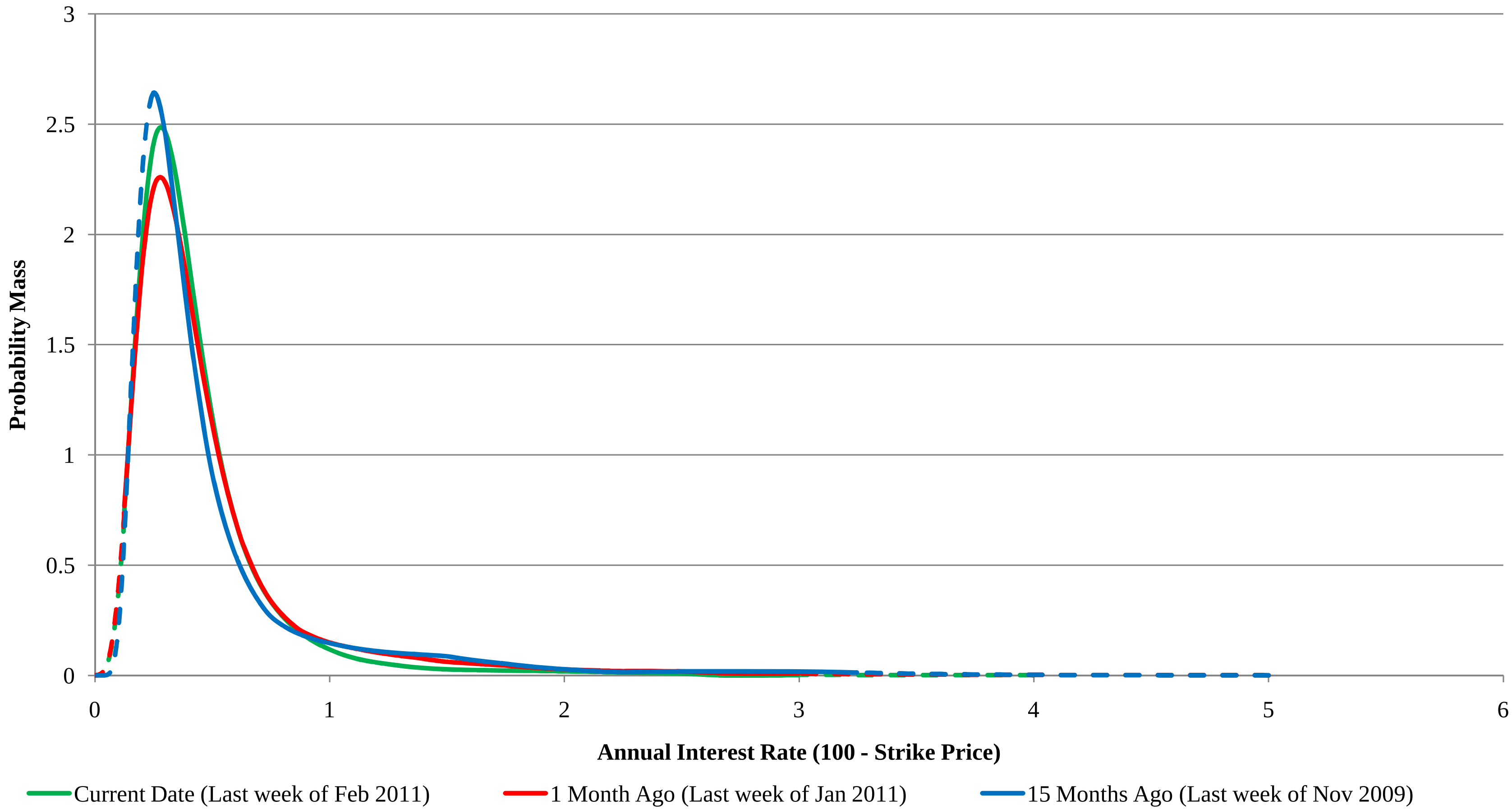
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	**1 Month Ago (Last week of Jan 2011)**	**15 Months Ago (Last week of Nov 2009)**
5th	21	18	12
10th	24	21	13
90th	44	36	24
95th	49	39	27

Underlying Asset Statistics (trailing year)

Average	22
Minimum	17
Maximum	34

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



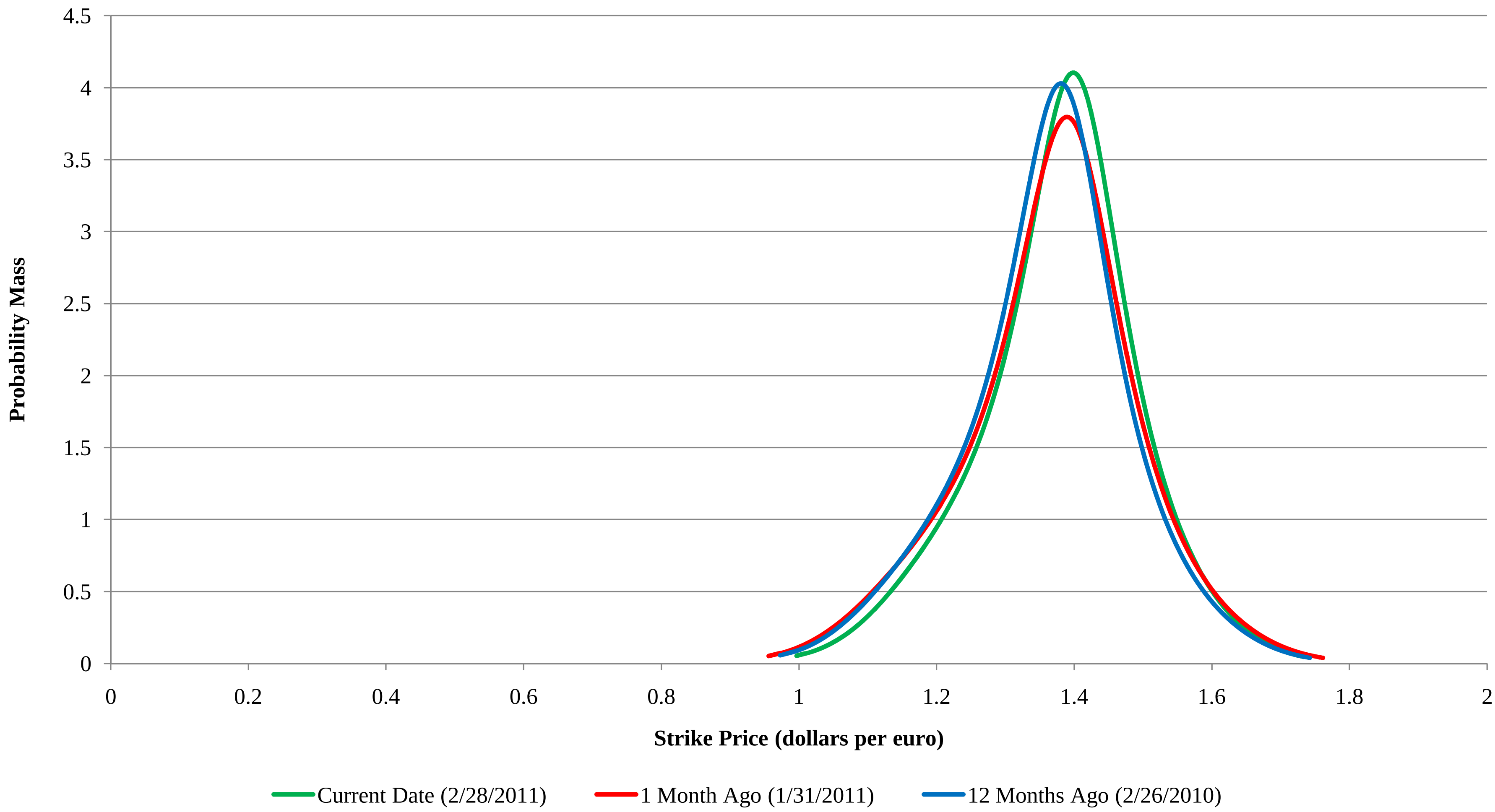
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	1 Month Ago (Last week of Jan 2011)	15 Months Ago (Last week of Nov 2009)
5th	1.01	1.43	1.59
10th	0.76	0.97	1.09
90th	0.19	0.19	0.19
95th	0.15	0.15	0.16

Underlying Asset Statistics (trailing year)

Average	1.00
Minimum	0.44
Maximum	2.15

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



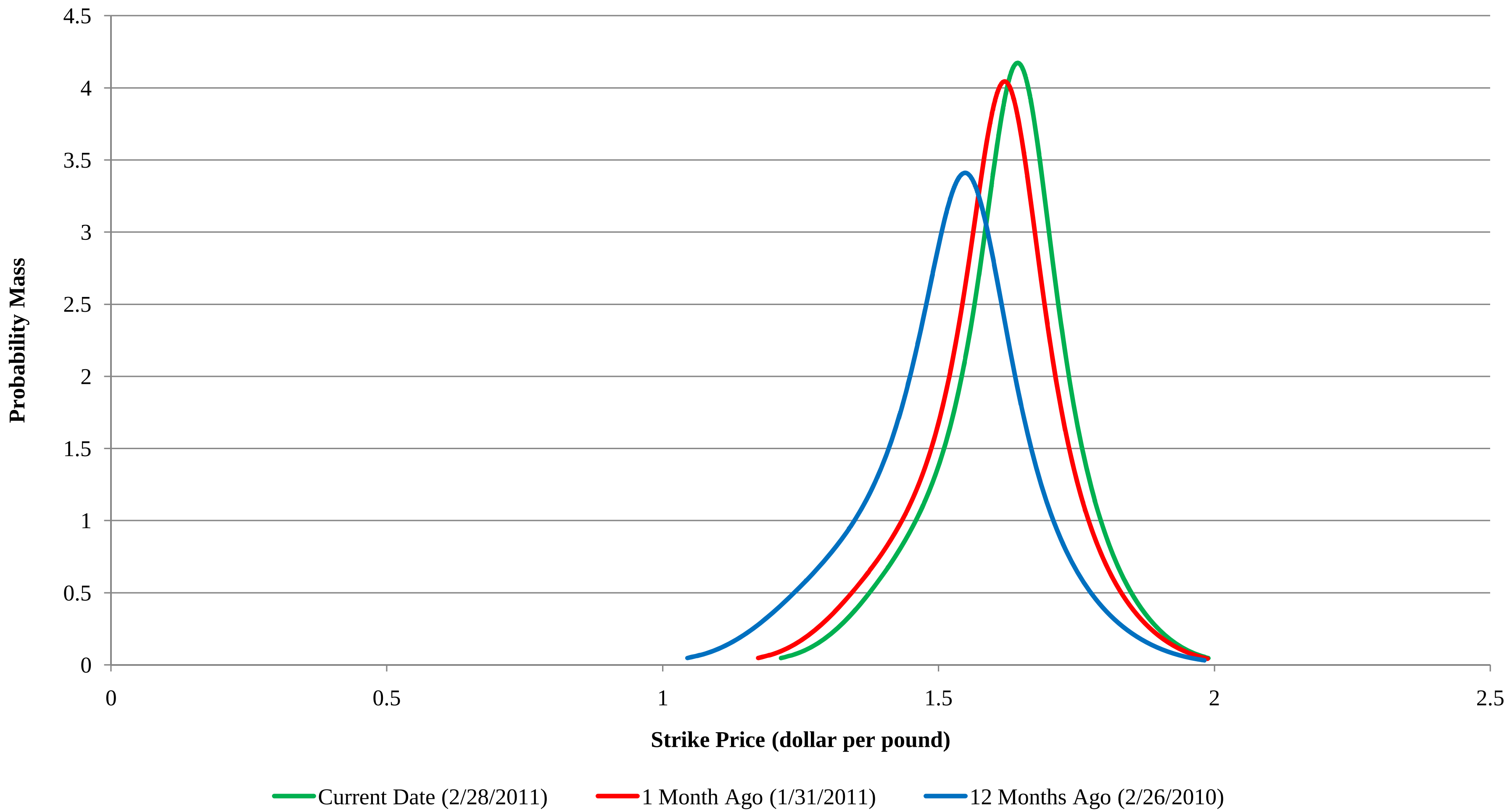
Percentiles of the Distributions

	Current Date (2/28/2011)	1 Month Ago (1/31/2011)	12 Months Ago (2/26/2010)
5th	1.160	1.129	1.140
10th	1.218	1.192	1.198
90th	1.522	1.524	1.510
95th	1.570	1.577	1.561

Underlying Asset Statistics (trailing year)

Average	1.318
Minimum	1.192
Maximum	1.421

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



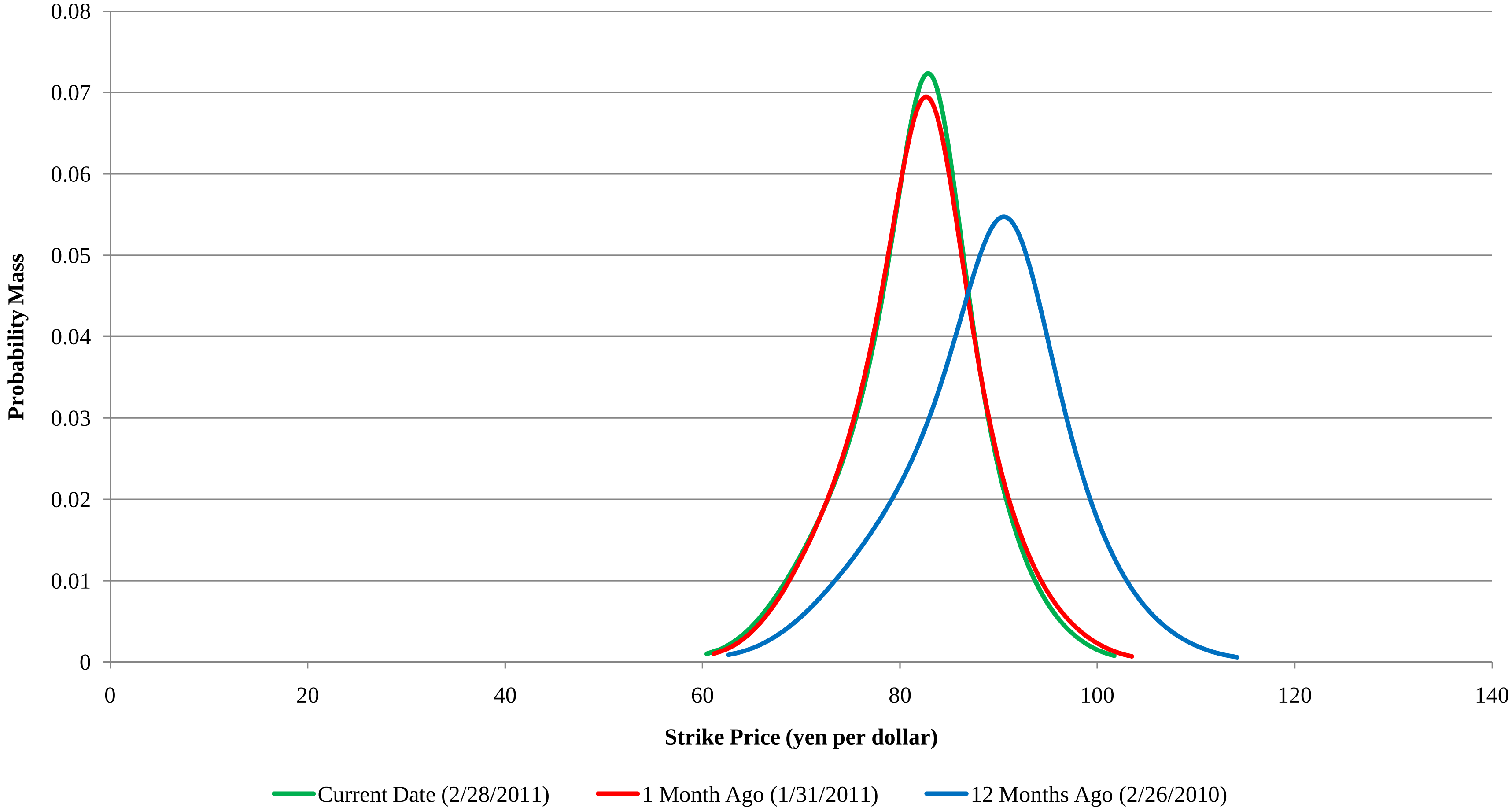
Percentiles of the Distributions

	Current Date (2/28/2011)	**1 Month Ago (1/31/2011)**	**12 Months Ago (2/26/2010)**
5th	1.396	1.360	1.246
10th	1.459	1.427	1.320
90th	1.771	1.753	1.700
95th	1.820	1.805	1.761

Underlying Asset Statistics (trailing year)

Average	1.547
Minimum	1.433
Maximum	1.627

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



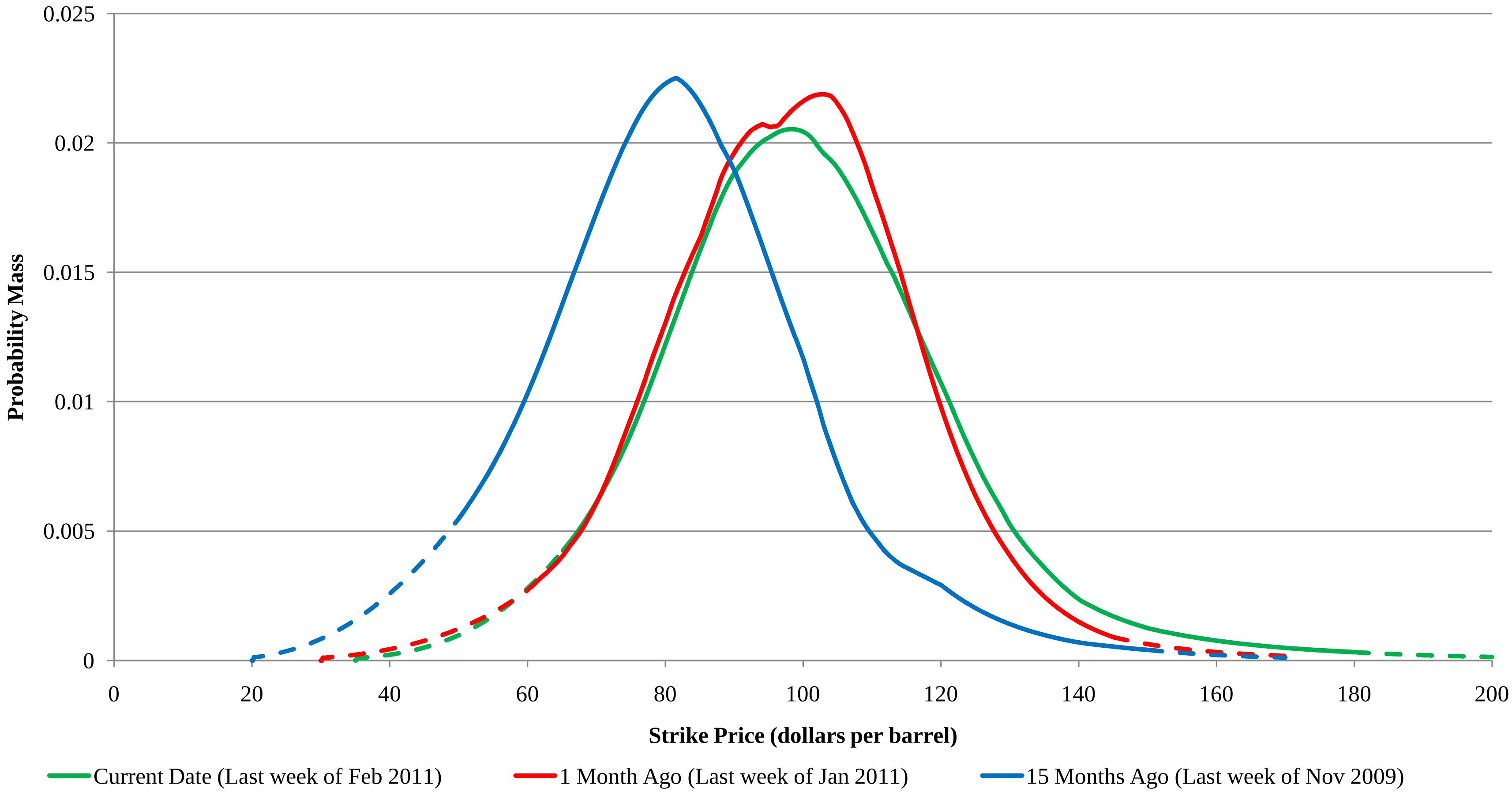
Percentiles of the Distributions

	Current Date (2/28/2011)	**1 Month Ago (1/31/2011)**	**12 Months Ago (2/26/2010)**
5th	69.7	70.1	73.7
10th	72.8	73.1	77.5
90th	89.8	90.4	99.2
95th	92.4	93.3	102.5

Underlying Asset Statistics (trailing year)

Average	86
Minimum	80
Maximum	95

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



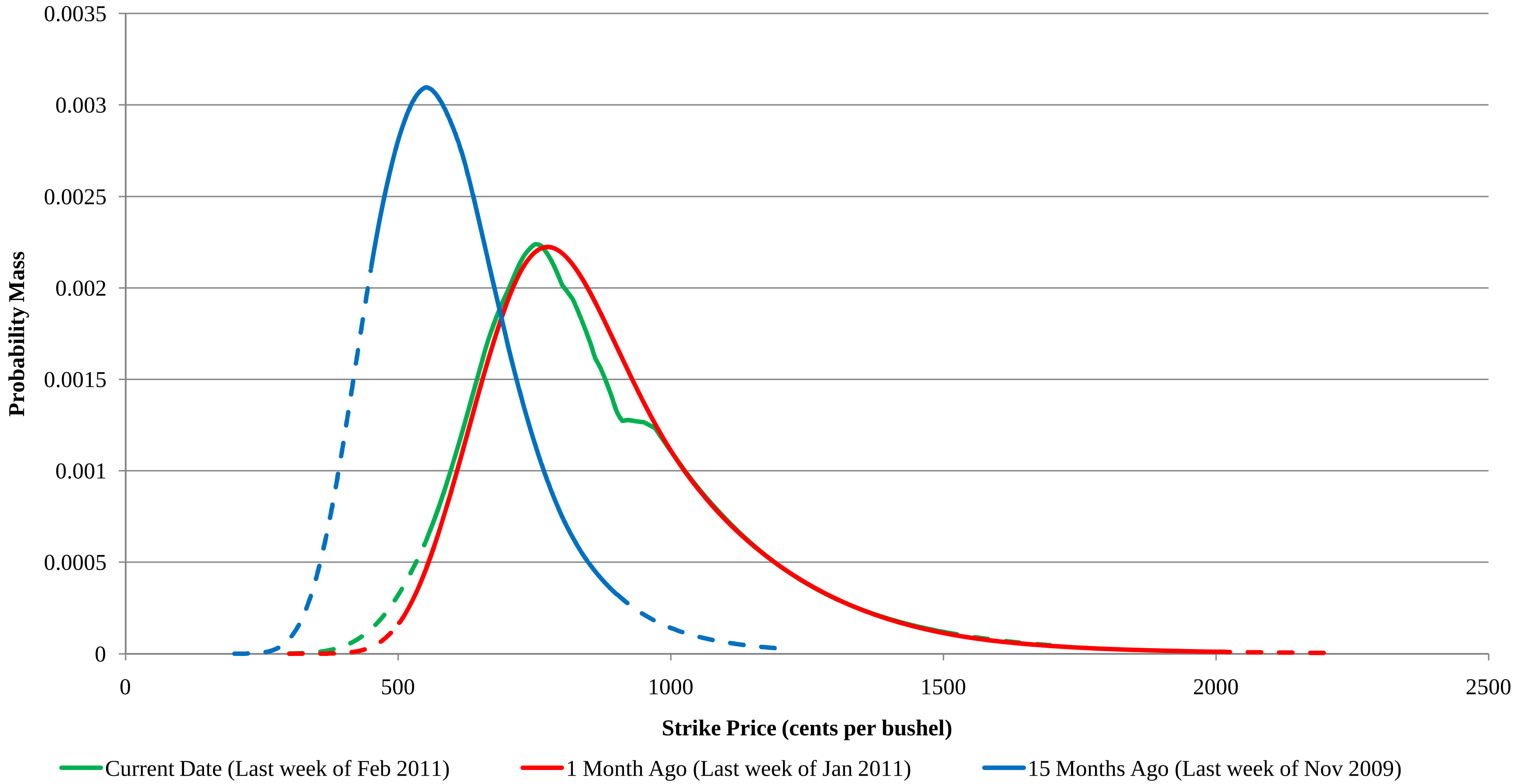
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	1 Month Ago (Last week of Jan 2011)	15 Months Ago (Last week of Nov 2009)
5th	67	66	48
10th	74	74	56
90th	127	121	106
95th	138	129	118

Underlying Asset Statistics (trailing year)

Average	87
Minimum	76
Maximum	102

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



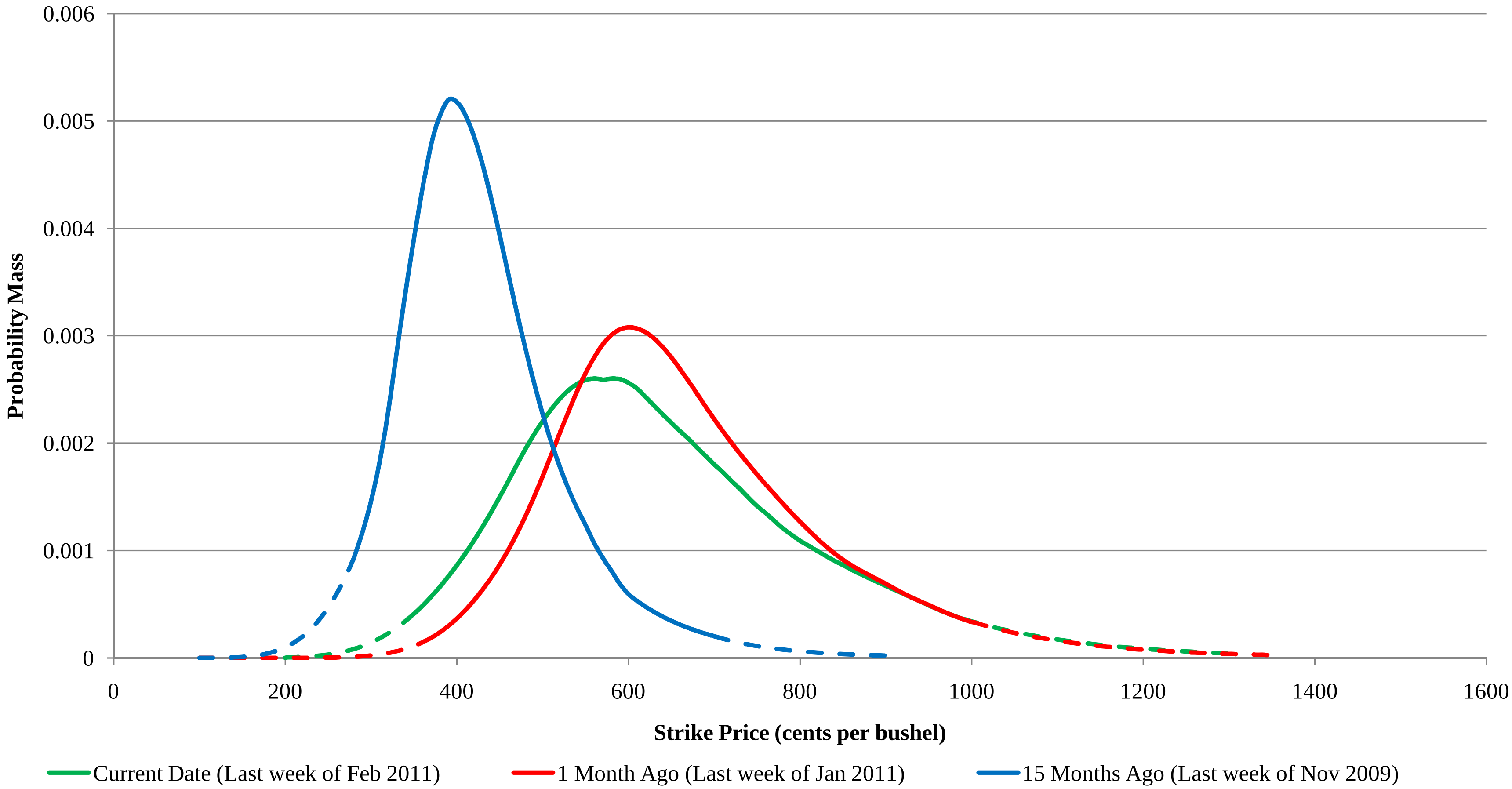
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	1 Month Ago (Last week of Jan 2011)	15 Months Ago (Last week of Nov 2009)
5th	564	594	398
10th	617	639	432
90th	1209	1202	789
95th	1359	1349	874

Underlying Asset Statistics (trailing year)

Average	717
Minimum	562
Maximum	970

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



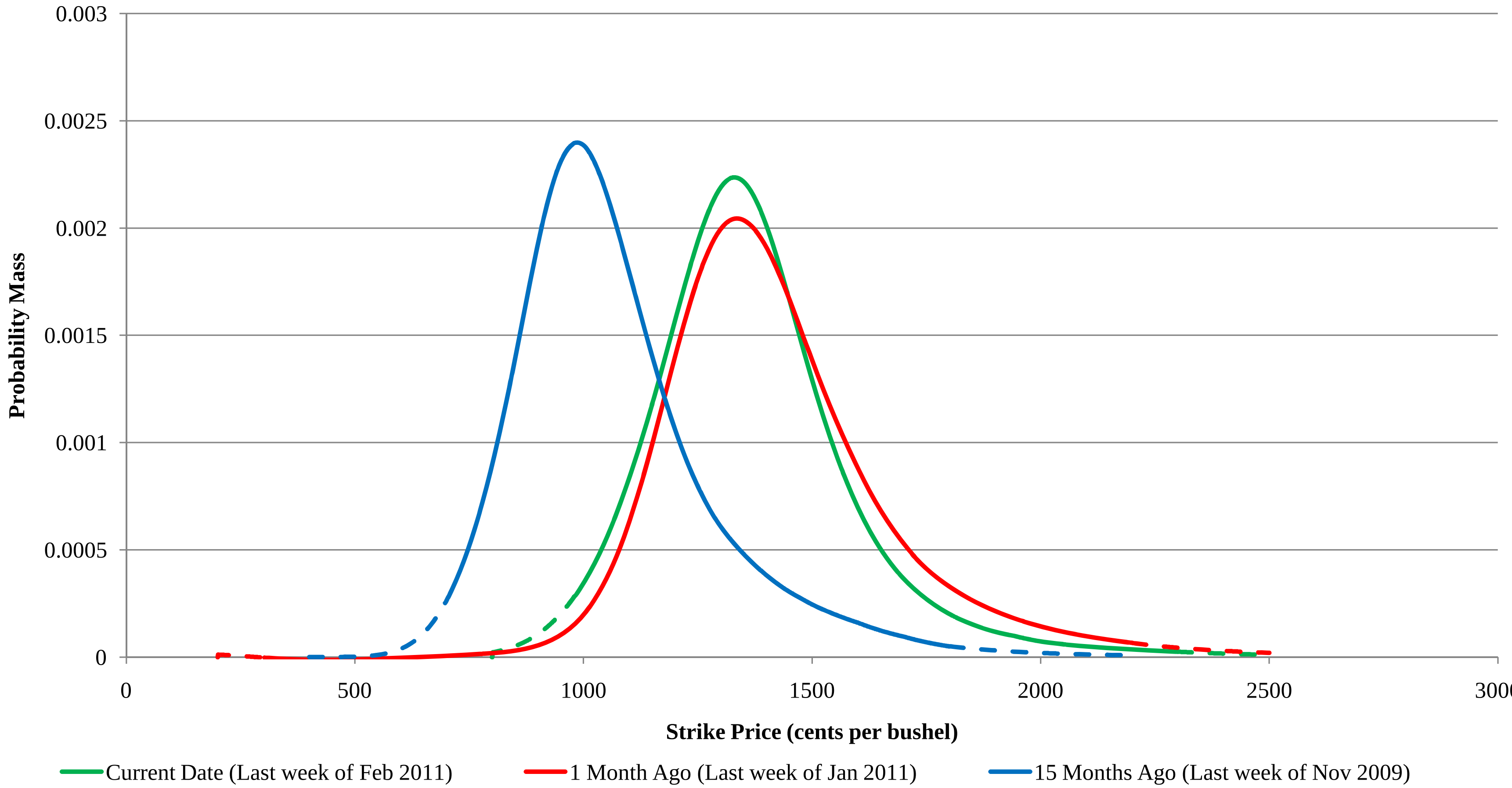
Percentiles of the Distributions

	Current Date (Last week of Feb 2011)	**1 Month Ago (Last week of Jan 2011)**	**15 Months Ago (Last week of Nov 2009)**
5th	400	455	293
10th	445	495	321
90th	899	894	549
95th	999	990	607

Underlying Asset Statistics (trailing year)

Average	487
Minimum	379
Maximum	663

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



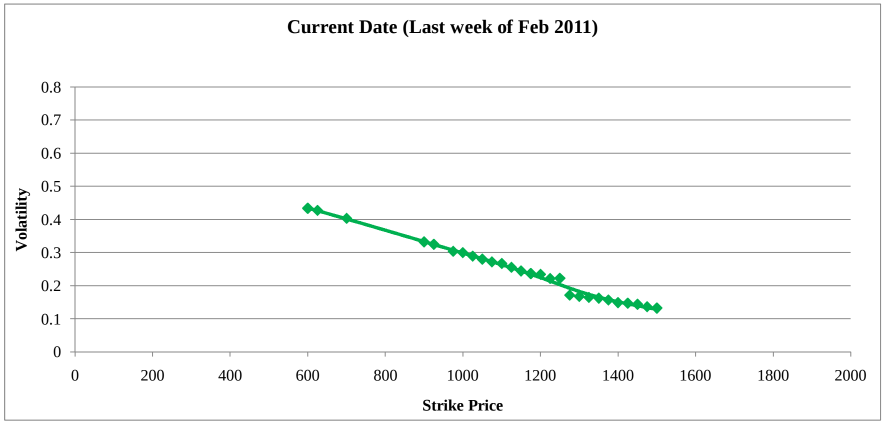
Percentiles of the Distributions

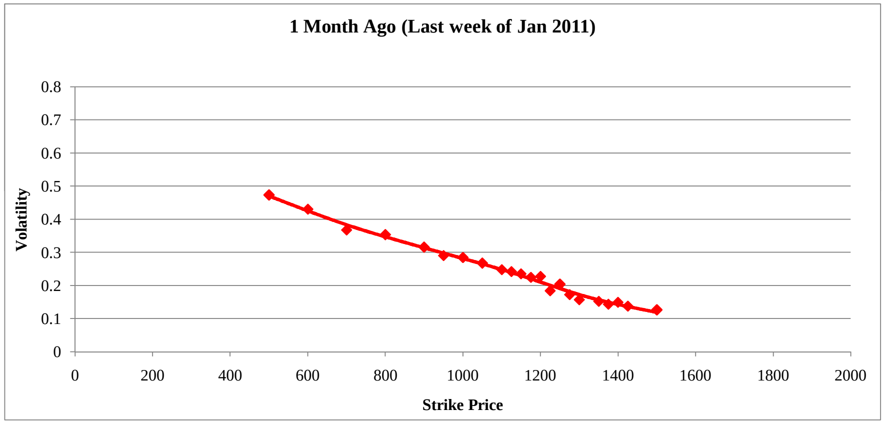
	Current Date (Last week of Feb 2011)	1 Month Ago (Last week of Jan 2011)	15 Months Ago (Last week of Nov 2009)
5th	1049	1092	777
10th	1117	1154	829
90th	1638	1751	1358
95th	1778	1927	1507

Underlying Asset Statistics (trailing year)

Average	1125
Minimum	924
Maximum	1470

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





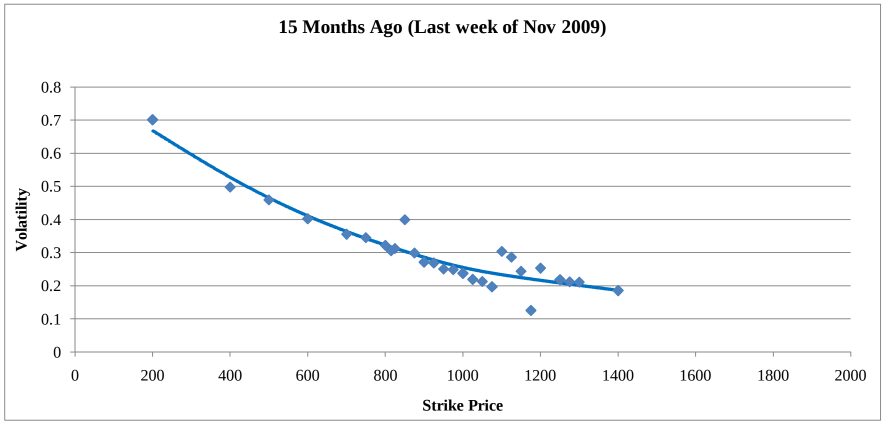
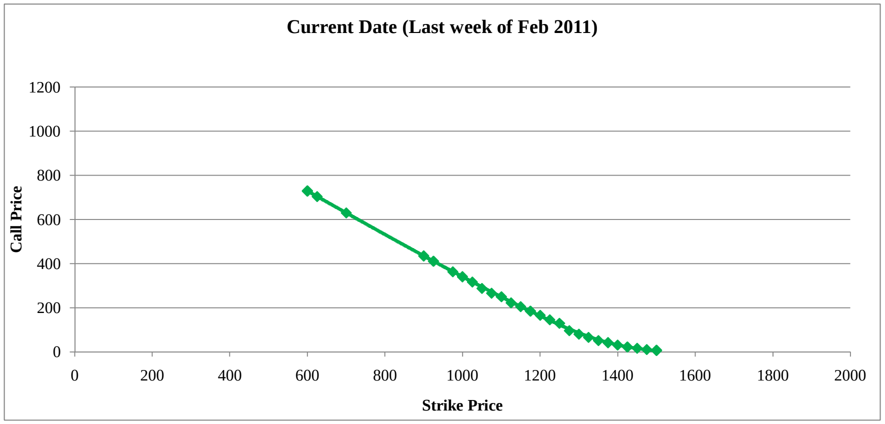


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)



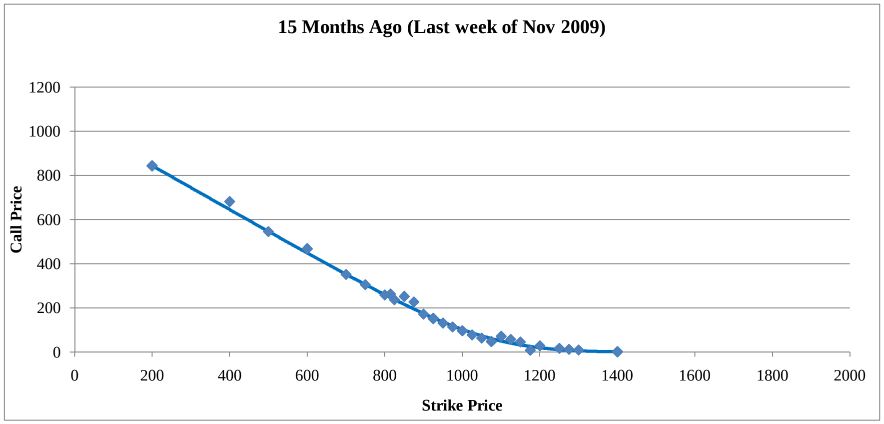


Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Gold Futures Contract)

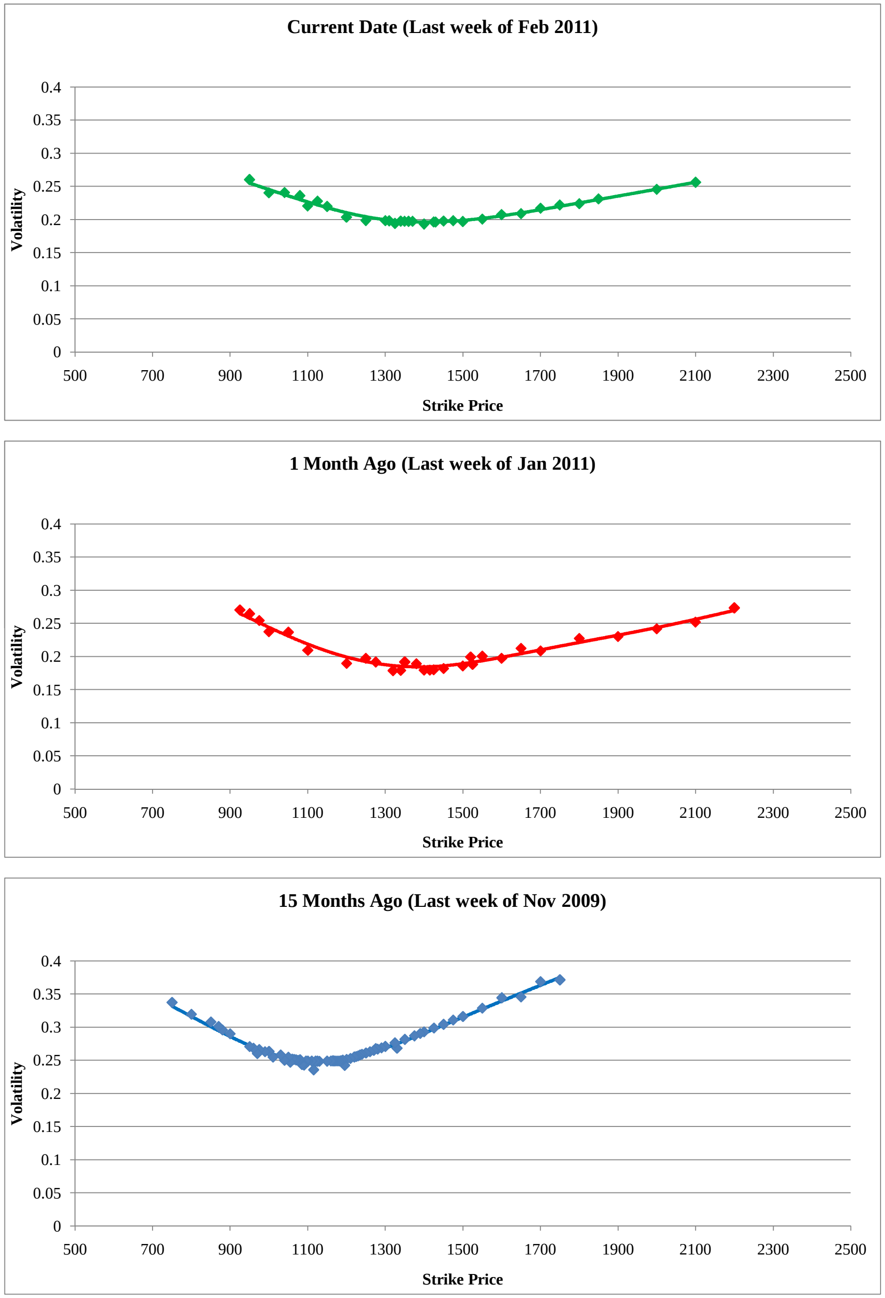


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Gold Futures Contract)

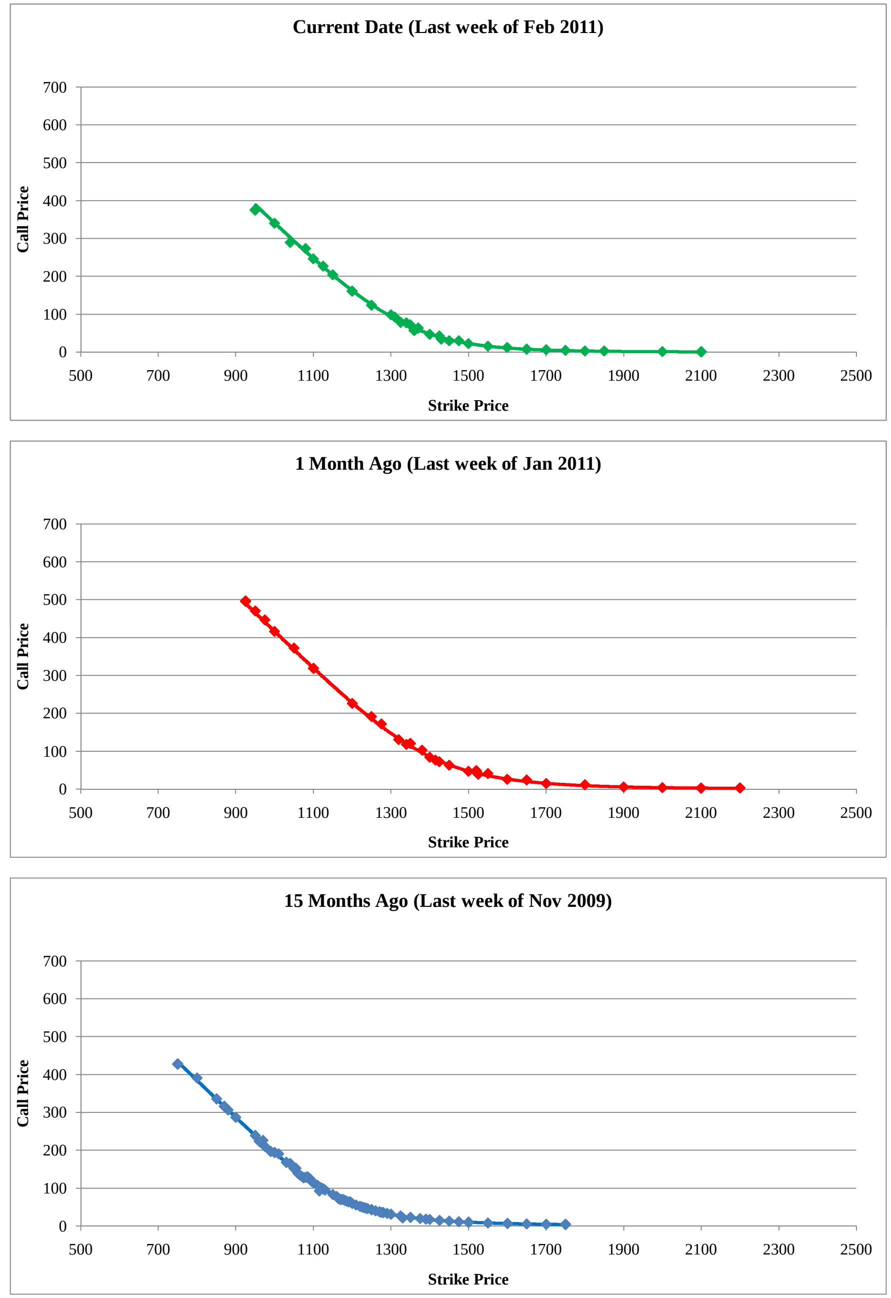


Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Silver Futures Contract)

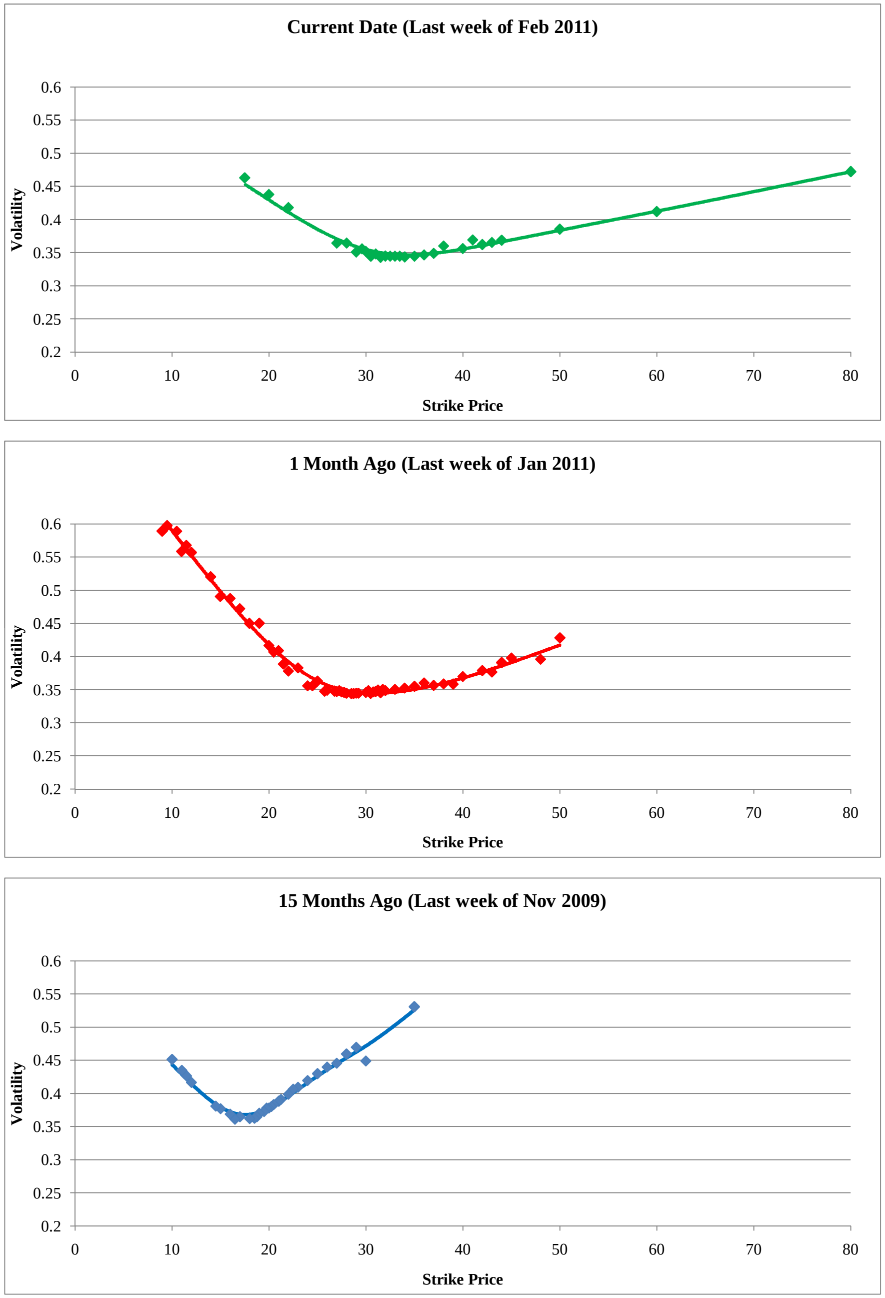


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Silver Futures Contract)

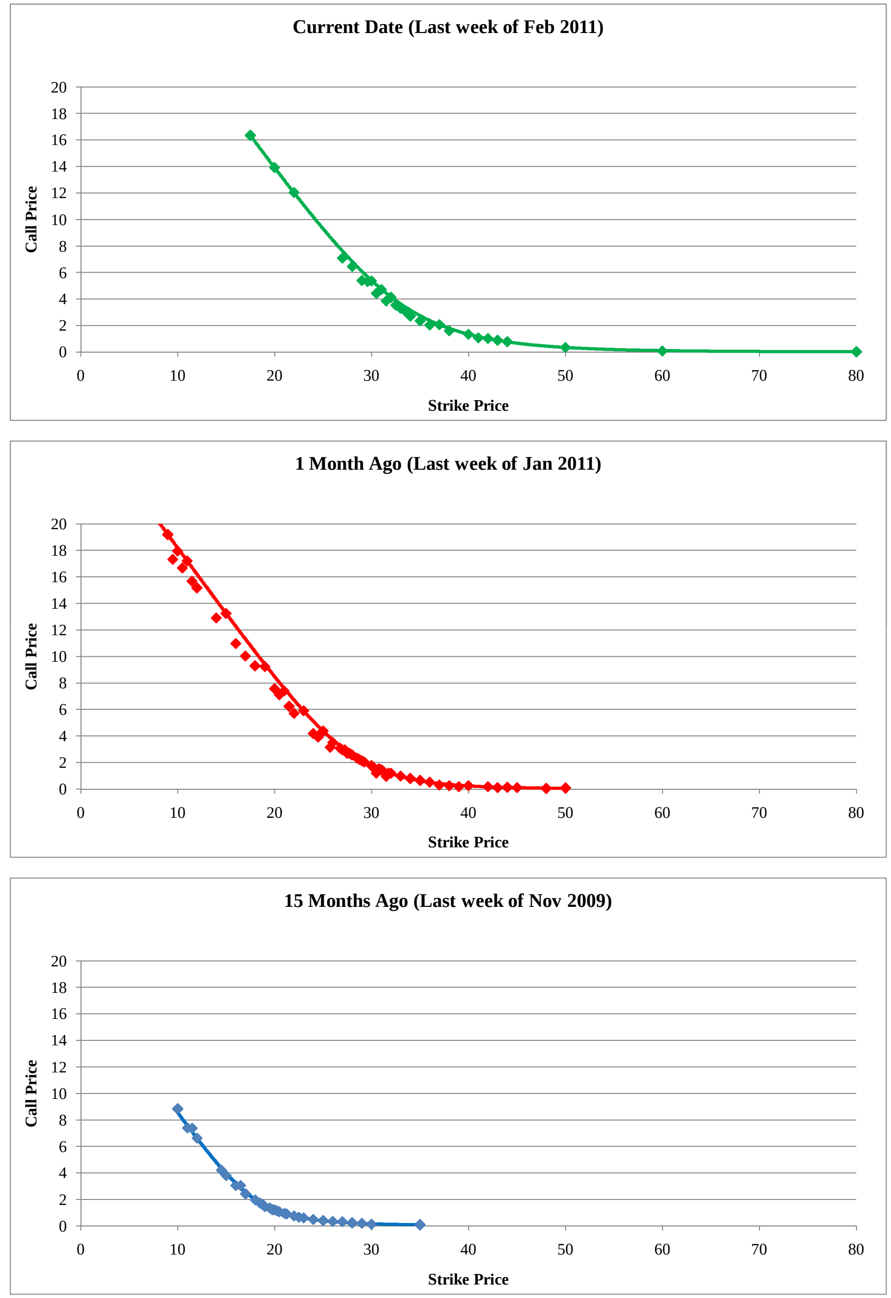
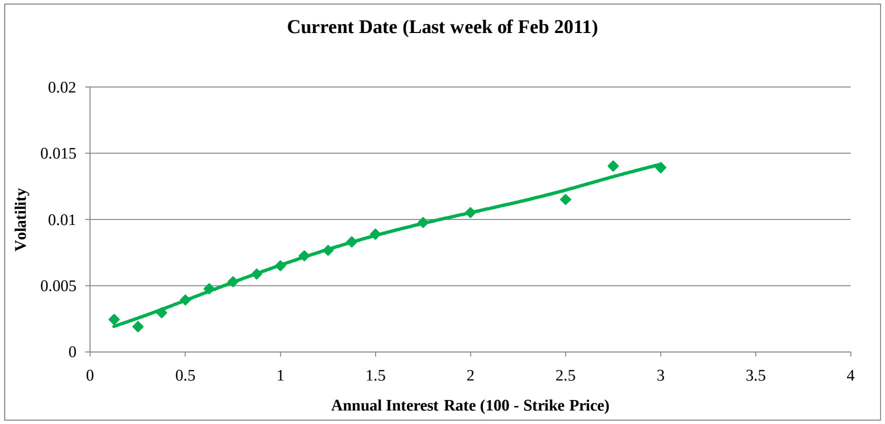
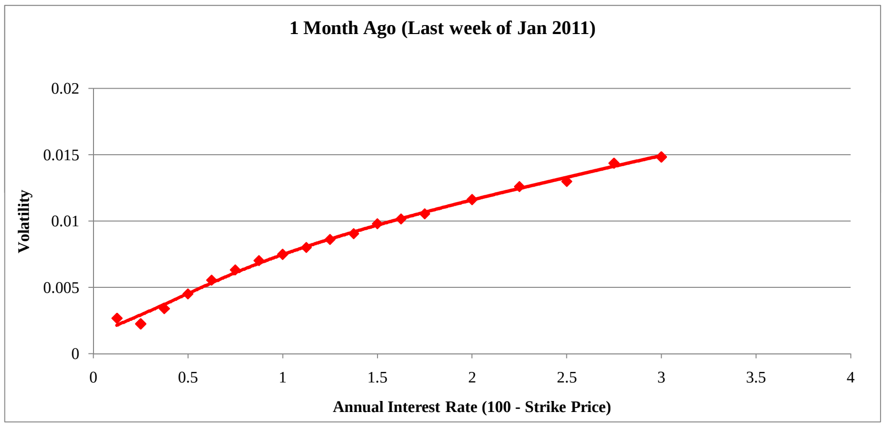


Exhibit A4.1 -- Volatility as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)





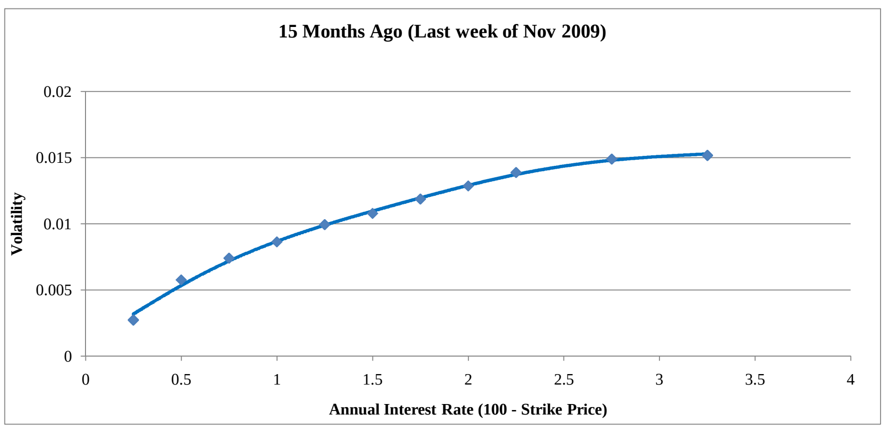
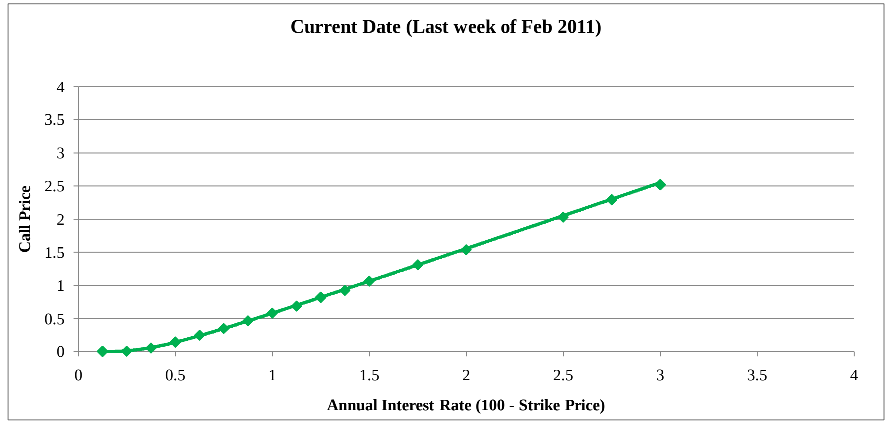
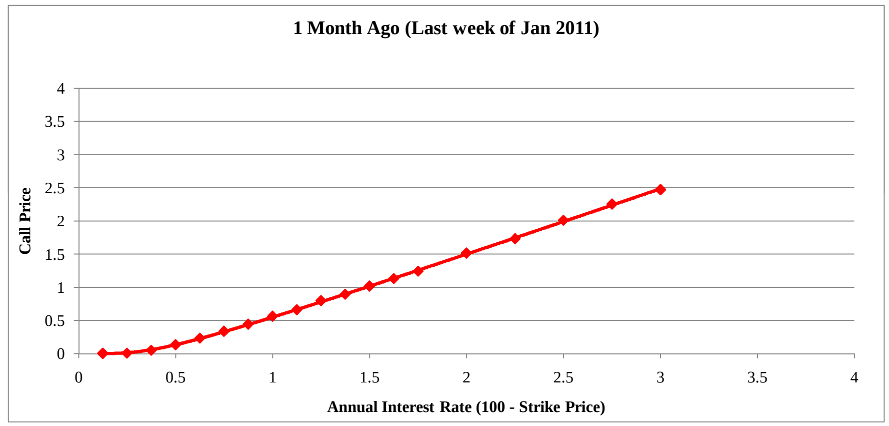


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)





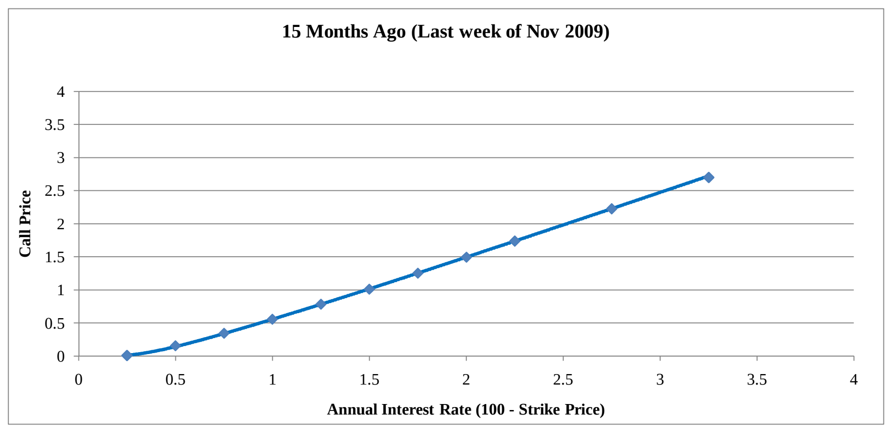


Exhibit A5.1 -- Volatility as a Function of the Strike Price (Dollar-Euro Exchange Rate)

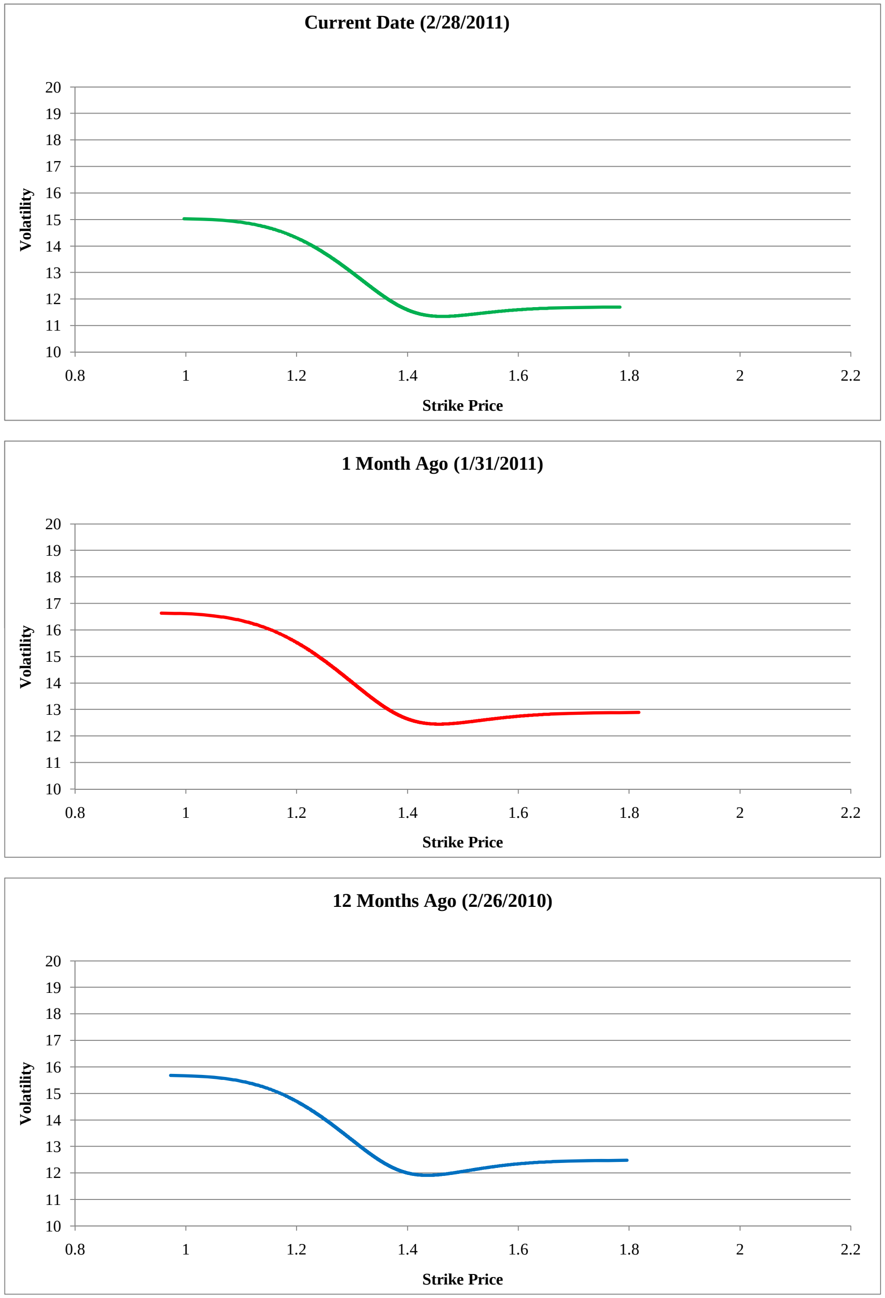


Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Dollar-Euro Exchange Rate)

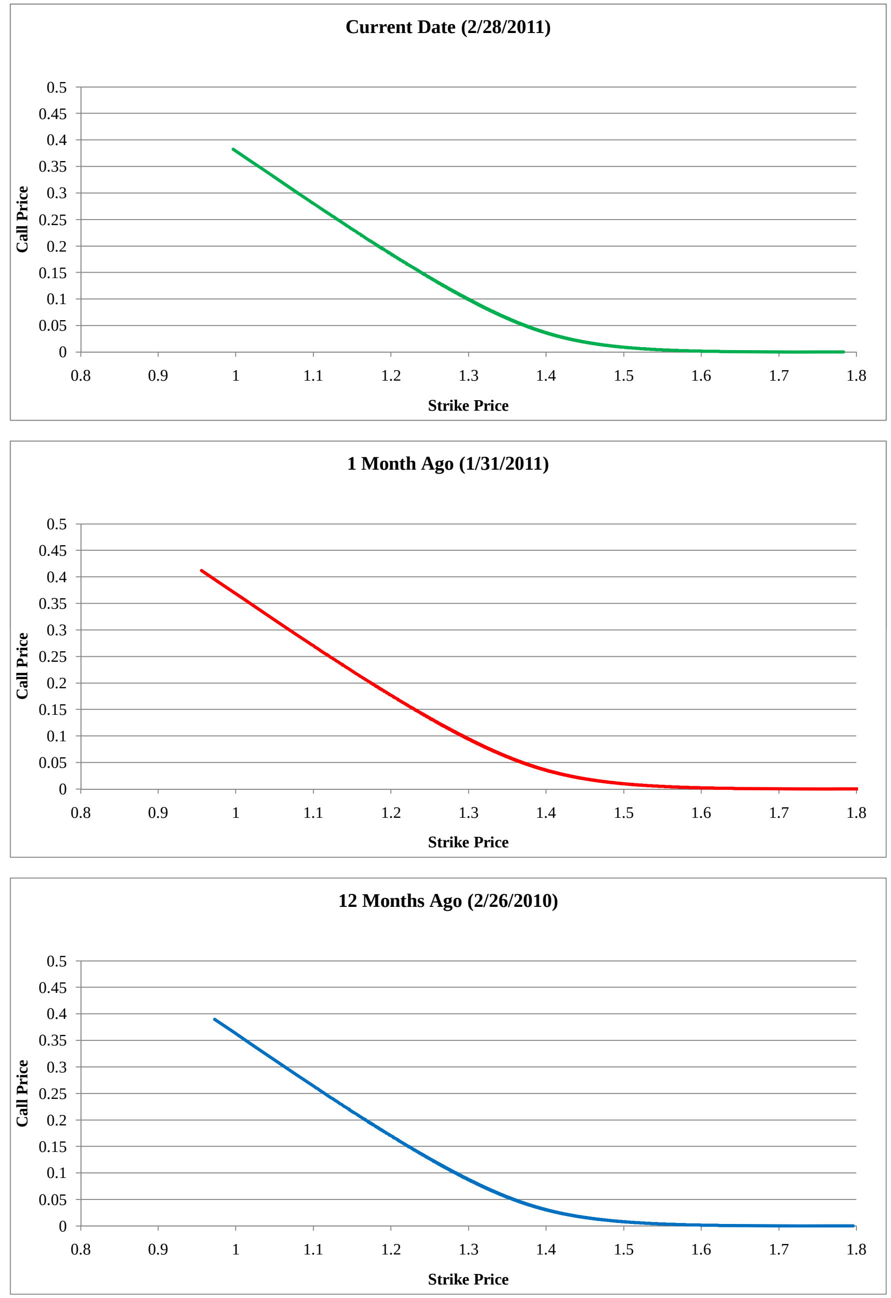


Exhibit A6.1 -- Volatility as a Function of the Strike Price (Dollar-Pound Exchange Rate)

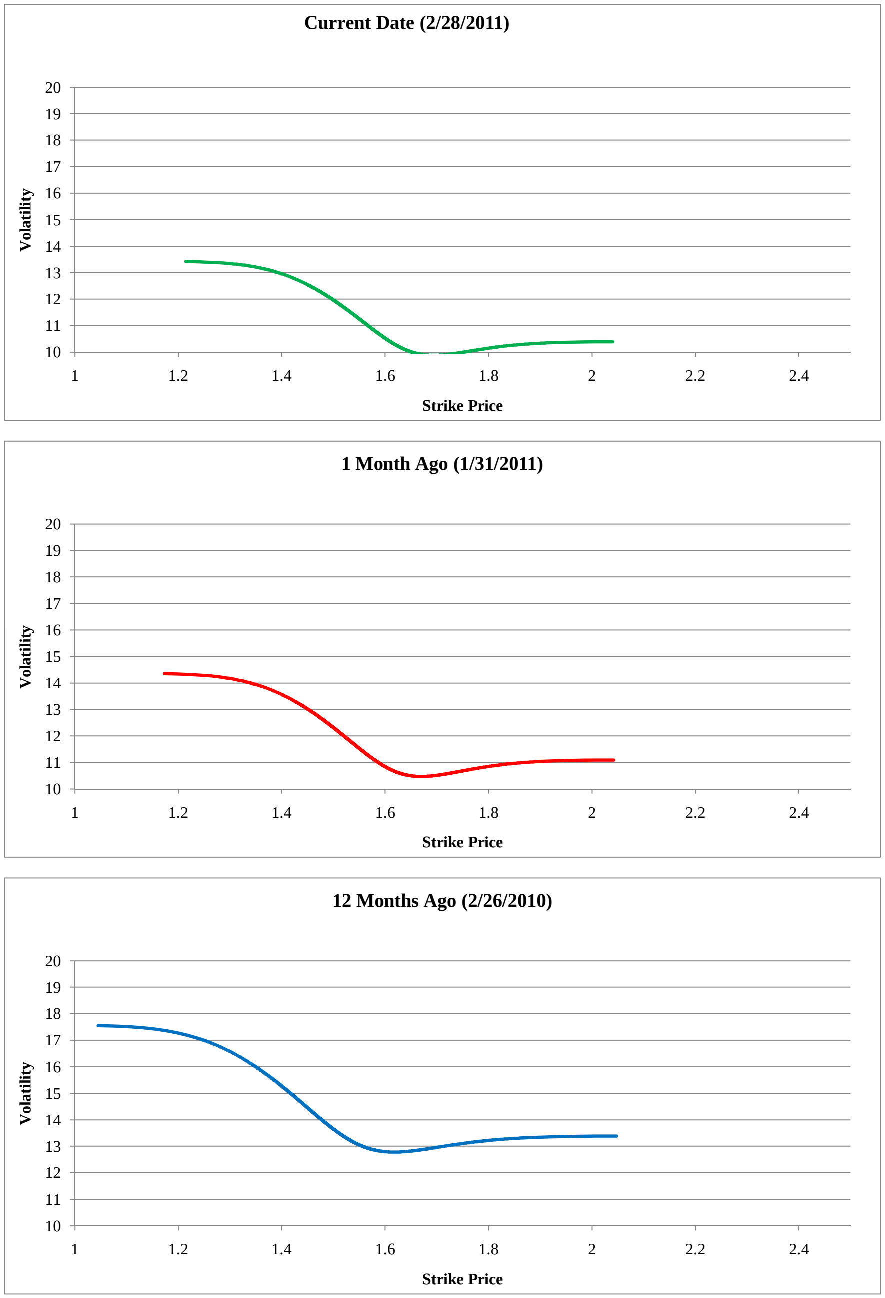


Exhibit A6.2 -- Call Option Price as a Function of the Strike Price (Dollar-Pound Exchange Rate)

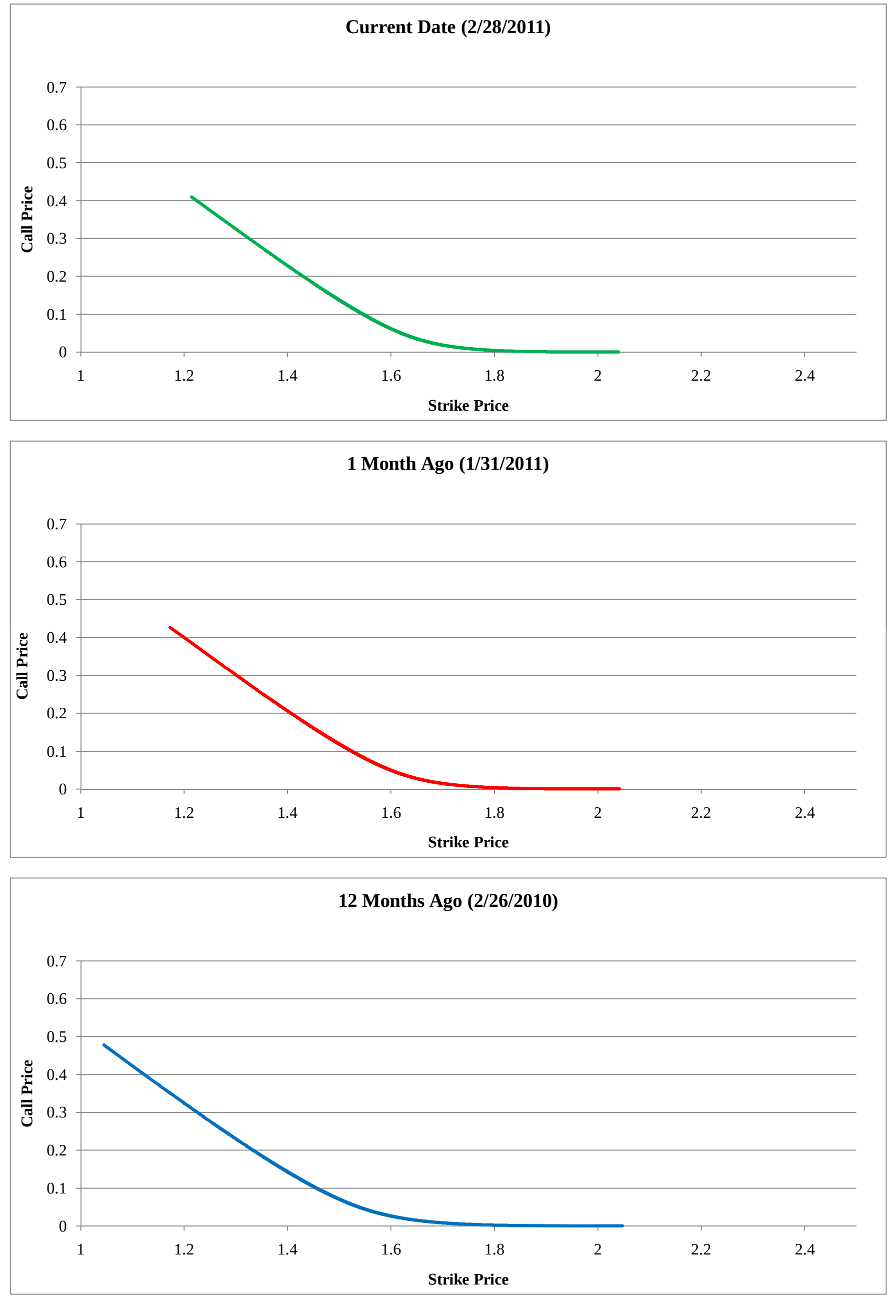


Exhibit A7.1 -- Volatility as a Function of the Strike Price (Yen-Dollar Exchange Rate)

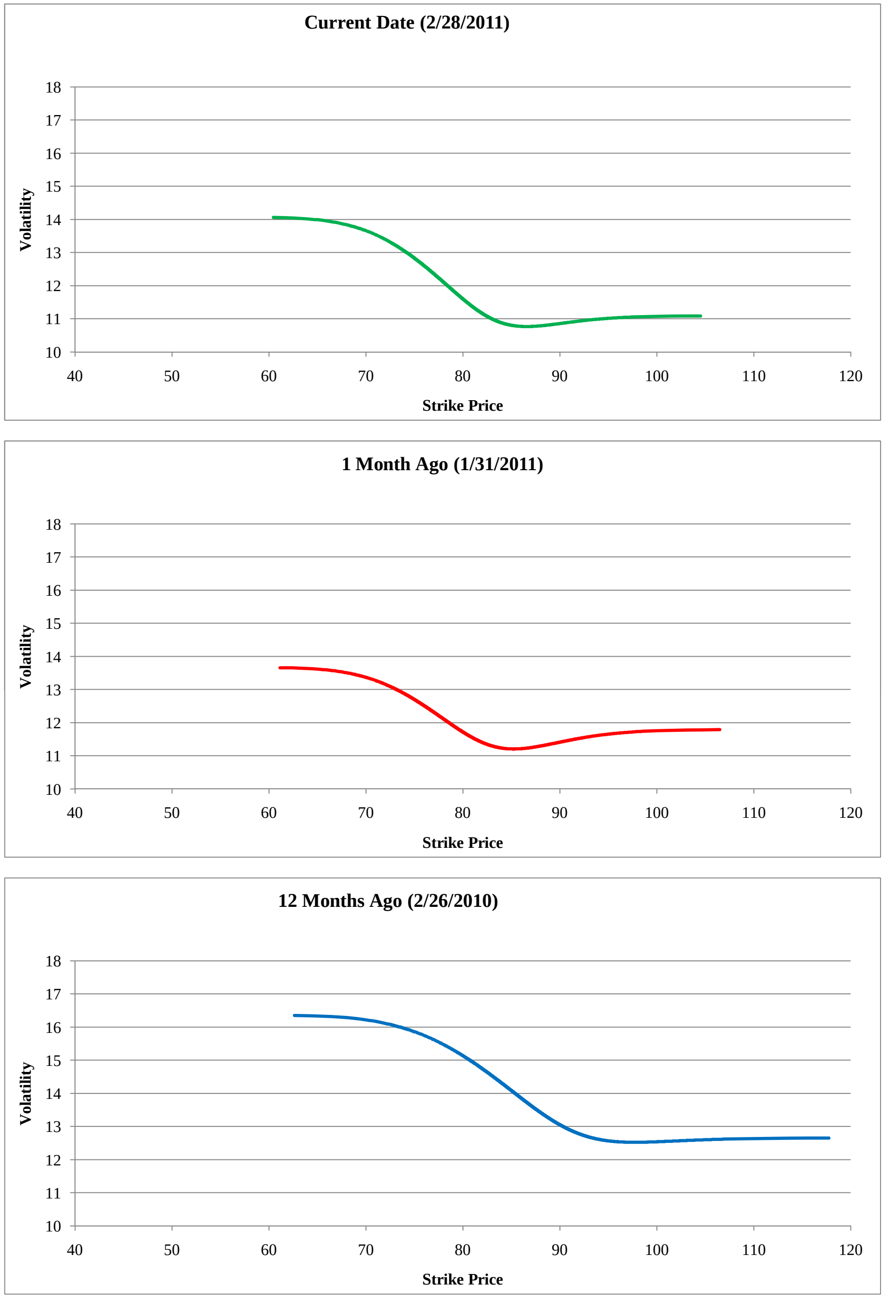


Exhibit A7.2 -- Call Option Price as a Function of the Strike Price (Yen-Dollar Exchange Rate)

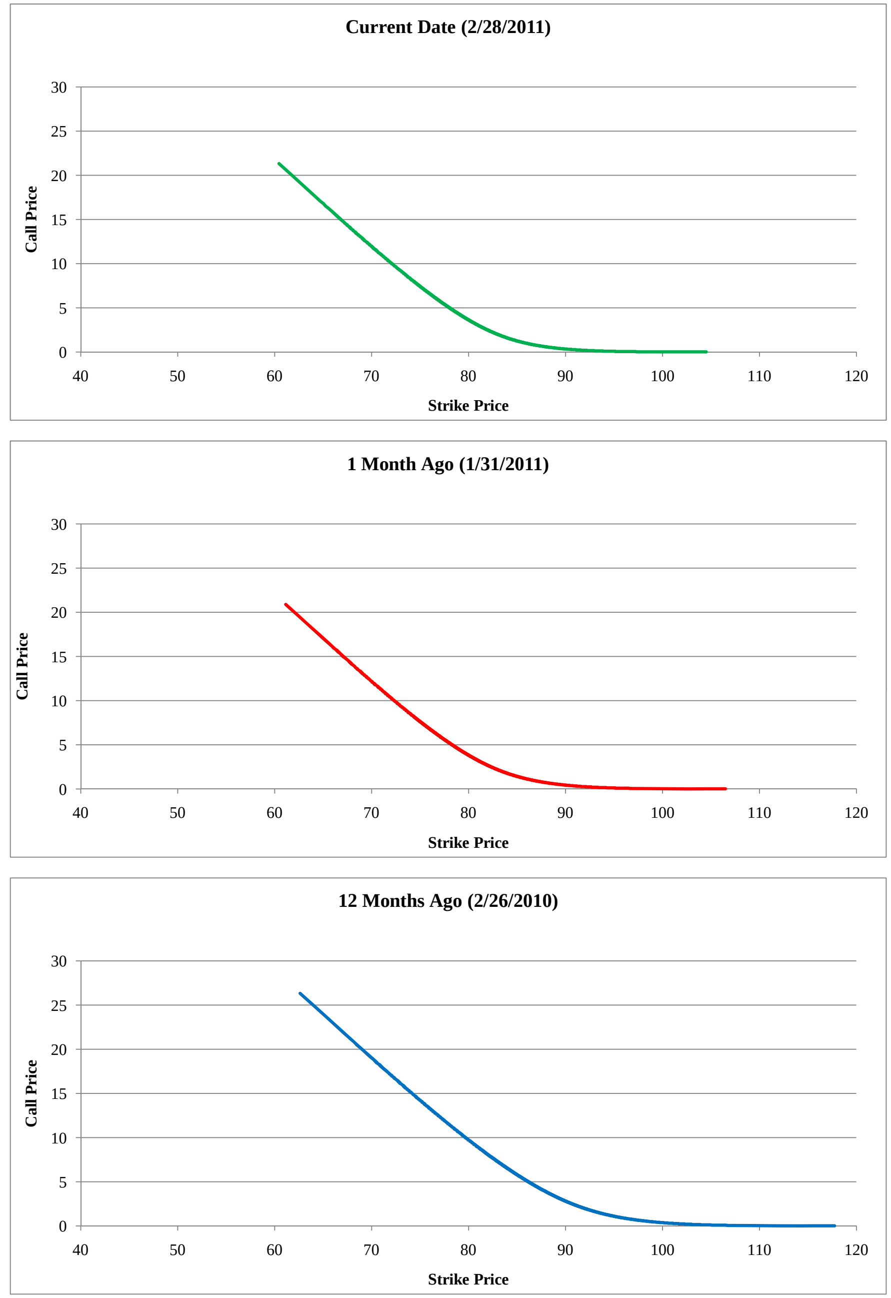
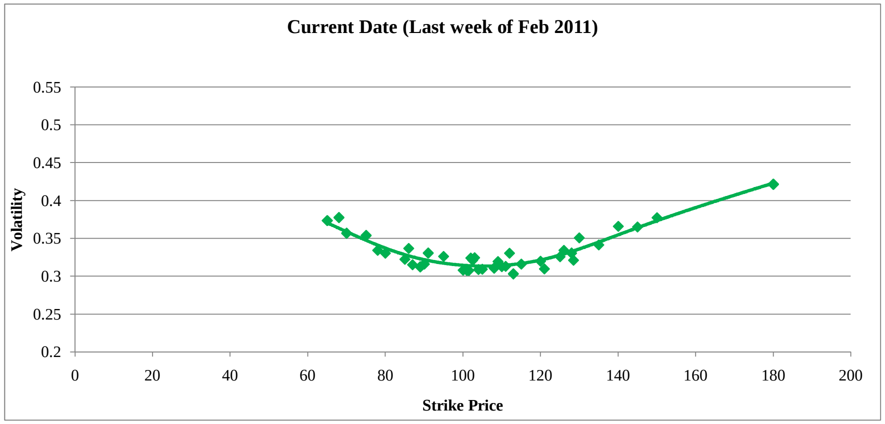
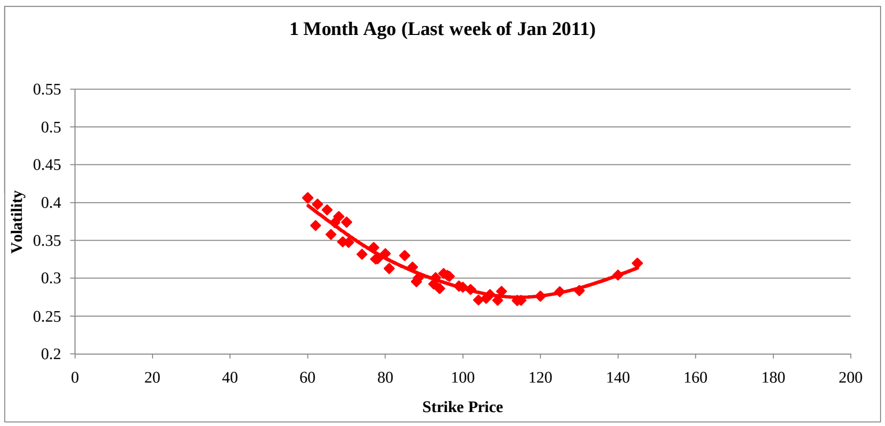


Exhibit A8.1 -- Volatility as a Function of the Strike Price (Front Month Crude Oil Futures Contract)





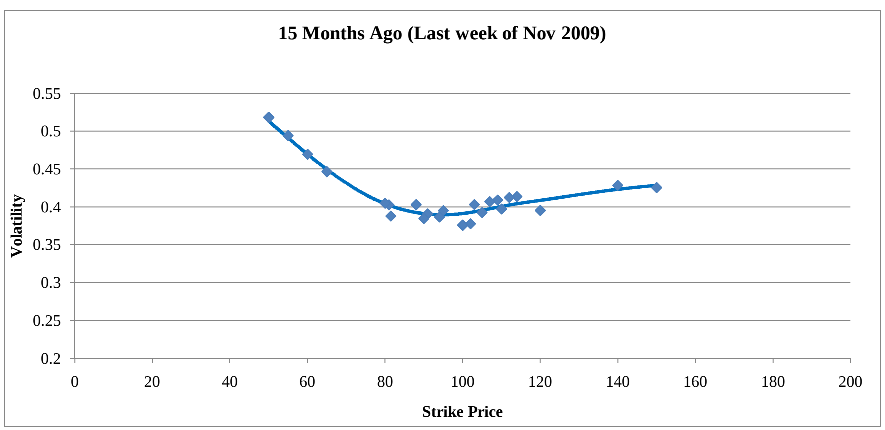
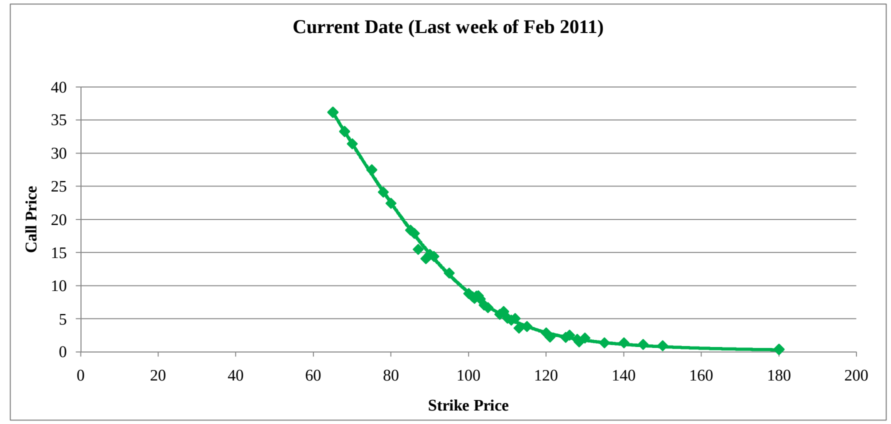
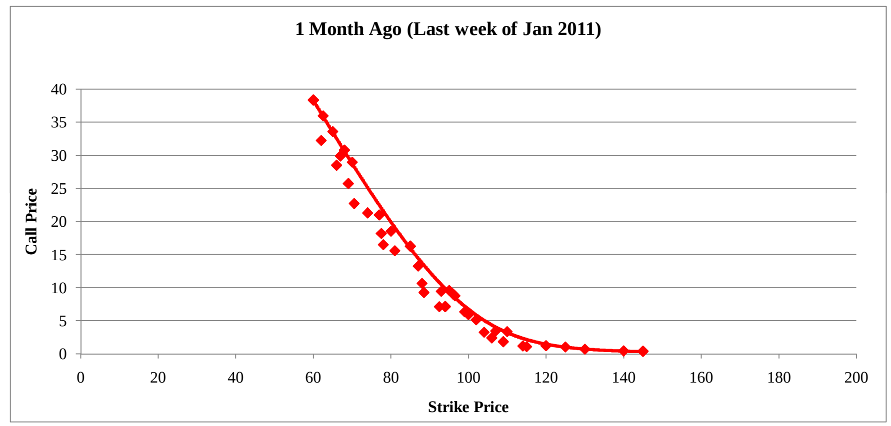


Exhibit A8.2 -- Call Option Price as a Function of the Strike Price (Front Month Crude Oil Futures Contract)





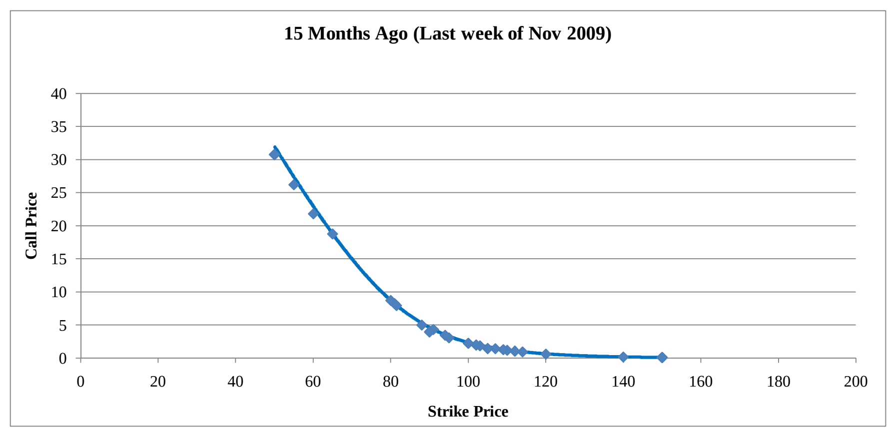


Exhibit A9.1 -- Volatility as a Function of the Strike Price (Front Month Wheat Futures Contract)

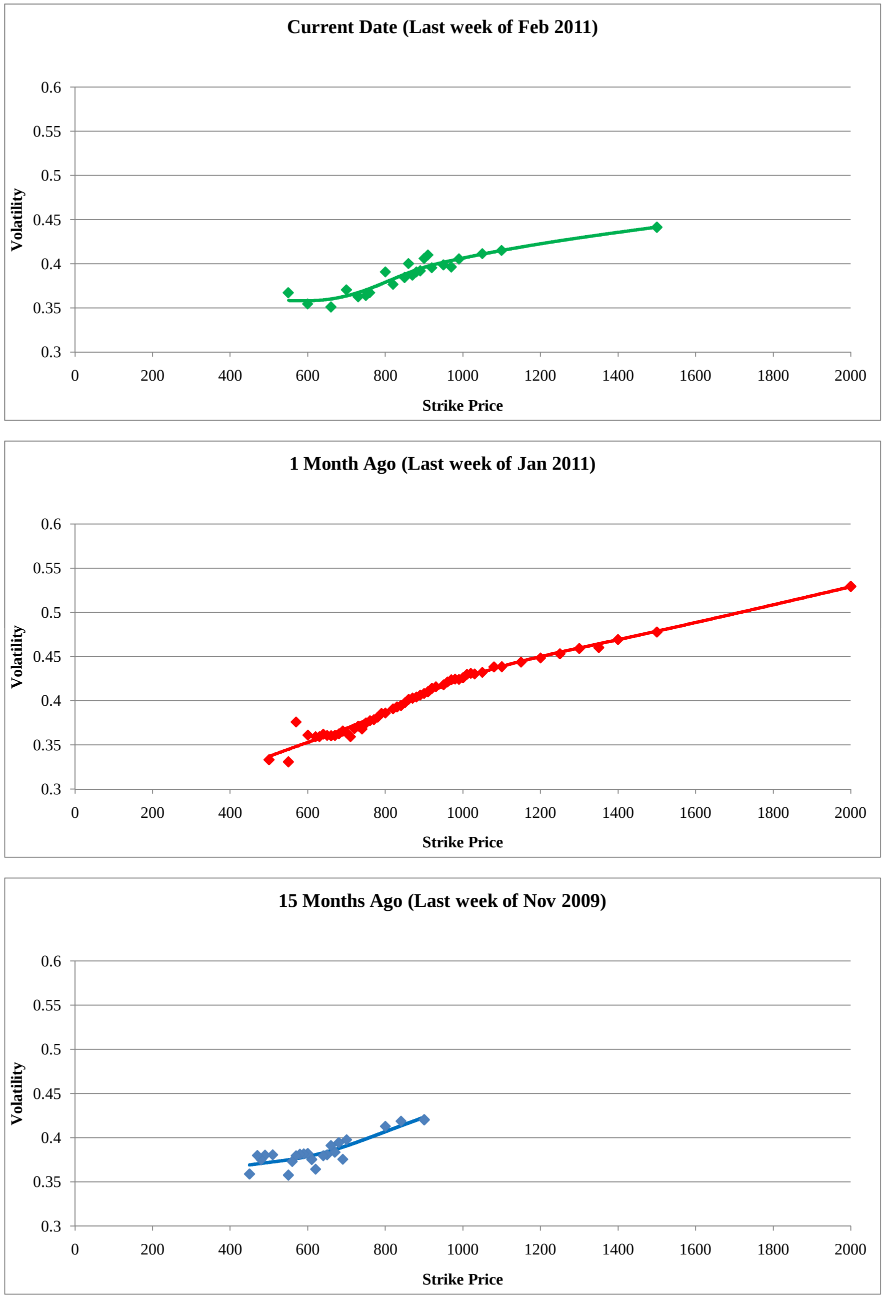


Exhibit A9.2 -- Call Option Price as a Function of the Strike Price (Front Month Wheat Futures Contract)

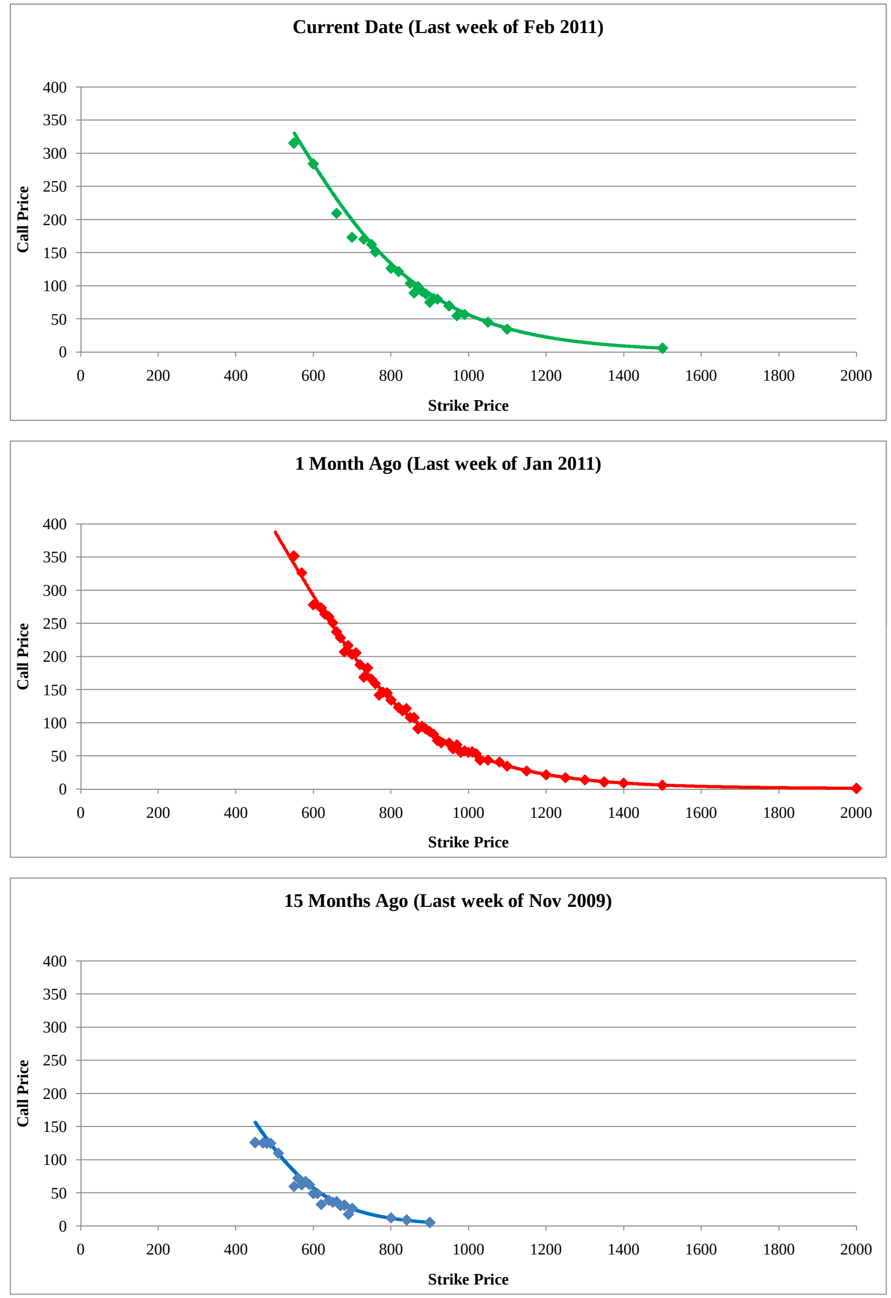


Exhibit A10.1 -- Volatility as a Function of the Strike Price (Front Month Corn Futures Contract)

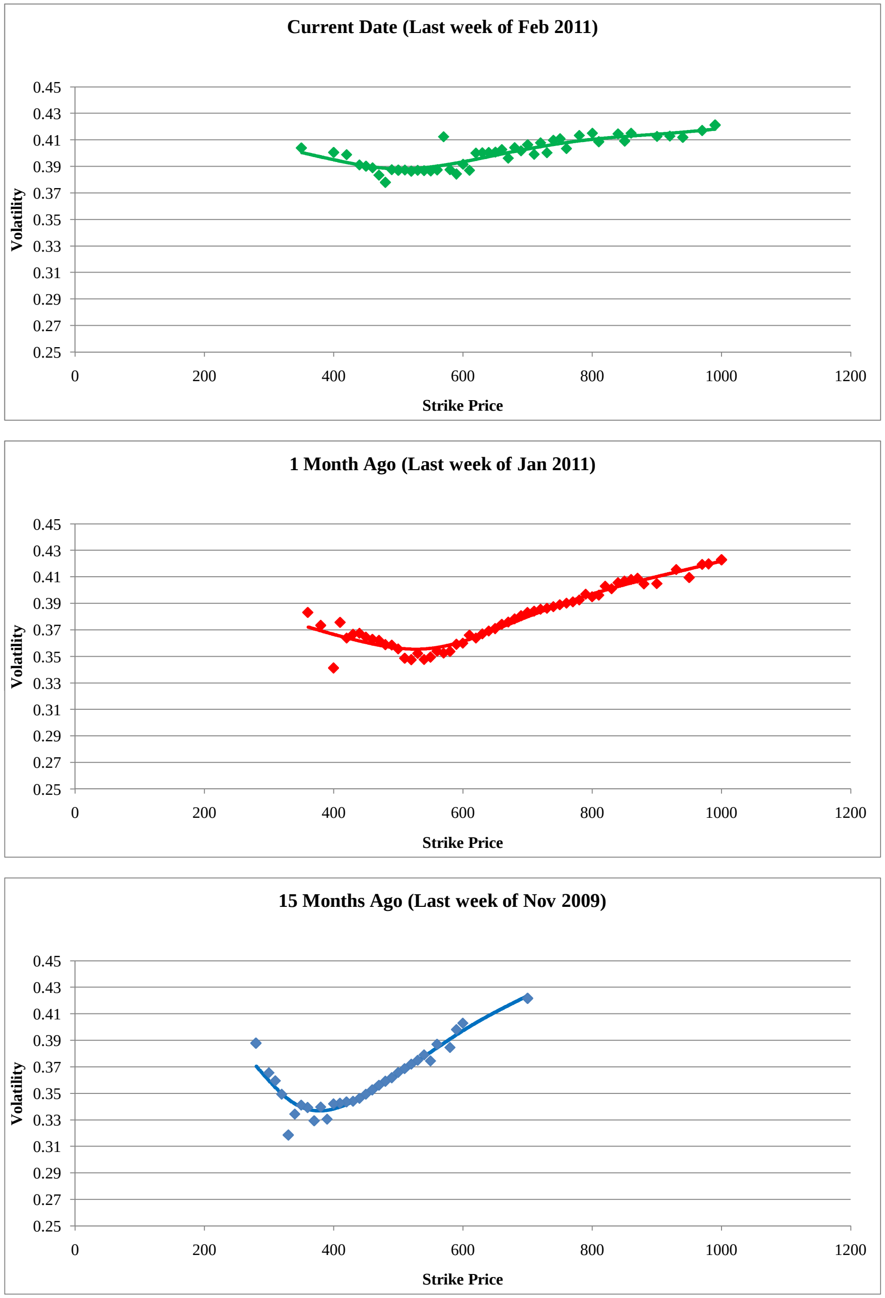


Exhibit A10.2 -- Call Option Price as a Function of the Strike Price (Front Month Corn Futures Contract)

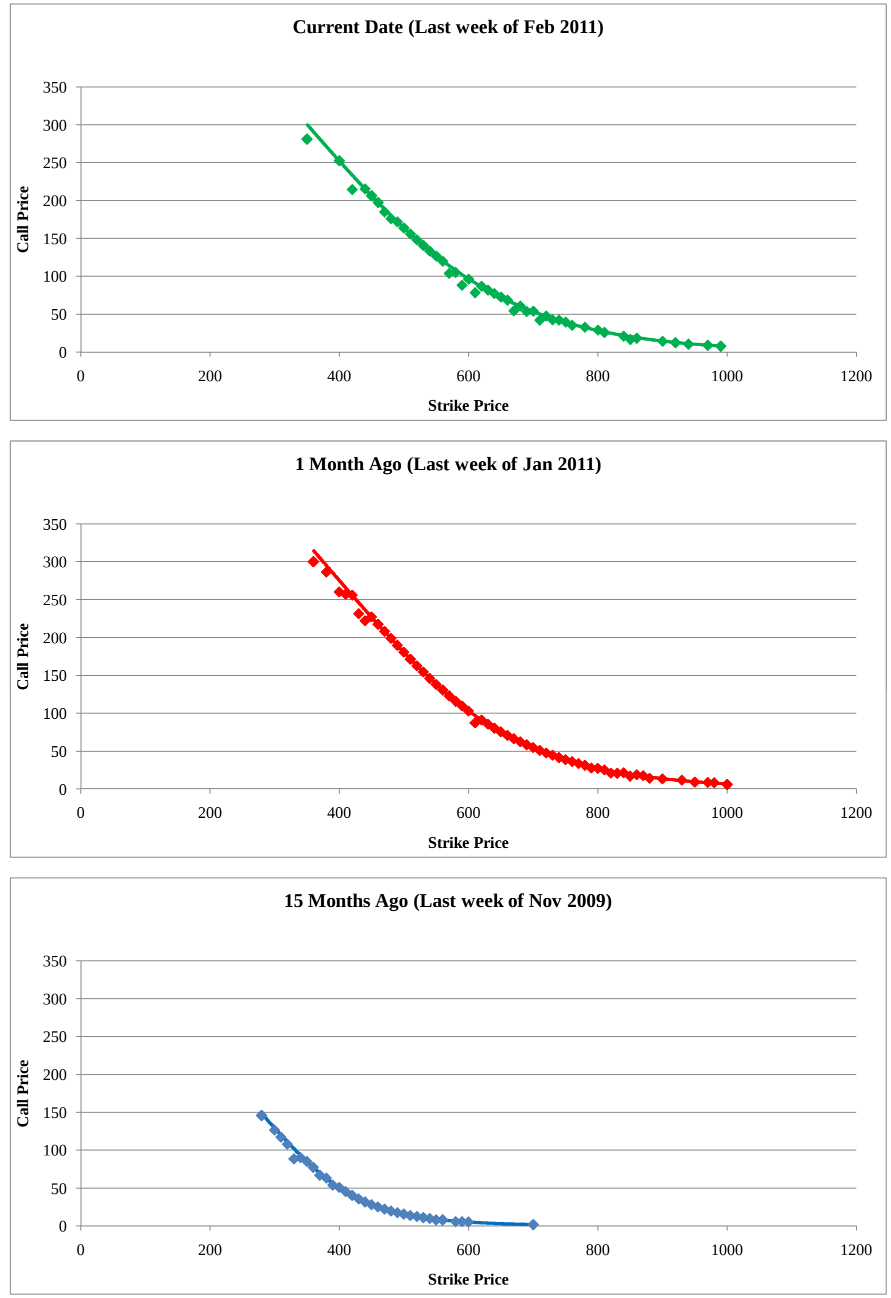


Exhibit A11.1 -- Volatility as a Function of the Strike Price
(Front Month Soybeans Futures Contract)

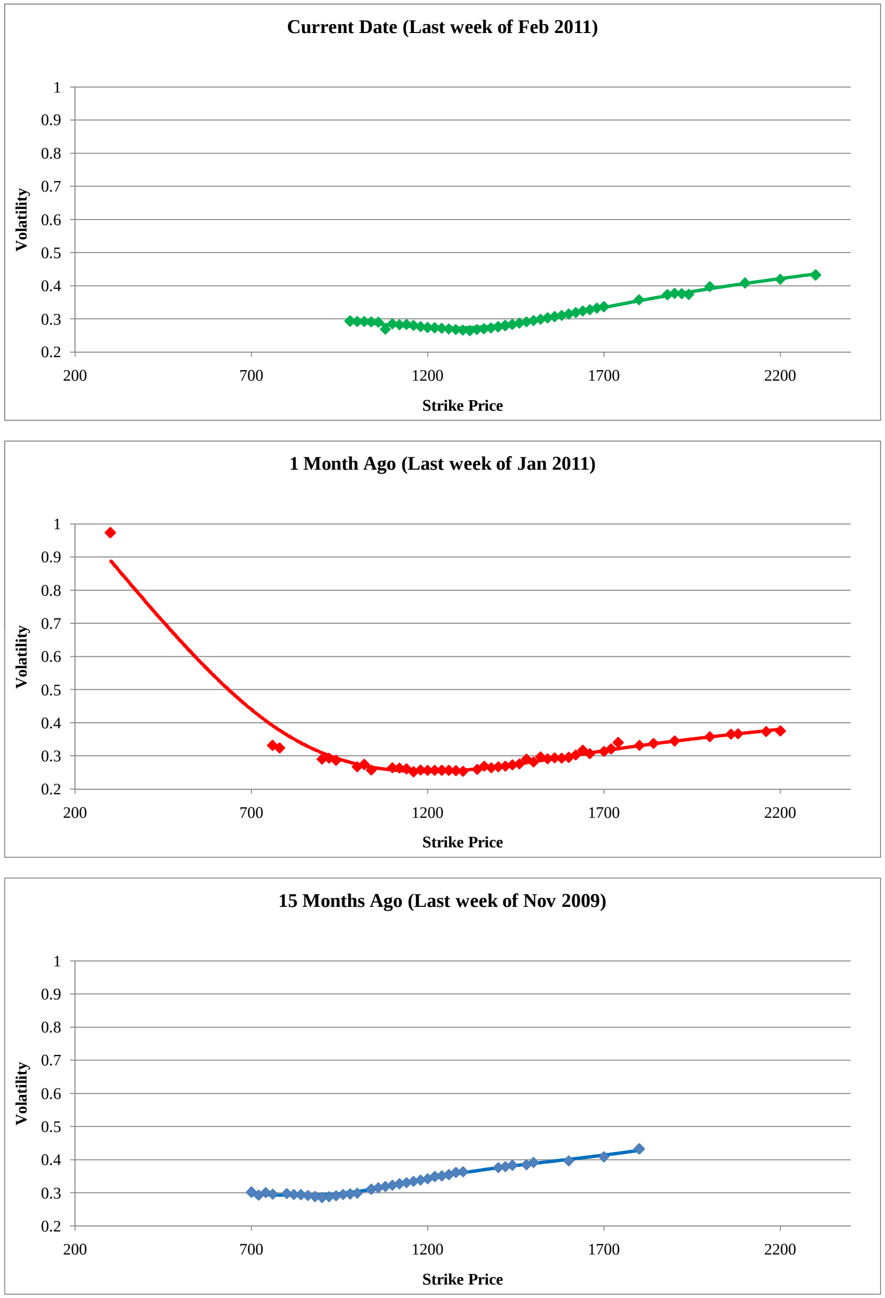
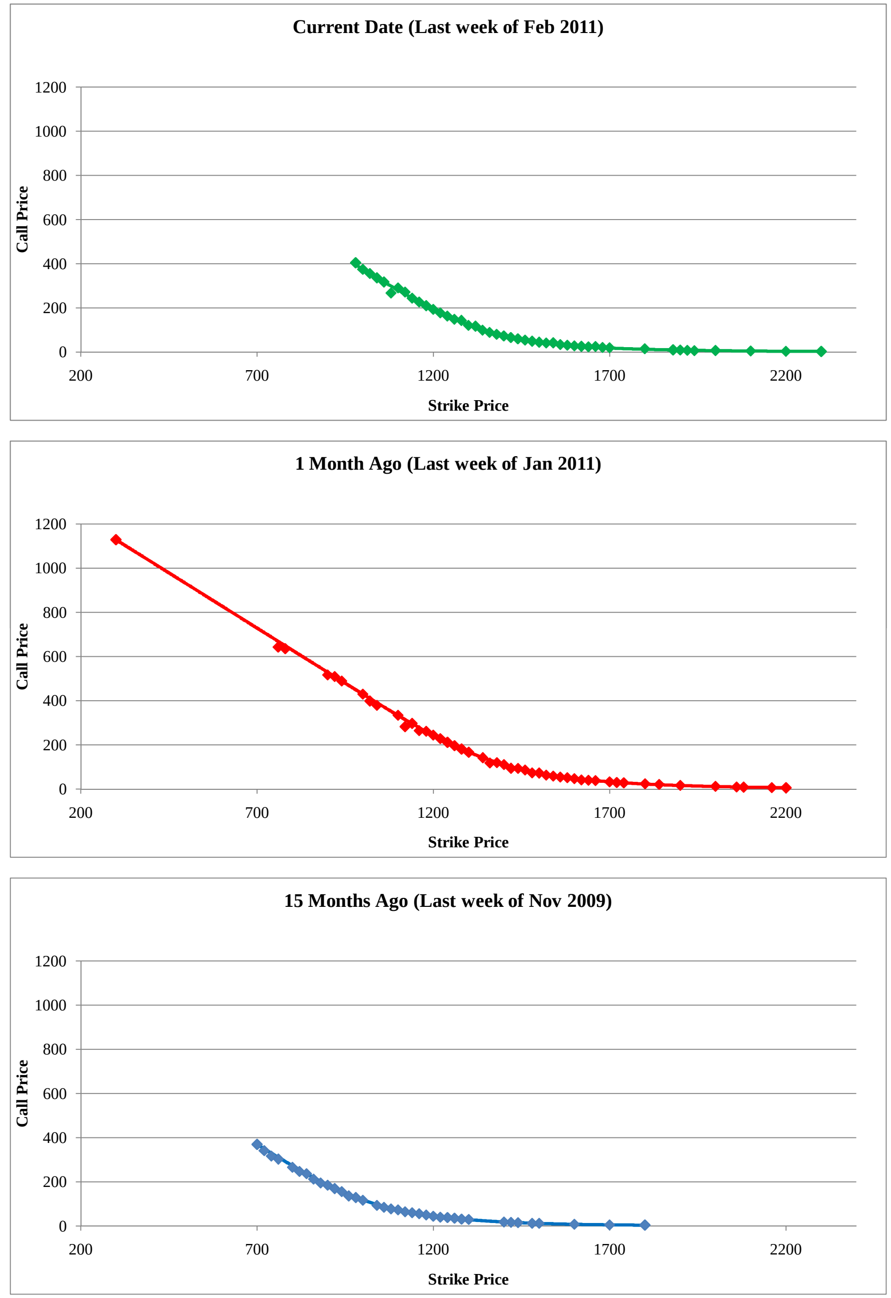


Exhibit A11.2 -- Call Option Price as a Function of the Strike Price
(Front Month Soybeans Futures Contract)



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	8/25/2011	8/17/2011	8/26/2011
--One Month Ago	9/17/2011	9/27/2011	6/27/2011	7/15/2011	6/24/2011
--12/15 Months Ago	6/18/2010	3/25/2010	4/27/2010	4/15/2010	4/23/2010
5-day Pricing Window					
--Current Date	2/22 - 2/28/2011	1/25 - 1/31/2011	2/22 - 2/28/2011	2/22 - 2/28/2011	2/22 - 2/28/2011
--One Month Ago	1/25 - 1/31/2011	2/22 - 2/28/2011	1/25 - 1/31/2011	1/25 - 1/31/2011	1/25 - 1/31/2011
--12/15 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	1306.1 - 1327.22	1322.7 - 1344.7	32.835 - 33.801	98.98 - 101.66	845.25 - 879.25
--One Month Ago	1276.34 - 1299.54	1405.3 - 1419.7	26.833 - 28.2	91.92 - 98.05	874.75 - 901.25
--12/15 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	0.159 - 0.168	0.15 - 0.173	0.147 - 0.159	0.143 - 0.157	0.147 - 0.159
--One Month Ago	0.172 - 0.196	0.165 - 0.172	0.147 - 0.167	0.149 - 0.17	0.146 - 0.166
--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	0.547 - 0.569	0.489 - 0.503	0.486 - 0.508	0.464 - 0.486	0.489 - 0.511
--One Month Ago	0.631 - 0.644	0.575 - 0.597	0.408 - 0.422	0.458 - 0.472	0.4 - 0.414
--12/15 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	8/26/2011	6/24/2011	9/19/2011
--One Month Ago	6/24/2011	6/24/2011	9/19/2011
--12/15 Months Ago	4/23/2010	4/23/2010	6/14/2010
5-day Pricing Window			
--Current Date	2/22 - 2/28/2011	2/22 - 2/28/2011	2/22 - 2/28/2011
--One Month Ago	1/25 - 1/31/2011	1/25 - 1/31/2011	1/25 - 1/31/2011
--12/15 Months Ago	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009
Spot Rate			
--Current Date	629.25 - 650.25	1319 - 1382.75	99.5 - 99.55
--One Month Ago	659 - 675	1392.25 - 1428.5	99.465 - 99.5
--12/15 Months Ago	402 - 427.25	1049.25 - 1068.75	99.455 - 99.51
Interpolated Risk-free Rate			
--Current Date	0.147 - 0.159	0.117 - 0.142	0.16 - 0.168
--One Month Ago	0.146 - 0.166	0.146 - 0.166	0.172 - 0.197
--12/13 Months Ago	0.085 - 0.106	0.085 - 0.106	0.505 - 0.561
Time to Expiration (years)			
--Current Date	0.489 - 0.511	0.317 - 0.339	0.553 - 0.575
--One Month Ago	0.4 - 0.414	0.4 - 0.414	0.636 - 0.65
--12/15 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
--12/15 Months Ago	6 months	6 months	6 months
5-day Pricing Window			
--Current Date	2/28/2011	2/28/2011	2/28/2011
--One Month Ago	1/31/2011	1/31/2011	1/31/2011
--12/15 Months Ago	2/26/2010	2/26/2010	2/26/2010
Spot Rate			
--Current Date	1.3806	1.6257	81.78
--One Month Ago	1.3694	1.6014	82.04
--12/15 Months Ago	1.3631	1.5238	88.97
Interpolated Risk-free Rate	[US / German]	[US / UK]	[Japan / US]
--Current Date	0.1603 / 0.78	0.1603 / 0.75	0.125 / 0.1603
--One Month Ago	0.1603 / 0.718	0.1603 / 0.679	0.119 / 0.1603
--12/13 Months Ago	0.1776 / 0.34	0.1776 / 0.508	0.12 / 0.1776
Time to Expiration (years)			
--Current Date	0.5	0.5	0.5
--One Month Ago	0.5	0.5	0.5
--12/15 Months Ago	0.5	0.5	0.5
Option type	European	European	European
Pricing Model	Garman-Kohlhagan	Garman-Kohlhagan	Garman-Kohlhagan