

S.C.S. Commodities/OTC Corp

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

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03/09/10 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: 40,498 (+388)	June Open Interest	ON Calls: 16,570 (-3)	
	ON Puts: 26,695 (+201)		ON Puts: 13,916 (+29)	
	LN Calls: 360,081 (+4,248)		LN Calls: 180,733 (+995)	
	LN Puts: 266,144 (-394)		LN Puts: 148,178 (-5856)	
May Open Interest	ON Calls: 21,477 (+1,36)	July Open Interest	ON Calls: 14,423 (+25)	
	ON Puts: 11,404 (+46)		ON Puts: 8,830 (+9)	
	LN Calls: 218,327 (+1,735)		LN Calls: 130,749 (+1,060)	
	LN Puts: 165,466 (-1,655)		LN Puts: 107,954 (-411)	

Source: NYMEX

TICKER	STRIKE	STR BID	STR ASK	B VOL	A VOL	M STD/DAY
NG J10	455	28.0	30.0	34	36.35	10.0
NG K10	460	48.5	51.5	35.6	37.6	10.5
NG M10	465	62.0	65.0	35.9	37.7	10.7
NG N10	475	77.0	80.0	37	38.5	11.2
NG Q10	480	93.0	96.0	38.9	40.25	11.9
NG U10	485	110.5	113.5	41.8	43	12.9
NG V10	495	130.5	133.5	44.3	45.4	13.9
NG X10	525	132.5	135.5	39.9	40.8	13.2
NG Z10	565	135.5	138.5	35.9	36.75	12.8
NG F11	585	144.5	147.5	34.75	35.45	12.8
NG G11	580	150.5	153.5	34.75	35.5	12.7
NG H11	570	155.0	158.0	35	35.75	12.6
NG J11	535	136.0	139.0	31.3	32.1	10.6
NG K11	535	138.0	141.0	30.8	31.5	10.4
NG M11	540	142.5	145.5	30.45	31	10.4
NG N11	545	148.0	151	30.2	30.9	10.4
NG Q11	550	152.0	156	29.8	30.7	10.4
NG U11	555	164.5	169.5	31.2	32.1	11.0
NG V11	565	179.0	183	32.4	33.25	11.6
NG X11	590	180.0	185	30.5	31.35	11.4
NG Z11	620	181.0	186	28.4	29.1	11.1
NG F12	640	187.0	192	27.75	28.5	11.3
NG G12	635	192.0	197	28	28.8	11.3
NG H12	615	191.0	196	28.25	29	11.0
NG V12	585	192.0	197	26.4	27.1	9.8

03/09/10 Natural Gas Futures Trading Summary

Volumes Traded		Source: NYMEX	
NYMEX Open Outcry Volume		Yesterday's Open Interest	842,839
NYMEX Globex Volume			
NYMEX PNT Volume (Includes ClearPort, EFP, and Block Volumes)		Change in Open Interest	+4,509
Henry Hub Swap (NN) Trading Volume			
Henry Hub Penultimate Swap (NP) Volume			
April Open Interest (NG)		172,065 (-8,838)	
May Open Interest (NG)		170,376 (+4,324)	
June Open Interest (NG)		49,701 (-122)	
April NN Open Interest (NN)		196,109(-2,616)	
May NN Open Interest (NN)		209,559 (+650)	
June NN Open Interest (NN)		101,467 (+192)	

NG Futures Spread Grid													Source: NYMEX	
	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	J1	K1	M1
J0	-59	-127	-219	-281	-320	-417	-732	-1092	-1310	-1270	-1140	-815	-807	-847
K0		-68	-160	-222	-261	-358	-673	-1033	-1251	-1211	-1081	-756	-748	-788
M0			-92	-154	-193	-290	-605	-965	-1183	-1143	-1013	-688	-680	-720
N0				-62	-101	-198	-513	-873	-1091	-1051	-921	-596	-588	-628
Q0					-39	-136	-451	-811	-1029	-989	-859	-534	-526	-566
U0						-97	-412	-772	-990	-950	-820	-495	-487	-527
V0							-315	-675	-893	-853	-723	-398	-390	-430
X0								-360	-578	-538	-408	-83	-75	-115
Z0									-218	-178	-48	277	285	245
F1										40	170	495	503	463
G0											130	455	463	423
H1												325	333	293
J1													8	-32
K1														-40
M1														
J10	4516													
K10	4575													
M10	4643													
N10	4735													
Q10	4797													
U10	4836													
V10	4933													
X10	5248													
Z10	5608													
F11	5826													
G11	5786													
H11	5656													
J11	5331													
K11	5323													
M11	5363													
N11	5416													
Q11	5468													
U11	5501													

Natural Gas Settlement Data

Source: NYMEX

Calendar Averages						
	2011	2012	2013	2014	2015	2016
TODAY	5607	5941	6145	6349	6544	6743
LAST	5672	5988	6162	6359	6554	6753
CHANGE	-65	-47	-18	-10	-10	-10
	2017	2018	2019	2020	2021	2022
TODAY	6942	7142	7351	7561	7781	8007
LAST	6952	7152	7361	7571	7791	8017
CHANGE	-10	-10	-10	-10	-10	-10

Strips			
J10-V10	4719	X10-H11	5625
J11-V11	5430	X11-H12	6163
J12-V12	5707	X12-H13	6421
J13-V13	5889	X13-H14	6626
J14-V14	6092	X14-H15	6831
J15-V15	6284	X15-H16	7024
J16-V16	6484	X16-H17	7228
J17-V17	6682	X17-H18	7430
J18-V18	6877	X18-H19	7638
J19-V19	7080	X19-H20	7877
J20-V20	7274		

Spot-Red		Red-Blue	
J	-815	J	-288
K	-748	K	-270
M	-720	M	-275
N	-681	N	-277
Q	-671	Q	-275
U	-665	U	-277
V	-673	V	-277
X	-613	X	-267
Z	-543	Z	-262
F	-535	F	-257
G	-533	G	-264
H	-468	H	-239

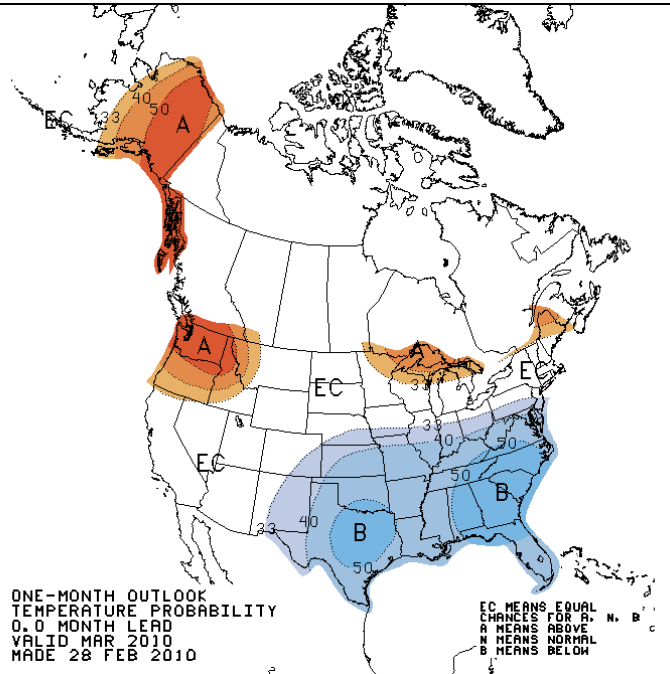
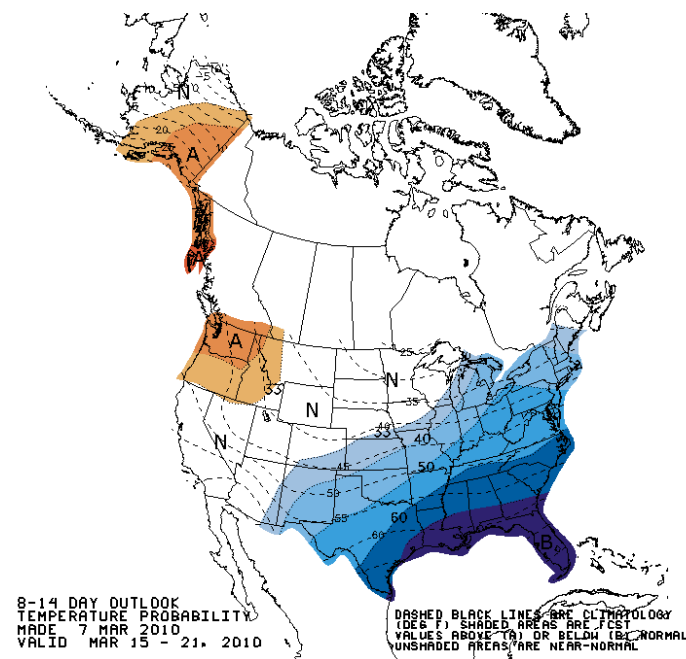
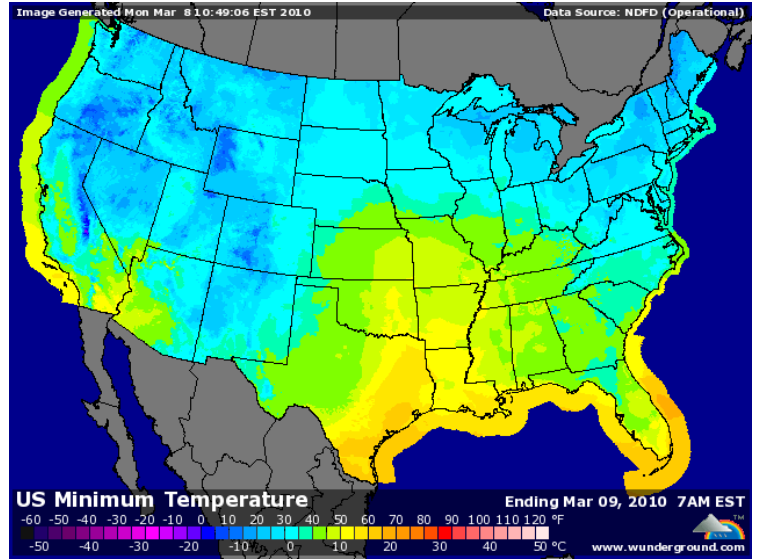
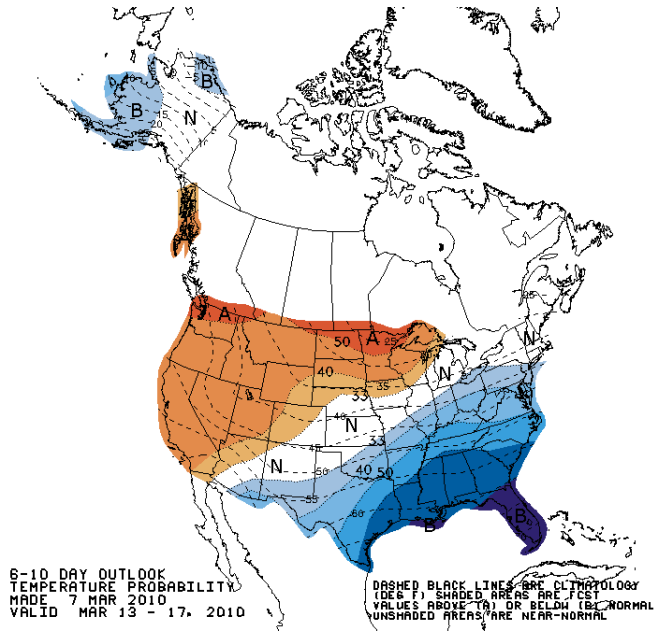
Spreads			
V10/F11	-893	H11/J11	325
V11/F12	-755	H12/J12	505
V12/F13	-735	H13/J13	560
V13/F14	-740	H14/J14	580
V14/F15	-735	H15/J15	590
V15/F16	-735	H16/J16	600
V16/F17	-740	H17/J17	610
V17/F18	-755	H18/J18	630
V18/F19	-775	H19/J19	640
V19/F20	-810	H20/J20	680

High-Low-Settle			
	Apr	May	Jun
HI	4603	4690	4727
LO	4476	4536	4609
ST	4516	4575	4643
Resistance and Support			
	Apr	May	Jun
2R	4659	4754	4778
1R	4587	4665	4710
PIVOT	4532	4600	4660
1S	4460	4511	4592
2S	4405	4446	4542

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 <i>NYMEX</i> Futures Positions As Of March 2 (via CFTC Weekly Report)									
	Non-Commercial			Commercial		Total		Non-Reportable Positions	
	Long	Short	Spreads	Long	Short	Long	Short	Long	Short
Contracts	86,997	257,664	325,764	329,744	189,427	742,535	772,855	77,765	47,445
Net Long/Short by Category	Short 170,667			Long 140,347					
% of Open Interest	10.6	31.4	39.7	40.2	23.1	90.5	94.2	9.5	5.8
# Traders in Each Category	74	94	114	83	6/8	230	217		

Natural Gas <i>ICE OTC Henry Hub</i> Futures Positions As Of March 2 (via CFTC Weekly Report)									
	Non-Commercial			Commercial		Total		Non-Reportable Positions	
	Long	Short	Spreads	Long	Short	Long	Short	Long	Short
Contracts	591,564	103,808	1,104,721	1,998,061	2,499,425	3,694,346	3,707,954	26,345	12,737
Net Long/Short by Category	Long 487,756			Short 501,364					
% of Open Interest	15.9	2.8	29.7	53.7	67.2	99.3	99.7	0.7	0.3
# Traders in Each Category	44	32	70	119	114	194	188		

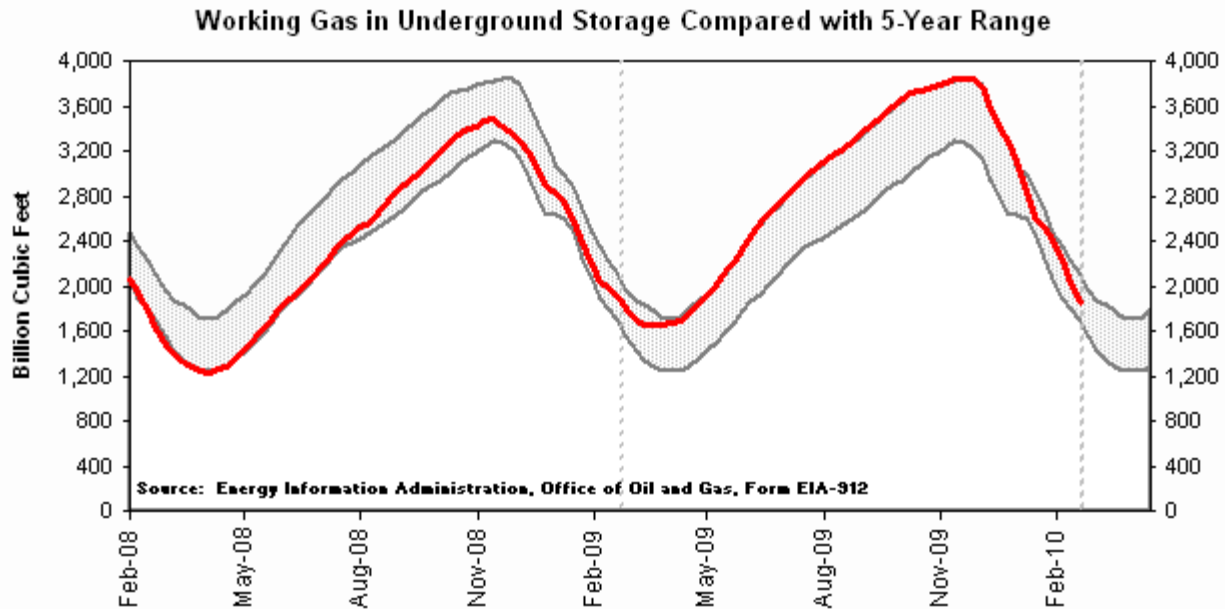


Department of Energy: [Weekly Natural Gas Storage Report](#)

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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