

S.C.S. Commodities/OTC Corp

Natural Gas Swaps/Options/Futures OTC Desk: (646) 825-3880

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03/05/10 Natural Gas Options Trading Summary

Volume Traded Source: NYMEX	LN Open Outcry Volume:		ON Open Outcry Volume:		
			ON Globex Volume:		
	LN PNT Volume:		ON PNT Volume:		
April Open Interest	ON Calls: 39,899 (+879) ON Puts: 22,618 (+358)		June Open Interest	ON Calls: 16,289 (+26) ON Puts: 13,874 (+26)	
	LN Calls: 351,097 (+6,246) LN Puts: 265,406 (+2,781)			LN Calls: 179,488 (+1,496) LN Puts: 153,178 (-2,249)	
May Open Interest	ON Calls: 21,320 (-44) ON Puts: 11,383 (+481)		July Open Interest	ON Calls: 14,362 (+23) ON Puts: 8,743 (+28)	
	LN Calls: 216,676 (+1,663) LN Puts: 166,946 (-31)			LN Calls: 129,229 (+271) LN Puts: 108,590 (+1,211)	

Source: NYMEX

TICKER	STRIKE	STR BID	STR ASK	B VOL	A VOL	M STD/DAY
NG J10	455	30.0	33.0	34	37.2	10.1
NG K10	465	51.0	54.0	36	38	10.8
NG M10	470	64.0	67.0	36	37.75	10.8
NG N10	480	79.0	82.0	37.25	38.5	11.4
NG Q10	485	95.5	98.5	39.25	40.5	12.1
NG U10	490	113.0	116.0	42	43.25	13.1
NG V10	500	133.0	136.0	44.6	45.2	14.0
NG X10	530	135.0	138.0	40.25	40.8	13.4
NG Z10	565	136.5	139.5	36	36.75	12.8
NG F11	590	146.0	149.0	34.6	35.5	12.9
NG G11	585	152.5	155.5	34.75	35.5	12.8
NG H11	575	158.0	161.0	35.4	36.1	12.8
NG J11	540	140.0	143.0	31.8	32.5	10.9
NG K11	535	140.5	143.5	31.25	31.9	10.6
NG M11	545	143.5	147.5	30.2	31.1	10.4
NG N11	550	149.0	153	30	31	10.5
NG Q11	555	154.0	158	29.9	30.8	10.5
NG U11	560	166.5	170.5	31.3	32	11.1
NG V11	570	181.0	185	32.5	33.25	11.7
NG X11	590	182.0	186	30.75	31.45	11.5
NG Z11	625	184.5	187.5	28.75	29.25	11.3
NG F12	640	189.0	193	28	28.75	11.4
NG G12	635	193.0	197	28.25	28.8	11.3
NG H12	620	193.0	198	28.25	29	11.1
NG V12	590	194.0	199	26.5	27.25	9.9

03/05/10 Natural Gas Futures Trading Summary

Volumes Traded		Source: NYMEX	
NYMEX Open Outcry Volume		Yesterday's Open Interest	832,603
NYMEX Globex Volume			
NYMEX PNT Volume (Includes ClearPort, EFP, and Block Volumes)		Change in Open Interest	+8,517
Henry Hub Swap (NN) Trading Volume			
Henry Hub Penultimate Swap (NP) Volume			
April Open Interest (NG)		184,959 (+3,146)	
May Open Interest (NG)		161,234 (+805)	
June Open Interest (NG)		50,653 (-1,112)	
April NN Open Interest (NN)		201,391 (-1)	
May NN Open Interest (NN)		210,958 (+2,611)	
June NN Open Interest (NN)		101,005 (+428)	

NG Futures Spread Grid													Source: NYMEX	
	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	J1	K1	M1
J0	-66	-136	-227	-290	-330	-431	-746	-1101	-1326	-1291	-1159	-819	-809	-851
	K0	-70	-161	-224	-264	-365	-680	-1035	-1260	-1225	-1093	-753	-743	-785
		M0	-91	-154	-194	-295	-610	-965	-1190	-1155	-1023	-683	-673	-715
			N0	-63	-103	-204	-519	-874	-1099	-1064	-932	-592	-582	-624
J10	4593			Q0	-40	-141	-456	-811	-1036	-1001	-869	-529	-519	-561
K10	4659		J/K	-66	U0	-101	-416	-771	-996	-961	-829	-489	-479	-521
M10	4729		K/M	-70		V0	-315	-670	-895	-860	-728	-388	-378	-420
N10	4820		M/N	-91			X0	-355	-580	-545	-413	-73	-63	-105
Q10	4883		N/Q	-63				Z0	-225	-190	-58	282	292	250
U10	4923		Q/U	-40					F1	35	167	507	517	475
V10	5024		U/V	-101						G0	132	472	482	440
X10	5339		V/X	-315							H1	340	350	308
Z10	5694		X/Z	-355								J1	10	-32
F11	5919		Z/F	-225									K1	-42
G11	5884		F/G	35										M1
H11	5752		G/H	132										
J11	5412		H/J	340										
K11	5402													
M11	5444													
N11	5504													
Q11	5559													
U11	5594													

Natural Gas Settlement Data

Source: NYMEX

Calendar Averages						
	2011	2012	2013	2014	2015	2016
TODAY	5698	5984	6151	6348	6543	6742
LAST	5668	5947	6124	6330	6535	6736
CHANGE	30	37	27	18	8	6
	2017	2018	2019	2020	2021	2022
TODAY	6941	7141	7350	7560	7780	8006
LAST	6935	7135	7344	7554	7774	8000
CHANGE	6	6	6	6	6	6

Strips			
J10-V10	4804	X10-H11	5718
J11-V11	5516	X11-H12	6258
J12-V12	5733	X12-H13	6450
J13-V13	5888	X13-H14	6625
J14-V14	6091	X14-H15	6830
J15-V15	6283	X15-H16	7023
J16-V16	6483	X16-H17	7227
J17-V17	6681	X17-H18	7429
J18-V18	6876	X18-H19	7637
J19-V19	7079	X19-H20	7876
J20-V20	7273		

Spot-Red		Red-Blue	
J	-819	J	-240
K	-743	K	-215
M	-715	M	-218
N	-684	N	-213
Q	-676	Q	-208
U	-671	U	-208
V	-670	V	-218
X	-620	X	-198
Z	-555	Z	-193
F	-535	F	-193
G	-528	G	-200
H	-465	H	-175

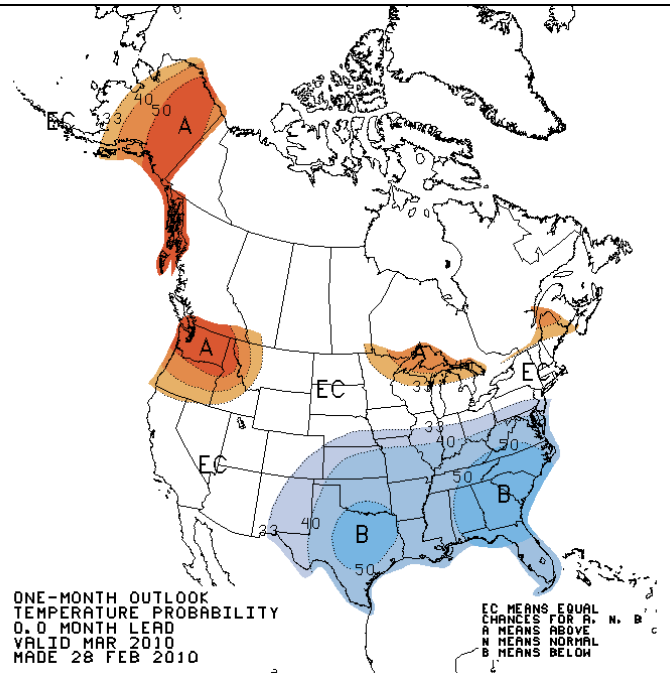
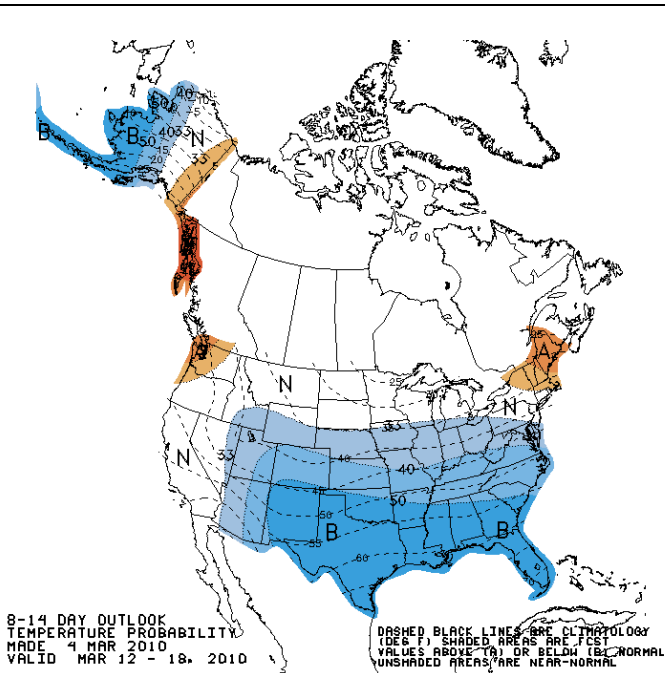
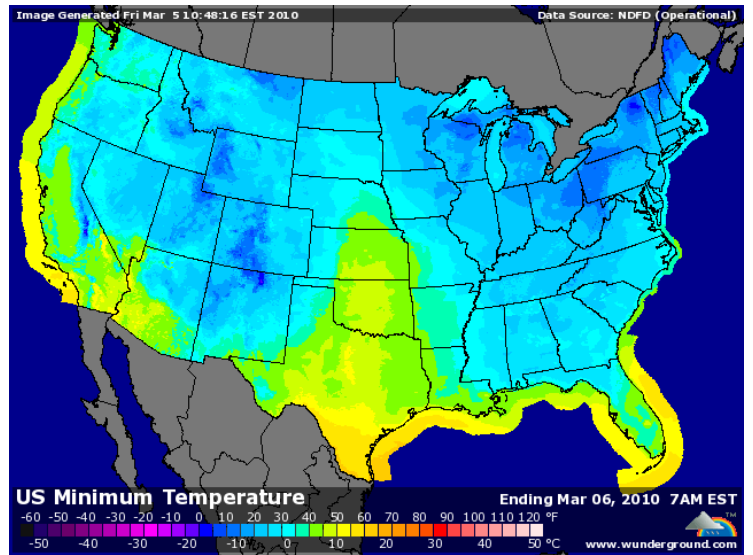
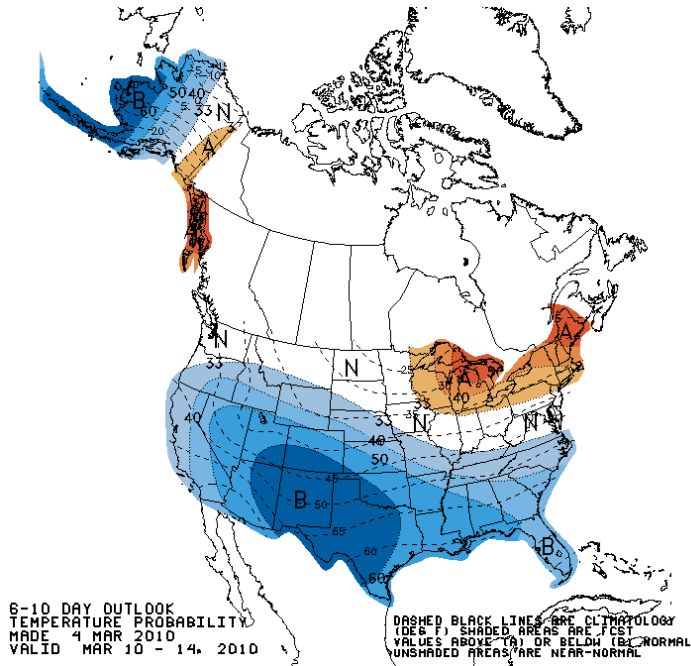
Spreads			
V10/F11	-895	H11/J11	340
V11/F12	-760	H12/J12	565
V12/F13	-735	H13/J13	590
V13/F14	-740	H14/J14	580
V14/F15	-735	H15/J15	590
V15/F16	-735	H16/J16	600
V16/F17	-740	H17/J17	610
V17/F18	-755	H18/J18	630
V18/F19	-775	H19/J19	640
V19/F20	-810	H20/J20	680

High-Low-Settle			
	Apr	May	Jun
HI	4626	4690	4751
LO	4540	4612	4690
ST	4593	4659	4729
Resistance and Support			
	Apr	May	Jun
2R	4672	4732	4784
1R	4633	4695	4757
PIVOT	4586	4654	4723
1S	4547	4617	4696
2S	4500	4576	4662

E.I.A. Estimated Working Gas In Storage (Released March 4, 2009)							Source: Dept. of Energy	
Region	Stocks in Bcf			Historical Comparisons				
	02.26.10	02.19.10	Change	Year Ago (2.12.09)		5 Year Average		
				Stocks (Bcf)	% Change	Stocks (Bcf)	% change	
East	861	935	-74	805	7.0	870	-1.0	
West	296	311	-15	293	1.0	1242	22.3	
Producing	580	607	-27	710	-18.3	604	-4.0	
Total	1,737	1,853	-116	1,808	-3.9	1,716	1.2	

Natural Gas <u>NYMEX</u> Futures Positions As Of February 23 (via CFTC Weekly Report)									
	Non-Commercial			Commercial		Total		Non-Reportable Positions	
	Long	Short	Spreads	Long	Short	Long	Short	Long	Short
Contracts	76,544	242,835	319,187	322,650	191,096	718,381	753,118	75,455	41,718
Net Long/Short by Category	Short 166,291			Long 131,554					
% of Open Interest	9.6	30.6	40.2	40.6	24.0	90.4	94.8	9.6	5.2
# Traders in Each Category	71	87	113	81	67	224	210		

Natural Gas <u>ICE OTC Henry Hub</u> Futures Positions As Of February 23 (via CFTC Weekly Report)									
	Non-Commercial			Commercial		Total		Non-Reportable Positions	
	Long	Short	Spreads	Long	Short	Long	Short	Long	Short
Contracts	565,383	89,212	1,189,6323	2,134,153	2,623,806	3,889,168	3,902,650	33,091	19,609
Net Long/Short by Category	Long 476,171			Short 489,653					
% of Open Interest	14.4	2.3	30.3	54.4	66.9	99.2	99.35	0.8	0.5
# Traders in Each Category	38	35	68	125	122	197	193		

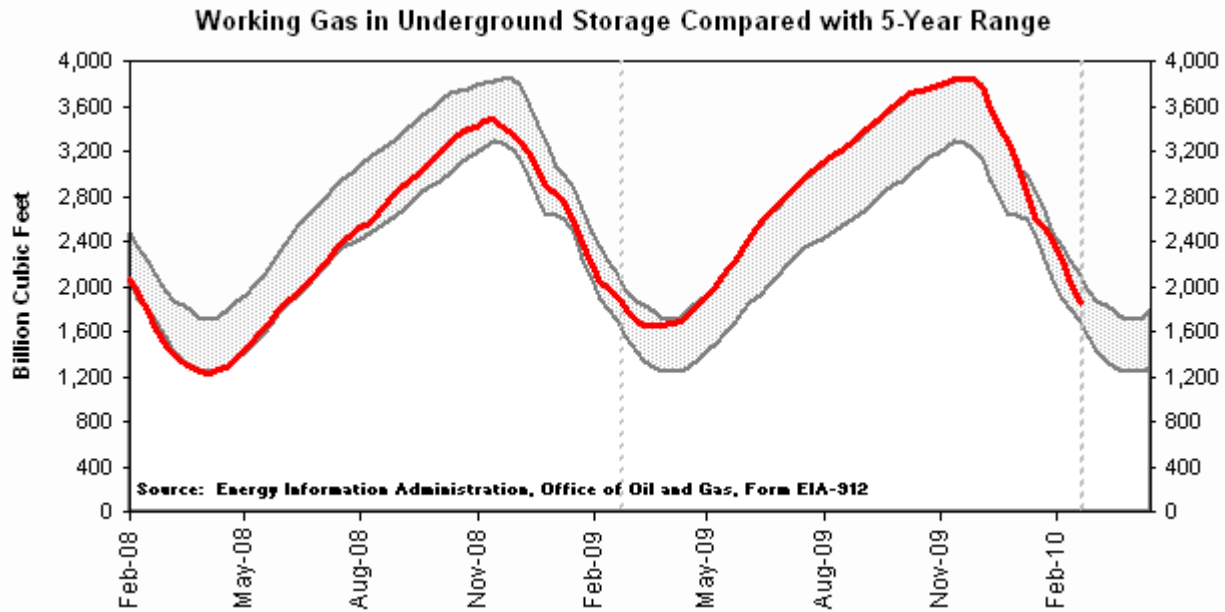


Department of Energy: [Weekly Natural Gas Storage Report](#)

Department of Energy: [Natural Gas Weekly Update](#)

Department of Energy: [Working Gas in Underground Storage](#)

Gas in Storage vs. 5 Year Range (Source: Dept. of Energy)



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