

Tuesday, November 08, 2011
Alpha 1 Risk Report

Total Portfolio:	AUM (\$)	P&L	VaR	Gross Exp	Net Exp	Vol Adj Net	By Commodity or Strategy						
	151,314,147	237,628	3.48%	472%	10%	-6%							
Calendar Exposure													
Commodity	Long	Short	Gross	Net	Vol Adj Net	<30days	<60days	<90days	90-180d	6mo-1yr	1yr+		
SOYBEAN	142.51%	(132.44%)	274.95%	10.08%	16.32%	(5.28%)	3.25%	102.91%	(3.99%)	(86.82%)			
Soybean Oil	29.50%	(30.13%)	59.62%	(0.63%)	(0.81%)	(2.07%)	(4.06%)		19.16%	-16.17%	2.52%		
Soymeal	0.00%	(3.46%)	3.46%	(3.46%)	(3.54%)		(2.02%)		(1.44%)				
WHEAT	6.09%	(7.39%)	13.48%	(1.30%)	(2.04%)	3.72%	(3.97%)		(1.04%)				
Corn	14.42%	(18.33%)	32.75%	(3.91%)	(4.08%)	2.01%	(2.61%)		1.77%	-0.04%	-5.04%		
Crude	12.02%	(22.96%)	34.99%	(10.94%)	(20.85%)	(14.49%)	(4.83%)				0.084		
NatGas	17.43%	(3.10%)	20.53%	14.33%	17.63%		17.40%			(0.031)			
Copper	0.42%	(0.94%)	1.36%	(0.52%)	(1.03%)	0.34%	(0.86%)						
Treasury	16.26%	(0.19%)	16.45%	16.08%	5.09%	10.46%	5.62%						
Cattle	2.23%	(6.51%)	8.74%	(4.28%)	(3.03%)		(1.62%)		1.02%				
CUR	0.00%	(5.63%)	5.63%	(5.63%)	(9.65%)	(5.63%)							
Total	240.89%	(231.07%)	471.96%	9.81%	(6.00%)	-14.62%	6.28%	102.91%	15.47%	-106.09%	0.059		
Liquidity Summary													
Exposure/Leverage Summary								Avg Days to Liquidate					
VaR (99%,1 day)	Gross	Vol Adj Net	Net	90 Day	1 Year	Worst week	Date	All	most illiquid	Portfolio %	Long	Short	Gross
Energy	55.51%	(3.22%)	3.39%	1.22%	1.02%	-4.79%	1/2/09	0.01	0.06	<1 day	82.91%	123.87%	59.05%
Ind Metals	1.36%	(1.03%)	(0.52%)	0.06%	0.04%	-56.27%	12/1/03	0.00	0.01	1day - 1wk	17.09%	-23.87%	40.95%
Prec Metals										1wk - 1mo	0.00%	0.00%	0.00%
Grains	384.27%	5.85%	0.77%	1.92%	1.76%	-14.28%	10/2/03	0.16	1.94	>1 month	0.00%	0.00%	0.00%
Softs													
Meats	8.74%	(3.03%)	(4.28%)	0.16%	0.15%	-0.66%	12/11/01	0.03	0.14				
Other	22.07%	(4.56%)	10.45%	0.31%	0.26%	-2.05%	12/31/02	0.00	0.03				
Total	471.96%	(6.00%)	9.81%	1.79%	1.79%	-56.80%	12/1/03	0.08	1.94				
by Commodity													
Delta (\$)	Delta (%)	Gamma (\$)	Gamma (%)		Var/Worst Week	90 Day	1 Year	Worst week	Date				
SOYBEAN	\$15,246,440	10.08%	\$ (311,457)	-0.21%	SOYBEAN	0.88%	1.58%	-12.74%	11/18/2005				
Soybean Oil	-\$948,891	-0.63%	\$ (3,518,979)	-2.33%	Soybean Oil	0.16%	0.12%	-3.24%	2/28/2005				
Soymeal	-\$5,237,600	-3.46%			Soymeal	0.15%	0.13%	-0.46%	10/12/2009				
WHEAT	-\$1,966,634	-1.30%	\$ (183,145)	-0.12%	WHEAT	0.38%	0.23%	-0.99%	8/5/2010				
Corn	-\$5,922,843	-3.91%	\$ (158,727)	-0.10%	Corn	0.35%	0.32%	-0.73%	9/15/2009				
Crude	-\$16,554,458	-10.94%	\$ (2,797,557)	-1.85%	Crude	0.98%	0.87%	-5.07%	1/2/2009				
NatGas	\$21,684,490	14.33%	\$ (214,402)	-0.14%	NatGas	0.62%	0.53%	-2.93%	9/15/2006				
Copper	-\$788,190	-0.52%	\$ (33,318)	-0.02%	Copper	0.06%	0.04%	-56.27%	12/1/2003				
Treasury	\$24,324,256	16.08%	\$ (349,949)	-0.23%	Treasury	0.18%	0.17%	-1.91%	4/11/2003				
Cattle	-\$6,475,666	-4.28%	\$ (1,203,587)	-0.80%	Cattle	0.16%	0.15%	-0.66%	12/11/2001				
CUR	-\$8,513,342	-5.63%	\$ (1,687,684)	-1.12%	CUR	0.14%	0.001	(0.006)	12/17/2008				
Total	\$14,847,562	9.81%	\$ (10,458,804)	-6.91%	Total	3.48%	1.79%	-56.80%	12/1/2003				

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Risk Overview

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Option Greeks Portfolio Exposure										Security Greeks			
	QTY	Delta (\$)	Delta (%)	Gamma (\$)	Gamma (%)	Theta (\$)	Theta (%)	Vega (\$)	Vega (%)	Delta	Gamma	Theta	Vega
Copper	-54	(788,190)	-0.52%	(33,318)	-0.02%	1,594	0.00%	(1,438)	0.00%				
Copper Futures Dec-11	-15	(1,308,000)	-0.86%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Copper 11/22/2011 42000 C 4	-10	(5,659)	0.00%	(655)	0.00%	36	0.00%	(34)	0.00%	0.006	0.001	(0.014)	0.014
Copper 11/22/2011 40000 C 4	-4	(6,922)	0.00%	(798)	0.00%	34	0.00%	(36)	0.00%	0.020	0.002	(0.034)	0.036
Copper 11/22/2011 38000 C 4	-10	(105,698)	-0.07%	(8,185)	-0.01%	383	0.00%	(356)	0.00%	0.121	0.009	(0.153)	0.143
Copper 11/22/2011 36000 P 4	-5	265,895	0.18%	(7,797)	-0.01%	374	0.00%	(332)	0.00%	0.610	0.018	(0.299)	0.266
Copper 11/22/2011 35000 P 4	-10	372,193	0.25%	(15,883)	-0.01%	768	0.00%	(679)	0.00%	0.427	0.018	(0.307)	0.271
Corn	-1920	(5,922,843)	-3.91%	(158,727)	-0.10%	16,856	0.01%	(65,517)	-0.04%				
Corn Futures Dec-11	-120	(3,955,500)	-2.61%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Corn 11/25/2011 620 P 1	-125	857,814	0.57%	(21,814)	-0.01%	2,872	0.00%	(2,574)	0.00%	0.208	0.005	(0.459)	0.412
Corn 11/25/2011 640 P 1	-200	2,185,487	1.44%	(45,471)	-0.03%	5,684	0.00%	(5,182)	0.00%	0.332	0.007	(0.568)	0.518
Corn 2/24/2012 750 C 1	-100	(951,186)	-0.63%	(9,962)	-0.01%	895	0.00%	(6,226)	0.00%	0.284	0.003	(0.179)	1.245
Corn Futures Dec-12	-250	(7,621,875)	-5.04%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Corn Futures May-12	402	13,602,675	8.99%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Corn 2/24/2012 640 P 1	-100	1,194,328	0.79%	(11,168)	-0.01%	967	0.00%	(6,812)	0.00%	0.357	0.003	(0.193)	1.362
Corn Futures Jul-12	-402	(13,668,000)	-9.03%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Corn 2/24/2012 840 C 1	-200	(800,622)	-0.53%	(11,221)	-0.01%	1,098	0.00%	(7,457)	0.00%	0.120	0.002	(0.110)	0.746
Corn 2/24/2012 620 P 1	-100	966,523	0.64%	(10,215)	-0.01%	886	0.00%	(6,254)	0.00%	0.289	0.003	(0.177)	1.251
Corn 2/24/2012 600 P 1	-200	1,514,619	1.00%	(17,921)	-0.01%	1,567	0.00%	(11,053)	-0.01%	0.226	0.003	(0.157)	1.105
Corn 2/24/2012 800 C 1	-125	(744,041)	-0.49%	(9,335)	-0.01%	879	0.00%	(6,030)	0.00%	0.178	0.002	(0.141)	0.965
Corn 2/24/2012 540 P 1	-300	920,128	0.61%	(14,102)	-0.01%	1,337	0.00%	(9,219)	-0.01%	0.092	0.001	(0.089)	0.615
Corn 2/24/2012 580 P 1	-100	576,807	0.38%	(7,519)	0.00%	672	0.00%	(4,710)	0.00%	0.172	0.002	(0.134)	0.942
Crude	-615	(16,554,458)	-10.94%	(2,797,557)	-1.85%	58,349	0.04%	(24,773)	-0.02%				
Light Sweet Crude Oil Futures Dec-12	135	12,676,500	8.38%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Light Sweet Crude Oil Futures Dec-11	-60	(5,726,400)	-3.78%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Light Sweet Crude Oil 11/15/2011 9000 C 7	-110	(9,432,734)	-6.23%	(328,566)	-0.22%	7,718	0.01%	(2,663)	0.00%	0.898	0.031	(0.070)	0.024
Light Sweet Crude Oil 11/15/2011 9500 C 7	-70	(4,372,941)	-2.89%	(504,815)	-0.33%	9,286	0.01%	(3,465)	0.00%	0.655	0.076	(0.133)	0.050
Light Sweet Crude Oil 11/15/2011 8500 C 7	-40	(3,704,219)	-2.45%	(37,869)	-0.03%	1,191	0.00%	(374)	0.00%	0.970	0.010	(0.030)	0.009
Light Sweet Crude Oil 11/15/2011 8800 C 7	-40	(3,588,758)	-2.37%	(75,060)	-0.05%	1,951	0.00%	(655)	0.00%	0.940	0.020	(0.049)	0.016
Light Sweet Crude Oil 11/15/2011 9200 C 7	-80	(6,343,662)	-4.19%	(363,888)	-0.24%	7,654	0.01%	(2,734)	0.00%	0.831	0.048	(0.096)	0.034
Light Sweet Crude Oil 11/15/2011 8800 P 7	-50	285,965	0.19%	(93,817)	-0.06%	2,438	0.00%	(818)	0.00%	0.060	0.020	(0.049)	0.016
Light Sweet Crude Oil 11/15/2011 9000 P 7	-110	1,065,518	0.70%	(328,559)	-0.22%	7,718	0.01%	(2,663)	0.00%	0.101	0.031	(0.070)	0.024
Light Sweet Crude Oil 11/15/2011 9200 P 7	-60	968,594	0.64%	(272,917)	-0.18%	5,741	0.00%	(2,051)	0.00%	0.169	0.048	(0.096)	0.034
Light Sweet Crude Oil 12/15/2011 10000 C 7	-40	(1,577,656)	-1.04%	(127,399)	-0.08%	2,471	0.00%	(4,802)	0.00%	0.414	0.033	(0.062)	0.120
Light Sweet Crude Oil 11/15/2011 9500 P 7	-60	1,982,180	1.31%	(430,636)	-0.28%	8,010	0.01%	(2,972)	0.00%	0.346	0.075	(0.134)	0.050
Light Sweet Crude Oil 11/15/2011 9600 P 7	-30	1,213,156	0.80%	(234,032)	-0.15%	4,171	0.00%	(1,576)	0.00%	0.424	0.082	(0.139)	0.053
NatGas	-939	21,684,490	14.33%	(214,402)	-0.14%	1,974	0.00%	(491)	0.00%				
Nat Gas (LN) Futures Dec-11	165	6,091,800	4.03%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Nat Gas (LN) 12/16/2011 8500 C 2	-160	(19,545)	-0.01%	(54,976)	-0.04%	506	0.00%	(125)	0.00%	0.003	0.009	(0.000)	0.000
Nat Gas (LN) 12/16/2011 8000 P 2	-130	4,798,060	3.17%	(6,735)	0.00%	27	0.00%	(12)	0.00%	1.000	0.001	(0.000)	0.000
Nat Gas (LN) 12/16/2011 8500 P 2	-200	7,381,549	4.88%	(9,917)	-0.01%	47	0.00%	(19)	0.00%	1.000	0.001	(0.000)	0.000
Nat Gas (LN) 12/16/2011 8800 C 2	-150	(17,768)	-0.01%	(48,356)	-0.03%	478	0.00%	(114)	0.00%	0.003	0.009	(0.000)	0.000
Nat Gas (LN) 12/16/2011 8200 P 2	-50	1,839,326	1.22%	(19,166)	-0.01%	164	0.00%	(42)	0.00%	0.996	0.010	(0.000)	0.000
Nat Gas (LN) Futures Jul-12	-119	(4,637,430)	-3.06%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Nat Gas (LN) 12/16/2011 8700 P 2	-100	3,679,281	2.43%	(34,426)	-0.02%	333	0.00%	(81)	0.00%	0.997	0.009	(0.000)	0.000
Nat Gas (LN) 12/16/2011 9000 P 2	-70	2,583,514	1.71%	(3,348)	0.00%	18	0.00%	(7)	0.00%	1.000	0.001	(0.000)	0.000
Nat Gas (LN) 12/16/2011 9200 C 2	-50	(5,704)	0.00%	(14,910)	-0.01%	161	0.00%	(37)	0.00%	0.003	0.008	(0.000)	0.000
Nat Gas (LN)													

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Option Greeks Portfolio Exposure										Security Greeks			
	QTY	Delta (\$)	Delta (%)	Gamma (\$)	Gamma (%)	Theta (\$)	Theta (%)	Vega (\$)	Vega (%)	Delta	Gamma	Theta	Vega
Soybeans Futures Jul-12	-2936	(179,976,800)	-118.94%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Soybeans 12/23/2011 1320 P 1	-150	8,000,116	5.29%	(20,851)	-0.01%	1,720	0.00%	(7,052)	0.00%	0.866	0.002	(0.229)	0.940
Soybeans 12/23/2011 1200 P 1	-50	1,426,634	0.94%	(13,002)	-0.01%	1,044	0.00%	(4,202)	0.00%	0.463	0.004	(0.418)	1.681
Soybeans 12/23/2011 1300 C 1	-380	(4,085,792)	-2.70%	(64,243)	-0.04%	5,095	0.00%	(21,118)	-0.01%	0.175	0.003	(0.268)	1.111
Soybeans 12/23/2011 1160 P 1	-100	1,882,372	1.24%	(22,020)	-0.01%	1,918	0.00%	(7,449)	0.00%	0.306	0.004	(0.384)	1.490
Soybeans 12/23/2011 1320 C 1	-200	(1,669,581)	-1.10%	(27,849)	-0.02%	2,325	0.00%	(9,467)	-0.01%	0.136	0.002	(0.233)	0.947
Soybeans 12/23/2011 1340 C 1	-100	(642,813)	-0.42%	(11,311)	-0.01%	988	0.00%	(3,965)	0.00%	0.104	0.002	(0.198)	0.793
Soybeans 11/25/2011 1280 C 1	-100	(761,979)	-0.50%	(19,986)	-0.01%	1,903	0.00%	(2,786)	0.00%	0.127	0.003	(0.381)	0.557
Soybeans 11/25/2011 1240 C 1	-200	(3,550,940)	-2.35%	(67,190)	-0.04%	6,334	0.00%	(9,052)	-0.01%	0.297	0.006	(0.633)	0.905
Soybeans 11/25/2011 1260 C 1	-100	(1,196,623)	-0.79%	(27,030)	-0.02%	2,560	0.00%	(3,695)	0.00%	0.200	0.005	(0.512)	0.739
Soybeans 11/25/2011 1220 C 1	-100	(2,478,367)	-1.64%	(37,974)	-0.03%	3,569	0.00%	(5,072)	0.00%	0.414	0.006	(0.714)	1.014
Soybean Oil	-1205	(948,891)	-0.63%	(3,518,979)	-2.33%	12,565	0.01%	(19,258)	-0.01%				
SoyBean Oil Futures Dec-11	-199	(6,140,742)	-4.06%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
SoyBean Oil Futures Mar-12	929	28,984,800	19.16%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
SoyBean Oil Futures May-12	-960	(30,153,600)	-19.93%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
SoyBean Oil 11/25/2011 6000 C 1	-450	(227,079)	-0.15%	(162,297)	-0.11%	1,068	0.00%	(1,327)	0.00%	0.016	0.012	(0.004)	0.005
SoyBean Oil Futures Jul-12	180	5,689,440	3.76%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
SoyBean Oil Futures Dec-12	120	3,808,800	2.52%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
SoyBean Oil 11/25/2011 5500 P 1	-225	6,151,910	4.07%	(538,393)	-0.36%	1,888	0.00%	(3,010)	0.00%	0.886	0.078	(0.014)	0.022
SoyBean Oil 11/25/2011 5100 C 1	-200	(3,978,514)	-2.63%	(930,936)	-0.62%	3,288	0.00%	(5,014)	0.00%	0.645	0.151	(0.027)	0.042
SoyBean Oil 11/25/2011 5400 C 1	-100	(598,831)	-0.40%	(356,747)	-0.24%	1,157	0.00%	(1,879)	0.00%	0.194	0.116	(0.019)	0.031
SoyBean Oil 11/25/2011 5200 C 1	-300	(4,485,075)	-2.96%	(1,530,606)	-1.01%	5,165	0.00%	(8,030)	-0.01%	0.484	0.165	(0.029)	0.045
Soymeal	-170	(5,237,600)	-3.46%	-	0.00%	-	0.00%	-	0.00%				
SB Meal Futures Dec-11	-100	(3,062,000)	-2.02%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
SB Meal Futures Mar-12	-70	(2,175,600)	-1.44%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Treasury	-285	24,324,256	16.08%	(349,949)	-0.23%	1,177	0.00%	(3,434)	0.00%				
TSY Bnd Futures Dec-11	65	8,496,719	5.62%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
TSY Bnd 11/25/2011 13500 P 1	-35	4,489,552	2.97%	(89,938)	-0.06%	104	0.00%	(573)	0.00%	0.981	0.020	(0.003)	0.016
TSY Bnd 11/25/2011 14600 C 1	-20	(20,370)	-0.01%	(9,087)	-0.01%	72	0.00%	(137)	0.00%	0.008	0.003	(0.004)	0.007
TSY Bnd 11/25/2011 14500 C 1	-20	(21,372)	-0.01%	(10,000)	-0.01%	71	0.00%	(144)	0.00%	0.008	0.004	(0.004)	0.007
TSY Bnd 11/25/2011 14200 C 1	-40	(50,486)	-0.03%	(27,871)	-0.02%	138	0.00%	(339)	0.00%	0.010	0.005	(0.003)	0.008
TSY Bnd 11/25/2011 14300 C 1	-30	(35,671)	-0.02%	(18,557)	-0.01%	105	0.00%	(240)	0.00%	0.009	0.005	(0.003)	0.008
TSY Bnd 11/25/2011 14400 C 1	-30	(33,754)	-0.02%	(16,621)	-0.01%	106	0.00%	(227)	0.00%	0.009	0.004	(0.004)	0.008
TSY Bnd 11/25/2011 14000 C 1	-50	(72,334)	-0.05%	(45,714)	-0.03%	167	0.00%	(485)	0.00%	0.011	0.007	(0.003)	0.010
TSY Bnd 11/25/2011 14100 C 1	-35	(47,144)	-0.03%	(27,762)	-0.02%	119	0.00%	(316)	0.00%	0.010	0.006	(0.003)	0.009
TSY Bnd 11/25/2011 13600 P 1	-20	2,571,650	1.70%	(39,261)	-0.03%	61	0.00%	(286)	0.00%	0.984	0.015	(0.003)	0.014
TSY Bnd 11/25/2011 13900 P 1	-20	2,582,732	1.71%	(21,529)	-0.01%	66	0.00%	(211)	0.00%	0.988	0.008	(0.003)	0.011
TSY Bnd 11/25/2011 14100 P 1	-20	2,587,086	1.71%	(15,988)	-0.01%	68	0.00%	(182)	0.00%	0.990	0.006	(0.003)	0.009
TSY Bnd 11/25/2011 14000 P 1	-30	3,877,650	2.56%	(27,622)	-0.02%	101	0.00%	(293)	0.00%	0.989	0.007	(0.003)	0.010
WHEAT	-1225	(1,966,634)	-1.30%	(183,145)	-0.12%	24,831	0.02%	(28,115)	-0.02%				
Chicago Wheat Futures Dec-11	-185	(6,010,188)	-3.97%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Chicago Wheat 11/25/2011 720 C 1	-100	(500,291)	-0.33%	(13,614)	-0.01%	1,971	0.00%	(1,705)	0.00%	0.154	0.004	(0.394)	0.341
Chicago Wheat 11/25/2011 680 P 1	-180	3,774,449	2.49%	(39,908)	-0.03%	5,438	0.00%	(4,759)	0.00%	0.645	0.007	(0.604)	0.529
Chicago Wheat 11/25/2011 700 P 1	-170	4,200,873	2.78%	(30,895)	-0.02%	4,333	0.00%	(3,767)	0.00%	0.761	0.006	(0.510)	0.443
Chicago Wheat 11/25/2011 750 C 1	-100	(241,429)	-0.16%	(7,817)	-0.01%	1,185	0.00%	(1,023)	0.00%	0.074	0.002	(0.237)	0.205
Chicago Wheat 11/25/2011 620 P 1	-90	659,480	0.44%	(16,438)	-0.01%	2,139	0.00%	(1,929)	0.00%	0.226	0.006	(0.475)	0.429
Chicago Wheat 11/25/2011 700 C 1	-100	(777,543)	-0.51%	(18,174)	-0.01%	2,549	0.00%	(2,216)	0.00%	0.239	0.006	(0.510)	0

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Risk Overview

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Option Greeks Portfolio Exposure										Security Greeks			
	QTY	Delta (\$)	Delta (%)	Gamma (\$)	Gamma (%)	Theta (\$)	Theta (%)	Vega (\$)	Vega (%)	Delta	Gamma	Theta	Vega
EuroFutures 12/9/2011 143 C NYM	-25	(859,621)	-0.57%	(225,777)	-0.15%	755	0.00%	(3,645)	0.00%	0.202	0.053	(0.000)	0.001
EuroFutures 12/9/2011 144 C NYM	-15	(378,600)	-0.25%	(114,219)	-0.08%	362	0.00%	(1,824)	0.00%	0.148	0.045	(0.000)	0.001
EuroFutures 12/9/2011 145 C NYM	-10	(182,546)	-0.12%	(61,359)	-0.04%	190	0.00%	(988)	0.00%	0.107	0.036	(0.000)	0.001
EuroFutures 12/9/2011 141 C NYM	-20	(1,119,684)	-0.74%	(220,719)	-0.15%	818	0.00%	(3,675)	0.00%	0.329	0.065	(0.000)	0.001
EuroFutures 12/9/2011 142 C NYM	-20	(894,317)	-0.59%	(204,106)	-0.13%	718	0.00%	(3,339)	0.00%	0.263	0.060	(0.000)	0.001
Cattle	-420	(6,475,666)	-4.28%	(1,203,587)	-0.80%	7,716	0.01%	(18,961)	-0.01%				
Live Cattle 12/2/2011 12000 C 2	-20	(665,367)	-0.44%	(55,545)	-0.04%	379	0.00%	(905)	0.00%	0.680	0.057	(0.047)	0.113
Live Cattle 12/2/2011 12300 C 2	-90	(2,172,564)	-1.44%	(292,604)	-0.19%	1,815	0.00%	(4,520)	0.00%	0.493	0.066	(0.050)	0.126
Live Cattle 12/2/2011 12500 C 2	-125	(2,236,539)	-1.48%	(380,132)	-0.25%	2,393	0.00%	(5,938)	0.00%	0.366	0.062	(0.048)	0.119
Live Cattle Futures Dec-11	-50	(2,447,500)	-1.62%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Live Cattle 12/2/2011 12800 C 2	-15	(152,412)	-0.10%	(34,331)	-0.02%	220	0.00%	(550)	0.00%	0.208	0.047	(0.037)	0.092
Live Cattle Futures Apr-12	30	1,539,600	1.02%	-	0.00%	-	0.00%	-	0.00%	1.000	0.000	0.000	0.000
Live Cattle 12/2/2011 12000 P 2	-30	470,378	0.31%	(83,320)	-0.06%	569	0.00%	(1,358)	0.00%	0.320	0.057	(0.047)	0.113
Live Cattle 12/2/2011 12200 C 2	-20	(547,046)	-0.36%	(63,174)	-0.04%	406	0.00%	(994)	0.00%	0.559	0.065	(0.051)	0.124
Live Cattle 12/2/2011 12100 C 2	-30	(912,945)	-0.60%	(90,206)	-0.06%	594	0.00%	(1,439)	0.00%	0.622	0.061	(0.050)	0.120
Live Cattle 12/2/2011 11900 C 2	-20	(714,844)	-0.47%	(49,872)	-0.03%	360	0.00%	(839)	0.00%	0.730	0.051	(0.045)	0.105
Live Cattle 12/2/2011 12200 P 2	-20	431,913	0.29%	(63,175)	-0.04%	406	0.00%	(994)	0.00%	0.441	0.065	(0.051)	0.124
Live Cattle 12/2/2011 12500 P 2	-30	931,661	0.62%	(91,228)	-0.06%	574	0.00%	(1,425)	0.00%	0.634	0.062	(0.048)	0.119
Total		14,847,562	9.81%	(10,458,804)	-6.91%	158,720	0.10%	(263,944)	-0.17%				



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Scenario Analysis