

CURRENT DATE

5/31/2011



| | | | |
|---------------|----------------|----------------------------|----------------|
| Interest Rate | 0.00025 | STORAGE RATE | 0.00165 |
| | | STORAGE RATE WHEAT-SPECIAL | 0.00565 |
| | | STORAGE RATE OATS | 0.0015 |

FULL CARRY FOR CORN BETWEEN MONTHS

| | | | | | | | | |
|---------------|------------|-----------------------------|---------------|---------------|--------------------|---------------|----------------|---------------|
| | | | | | | PER DAY -- | 0.0022 | |
| | | | | | | LAST DAY - | 10.41 | |
| CLOSING PRICE | 747.50 | NEXT DELIVERY DAY 717.50 | 673.00 | 683.50 | 7/1/2011 690.00 | 697.25 | 636.25 | |
| | CN1 | CU1 | CZ1 | CH2 | CK2 | CN2 | CU2 | Lead % |
| <i>CN1</i> | | <i>-30.00</i> | <i>-74.50</i> | <i>-64.00</i> | <i>-57.50</i> | <i>-50.25</i> | <i>-111.25</i> | <i>-223.1</i> |
| CN1 | | 13.45 | 33.19 | 52.93 | 66.16 | 79.61 | 93.49 | |
| <i>CU1</i> | | | <i>-44.50</i> | <i>-34.00</i> | <i>-27.50</i> | <i>-20.25</i> | <i>-81.25</i> | <i>-225.4</i> |
| CU1 | 62 | | 19.74 | 39.10 | 52.20 | 65.52 | 79.27 | |
| <i>CZ1</i> | | | | <i>10.50</i> | <i>17.00</i> | <i>24.25</i> | <i>-36.75</i> | <i>54.5</i> |
| CZ1 | 153 | 91 | | 19.27 | 32.18 | 45.31 | 58.86 | |
| <i>CH2</i> | | | | | <i>6.50</i> | <i>13.75</i> | <i>-47.25</i> | <i>50.2</i> |
| CH2 | 244 | 182 | 91 | | 12.96 | 26.13 | 39.73 | |
| <i>CK2</i> | | | | | | <i>7.25</i> | <i>-53.75</i> | <i>55.0</i> |
| CK2 | 305 | 243 | 152 | 61 | | 13.17 | 26.83 | |
| | | | | | | | <i>-61.00</i> | |
| CN2 | 367 | 305 | 214 | 123 | 62 | | 13.63 | |
| CU2 | 431 | 369 | 278 | 187 | 126 | 64 | | |

CIF CORN

| | | | |
|----------------------|----------|-------------------------------|--------------------------------|
| SPOT | CN+ 62.0 | | |
| 7/1/11 | CN+ 70.0 | FOB PEORIA VS DELIVERY | FOB CHICAGO VS DELIVERY |
| 9/1/11 | CU+ 72.5 | SPOT | -10.0 vs CN |
| | | 7/1/11 | -0.3 vs CN |
| BARGE FREIGHT | | 9/1/11 | -19.0 vs CU |
| SPOT | % 467.5 | | |
| 7/1/11 | % 455.0 | | |
| 9/1/11 | % 612.5 | | |

FULL CARRY FOR SOYBEANS BETWEEN MONTHS

| | | | | | | | | |
|---------------|------------|------------------------------|--------------|---------------|---------------------|--------------|---------------|---------------|
| | | | | | | PER DAY - | 0.0026 | |
| | | | | | | LAST DAY - | 4.43 | |
| CLOSING PRICE | 1376.00 | NEXT DELIVERY DAY 1372.00 | 1367.25 | 1363.50 | 7/1/2011 1373.00 | 1373.00 | 1362.50 | |
| | SN1 | SQ1 | SU1 | SX1 | SF2 | SH2 | SK2 | Lead % |
| <i>SN1</i> | | <i>-4.00</i> | <i>-8.75</i> | <i>-12.50</i> | <i>-3.00</i> | <i>-3.00</i> | <i>-13.50</i> | <i>-49.5</i> |
| SN1 | | 8.08 | 16.15 | 32.05 | 48.20 | 63.58 | 79.47 | |
| <i>SQ1</i> | | | <i>-4.75</i> | <i>-8.50</i> | <i>1.00</i> | <i>1.00</i> | <i>-9.50</i> | <i>-58.9</i> |
| SQ1 | 31 | | 8.07 | 23.95 | 40.08 | 55.44 | 71.32 | |
| <i>SU1</i> | | | | <i>-3.75</i> | <i>5.75</i> | <i>5.75</i> | <i>-4.75</i> | <i>-23.6</i> |
| SU1 | 62 | 31 | | 15.86 | 31.97 | 47.31 | 63.17 | |
| <i>SX1</i> | | | | | <i>9.5</i> | <i>9.50</i> | <i>-1.00</i> | <i>59.0</i> |
| SX1 | 123 | 92 | 61 | | 16.10 | 31.42 | 47.26 | |
| <i>SF2</i> | | | | | | <i>0.00</i> | <i>-10.50</i> | <i>0.0</i> |
| SF2 | 185 | 154 | 123 | 62 | | 15.36 | 31.24 | |
| <i>SH2</i> | | | | | | | <i>-10.50</i> | <i>-66.1</i> |
| SH2 | 244 | 213 | 182 | 121 | 59 | | 15.88 | |
| SK2 | 305 | 274 | 243 | 182 | 120 | 61 | | |

CIF SOYBEANS

| | | | |
|---------|----------|-------------------------------|--------------------------------|
| SPOT | SN+ 80.0 | | |
| 7/1/11 | SN+ 79.0 | FOB PEORIA VS DELIVERY | FOB CHICAGO VS DELIVERY |
| 11/1/11 | SX+ 67.0 | SPOT | -2.5 vs SN |
| | | 7/1/11 | -1.7 vs SN |
| | | 11/1/11 | -29.2 VS SX |
| SPOT | % 467.5 | | |
| 7/1/11 | % 455.0 | | |
| 11/1/11 | % 562.5 | | |

FULL CARRY FOR MEAL BETWEEN MONTHS

| CLOSING PRICE | NEXT DELIVERY DAY | | 7/1/2011 | | PER DAY - | | 0.0943 | <u>Lead %</u> |
|---------------|-------------------|-------------|--------------|--------------|--------------|--------------|---------------|---------------|
| | STORAGE RATE | | 0.07 | | LAST DAY - | | 1.6037 | |
| | 355.30 | 356.20 | 354.90 | 349.90 | 351.20 | 352.50 | 353.20 | |
| | SMN1 | SMQ1 | SMU1 | SMV1 | SMZ1 | SMF2 | SMH2 | |
| <i>SMN1</i> | | <u>0.90</u> | <u>-0.40</u> | <u>-5.40</u> | <u>-4.10</u> | <u>-2.80</u> | <u>-2.10</u> | 30.8 |
| SMN1 | | 2.92 | 5.85 | 8.87 | 14.43 | 17.45 | 23.02 | |
| <i>SMQ1</i> | | | <u>-1.30</u> | <u>-6.30</u> | <u>-5.00</u> | <u>-3.70</u> | <u>-3.00</u> | -44.4 |
| SMQ1 | 31 | | 2.93 | 5.95 | 11.52 | 14.54 | 20.11 | |
| <i>SMU1</i> | | | | <u>-5.00</u> | <u>-3.70</u> | <u>-2.40</u> | <u>-1.70</u> | -165.7 |
| SMU1 | 62 | 31 | | 3.02 | 8.58 | 11.60 | 17.16 | |
| <i>SMV1</i> | | | | | <u>1.30</u> | <u>2.60</u> | <u>3.30</u> | 23.4 |
| SMV1 | 94 | 63 | 32 | | 5.54 | 8.55 | 14.09 | |
| <i>SMZ1</i> | | | | | | <u>1.30</u> | <u>2.00</u> | 43.2 |
| SMZ1 | 153 | 122 | 91 | 59 | | 3.01 | 8.56 | |
| <i>SMF2</i> | | | | | | | <u>0.70</u> | 12.6 |
| SMF2 | 185 | 154 | 123 | 91 | 32 | | 5.55 | |
| <i>SMH2</i> | | | | | | | | |
| SMH2 | 244 | 213 | 182 | 150 | 91 | 59 | | |

FULL CARRY FOR OIL BETWEEN MONTHS

| CLOSING PRICE | STORAGE RATE | | 0.003 | | PER DAY - | | 0.00701 | <u>Lead %</u> |
|---------------|--------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | LAST DAY - | | 0.3363 | | 59.88 | | 59.95 | |
| | 58.49 | 58.77 | 59.04 | 59.27 | 59.72 | 59.88 | 59.95 | |
| | BOK1 | BON1 | BOQ1 | BOU1 | BOV1 | BOZ1 | BOF1 | |
| <i>BOK1</i> | | <u>0.28</u> | <u>0.55</u> | <u>0.78</u> | <u>1.23</u> | <u>1.39</u> | <u>1.46</u> | 128.9 |
| BOK1 | | 0.2172 | 0.4344 | 0.6586 | 1.0719 | 1.2961 | 1.7095 | |
| <i>BON1</i> | | | <u>0.27</u> | <u>0.50</u> | <u>0.95</u> | <u>1.11</u> | <u>1.18</u> | 124.0 |
| BON1 | 31 | | 0.2178 | 0.4426 | 0.8571 | 1.0819 | 1.4964 | |
| <i>BOQ1</i> | | | | <u>0.23</u> | <u>0.68</u> | <u>0.84</u> | <u>0.91</u> | 99.6 |
| BOQ1 | 62 | 31 | | 0.2309 | 0.6568 | 0.8664 | 1.2820 | |
| <i>BOU1</i> | | | | | <u>0.45</u> | <u>0.61</u> | <u>0.68</u> | 108.0 |
| BOU1 | 94 | 63 | 32 | | 0.4165 | 0.6424 | 1.0589 | |
| <i>BOV1</i> | | | | | | <u>0.16</u> | <u>0.23</u> | 70.5 |
| BOV1 | 153 | 122 | 91 | 59 | | 0.2269 | 0.6452 | |
| <i>BOZ1</i> | | | | | | | <u>0.07</u> | 16.7 |
| BOZ1 | 185 | 154 | 123 | 91 | 32 | | 0.4183 | |
| <i>BOF1</i> | | | | | | | | |
| BOF1 | 244 | 213 | 182 | 150 | 91 | 59 | | |

FULL CARRY FOR OATS BETWEEN MONTHS

PER DAY -- 0.0018
 LAST DAY - 8.49

| CLOSING PRICE | 386.00 | 395.50 | 401.25 | 413.25 | 421.25 | | |
|---------------|------------|--------------|--------------|--------------|--------------|---------------|--|
| | OK1 | ON1 | OU1 | OZ1 | OH2 | Lead % | |
| <i>OK1</i> | | <u>9.50</u> | <u>15.25</u> | <u>27.25</u> | <u>35.25</u> | 86.7 | |
| OK1 | | 10.96 | 27.05 | 43.14 | 53.93 | | |
| <i>ON1</i> | | | <u>5.75</u> | <u>17.75</u> | <u>25.75</u> | 35.6 | |
| ON1 | 62 | | 16.15 | 32.30 | 43.12 | | |
| <i>OU1</i> | | | | <u>12.00</u> | <u>20.00</u> | 74.1 | |
| OU1 | 153 | 91 | | 16.19 | 27.04 | | |
| <i>OZ1</i> | | | | | <u>8.00</u> | | |
| OZ1 | 244 | 182 | 91 | | 10.90 | | |
| OH2 | 305 | 243 | 152 | 61 | | | |

FULL CARRY FOR WHEAT BETWEEN MONTHS

Note-Using VSR Storage Rate of .00565 per day throughout the table

PER DAY - 0.0062
 LAST DAY - 29.73

| | Next delivery d | | 07/01/11 | | | | |
|---------------|-----------------|--------------|--------------|---------------|---------------|---------------|---------------|
| CLOSING PRICE | 782.25 | 832.00 | 882.00 | 916.00 | 922.75 | 918.25 | |
| | WN1 | WU2 | WZ1 | WH2 | WK2 | WN2 | Lead % |
| <i>WN1</i> | | <u>49.75</u> | <u>99.75</u> | <u>133.75</u> | <u>140.50</u> | <u>136.00</u> | 128.8 |
| WN1 | | 38.61 | 95.29 | 151.96 | 189.95 | 236.12 | |
| <i>WU2</i> | | | <u>50.00</u> | <u>84.00</u> | <u>90.75</u> | <u>86.25</u> | 88.2 |
| WU2 | 62 | | 56.67 | 113.35 | 151.34 | 197.51 | |
| <i>WZ1</i> | | | | <u>34.00</u> | <u>40.75</u> | <u>36.25</u> | 59.7 |
| WZ1 | 153 | 91 | | 56.99 | 95.19 | 141.58 | |
| <i>WH2</i> | | | | | <u>6.75</u> | <u>2.25</u> | 17.6 |
| WH2 | 244 | 182 | 91 | | 38.35 | 84.88 | |
| <i>WK2</i> | | | | | <u>-4.50</u> | | -9.7 |
| WK2 | 305 | 243 | 152 | 61 | | 46.56 | |
| WN2 | 367 | 305 | 214 | 123 | 62 | | |