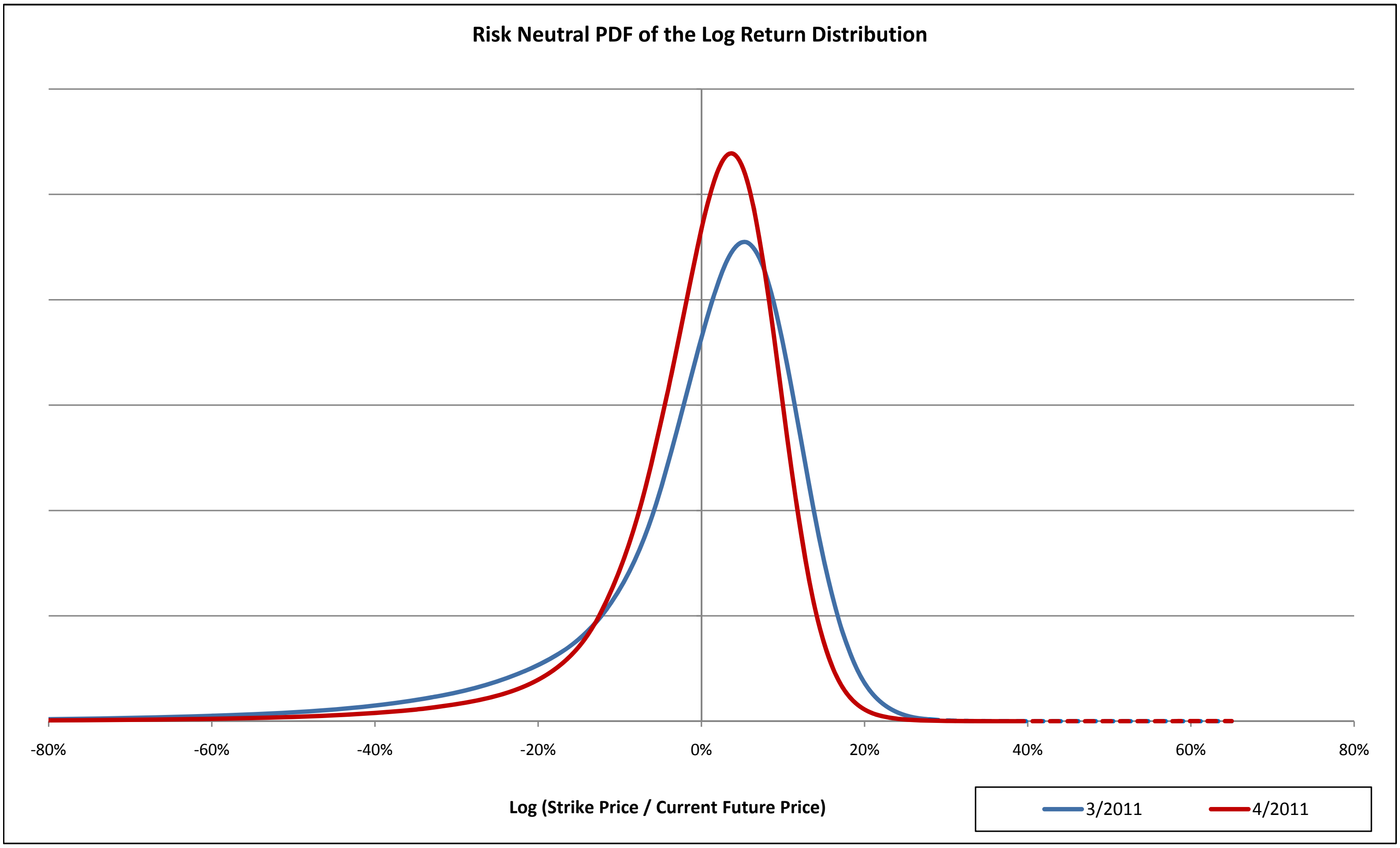
EXHIBIT 1: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- S&P 500 RETURNS

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.

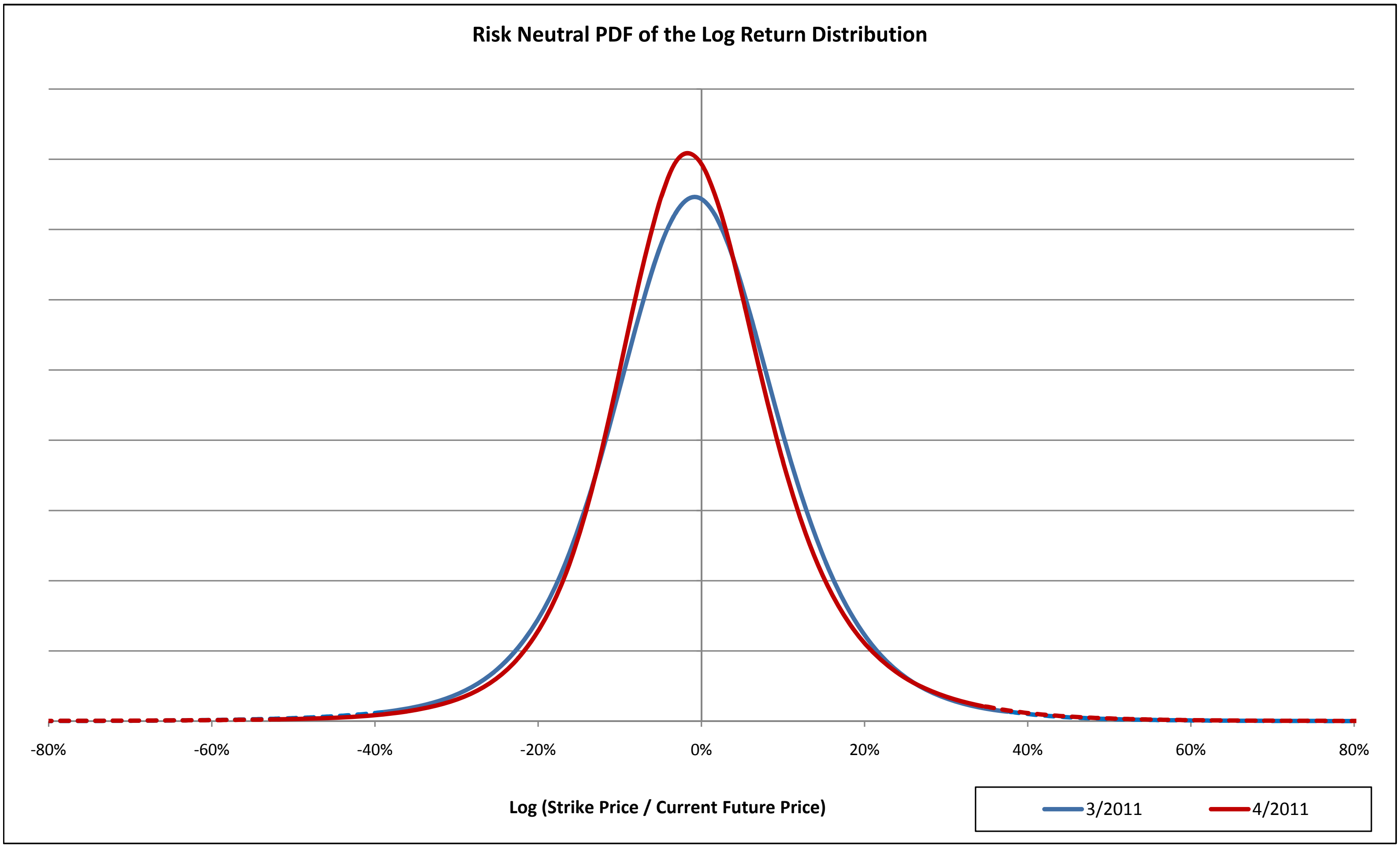


Statistics of the Log Return Distributions

	3/2011	4/2011	Change
10th Pct	-17.40%	-12.21%	5.2%
50th Pct	2.64%	1.70%	-0.9%
90th Pct	12.89%	10.38%	-2.5%
Mean	-0.47%	-0.22%	0.2%
Std Dev	14.12%	11.02%	-3.1%
Skew	-1.93	-2.08	-0.15
Kurtosis	5.50	8.23	2.73

EXHIBIT 2: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- GOLD FUTURES RETURNS

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.

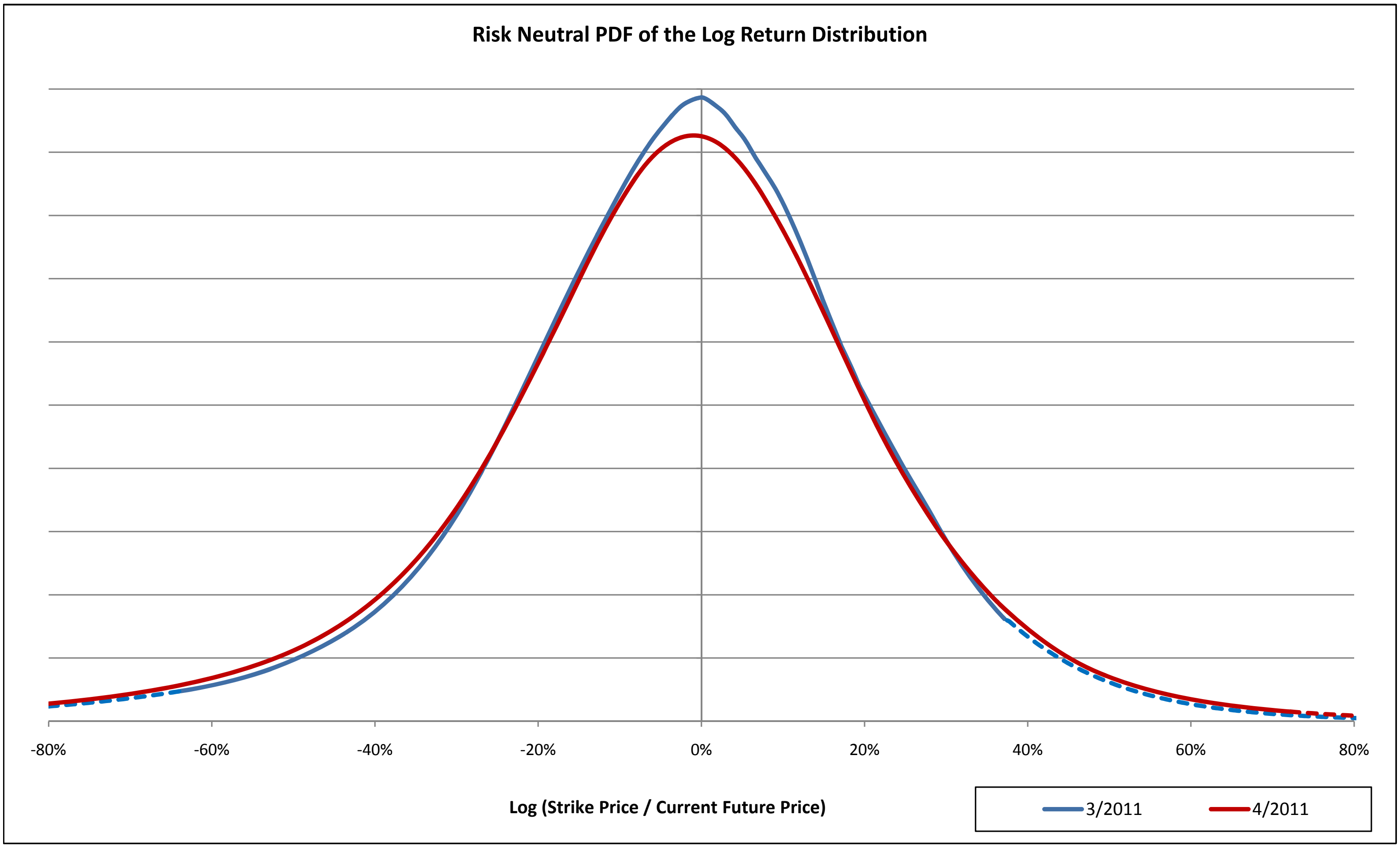


Statistics of the Log Return Distributions

	3/2011	4/2011	Change
10th Pct	-15.57%	-14.60%	1.0%
50th Pct	-0.76%	-1.11%	-0.3%
90th Pct	14.36%	13.95%	-0.4%
Mean	-0.68%	-0.63%	0.0%
Std Dev	12.85%	12.53%	-0.3%
Skew	-0.04	0.19	0.22
Kurtosis	2.33	3.17	0.84

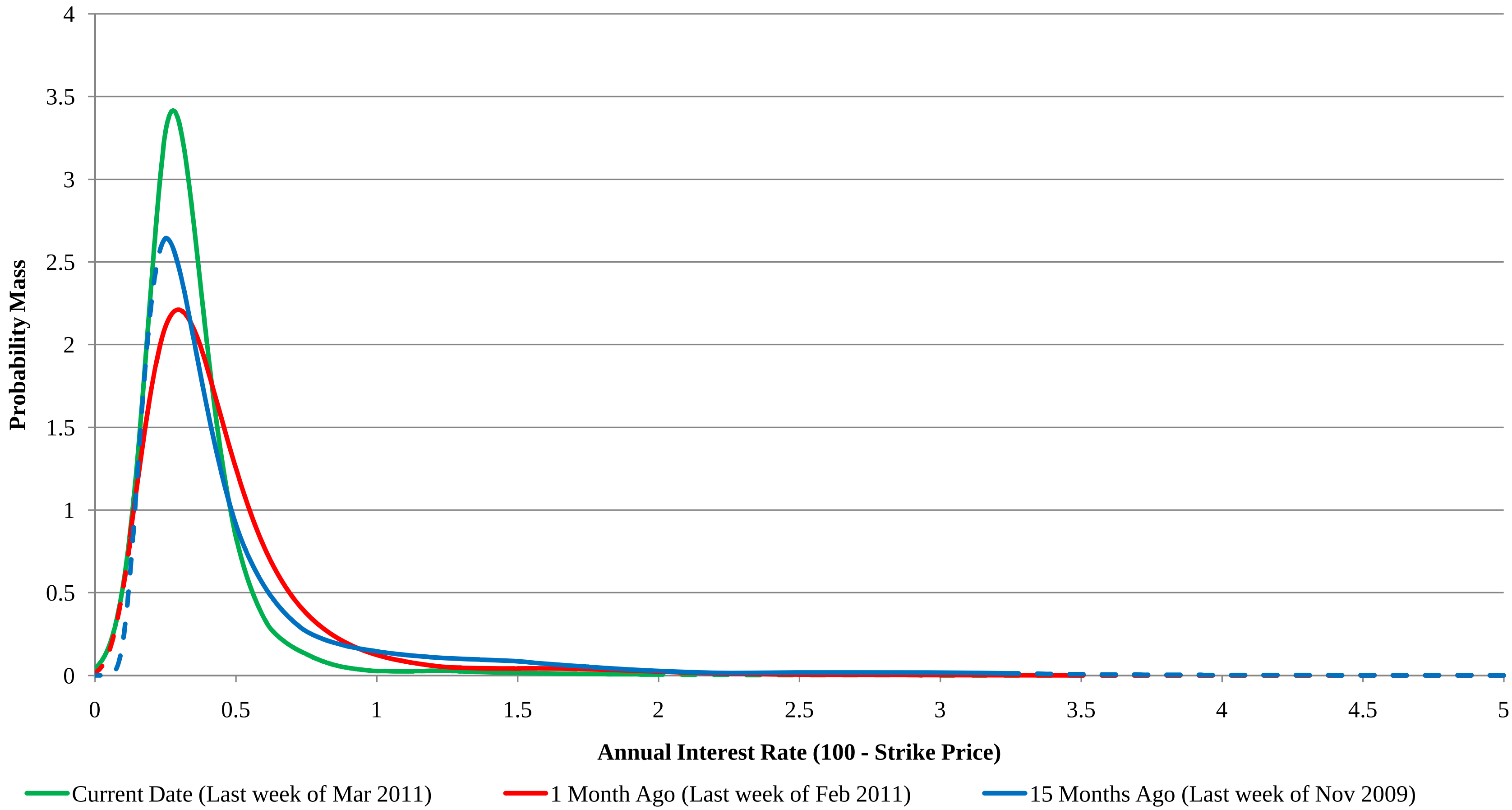
EXHIBIT 3: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- SILVER FUTURES RETURNS

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.



Statistics of the Log Return Distributions			
	3/2011	4/2011	Change
10th Pct	-31.00%	-33.22%	-2.2%
50th Pct	-1.14%	-1.50%	-0.4%
90th Pct	26.98%	28.91%	1.9%
Mean	-2.13%	-2.38%	-0.3%
Std Dev	23.36%	24.52%	1.2%
Skew	-0.23	-0.18	0.05
Kurtosis	0.79	0.71	-0.08

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



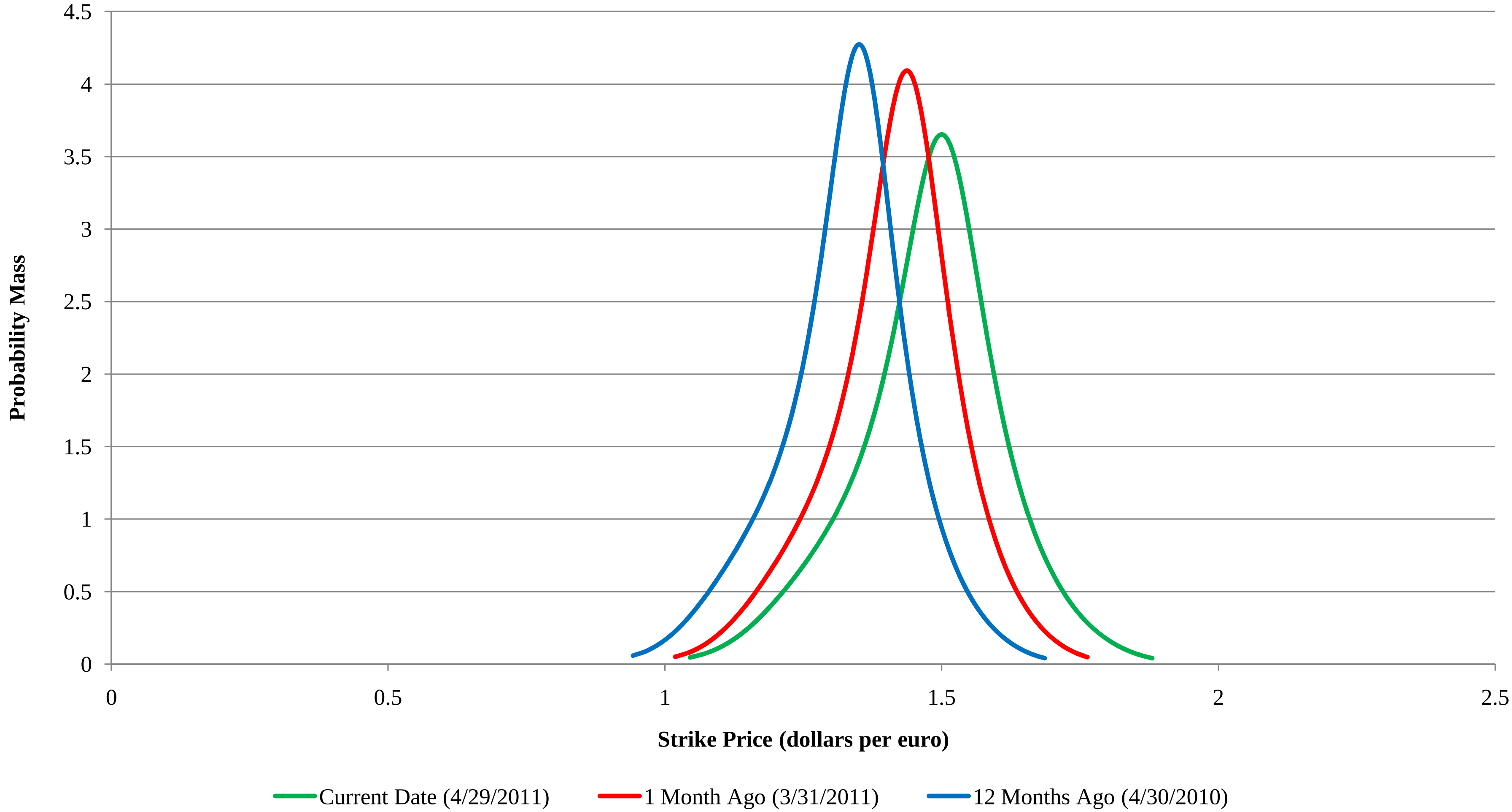
Percentiles of the Distributions

	Current Date (Last week of Mar 2011)	1 Month Ago (Last week of Feb 2011)	15 Months Ago (Last week of Nov 2009)
5th	0.67	1.05	1.59
10th	0.53	0.79	1.09
90th	0.17	0.18	0.19
95th	0.14	0.14	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'



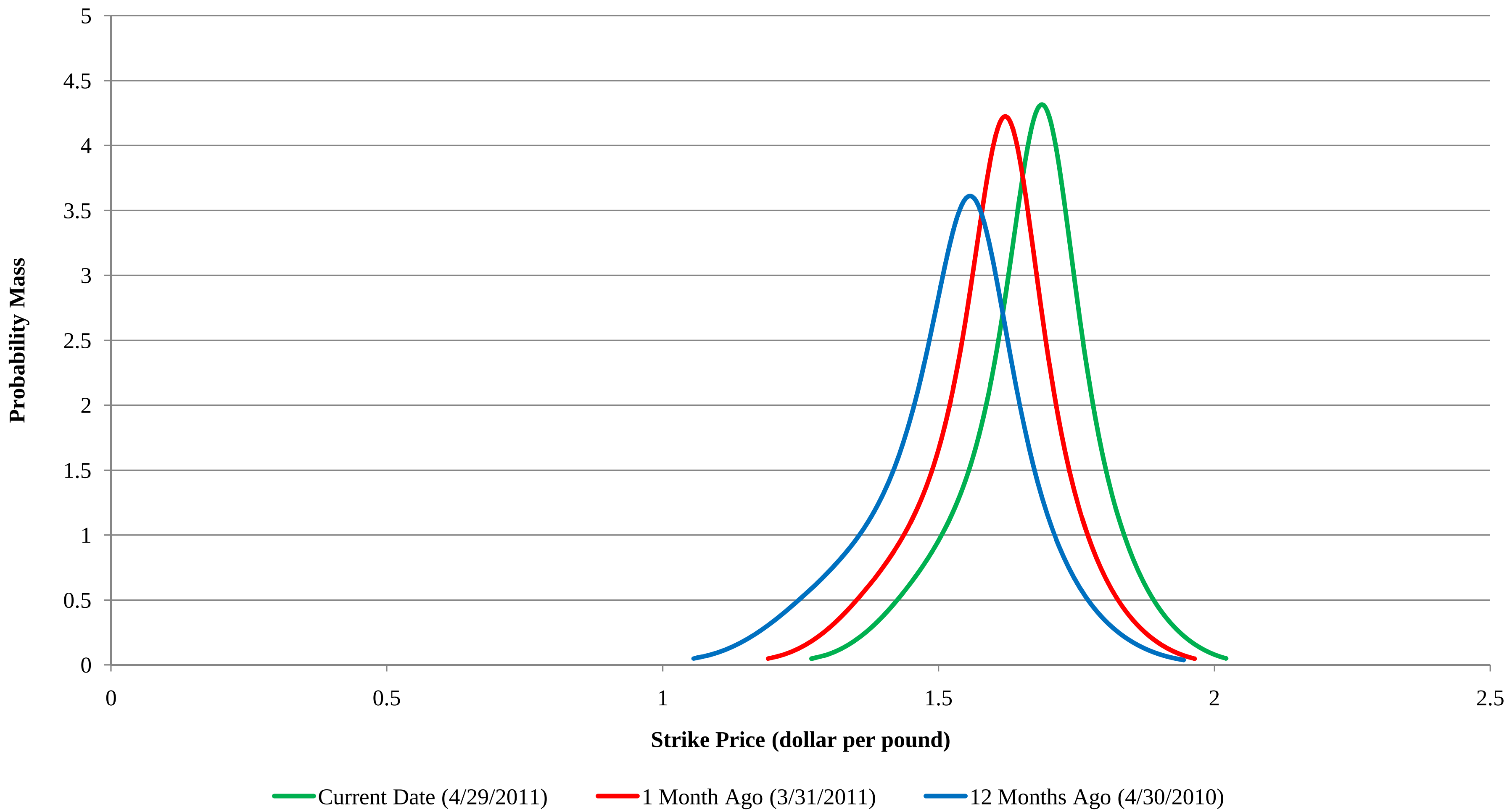
Percentiles of the Distributions

	Current Date (4/29/2011)	1 Month Ago (3/31/2011)	12 Months Ago (4/30/2010)
5th	1.229	1.187	1.108
10th	1.296	1.249	1.167
90th	1.641	1.558	1.469
95th	1.695	1.605	1.516

Underlying Asset Statistics (trailing year)

Average	1.331
Minimum	1.192
Maximum	1.464

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



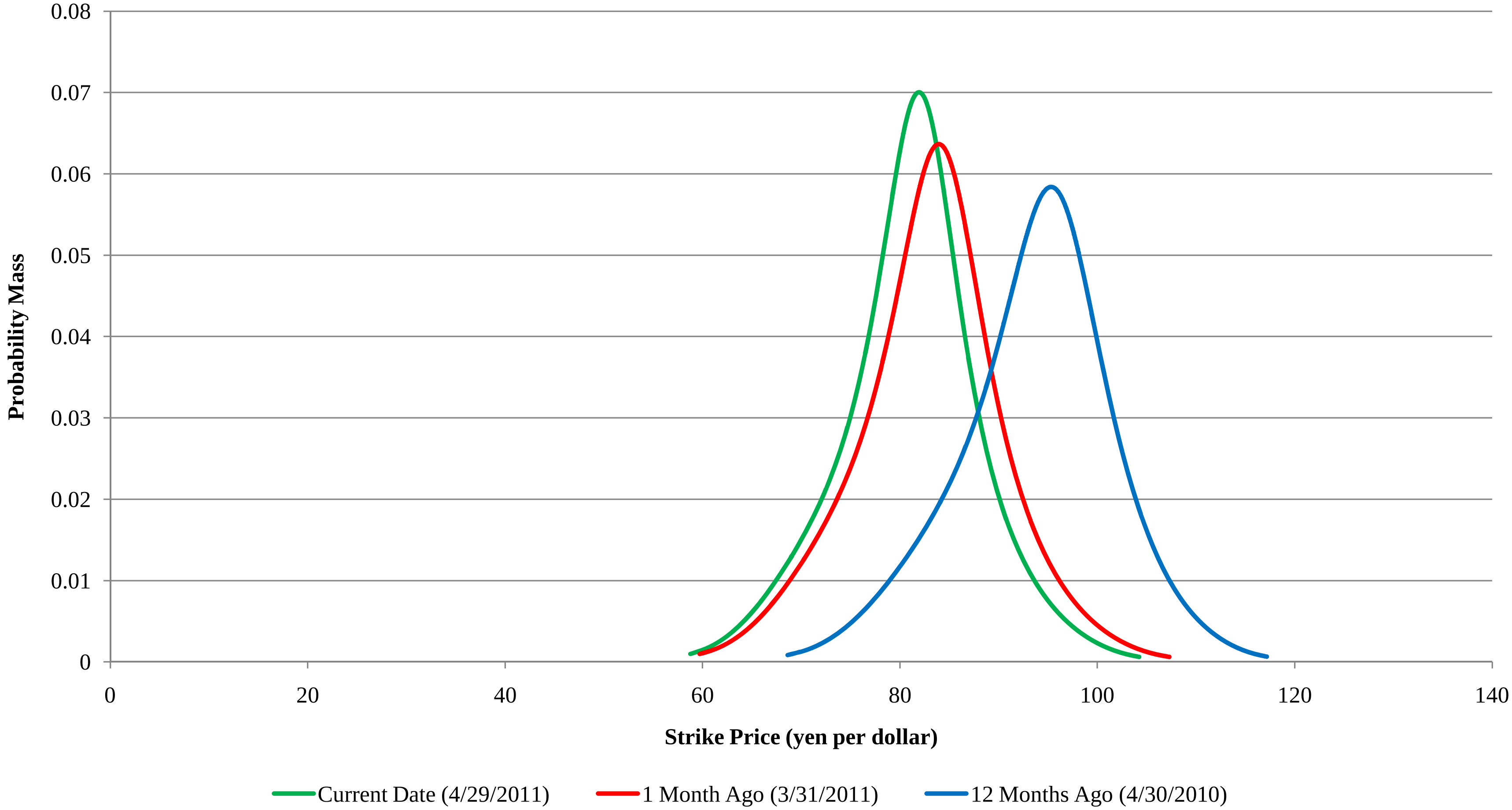
Percentiles of the Distributions

	Current Date (4/29/2011)	1 Month Ago (3/31/2011)	12 Months Ago (4/30/2010)
5th	1.448	1.371	1.255
10th	1.510	1.436	1.329
90th	1.811	1.747	1.693
95th	1.860	1.796	1.748

Underlying Asset Statistics (trailing year)

Average	1.565
Minimum	1.433
Maximum	1.652

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



Percentiles of the Distributions

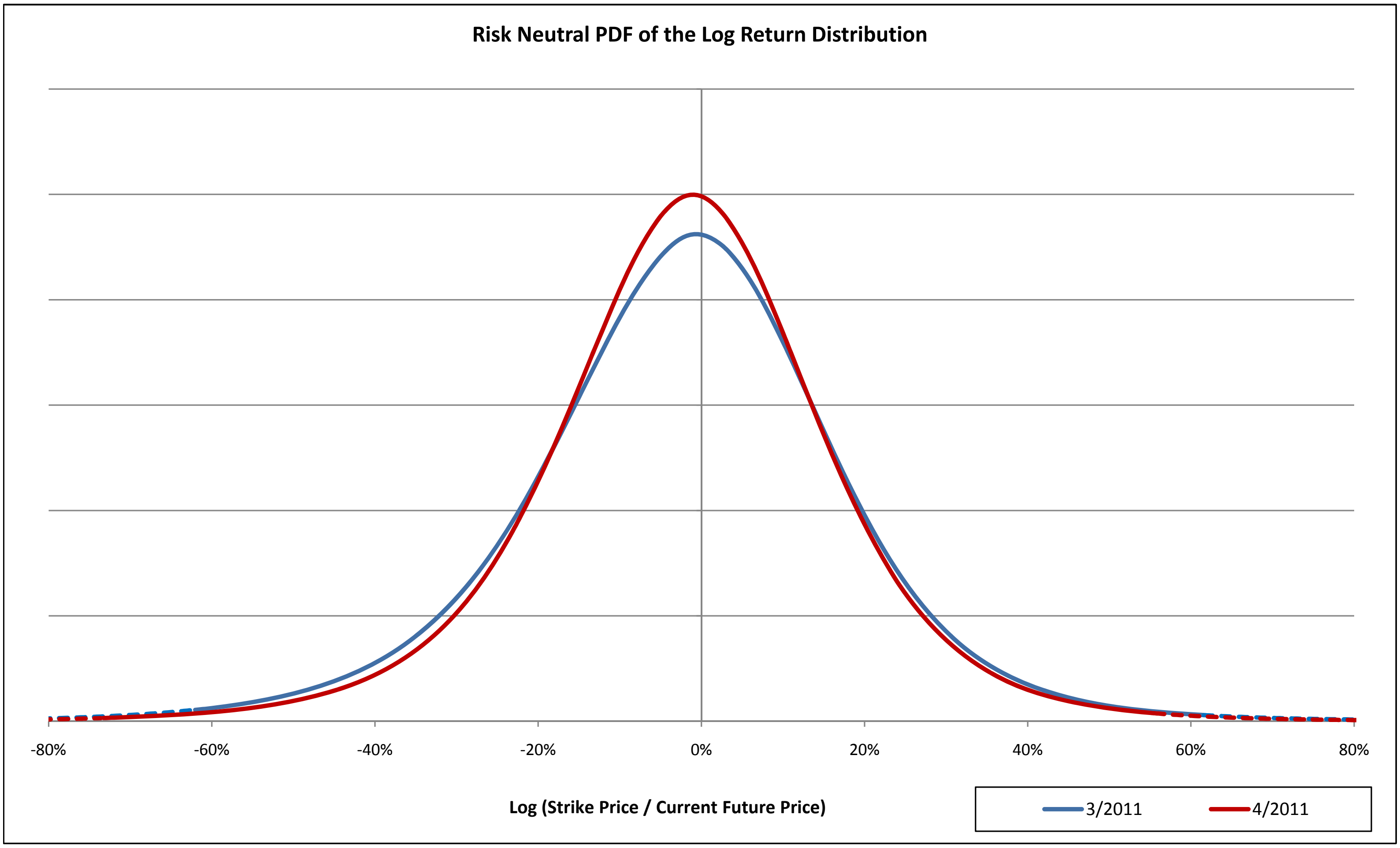
	Current Date (4/29/2011)	**1 Month Ago (3/31/2011)**	**12 Months Ago (4/30/2010)**
5th	68.4	69.7	79.4
10th	71.8	73.1	83.0
90th	89.8	92.4	103.5
95th	93.0	95.7	106.4

Underlying Asset Statistics (trailing year)

Average	85
Minimum	79
Maximum	93

EXHIBIT 8: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- CRUDE OIL FUTURES RETURNS

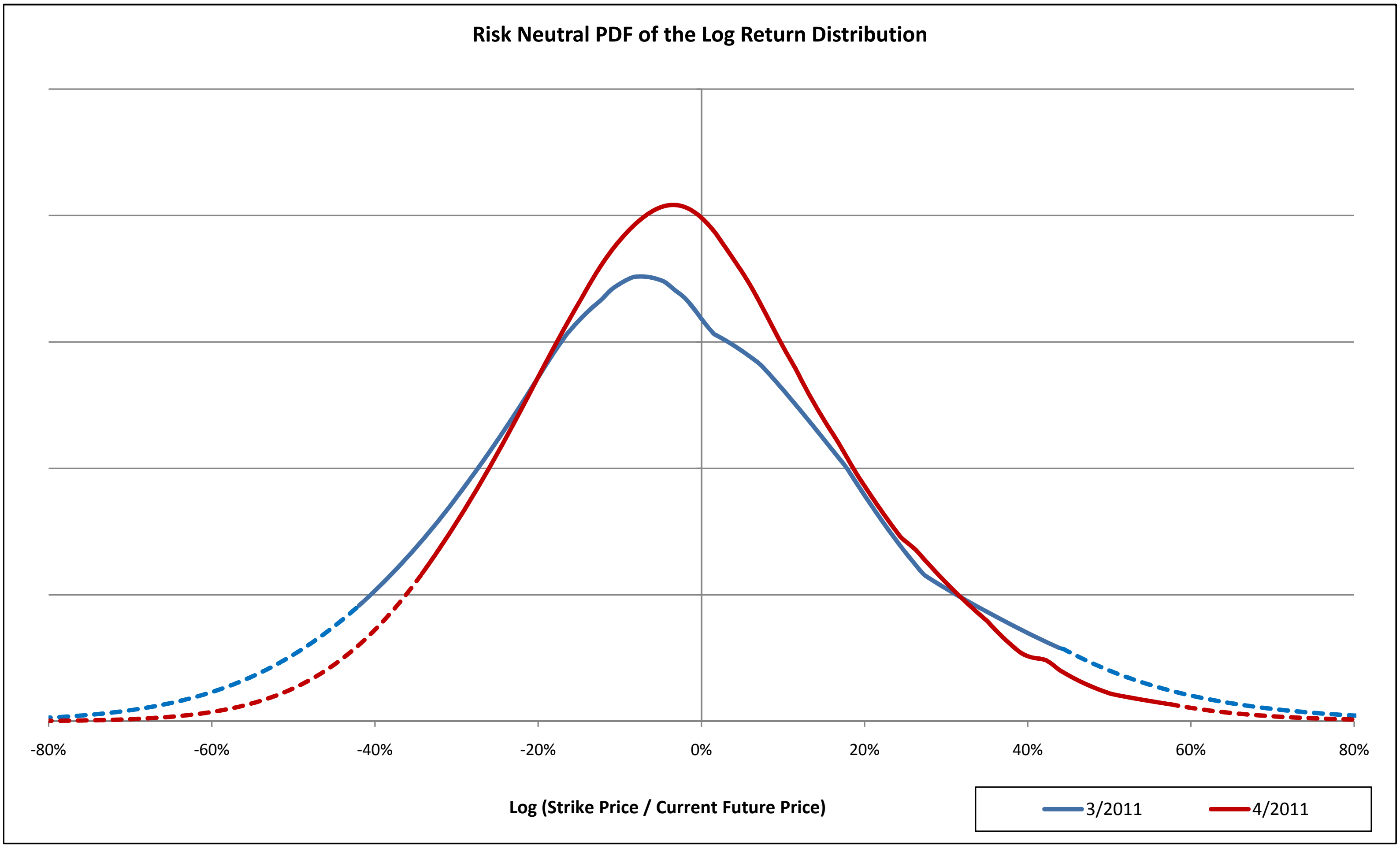
Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.



Statistics of the Log Return Distributions	3/2011	4/2011	Change
10th Pct	-26.53%	-24.03%	2.5%
50th Pct	-1.46%	-1.45%	0.0%
90th Pct	22.05%	20.62%	-1.4%
Mean	-1.89%	-1.56%	0.3%
Std Dev	20.05%	18.62%	-1.4%
Skew	-0.12	-0.08	0.04
Kurtosis	1.10	1.27	0.17

EXHIBIT 9: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- WHEAT FUTURES RETURNS

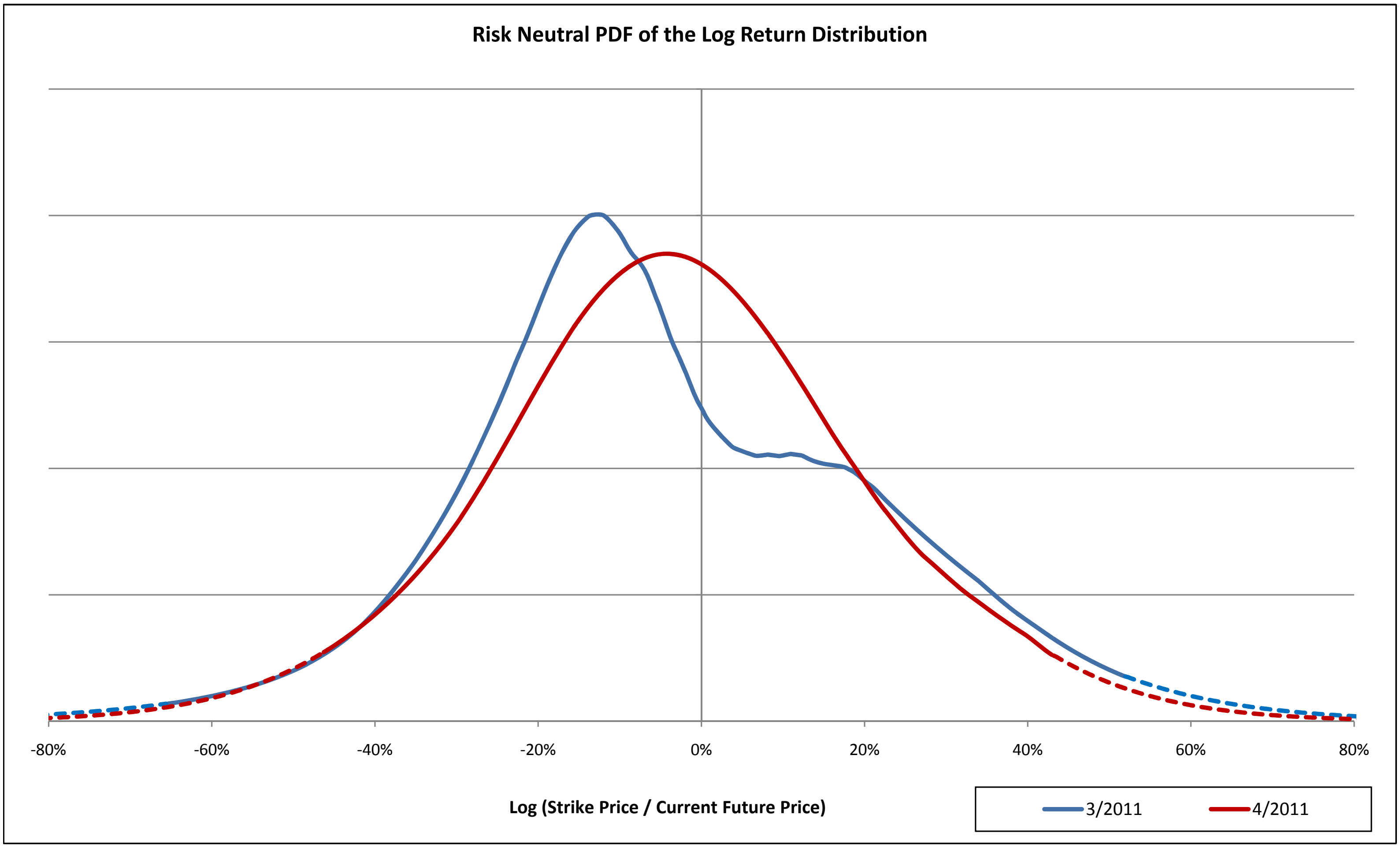
Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.



Statistics of the Log Return Distributions	3/2011	4/2011	Change
10th Pct	-34.47%	-28.67%	5.8%
50th Pct	-4.50%	-3.02%	1.5%
90th Pct	29.86%	25.54%	-4.3%
Mean	-3.33%	-2.15%	1.2%
Std Dev	25.22%	21.27%	-3.9%
Skew	0.23	0.23	0.01
Kurtosis	0.26	0.33	0.07

EXHIBIT 10: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- CORN FUTURES RETURNS

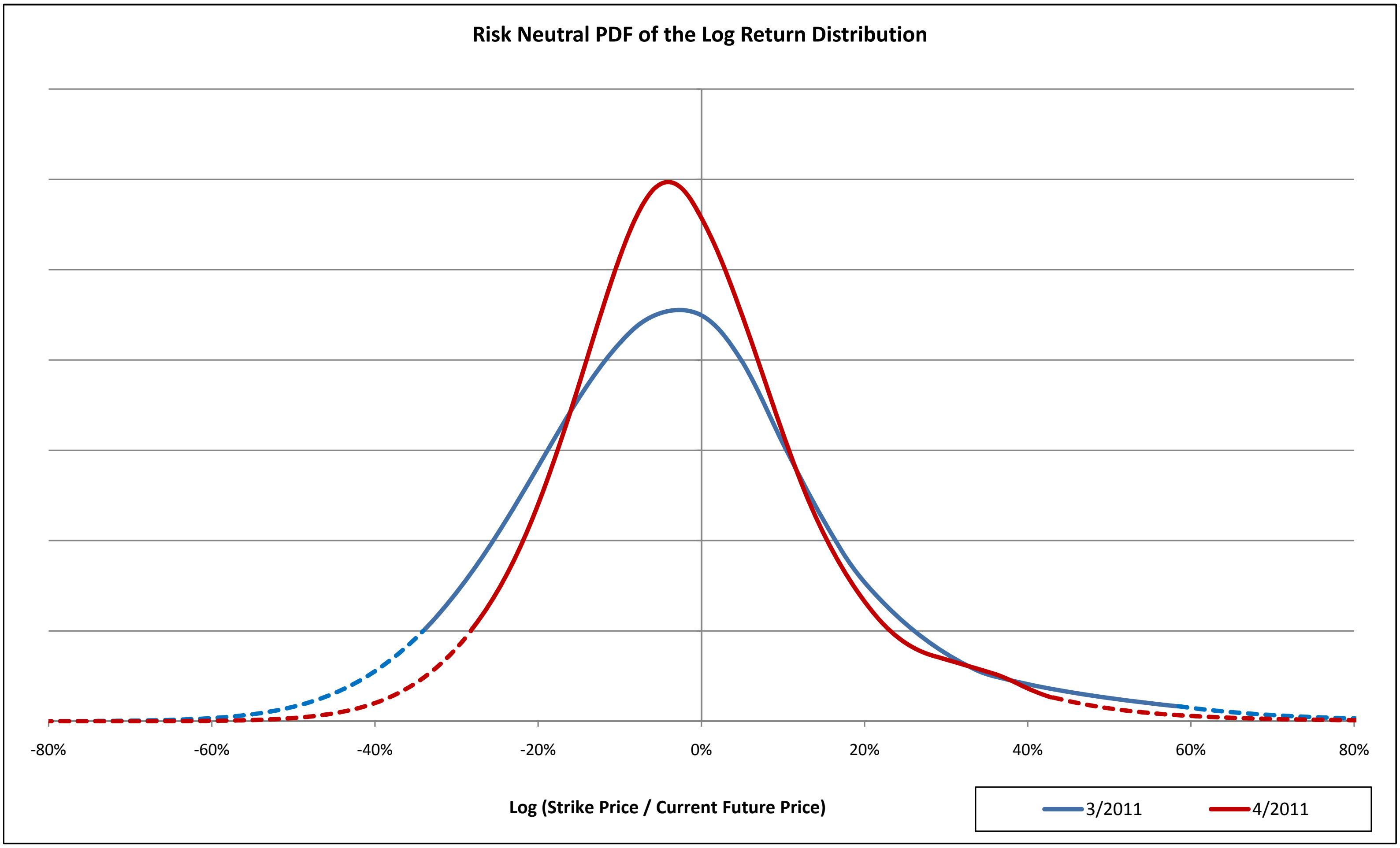
Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.



Statistics of the Log Return Distributions	3/2011	4/2011	Change
10th Pct	-32.66%	-31.60%	1.1%
50th Pct	-6.59%	-3.05%	3.5%
90th Pct	31.82%	27.58%	-4.2%
Mean	-3.16%	-2.57%	0.6%
Std Dev	25.41%	23.36%	-2.0%
Skew	0.26	0.08	-0.19
Kurtosis	0.19	0.29	0.10

EXHIBIT 11: RISK NEUTRAL PROBABILITY DENSITY FUNCTIONS -- SOYBEAN FUTURES RETURNS

Log returns are based on the risk neutral density function of the front month futures contract derived from options that expire in approximately six months.



Statistics of the Log Return Distributions

	3/2011	4/2011	Change
10th Pct	-26.14%	-20.22%	5.9%
50th Pct	-3.31%	-2.69%	0.6%
90th Pct	22.65%	19.08%	-3.6%
Mean	-2.15%	-1.32%	0.8%
Std Dev	20.13%	16.41%	-3.7%
Skew	0.54	0.65	0.11
Kurtosis	1.10	1.51	0.41