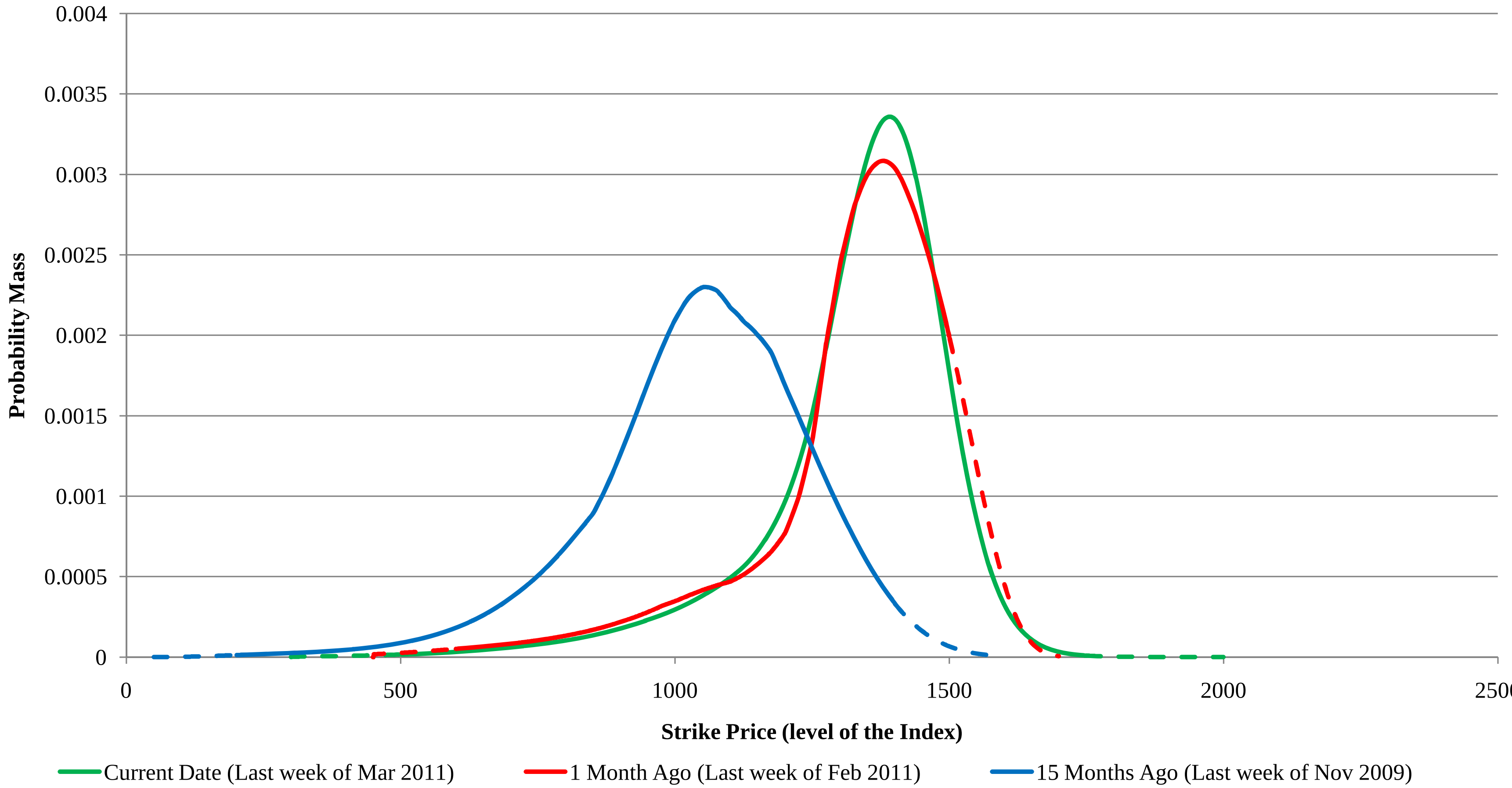
Exhibit 1: Risk-Neutral Density Function--S&P 500 Index in '6 Months'



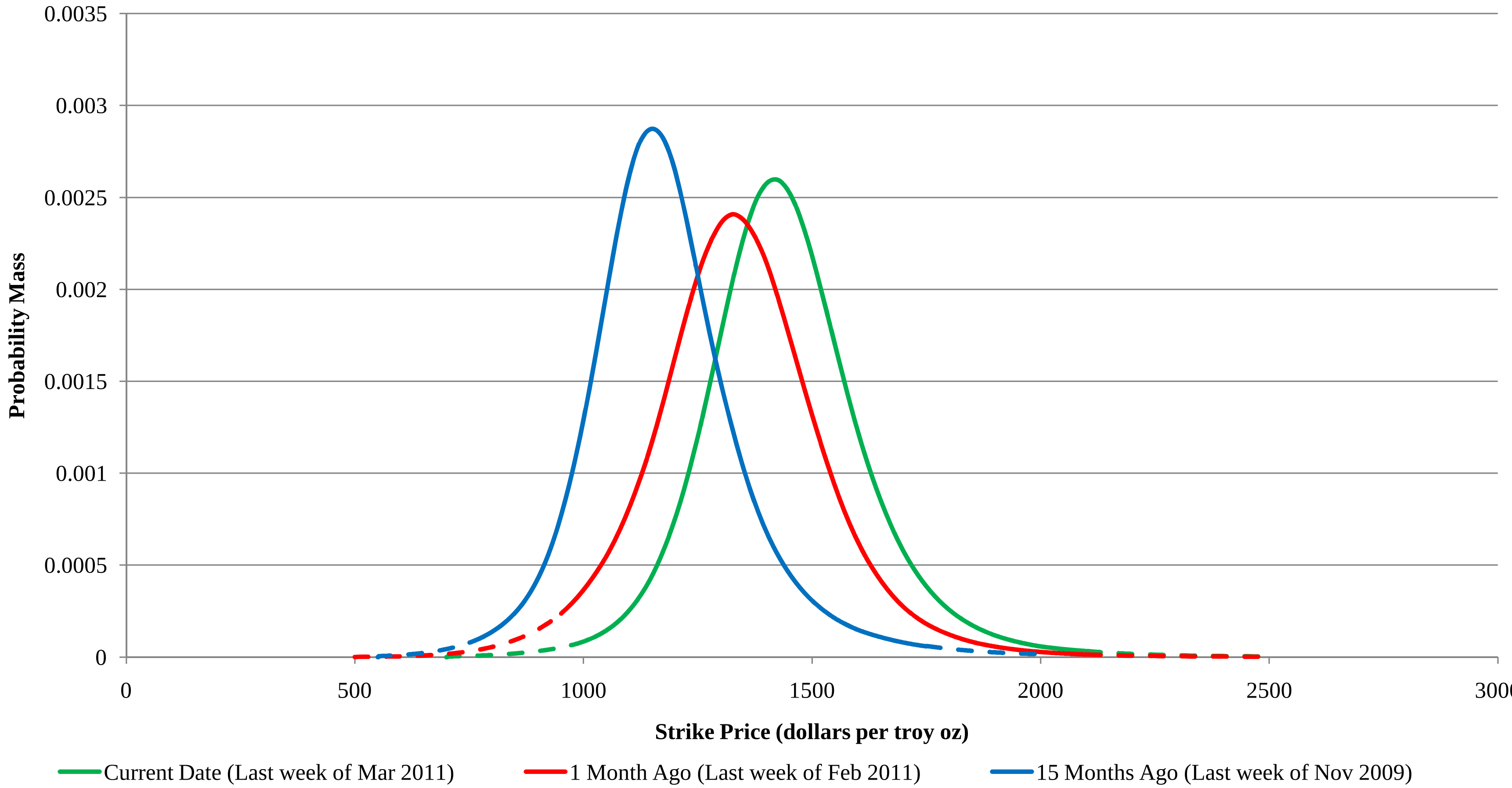
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	976	937	690
10th	1109	1076	792
90th	1503	1518	1280
95th	1540	1553	1338

Underlying Asset Statistics (trailing year)

Average	1184
Minimum	1023
Maximum	1343

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



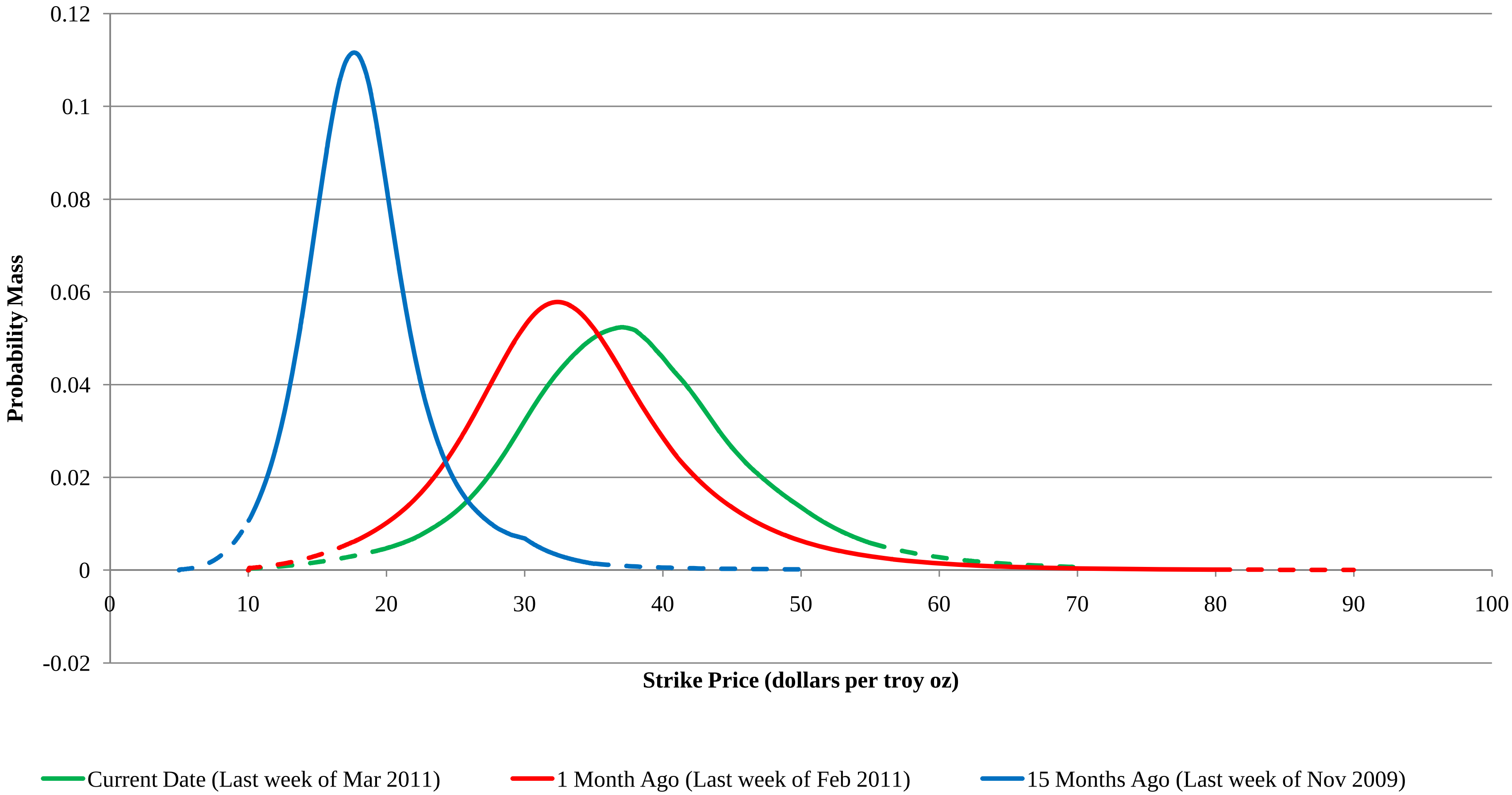
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	1161	1026	925
10th	1230	1105	985
90th	1664	1569	1392
95th	1756	1657	1493

Underlying Asset Statistics (trailing year)

Average	1307
Minimum	1150
Maximum	1443

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



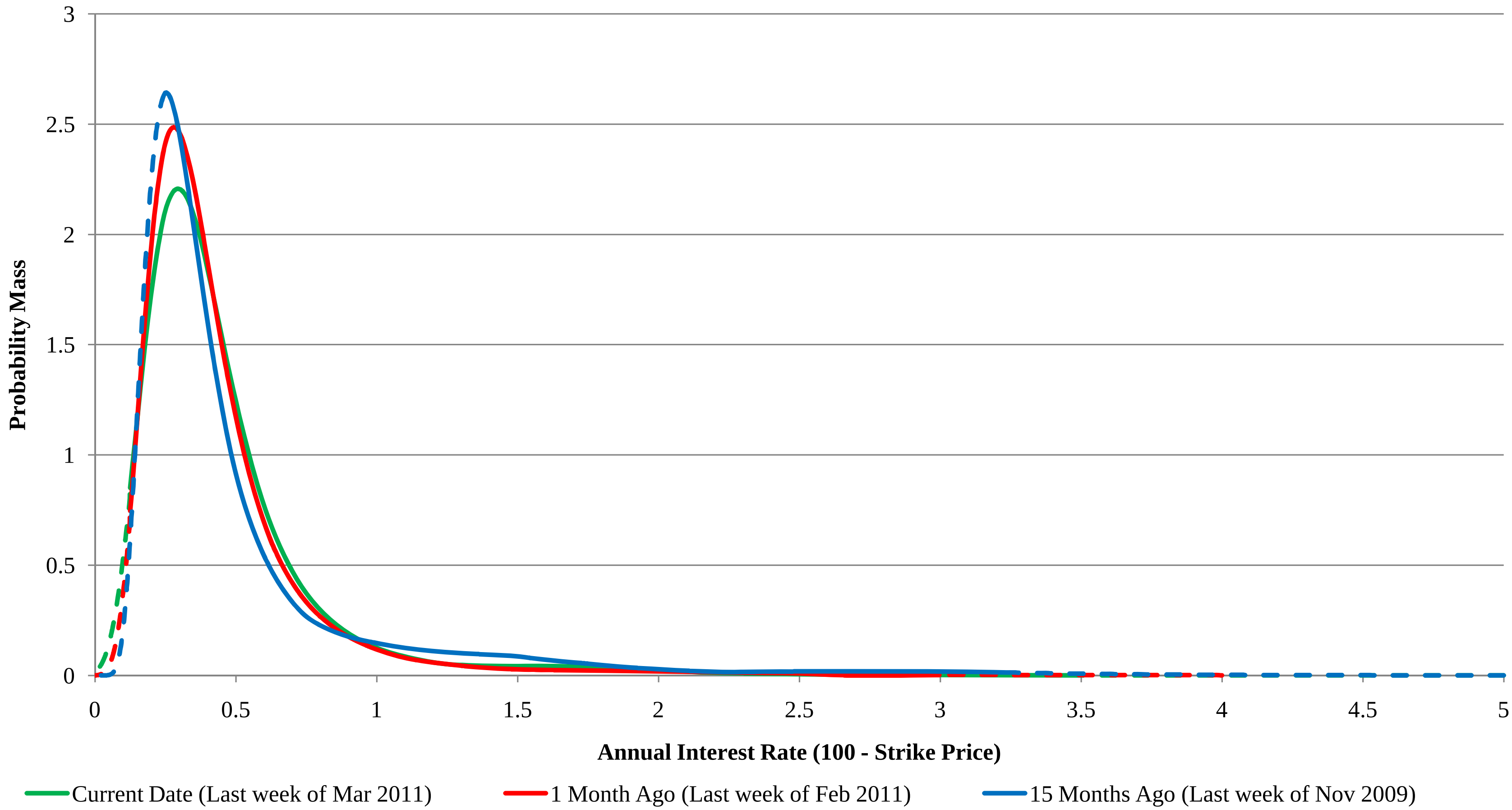
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	**1 Month Ago (Last week of Feb 2011)**	**15 Months Ago (Last week of Nov 2009)**
5th	24	21	12
10th	27	24	13
90th	49	44	24
95th	54	49	27

Underlying Asset Statistics (trailing year)

Average	24
Minimum	17
Maximum	38

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



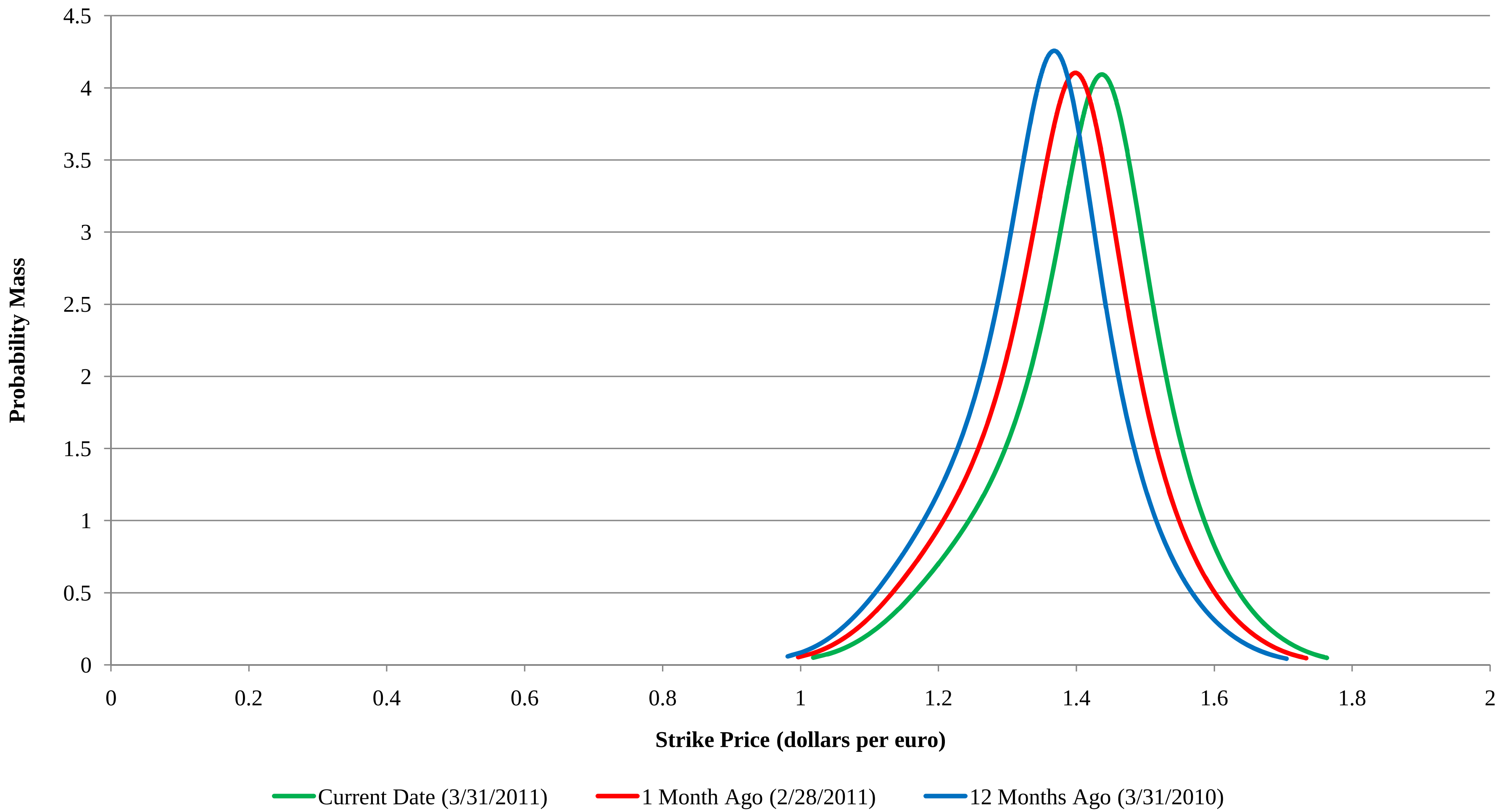
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	1.08	1.01	1.59
10th	0.80	0.76	1.09
90th	0.18	0.19	0.19
95th	0.14	0.15	0.16

Underlying Asset Statistics (trailing year)

Average	0.86
Minimum	0.43
Maximum	2.15

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



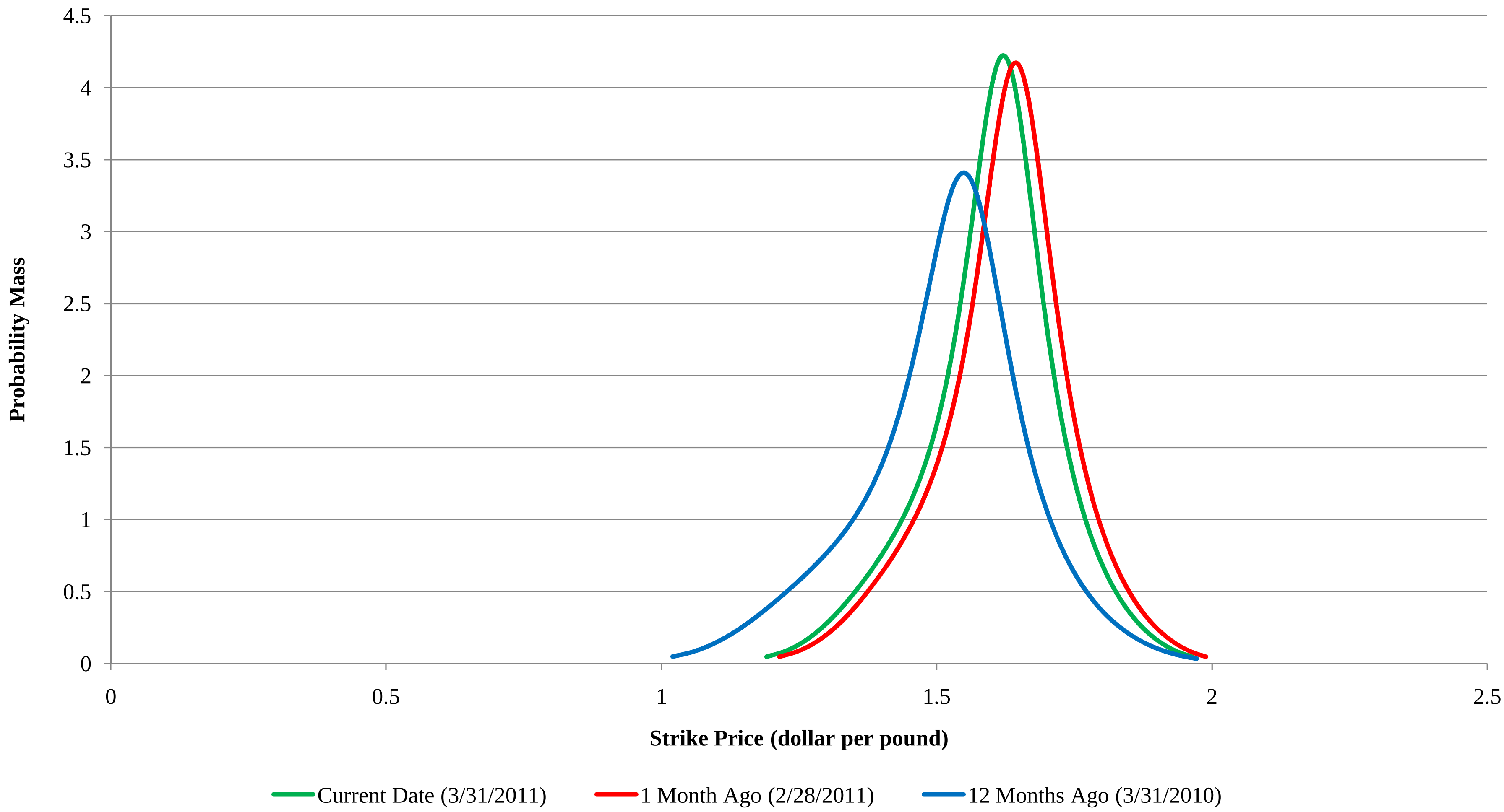
Percentiles of the Distributions

	Current Date (3/31/2011)	1 Month Ago (2/28/2011)	12 Months Ago (3/31/2010)
5th	1.187	1.160	1.140
10th	1.249	1.218	1.195
90th	1.558	1.522	1.490
95th	1.605	1.570	1.537

Underlying Asset Statistics (trailing year)

Average	1.322
Minimum	1.192
Maximum	1.423

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



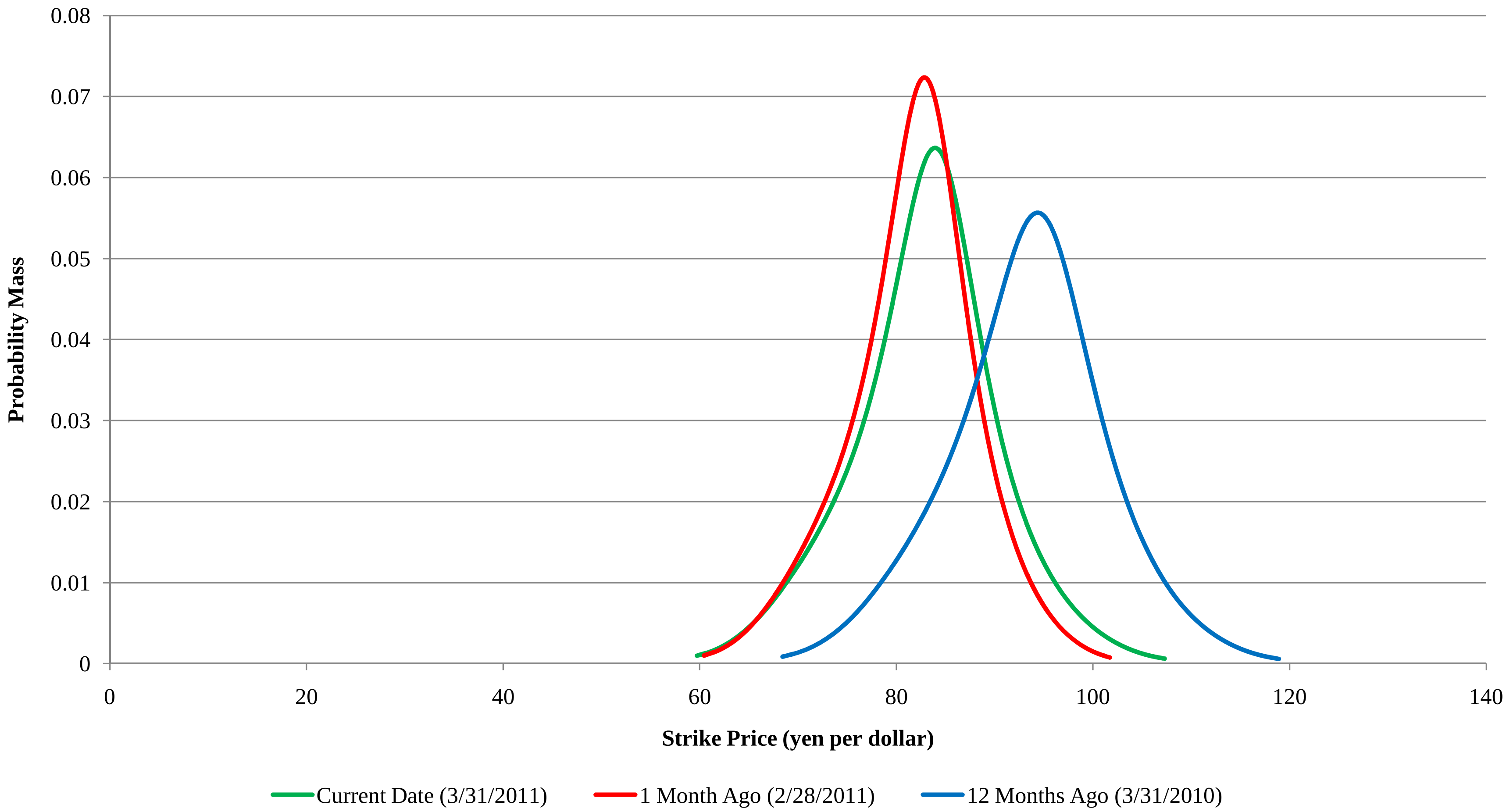
Percentiles of the Distributions

	Current Date (3/31/2011)	**1 Month Ago (2/28/2011)**	**12 Months Ago (3/31/2010)**
5th	1.371	1.396	1.227
10th	1.436	1.459	1.306
90th	1.747	1.771	1.695
95th	1.796	1.820	1.755

Underlying Asset Statistics (trailing year)

Average	1.557
Minimum	1.433
Maximum	1.636

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



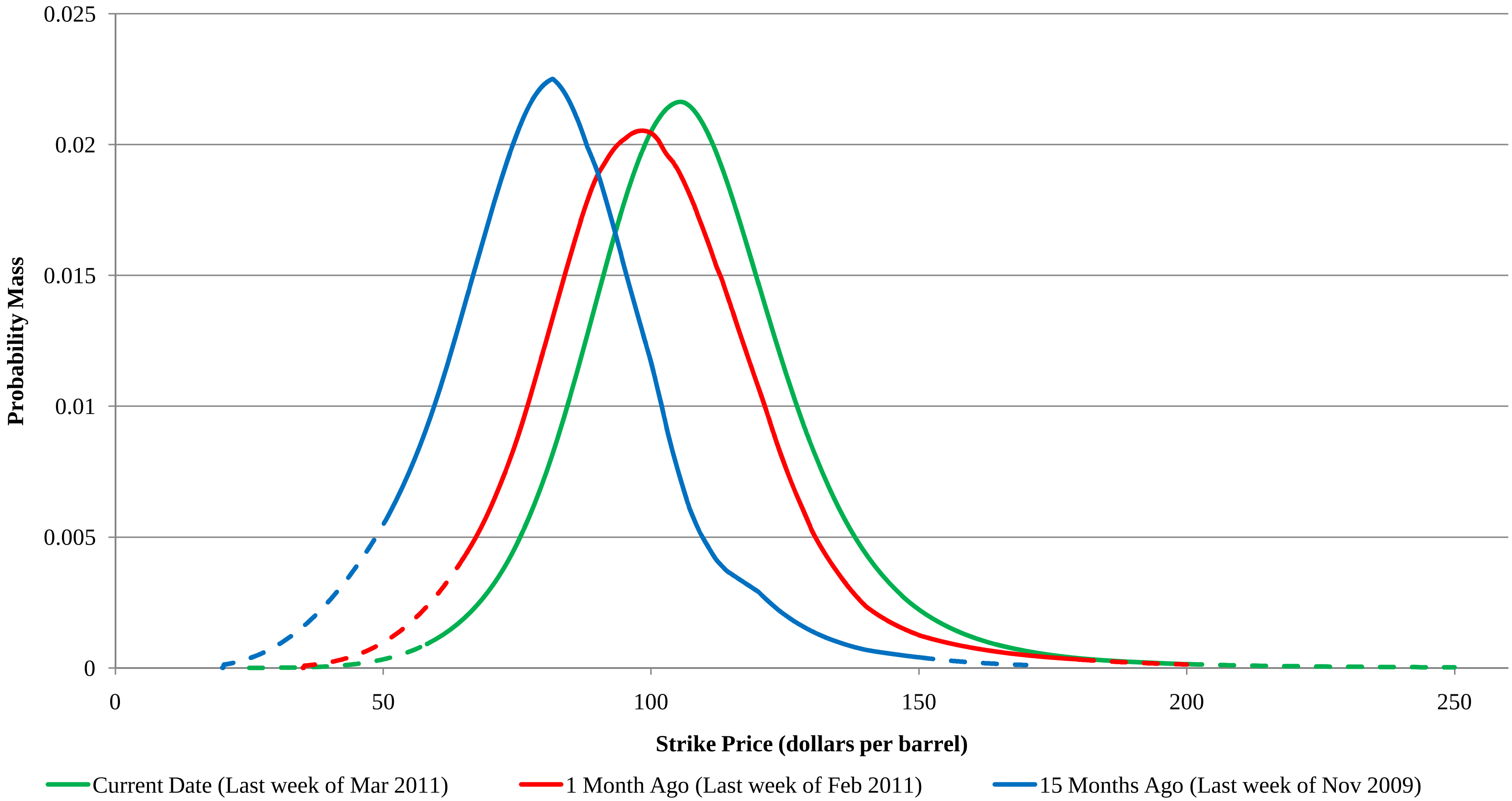
Percentiles of the Distributions

	Current Date (3/31/2011)	**1 Month Ago (2/28/2011)**	**12 Months Ago (3/31/2010)**
5th	69.7	69.7	79.0
10th	73.1	72.8	82.5
90th	92.4	89.8	103.6
95th	95.7	92.4	106.9

Underlying Asset Statistics (trailing year)

Average	85
Minimum	79
Maximum	95

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



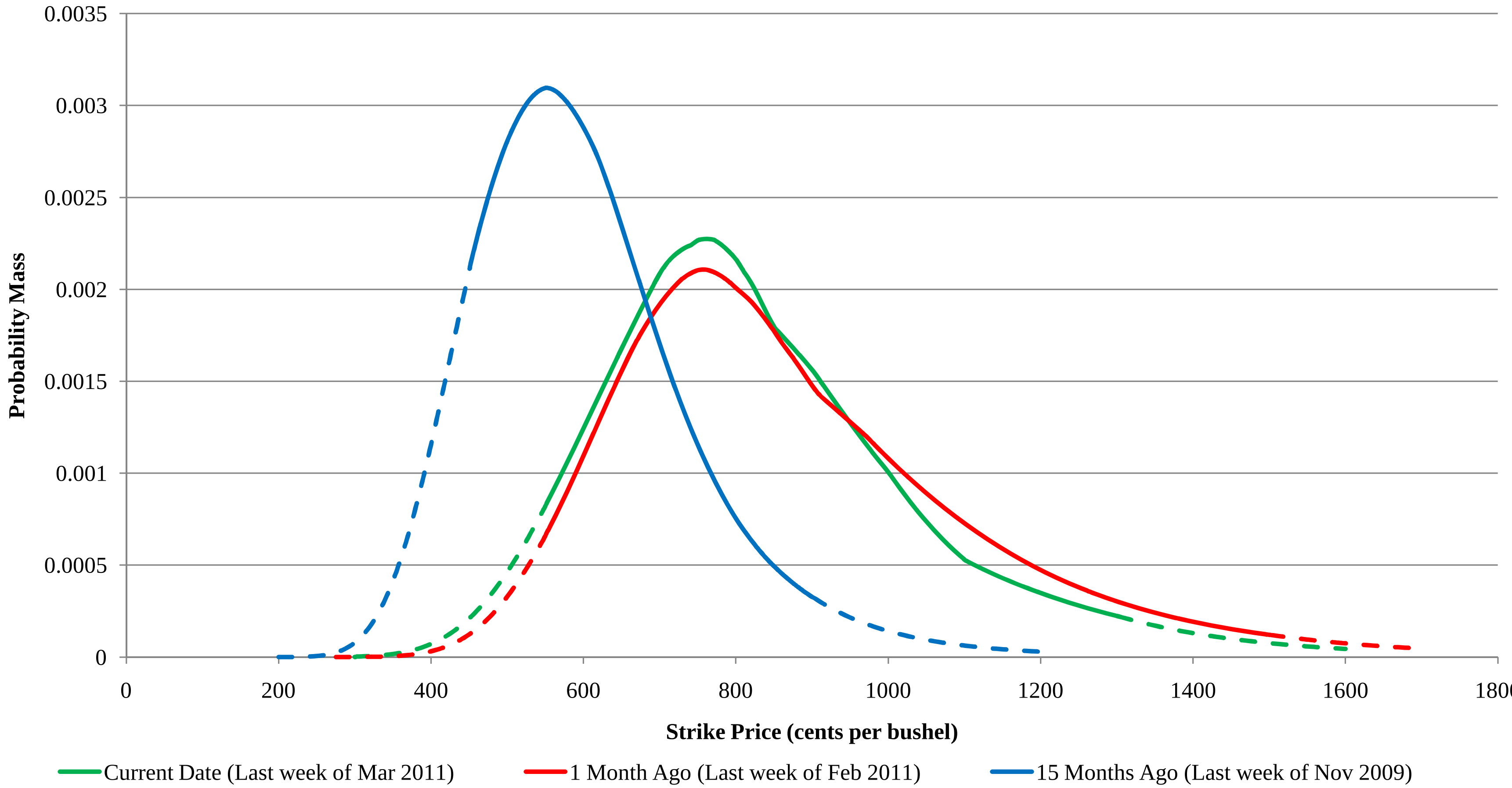
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	75	67	48
10th	83	74	56
90th	134	127	106
95th	146	138	118

Underlying Asset Statistics (trailing year)

Average	89
Minimum	76
Maximum	108

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



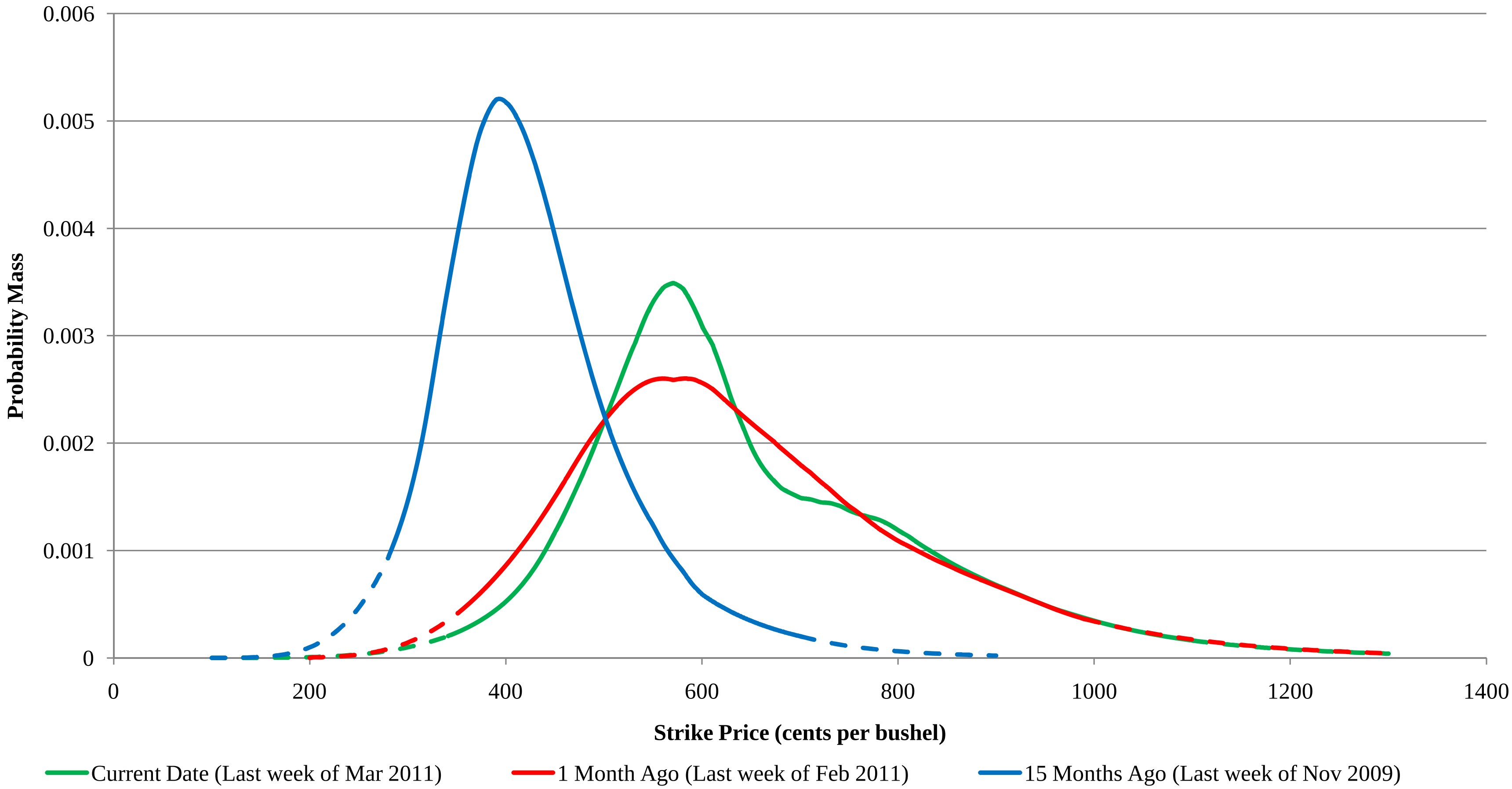
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	537	563	398
10th	590	613	432
90th	1128	1209	789
95th	1270	1360	874

Underlying Asset Statistics (trailing year)

Average	737
Minimum	562
Maximum	970

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



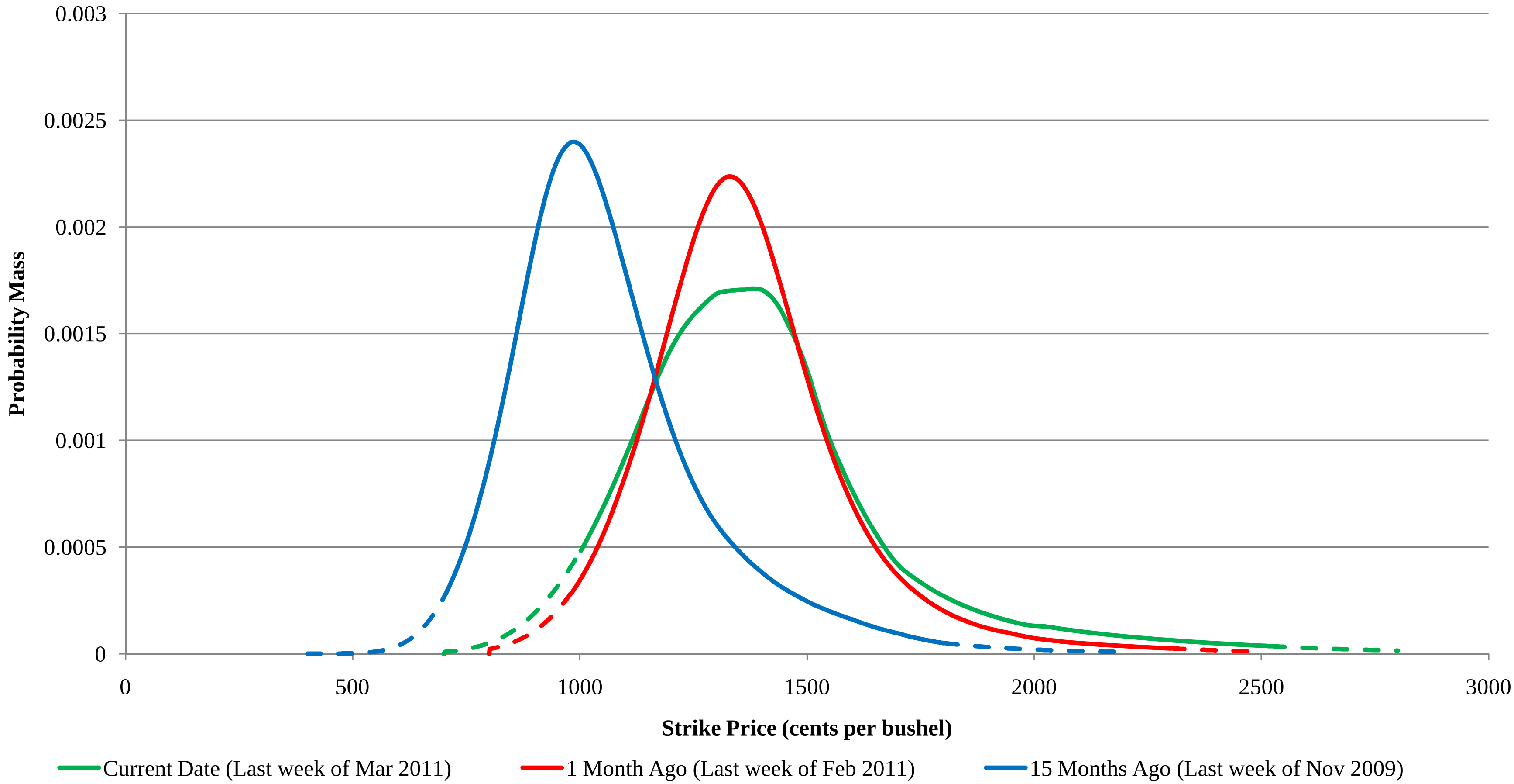
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	427	400	293
10th	469	445	321
90th	896	899	549
95th	993	999	607

Underlying Asset Statistics (trailing year)

Average	507
Minimum	379
Maximum	665

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



Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	1004	1049	777
10th	1080	1117	829
90th	1759	1638	1358
95th	2006	1778	1507

Underlying Asset Statistics (trailing year)

Average	1133
Minimum	916
Maximum	1420

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

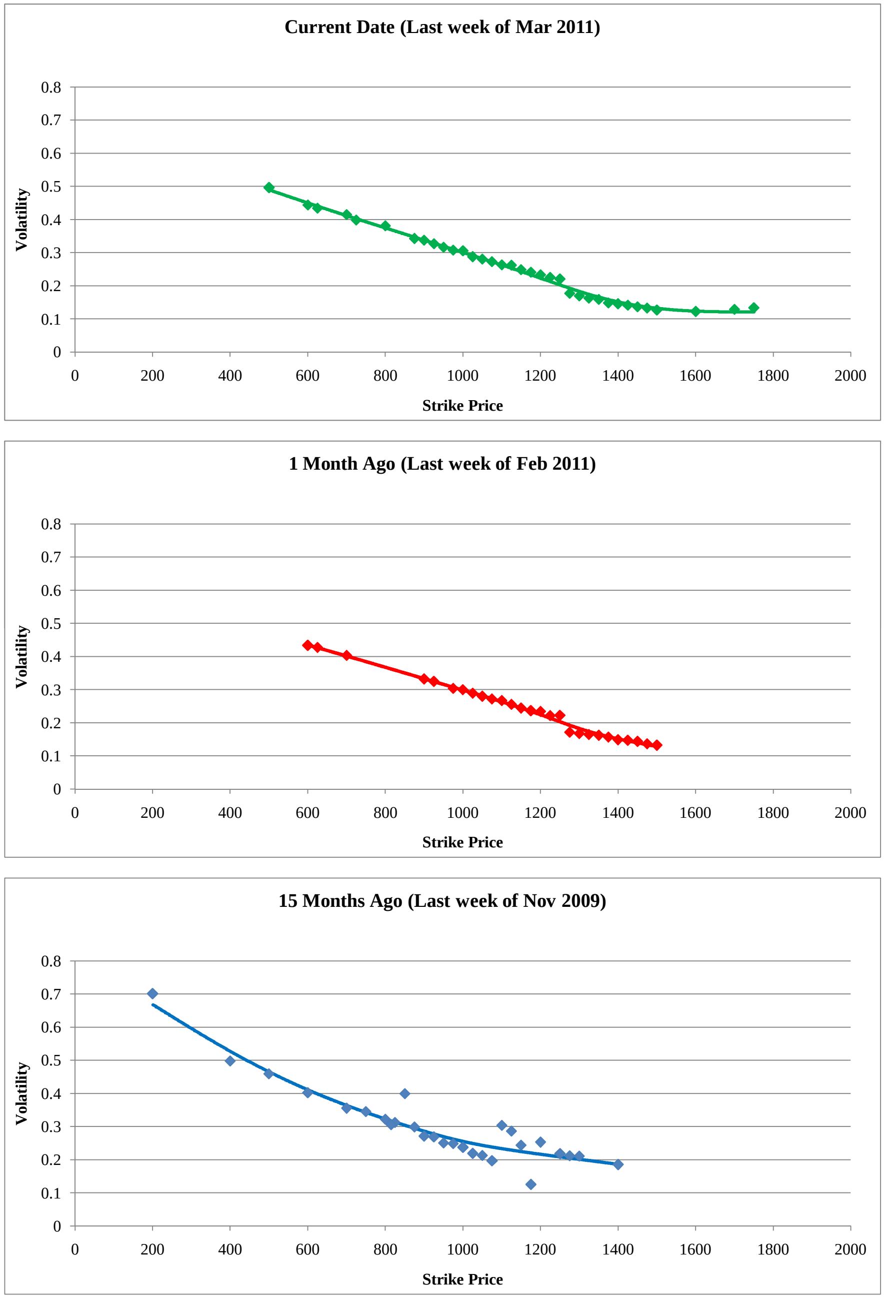


Exhibit A1.2 -- Call Option Price as a Function of the Strike Price (S&P 500 Index)

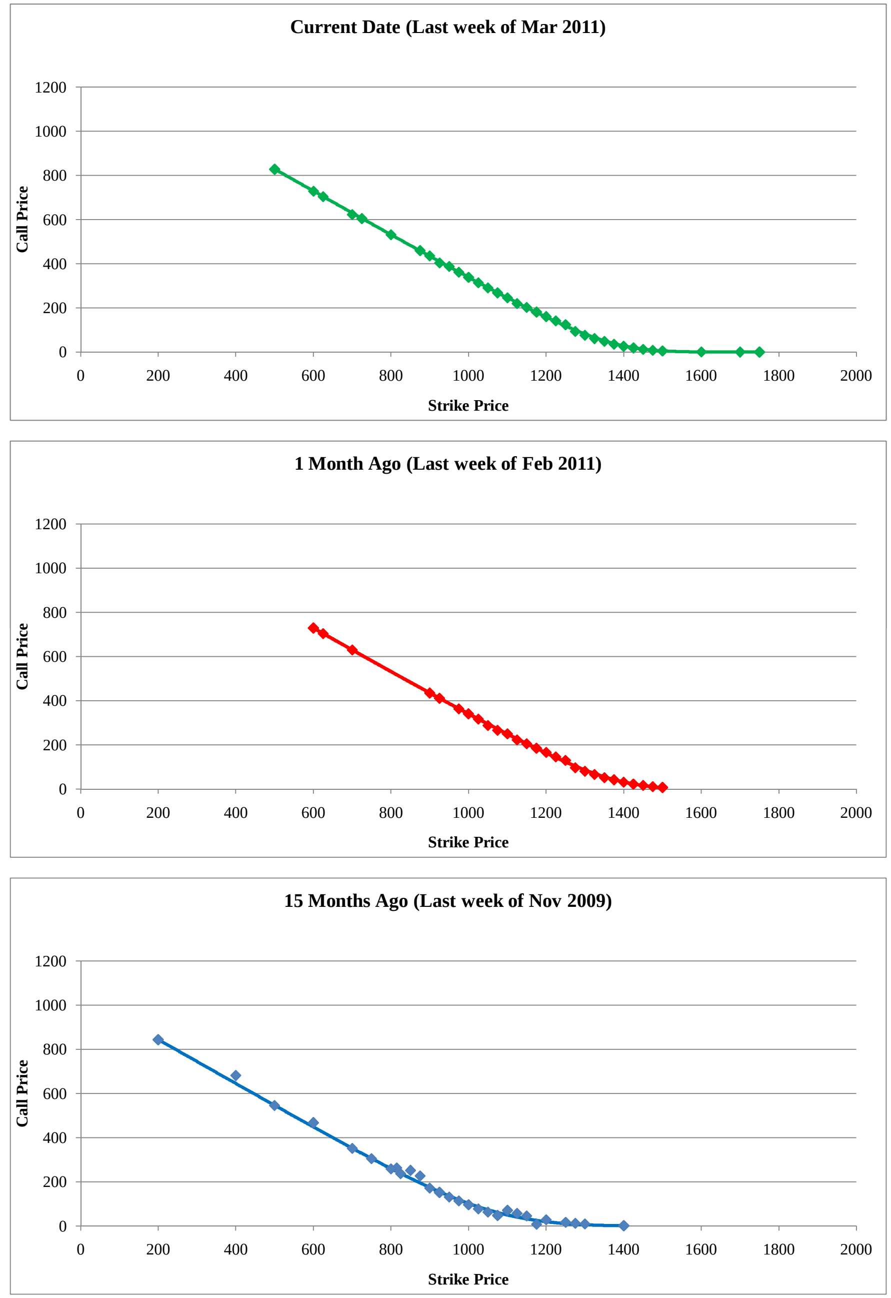


Exhibit A2.1 -- Volatility as a Function of the Strike Price (Front Month Gold Futures Contract)

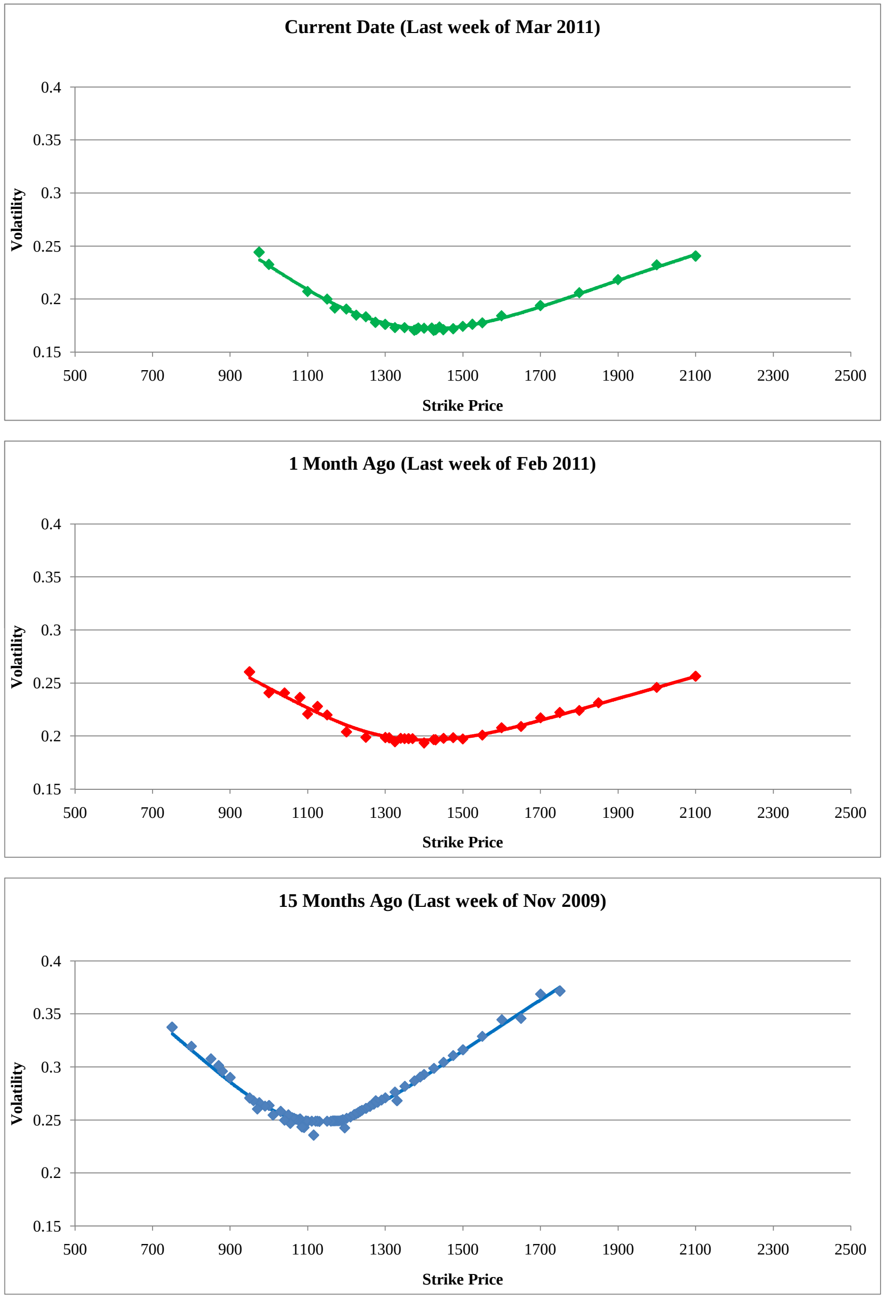


Exhibit A2.2 -- Call Option Price as a Function of the Strike Price (Front Month Gold Futures Contract)

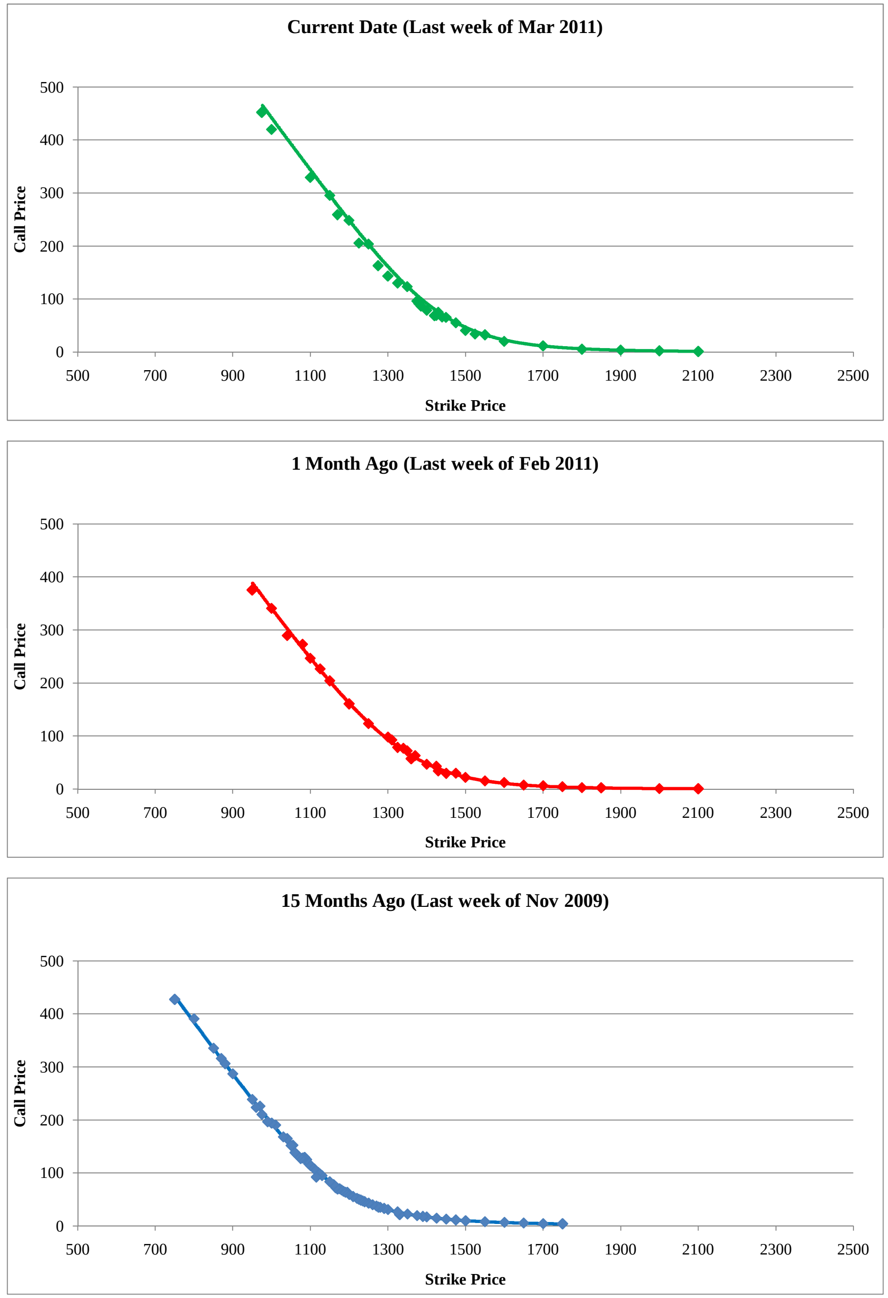


Exhibit A3.1 -- Volatility as a Function of the Strike Price (Front Month Silver Futures Contract)

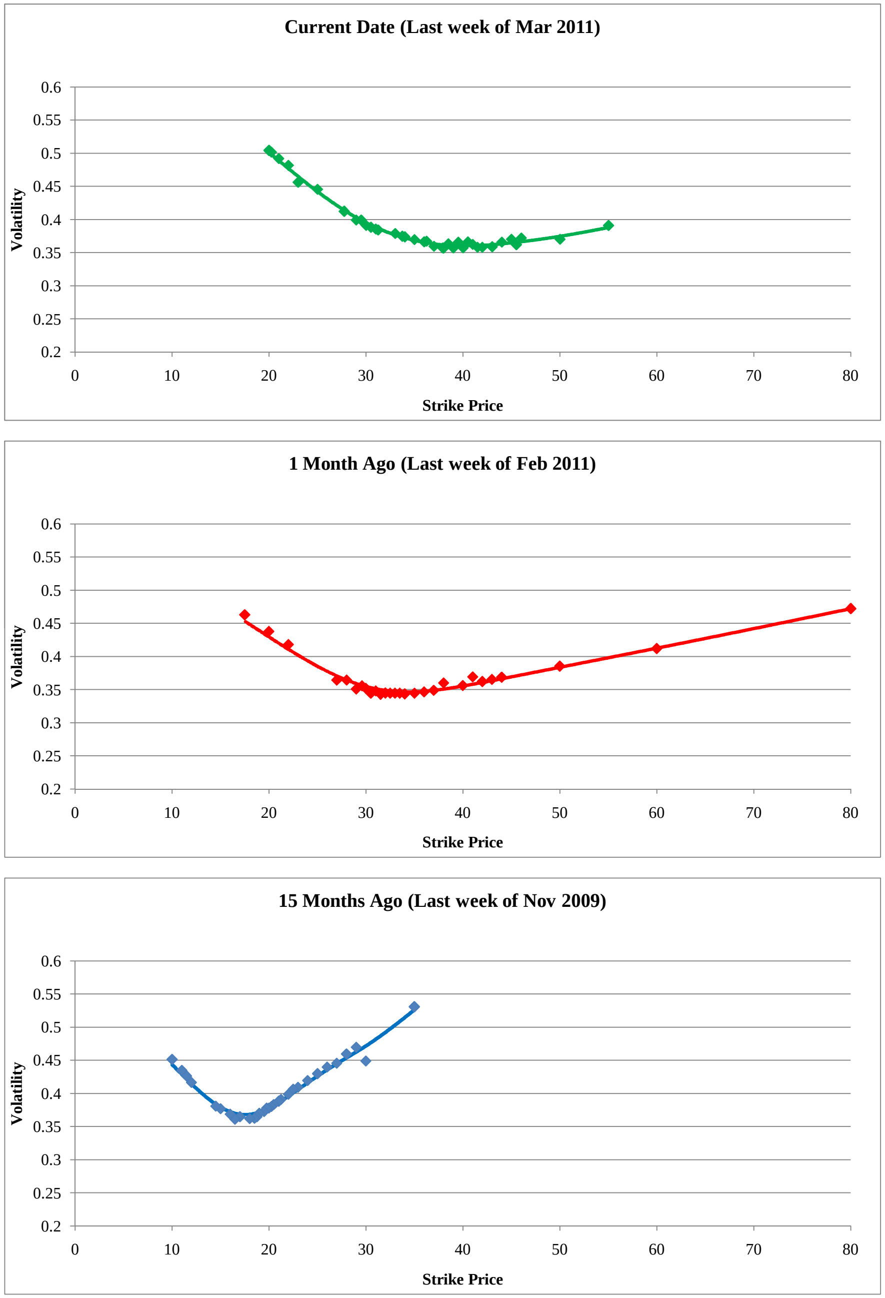


Exhibit A3.2 -- Call Option Price as a Function of the Strike Price (Front Month Silver Futures Contract)

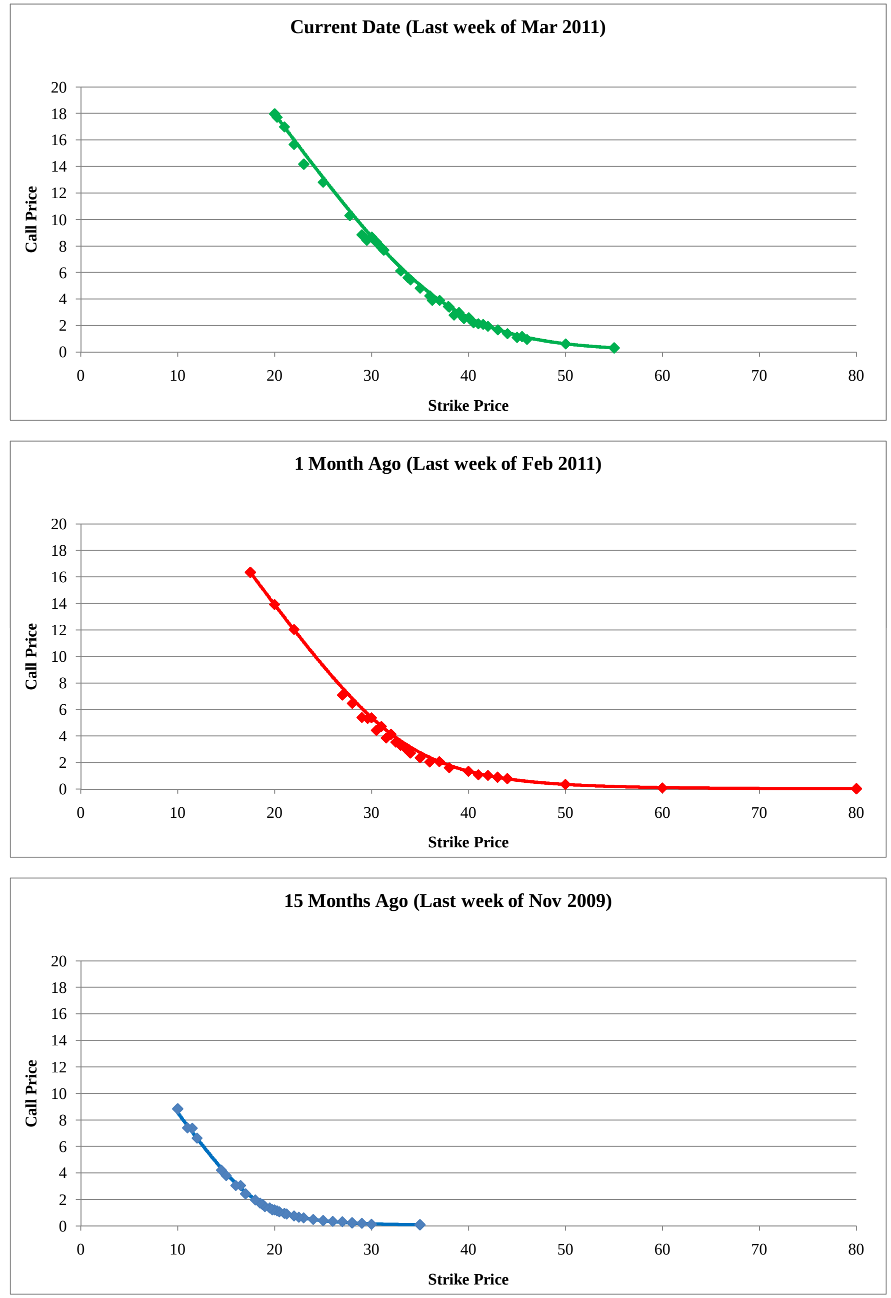


Exhibit A4.1 -- Volatility as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

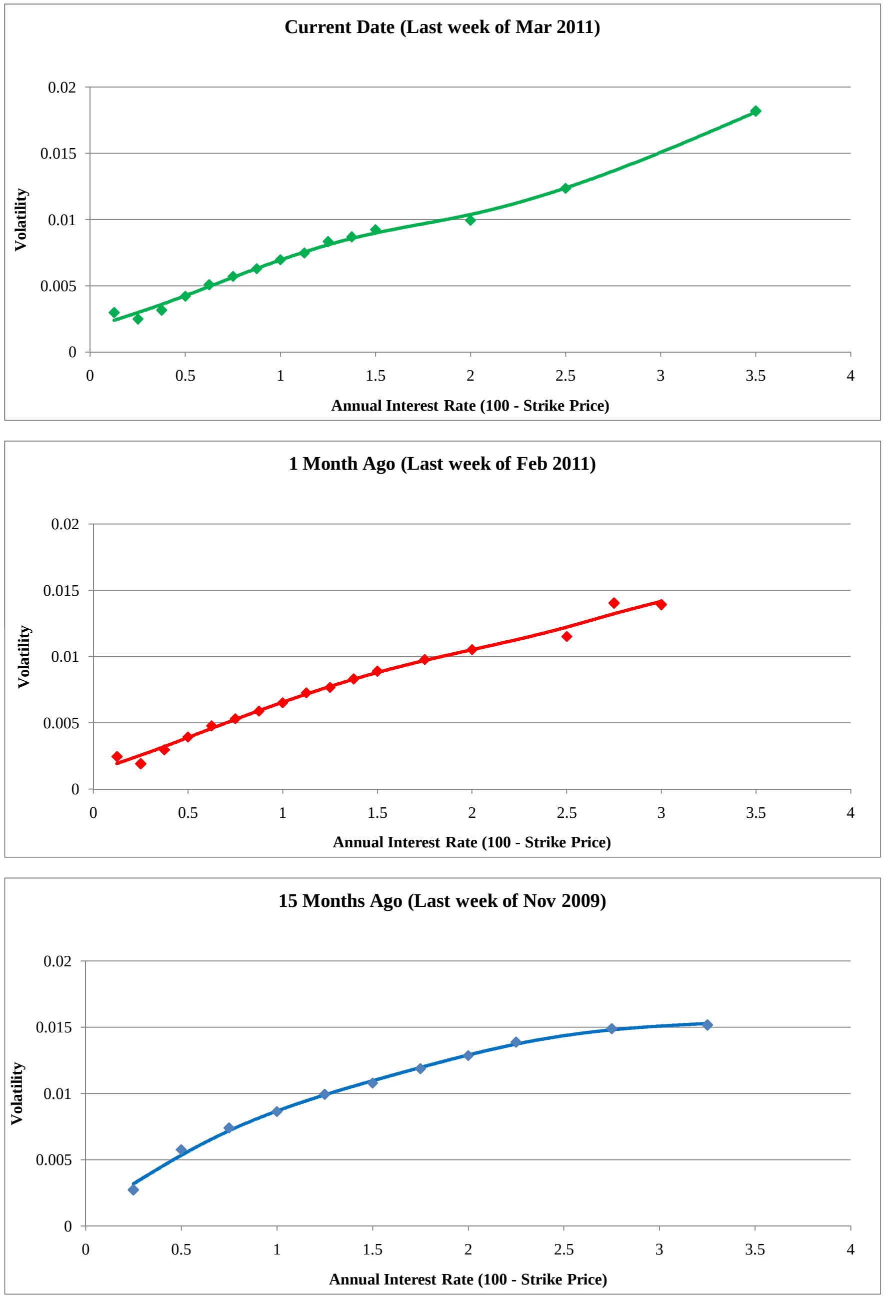


Exhibit A4.2 -- Call Option Price as a Function of the Strike Price (Eurodollar Interest Rate Futures Contract)

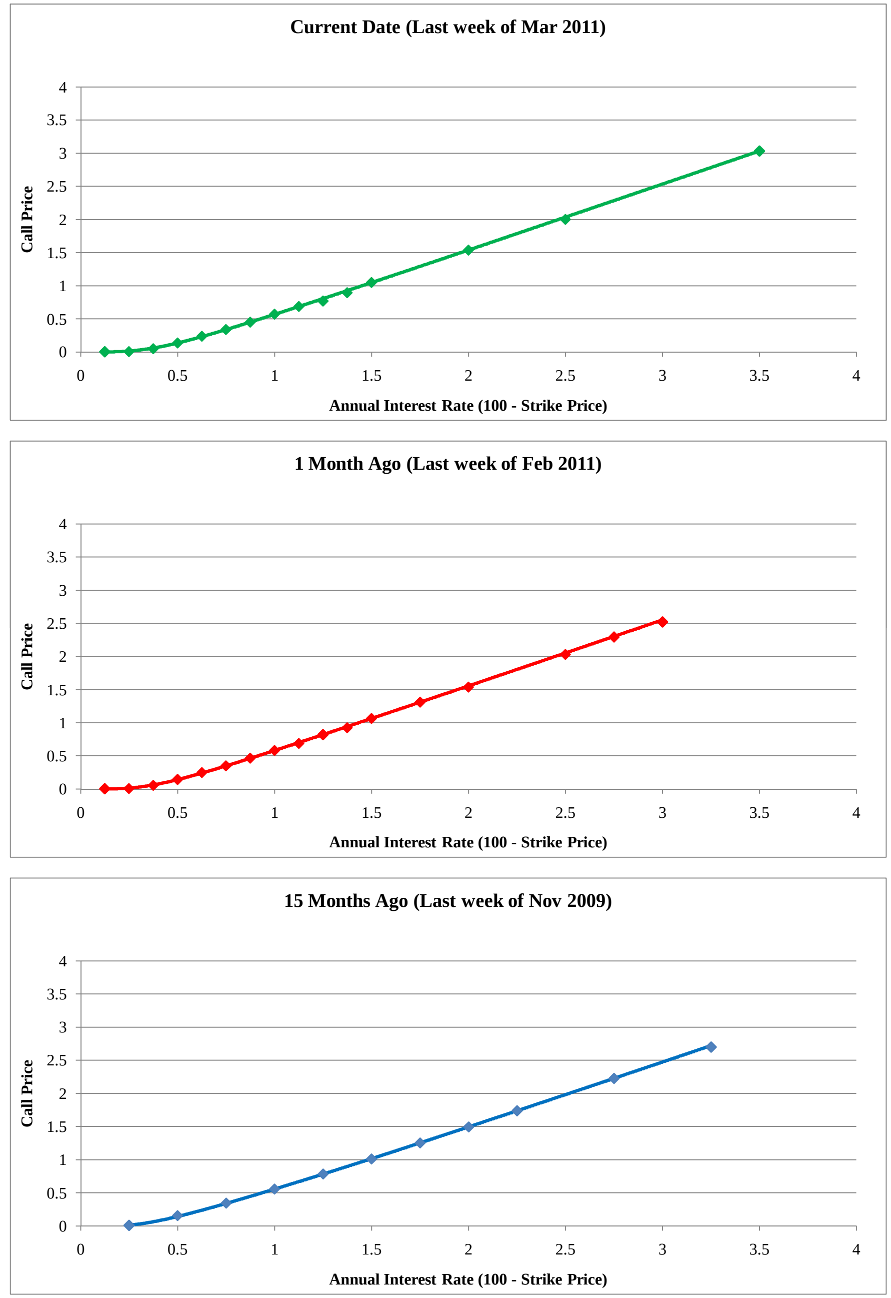


Exhibit A5.1 -- Volatility as a Function of the Strike Price (Dollar-Euro Exchange Rate)

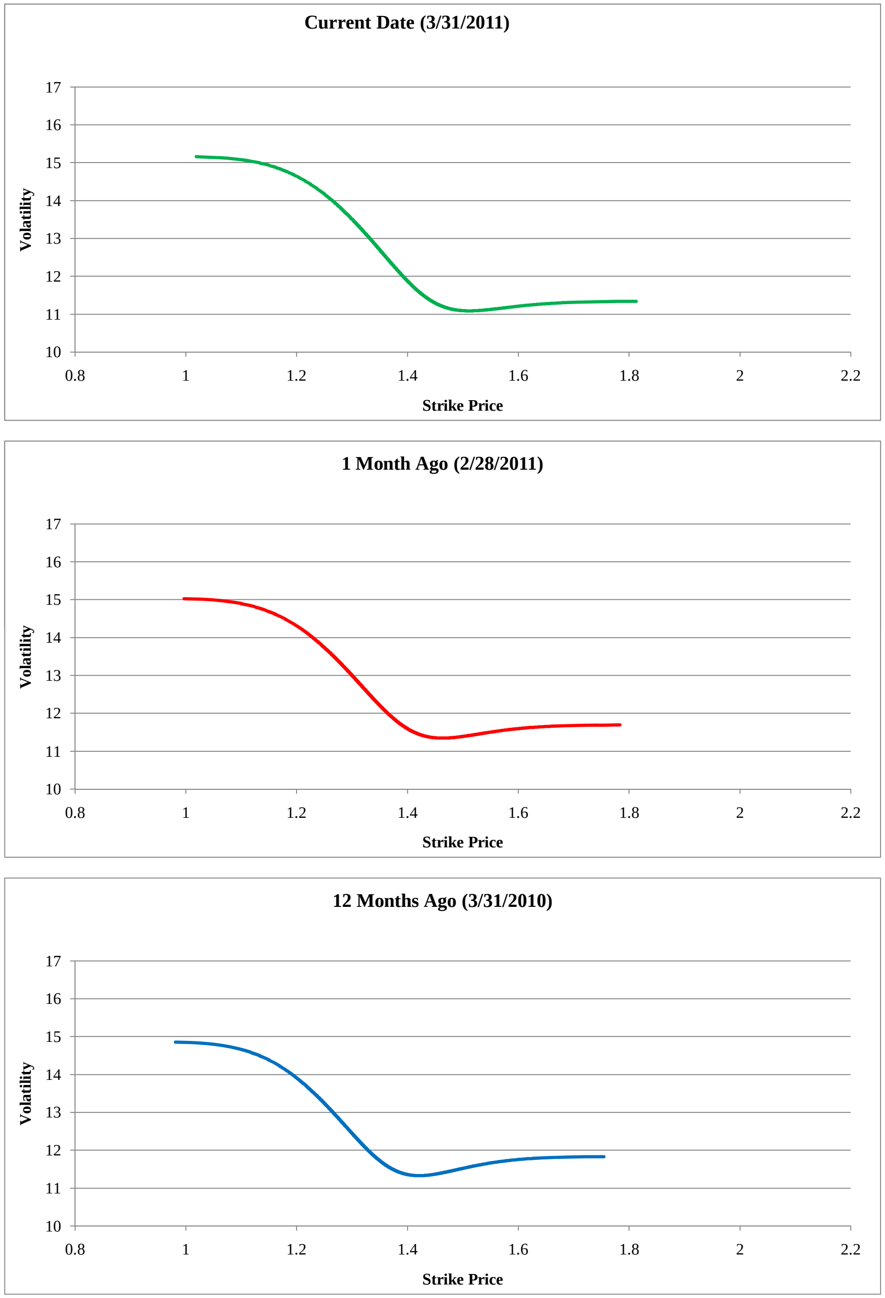


Exhibit A5.2 -- Call Option Price as a Function of the Strike Price (Dollar-Euro Exchange Rate)

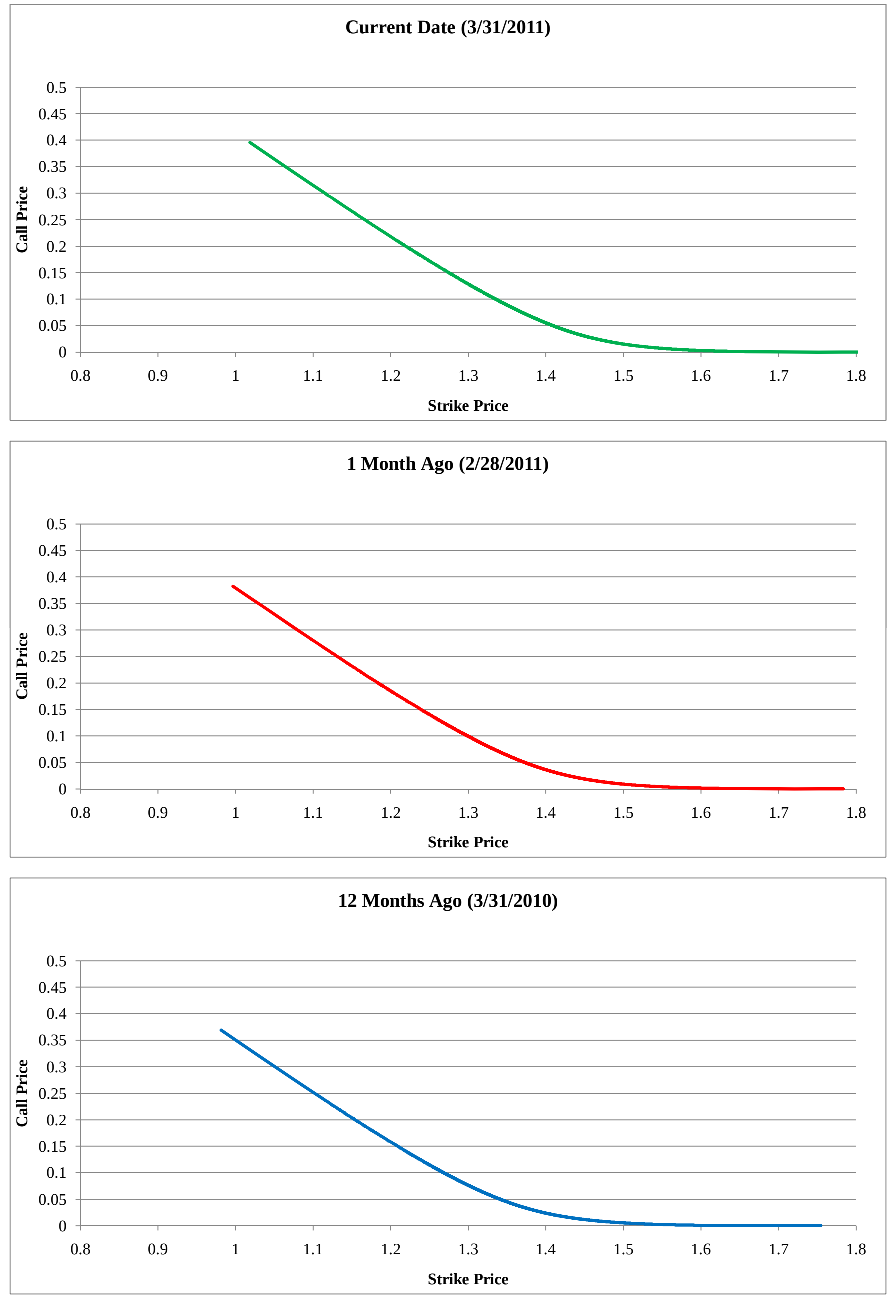


Exhibit A6.1 -- Volatility as a Function of the Strike Price (Dollar-Pound Exchange Rate)

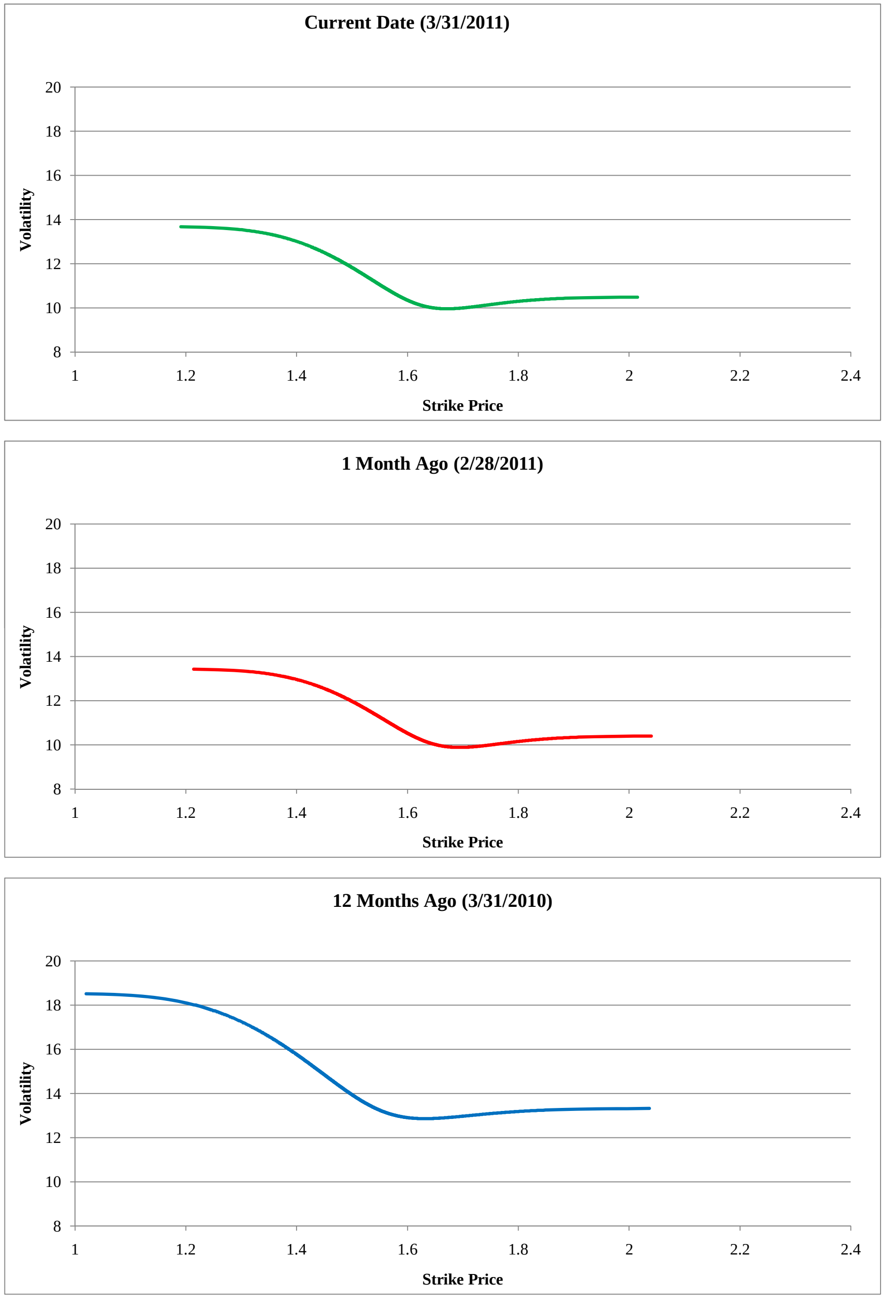


Exhibit A6.2 -- Call Option Price as a Function of the Strike Price (Dollar-Pound Exchange Rate)

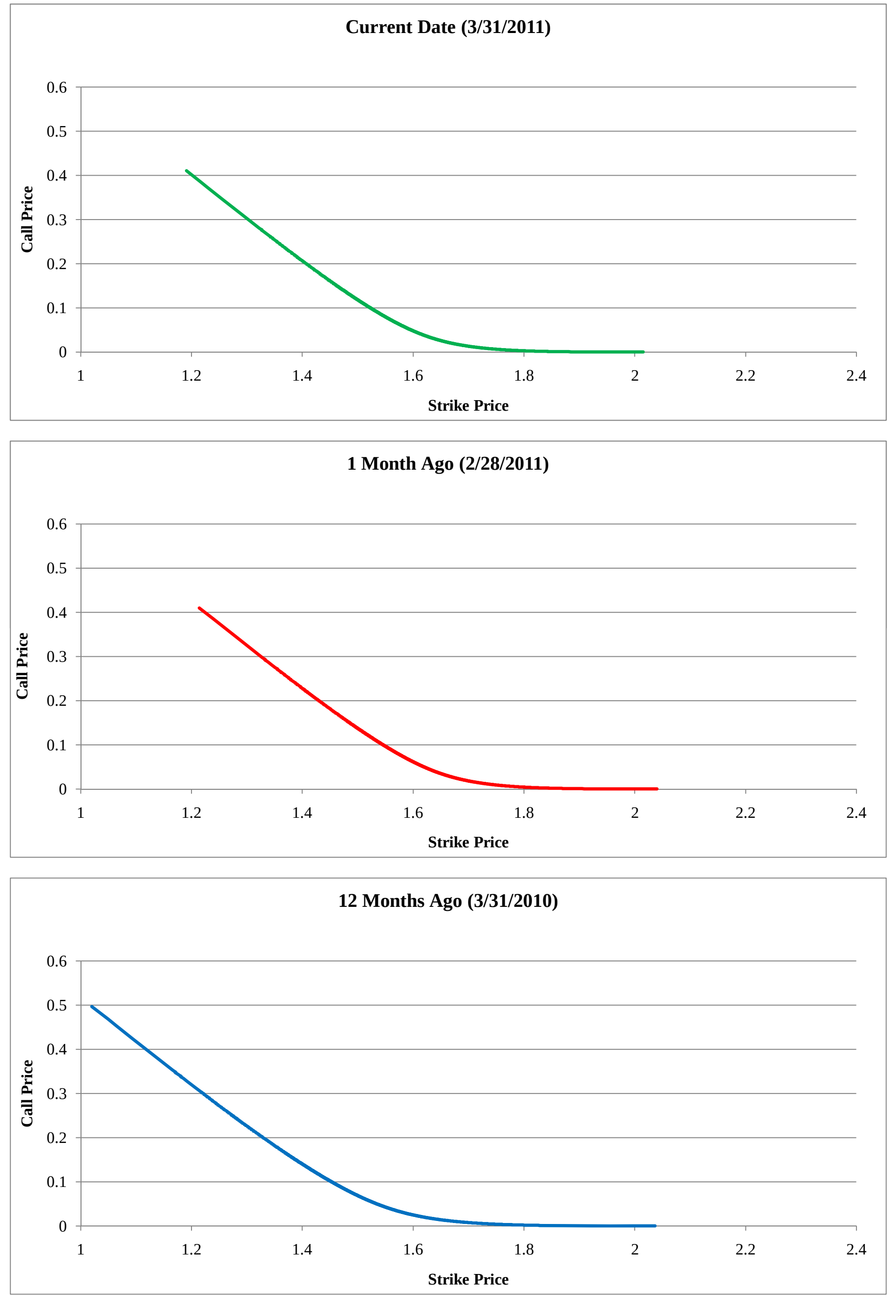


Exhibit A7.1 -- Volatility as a Function of the Strike Price (Yen-Dollar Exchange Rate)

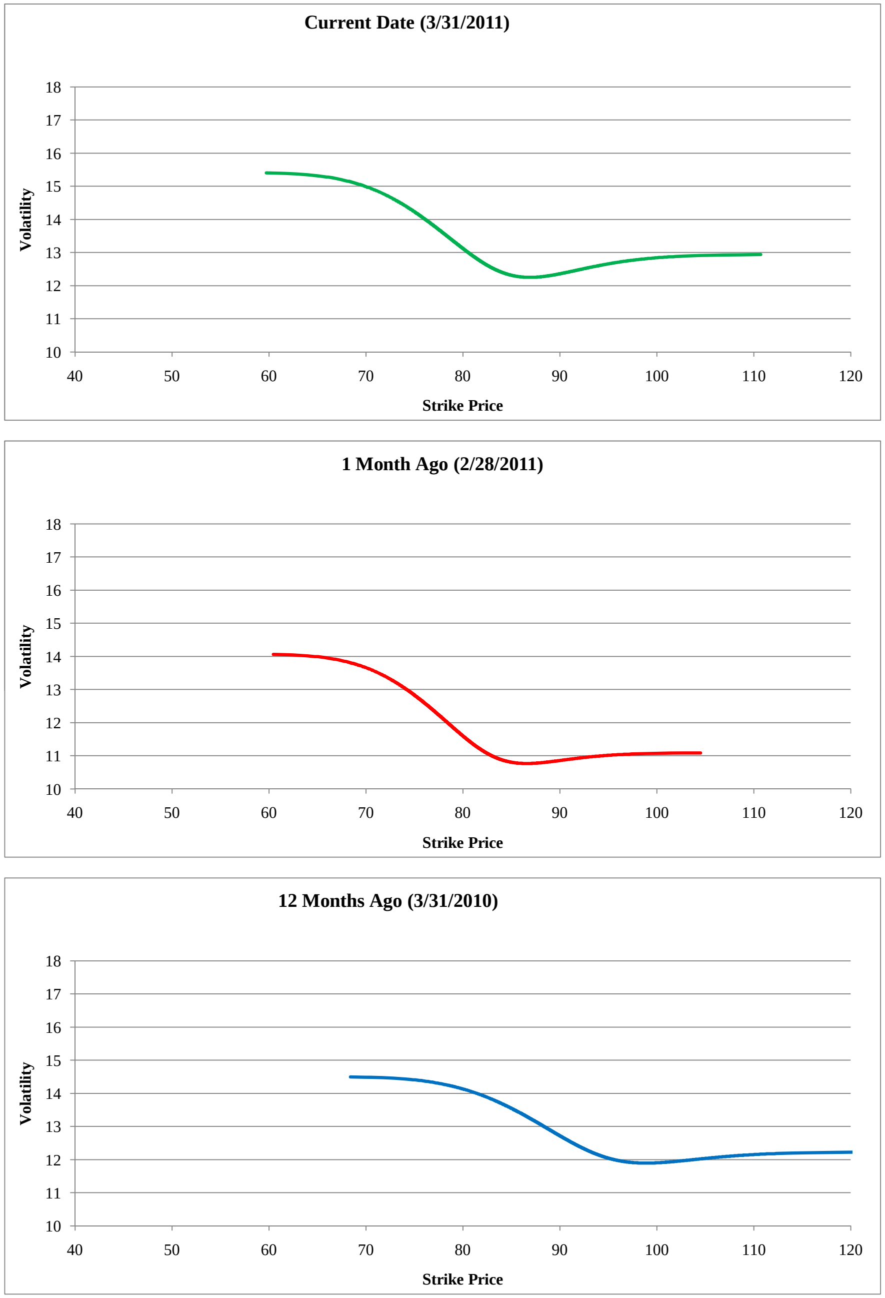


Exhibit A7.2 -- Call Option Price as a Function of the Strike Price (Yen-Dollar Exchange Rate)

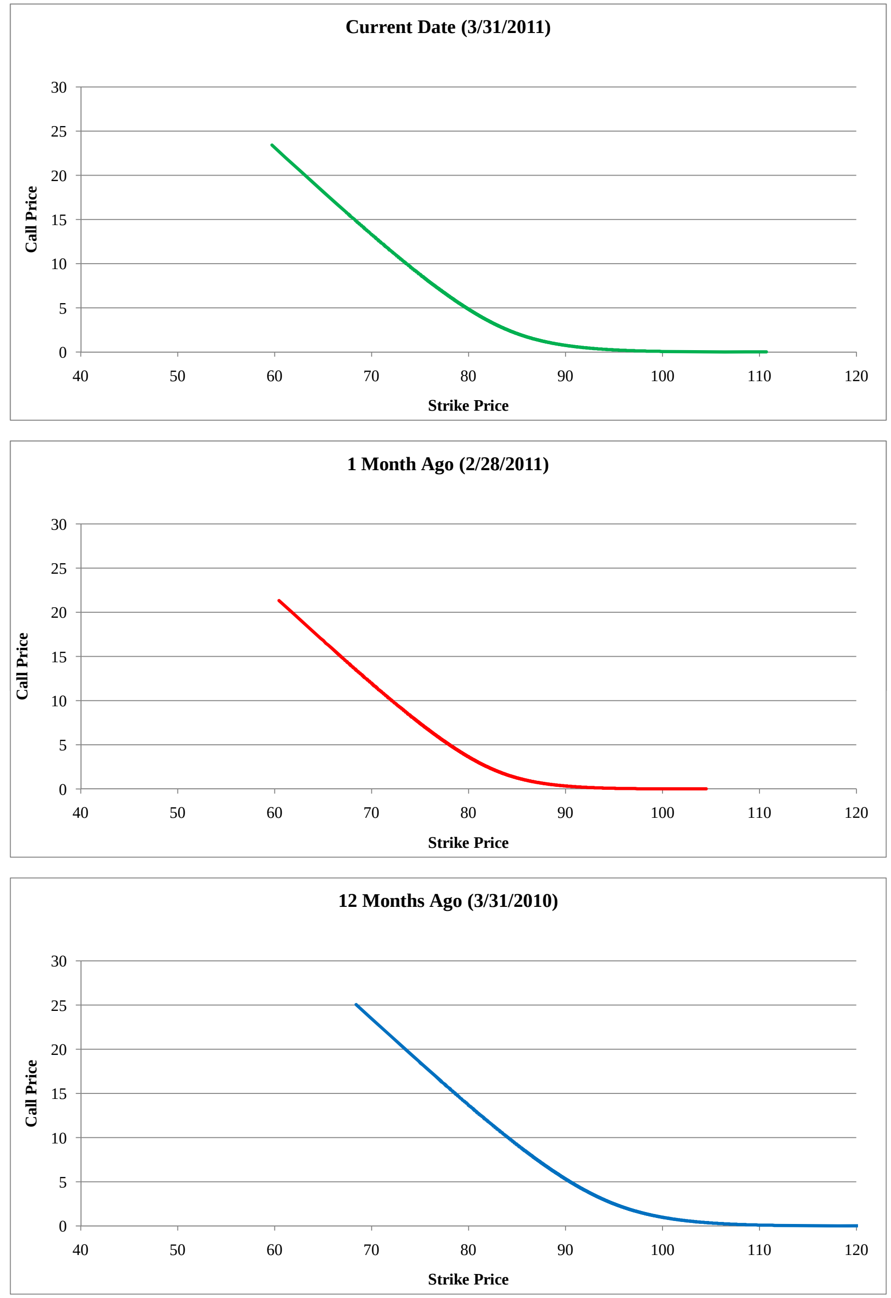
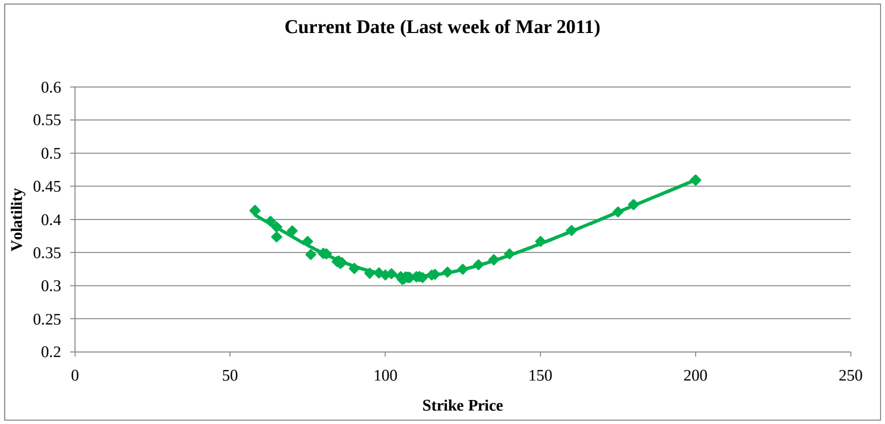
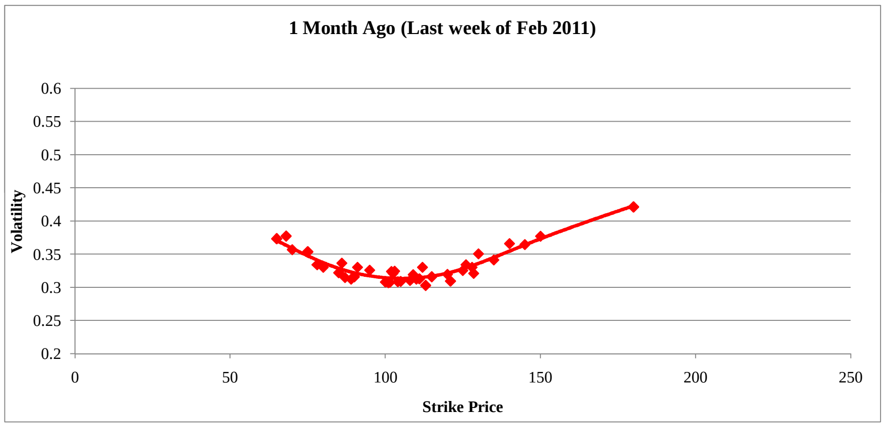


Exhibit A8.1 -- Volatility as a Function of the Strike Price (Front Month Crude Oil Futures Contract)





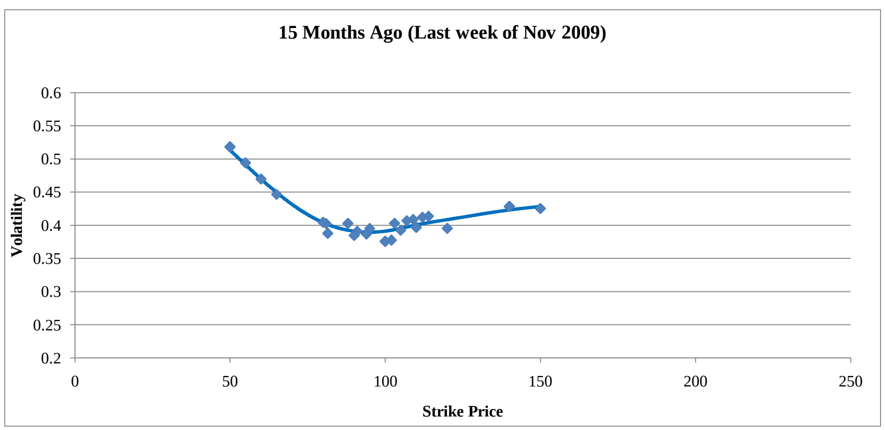
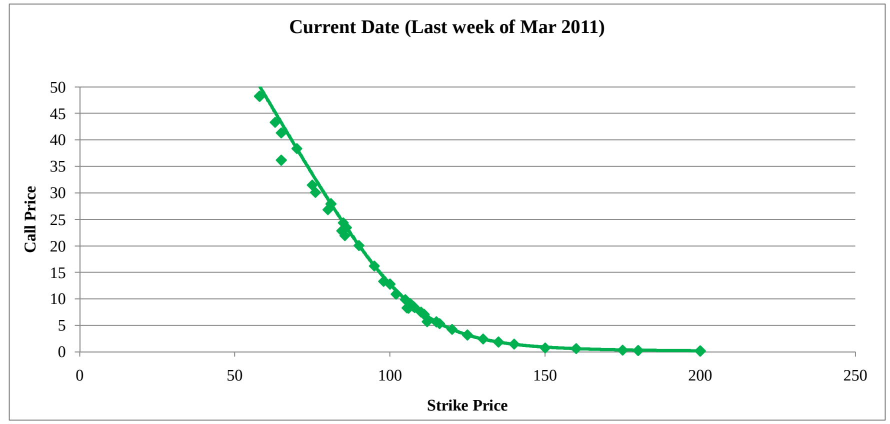
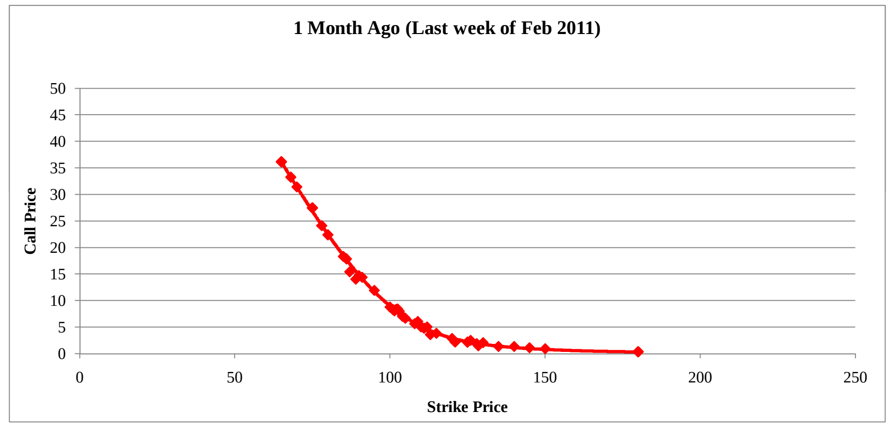


Exhibit A8.2 -- Call Option Price as a Function of the Strike Price (Front Month Crude Oil Futures Contract)





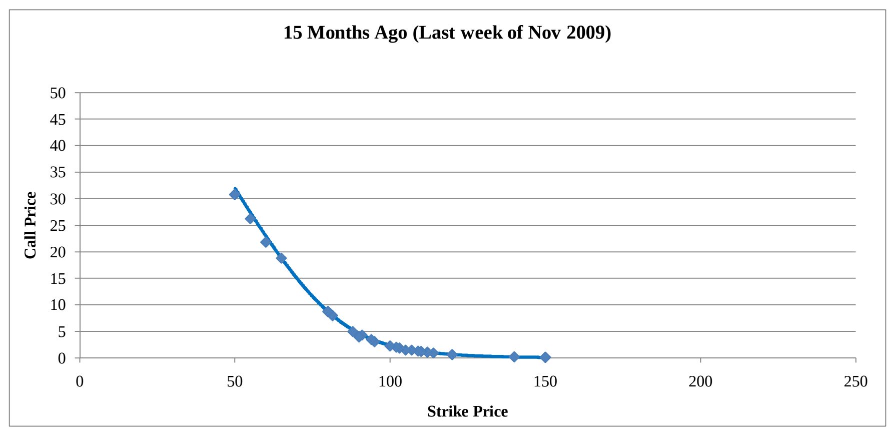


Exhibit A9.1 -- Volatility as a Function of the Strike Price (Front Month Wheat Futures Contract)

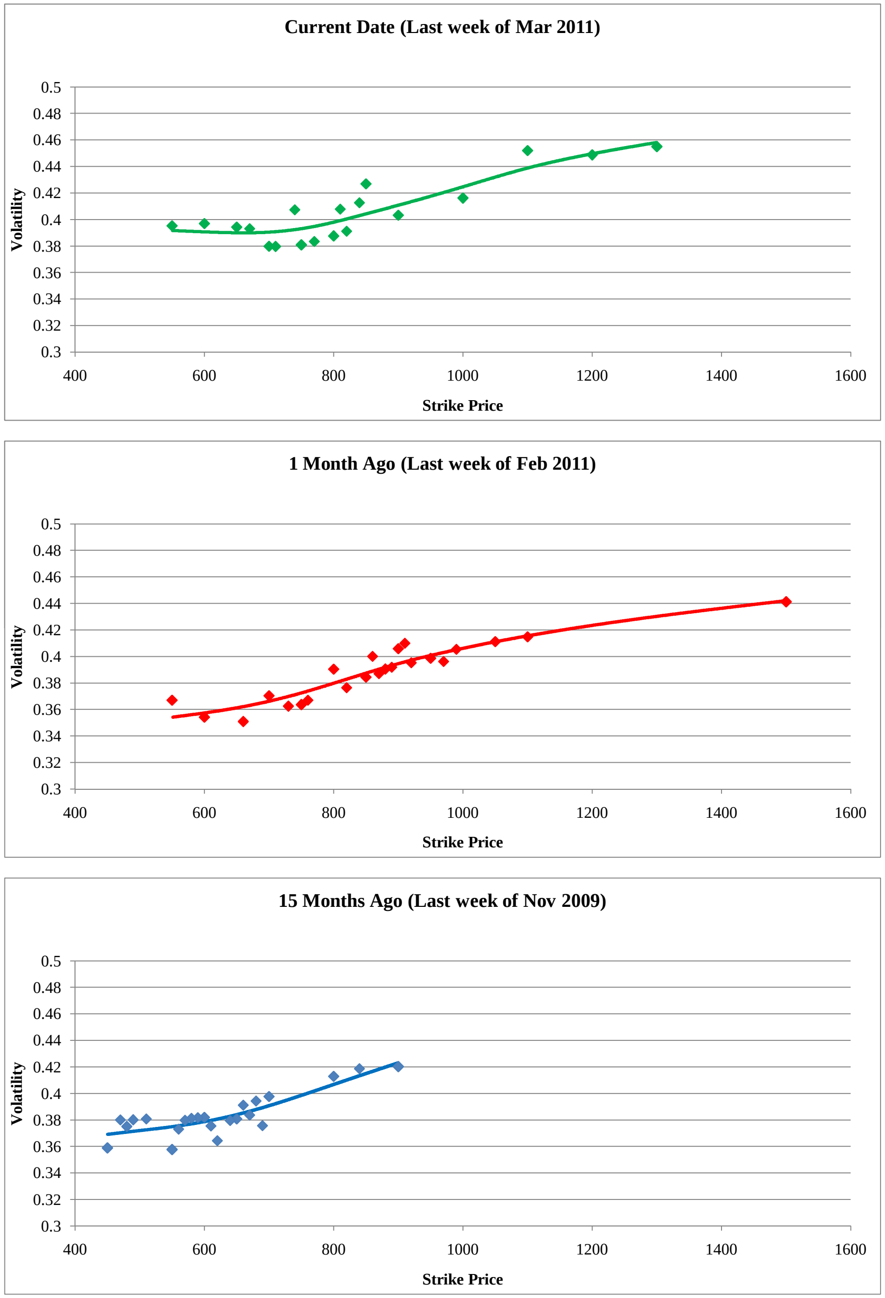


Exhibit A9.2 -- Call Option Price as a Function of the Strike Price (Front Month Wheat Futures Contract)

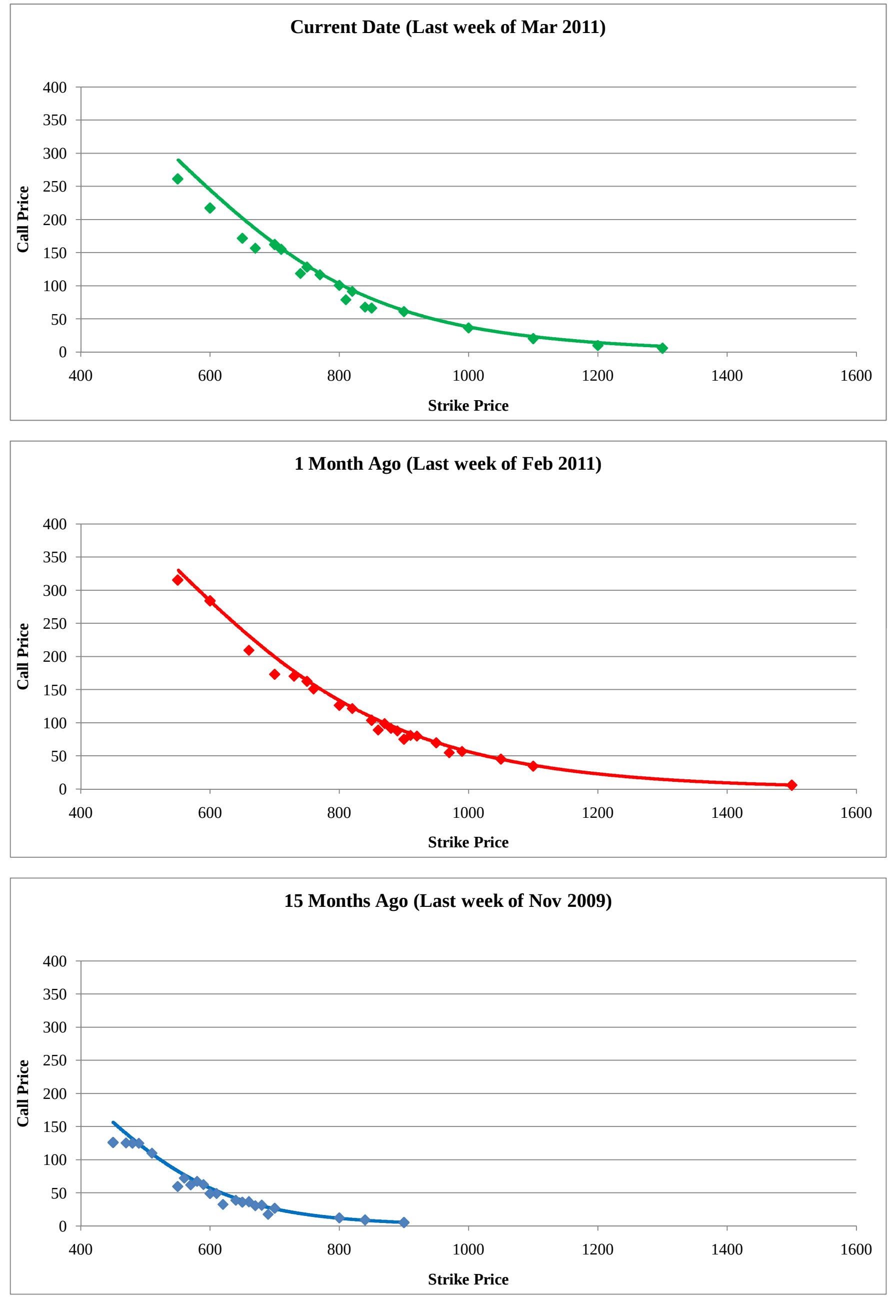


Exhibit A10.1 -- Volatility as a Function of the Strike Price (Front Month Corn Futures Contract)

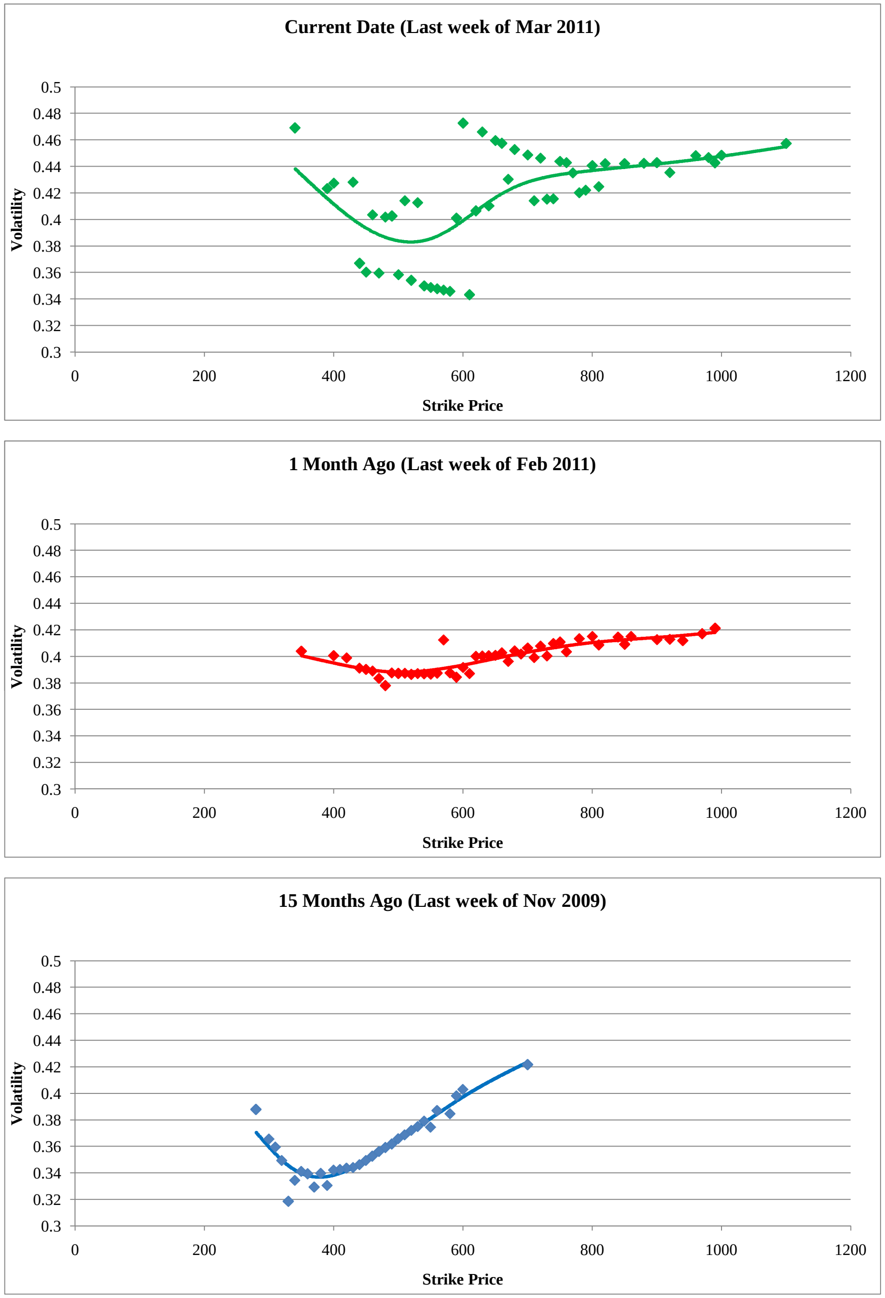


Exhibit A10.2 -- Call Option Price as a Function of the Strike Price (Front Month Corn Futures Contract)

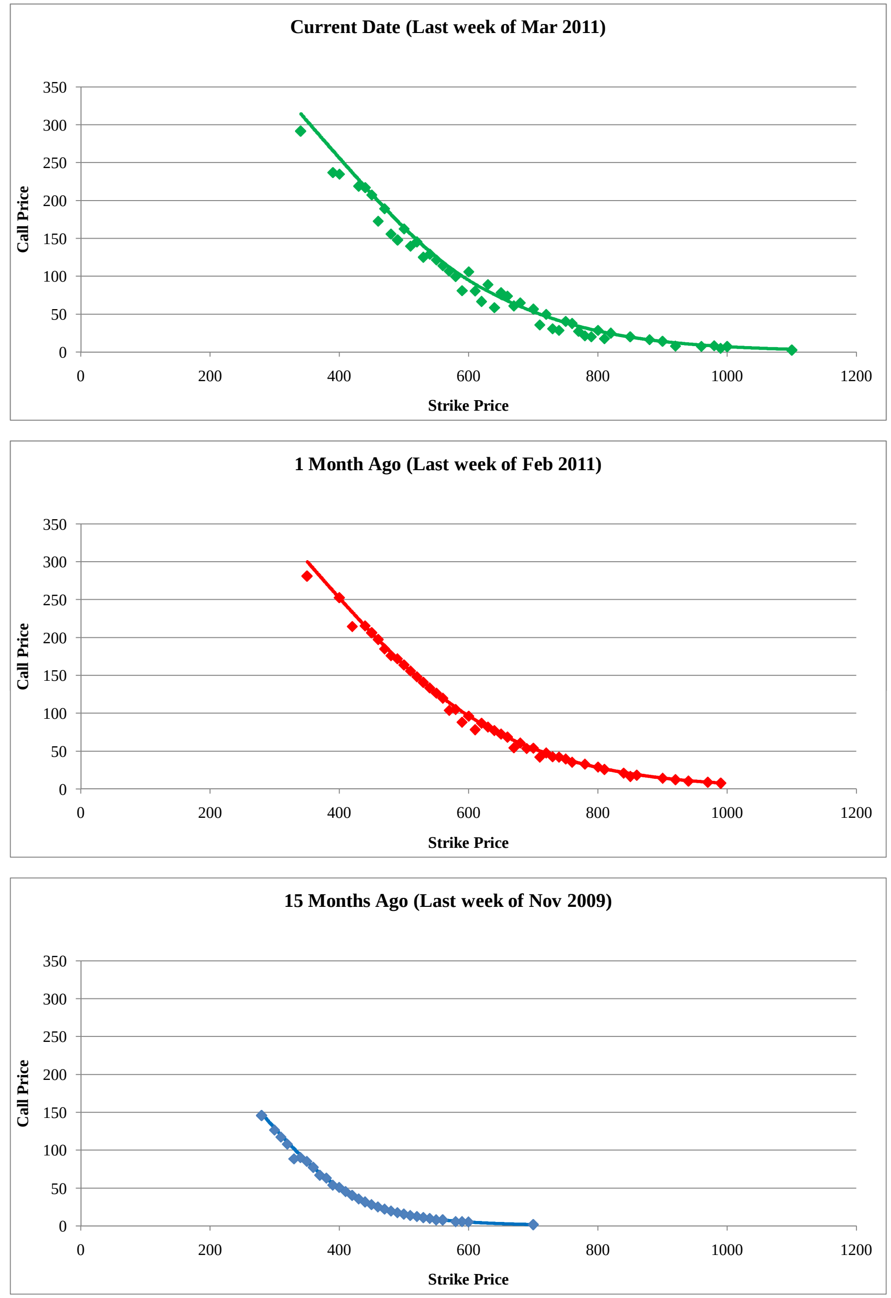
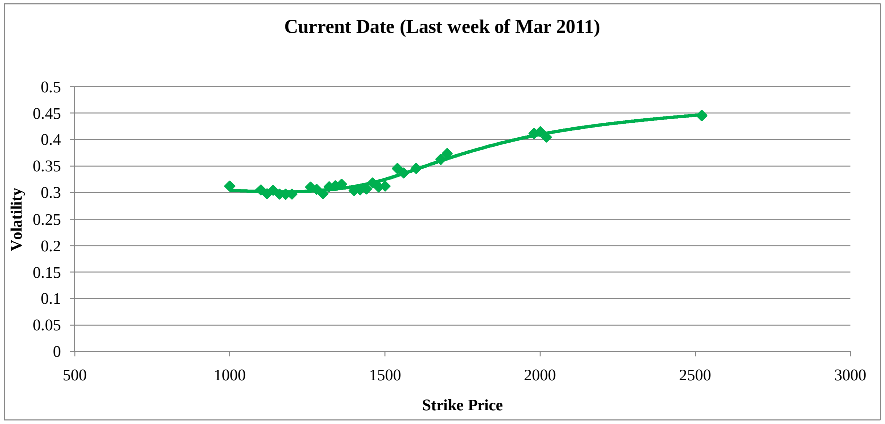
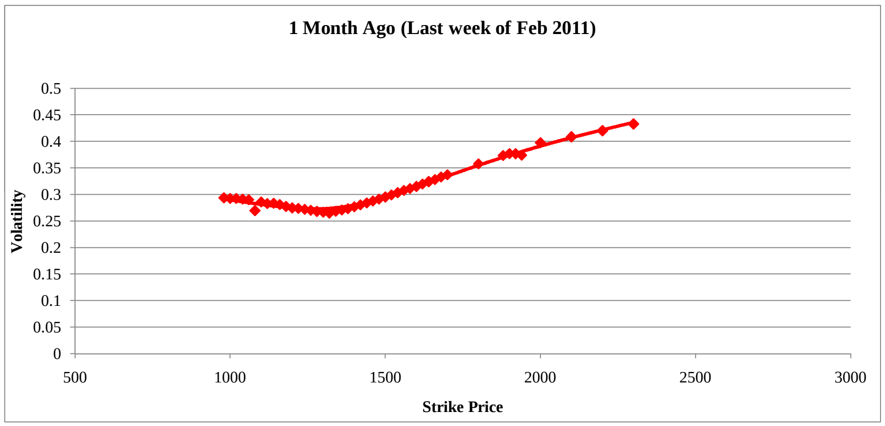


Exhibit A11.1 -- Volatility as a Function of the Strike Price
(Front Month Soybeans Futures Contract)





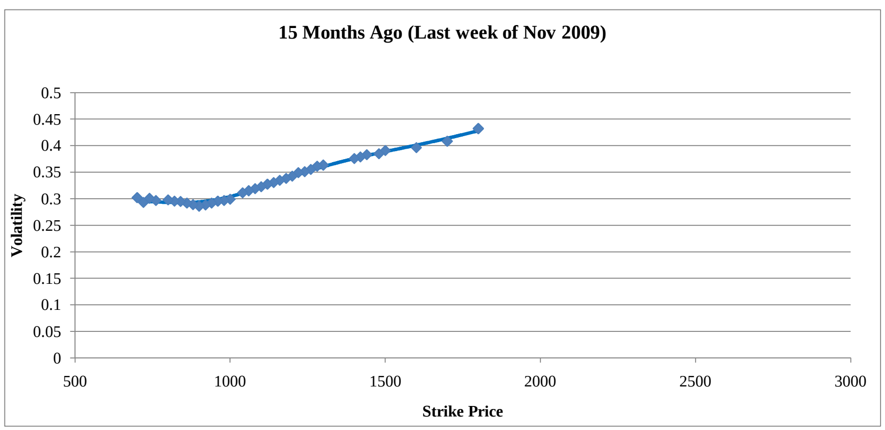
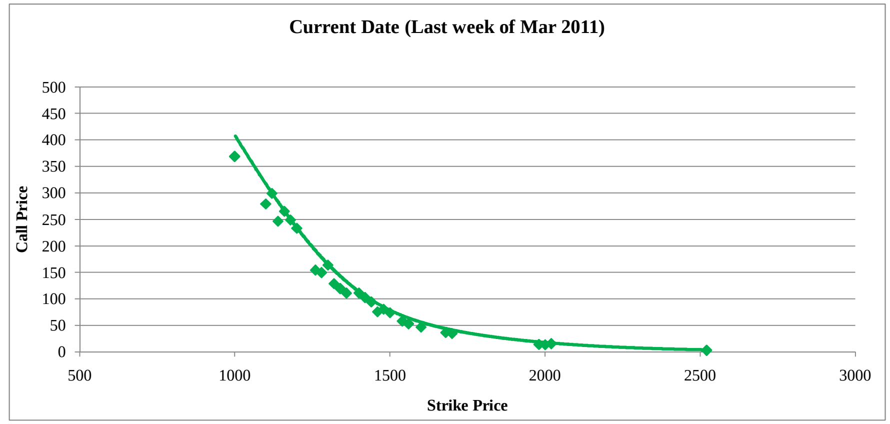
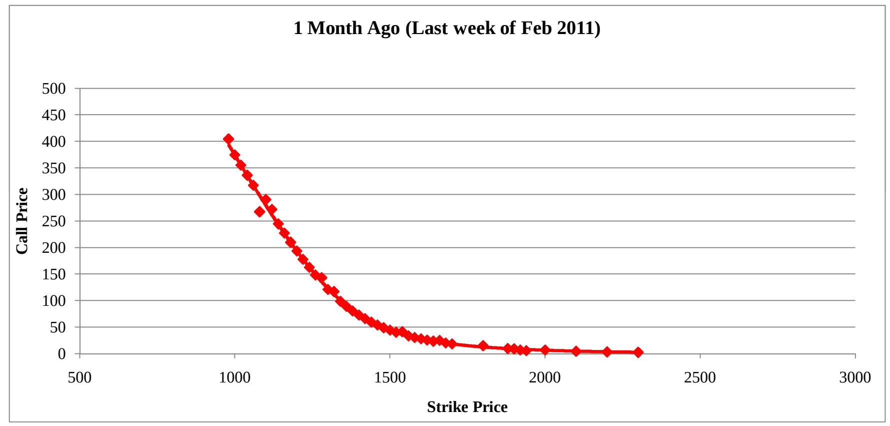
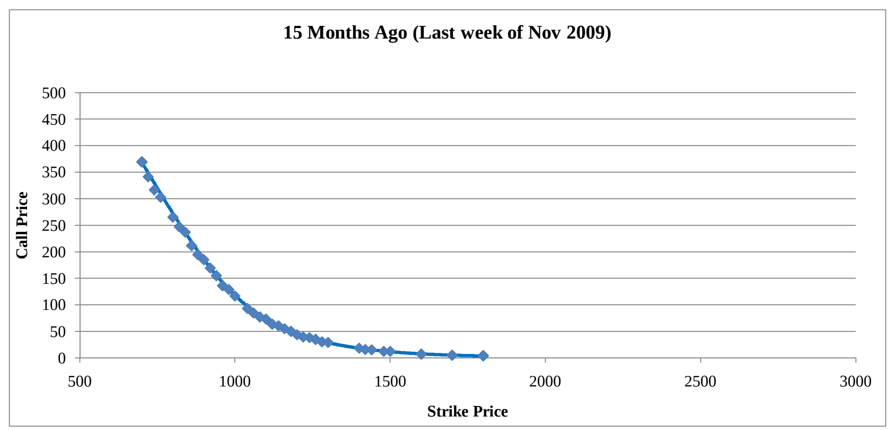


Exhibit A11.2 -- Call Option Price as a Function of the Strike Price
(Front Month Soybeans Futures Contract)







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	9/27/2011	8/25/2011	8/17/2011	8/26/2011
--One Month Ago	9/17/2011	7/26/2011	8/25/2011	8/17/2011	8/26/2011
--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	3/25 - 3/31/2011	3/25 - 3/31/2011	3/25 - 3/31/2011	3/25 - 3/31/2011	3/25 - 3/31/2011
--One Month Ago	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
--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	1310.19 - 1328.26	1420.5 - 1442.8	37.025 - 37.931	105.6 - 108.18	798.75 - 838
--One Month Ago	1306.1 - 1327.22	1322.7 - 1344.7	32.835 - 33.801	98.98 - 101.66	845.25 - 879.25
--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	0.659 - 0.71	0.724 - 0.796	0.48 - 0.522	0.415 - 0.453	0.488 - 0.53
--One Month Ago	0.159 - 0.168	0.15 - 0.173	0.147 - 0.159	0.143 - 0.157	0.147 - 0.159
--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	0.464 - 0.478	0.492 - 0.506	0.403 - 0.417	0.381 - 0.394	0.406 - 0.419
--One Month Ago	0.547 - 0.569	0.489 - 0.503	0.486 - 0.508	0.464 - 0.486	0.489 - 0.511
--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	8/26/2011	9/19/2011
--One Month Ago	8/26/2011	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	3/25 - 3/31/2011	3/25 - 3/31/2011	3/25 - 3/31/2011
--One Month Ago	2/22 - 2/28/2011	2/22 - 2/28/2011	2/22 - 2/28/2011
--12/15 Months Ago	11/23 - 11/30/2009	11/23 - 11/30/2009	11/23 - 11/30/2009
Spot Rate			
--Current Date	625.25 - 655.25	1350 - 1406.25	99.495 - 99.54
--One Month Ago	629.25 - 650.25	1319 - 1382.75	99.5 - 99.55
--12/15 Months Ago	402 - 427.25	1049.25 - 1068.75	99.455 - 99.51
Interpolated Risk-free Rate			
--Current Date	0.488 - 0.53	0.488 - 0.53	0.675 - 0.727
--One Month Ago	0.147 - 0.159	0.117 - 0.142	0.16 - 0.168
--12/13 Months Ago	0.085 - 0.106	0.085 - 0.106	0.505 - 0.561
Time to Expiration (years)			
--Current Date	0.406 - 0.419	0.406 - 0.419	0.469 - 0.483
--One Month Ago	0.489 - 0.511	0.317 - 0.339	0.553 - 0.575
--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	3/31/2011	3/31/2011	3/31/2011
--One Month Ago	2/28/2011	2/28/2011	2/28/2011
--12/15 Months Ago	3/31/2010	3/31/2010	3/31/2010
Spot Rate			
--Current Date	1.4158	1.6028	83.13
--One Month Ago	1.3806	1.6257	81.78
--12/15 Months Ago	1.351	1.5184	93.47
Interpolated Risk-free Rate	[US / German]	[US / UK]	[Japan / US]
--Current Date	0.1689 / 0.948	0.1689 / 0.762	0.12 / 0.1689
--One Month Ago	0.1603 / 0.78	0.1603 / 0.75	0.125 / 0.1603
--12/13 Months Ago	0.2314 / 0.363	0.2314 / 0.578	0.12 / 0.2314
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