

# S.C.S. Commodities/OTC Corp

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## 03/09/10 Crude Options Trading Summary

|   |   |                           |   |  |
|---|---|---------------------------|---|--|
| <b>Volume Traded</b><br>Source: NYMEX TMS | <b>NYMEX LO Open Outcry Volume:</b>                                   |                           | <b>RBOB OB Floor Volume</b>   |  |
|   | <b>LO Globex Volume:</b>  |                           |   |  |
|   | <b>LO PNT Volume:</b>   |                           | <b>OB PNT Volume:</b>   |  |
|   | <b>LC Open Outcry Volume:</b>   |                           | <b>Heating Oil OH Floor Volume:</b>                                   |  |
|   | <b>LC Globex Volume:</b>  |                           |   |  |
|   | <b>LC PNT Volume:</b>   |                           | <b>OH PNT Volume:</b>   |  |
| <b>April Open Interest</b>                | <b>LC Calls: 16,132 (0)</b><br><b>LC Puts: 18,165 (0)</b>             | <b>June Open Interest</b> | <b>LC Calls: 35,901 (-100)</b><br><b>LC Puts: 23,102 (0)</b>          |  |
|   | <b>LO Calls: 263,033 (-2,954)</b><br><b>LO Puts: 222,420 (-267)</b>   |                           | <b>LO Calls: 463,579 (+1,893)</b><br><b>LO Puts: 543,868 (-2,517)</b> |  |
| <b>May Open Interest</b>                  | <b>LC Calls: 2,953 (0)</b><br><b>LC Puts: 15,673 (+85)</b>            | <b>July Open Interest</b> | <b>LC Calls: 604 (0)</b><br><b>LC Puts: 8,054 (0)</b>                 |  |
|   | <b>LO Calls: 164,870 (+3,239)</b><br><b>LO Puts: 133,277 (+2,408)</b> |                           | <b>LO Calls: 74,009 (+2,967)</b><br><b>LO Puts: 68,063 (+1,563)</b>   |  |

### Trades of the Day

|   |   |
|---|---|
| <p>1) M 105 c trades 21<br/>                 2) M 75 p vs 81.70 trades 190 now 188/192<br/>                 3) M 90/100 cs vs 81.70 trades 104<br/>                 4) K 105 c trades 7 now 7/8<br/>                 5) Z 120 c trades 90 again<br/>                 6) Z 72 p vs 84.30 trades 378<br/>                 7) M 82 Straddle trades 865<br/>                 8) K 105 c trades 8 now<br/>                 9) Z 72 p vs 84.30 trades 378</p> | <p>10) z 11 55/75 1 x 2 ps vs 86.00 trades 282<br/>                 11) J 82/87 1 x 2 cs vs 81.00 trades 79<br/>                 12) J 90/95 1 x 2 cs 2 around<br/>                 13) Z12 87.5 straddle trades 2670<br/>                 14) K 90/95/100 c fly vs 81.75 trades 26<br/>                 15) M 75 p vs 82.00 trades 180<br/>                 16) M 80 p vs 82.10 trades 339<br/>                 17) J/K -100 p trades 1<br/>                 18) Z 200 c live trades 7<br/>                 19) K 90/95/100 c fly vs 81.75 trades 26 26/27<br/>                 20) M 65 p trades 34</p> |
|---|---|

Source: NYMEX

|       |        | Straddle |       |
|-------|--------|----------|-------|
|       | STRIKE | BID      | OFFER |
| CL J0 | 81.5   | 290      | 305   |
| CL K0 | 82     | 610      | 630   |
| CL M0 | 82.5   | 865      | 870   |
| CL N0 | 83     | 1045     | 1065  |
| CL O0 | 83     | 1180     | 1200  |
| CL U0 | 83.5   | 1330     | 1350  |
| CL V0 | 84     | 1450     | 1470  |
| CL X0 | 84     | 1560     | 1580  |
| CL Z0 | 84.5   | 1675     | 1690  |
| CL M1 | 85     | 2060     | 2100  |

| 03/09/10 Crude Futures Trading Summary                              |         |                           | Source: NYMEX     |
|---|---------|---------------------------|-------------------|
| NYMEX CL Open Outcry Volume   |         | CL Open Interest          | 1,321,843         |
| NYMEX CL Globex Volume  |         | Change in Open Interest   | -10,450           |
| NYMEX CL PNT Volume<br>(Includes ClearPort, EFP, and Block Volumes) |         | April Open Interest (CL)  | 215,766 (-24,119) |
|   |         | May Open Interest (CL)    | 205,484 (+17,560) |
|   |         | June Open Interest (CL)   | 177,615 (-789)    |
|   |         | July Open Interest (CL)   | 67,295 (+816)     |
| NYMEX Brent Last Day (BZ)   |         | BZ Open Interest          | 3,183 (-106)      |
| Brent-Dubai Swap (DB)   |         | DB Open Interest          | 30,805 (-4,500)   |
| WTI Cal. Swap (CS)  |         | CS Open Interest          | 215,746 (+588)    |
| WTI Financial (WS)  |         | WS Open Interest          | 131,107 (+1,061)  |
| Yesterday's Brent ICE Volume  | 431,159 | April Brent Open Interest | 102,425           |
|   |         | May Brent Open Interest   | 212,679           |
|   |         | June Brent Open Interest  | 165,898           |
| Yesterday's WTI ICE Volume  | 159,243 | April ICE WTI Open Int    | 75,328            |
|   |         | May ICE WTI Open Int      | 85,210            |
|   |         | June ICE WTI Open Int     | 53,097            |
| Products Trading Summary  |         |                           |                   |
| RBOB Open Outcry Volume   |         | RB Open Interest          | 290,650           |
| RBOB Globex Volume  |         | Open Interest Change      | -672              |
| RB PNT Volume   |         |                           |                   |
| Heating Oil Open Outcry Volume:                                     |         | Heating Oil Open Interest | 317,520           |
| HO Globex Volume:   |         | Open Interest Change      | +2,769            |
| HO PNT Volume:  |         |                           |                   |

| EIA Weekly Inventory Data (Released March 3, 2010) |                          | Source: US Dept. of Energy               |
|--|--------------------------|--|
| Location   | Stocks (Million Barrels) | Change From Prev. Week (Million Barrels) |
| Crude Oil (USA)                                    | 341.571                  | +4.034                                   |
| East Coast (PADD I)                                | 11.822                   | -0.436                                   |
| Midwest (PADD II)                                  | 81.427                   | +0.532                                   |
| Cushing, Oklahoma                                  | 29.969                   | +0.067                                   |
| Gulf Coast (PADD III)                              | 181.824                  | +1.754                                   |
| Rocky Mountains (PADD IV)                          | 15.292                   | -0.125                                   |
| West Coast (PADD V)                                | 51.206                   | +2.309                                   |
| Strategic Petroleum Reserve                        | 726.610                  | -0.002                                   |
| Refinery Utilization                               | 81.87%                   | +0.70%                                   |
| Gasoline Stocks                                    | 231.943                  | +0.773                                   |
| Distillate Stocks                                  | 151.821                  | -0.843                                   |

**WTI Settlement Data**

Source: NYMEX

|           |      |            |           |              |           |              |           |              |           |              |           |           |           |           |
|-----------|------|------------|-----------|--------------|-----------|--------------|-----------|--------------|-----------|--------------|-----------|-----------|-----------|-----------|
|           |      | <b>K0</b>  | <b>M0</b> | <b>N0</b>    | <b>Q0</b> | <b>U0</b>    | <b>V0</b> | <b>X0</b>    | <b>Z0</b> | <b>F1</b>    | <b>G1</b> | <b>H1</b> | <b>J1</b> | <b>K1</b> |
| <b>J0</b> | 8149 | -37        | -81       | -126         | -165      | -199         | -229      | -259         | -292      | -312         | -333      | -353      | -371      | -385      |
|           |      | <b>K0</b>  | -44       | -89          | -128      | -162         | -192      | -222         | -255      | -275         | -296      | -316      | -334      | -348      |
|           |      | <b>M0</b>  |           | -45          | -84       | -118         | -148      | -178         | -211      | -231         | -252      | -272      | -290      | -304      |
| <b>J0</b> | 8149 |            |           | <b>N0</b>    | -39       | -73          | -103      | -133         | -166      | -186         | -207      | -227      | -245      | -259      |
| <b>K0</b> | 8186 | <b>J/K</b> | -37       |              | <b>Q0</b> | -34          | -64       | -94          | -127      | -147         | -168      | -188      | -206      | -220      |
| <b>M0</b> | 8230 | <b>K/M</b> | -44       |              |           | <b>U0</b>    | -30       | -60          | -93       | -113         | -134      | -154      | -172      | -186      |
| <b>N0</b> | 8275 | <b>M/N</b> | -45       |              |           | <b>V0</b>    | -30       | -63          | -83       | -104         | -124      | -142      | -156      |           |
| <b>Q0</b> | 8314 | <b>N/Q</b> | -39       |              |           |              | <b>X0</b> | -33          | -53       | -74          | -94       | -112      | -126      |           |
| <b>U0</b> | 8348 | <b>Q/U</b> | -34       | <b>Z0/Z1</b> | -194      | <b>M0/Z0</b> | -211      |              | <b>Z0</b> | -20          | -41       | -61       | -79       | -93       |
| <b>V0</b> | 8378 | <b>U/V</b> | -30       | <b>Z1/Z2</b> | -110      | <b>Z0/M1</b> | -104      |              | <b>F1</b> | -21          | -41       | -59       | -73       |           |
| <b>X0</b> | 8408 | <b>V/X</b> | -30       | <b>Z2/Z3</b> | -103      | <b>M1/Z1</b> | -90       | <b>M4/Z4</b> | -66       |              | <b>G1</b> | -20       | -38       | -52       |
| <b>Z0</b> | 8441 | <b>X/Z</b> | -33       | <b>Z3/Z4</b> | -119      | <b>Z1/M2</b> | -50       | <b>Z4/M5</b> | -76       |              | <b>H1</b> | -18       | -32       |           |
| <b>F1</b> | 8461 | <b>Z/F</b> | -20       | <b>Z4/Z5</b> | -157      | <b>M2/Z2</b> | -60       | <b>M5/Z5</b> | -81       | <b>M7/Z7</b> | -95       |           | <b>J1</b> | -14       |
| <b>G1</b> | 8482 | <b>F/G</b> | -21       | <b>Z5/Z6</b> | -180      | <b>Z2/M3</b> | -45       | <b>Z5/M6</b> | -90       | <b>Z7/M8</b> | -101      |           |           | <b>K1</b> |
| <b>H1</b> | 8502 | <b>G/H</b> | -20       | <b>Z6/Z7</b> | -190      | <b>M3/Z3</b> | -58       | <b>M6/Z6</b> | -90       | <b>M8/Z8</b> | -102      |           |           |           |
| <b>J1</b> | 8520 | <b>H/J</b> | -18       | <b>Z7/Z8</b> | -203      | <b>Z3/M4</b> | -53       | <b>Z6/M7</b> | -95       |              |           |           |           |           |
| <b>K1</b> | 8534 |            |           |              |           |              |           |              |           |              |           |           |           |           |

| Spot-Red |      | Red-Blue |      |
|----------|------|----------|------|
| <b>J</b> | -371 | <b>J</b> | -147 |
| <b>K</b> | -348 | <b>K</b> | -142 |
| <b>M</b> | -315 | <b>M</b> | -140 |
| <b>N</b> | -282 | <b>N</b> | -137 |
| <b>Q</b> | -255 | <b>Q</b> | -134 |
| <b>U</b> | -234 | <b>U</b> | -131 |
| <b>V</b> | -218 | <b>V</b> | -127 |
| <b>X</b> | -206 | <b>X</b> | -120 |
| <b>Z</b> | -194 | <b>Z</b> | -110 |
| <b>F</b> | -181 | <b>F</b> | -109 |
| <b>G</b> | -168 | <b>G</b> | -108 |
| <b>H</b> | -156 | <b>H</b> | -107 |

**WTI Calendar Averages**

|              | 2011 | 2012 | 2013 | 2014 | 2015 |
|--------------|------|------|------|------|------|
| <b>Today</b> | 8565 | 8700 | 8805 | 8918 | 9050 |
| <b>Last</b>  | 8609 | 8745 | 8851 | 8969 | 9108 |
| <b>Diff</b>  | -44  | -45  | -46  | -50  | -57  |

**High-Low-Settle (WTI)**

|           | Apr  | May  | Jun  | July |
|-----------|------|------|------|------|
| <b>HI</b> | 8191 | 8231 | 8273 | 8309 |
| <b>LO</b> | 8016 | 8057 | 8104 | 8155 |
| <b>ST</b> | 8149 | 8186 | 8230 | 8275 |

| WTI/Brent Arbs |     |
|----------------|-----|
| <b>JJ</b>      | 158 |
| <b>KK</b>      | 172 |
| <b>MM</b>      | 173 |
| <b>NN</b>      | 172 |
| <b>QQ</b>      | 166 |
| <b>UU</b>      | 157 |
| <b>VV</b>      | 149 |
| <b>XX</b>      | 143 |
| <b>ZZ</b>      | 140 |
| <b>FF</b>      | 129 |
| <b>GG</b>      | 120 |

| Brent Spreads |     |
|---------------|-----|
| <b>J/K</b>    | -23 |
| <b>K/M</b>    | -43 |
| <b>M/N</b>    | -46 |
| <b>N/Q</b>    | -45 |
| <b>Q/U</b>    | -43 |
| <b>U/V</b>    | -38 |
| <b>V/X</b>    | -36 |
| <b>X/Z</b>    | -36 |
| <b>Z/F</b>    | -31 |
| <b>F/G</b>    | -30 |
| <b>G/H</b>    | -31 |
| <b>H/J</b>    | -29 |

| DME OQ Settles |      | Brent Settles |      |
|----------------|------|---------------|------|
| <b>Apr</b>     | 7739 | <b>Apr</b>    | 7991 |
| <b>May</b>     | 7876 | <b>May</b>    | 8014 |
| <b>Jun</b>     | 7924 | <b>Jun</b>    | 8057 |
| <b>July</b>    | 7969 | <b>July</b>   | 8103 |

**NYMEX Block Volumes**

|  | Floor | CPT | Floor | CPT |
|--|-------|-----|-------|-----|
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |
|  |       |     |       |     |

**Brent Settlement Data**

|           |           |           |           |           |           |           |           |           |           |           |           |           |           |           |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| <b>J0</b> | <b>K0</b> | <b>M0</b> | <b>N0</b> | <b>Q0</b> | <b>U0</b> | <b>V0</b> | <b>X0</b> | <b>Z0</b> | <b>F1</b> | <b>G1</b> | <b>H1</b> | <b>J1</b> | <b>K1</b> | <b>M1</b> |
|           | -23       | -66       | -112      | -157      | -200      | -238      | -274      | -310      | -341      | -371      | -402      | -431      | -457      | -481      |
|           | <b>K0</b> | -43       | -89       | -134      | -177      | -215      | -251      | -287      | -318      | -348      | -379      | -408      | -434      | -458      |
|           | <b>M0</b> | -46       | -91       | -134      | -172      | -208      | -244      | -275      | -305      | -336      | -365      | -391      | -415      |           |
|           | <b>N0</b> | -45       | -88       | -126      | -162      | -198      | -229      | -259      | -290      | -319      | -345      | -369      |           |           |
|           | <b>Q0</b> | -43       | -81       | -117      | -153      | -184      | -214      | -245      | -274      | -300      | -324      |           |           |           |
|           | <b>U0</b> | -38       | -74       | -110      | -141      | -171      | -202      | -231      | -257      | -281      |           |           |           |           |
|           | <b>V0</b> | -36       | -72       | -103      | -133      | -164      | -193      | -219      | -243      |           |           |           |           |           |
|           | <b>X0</b> | -36       | -67       | -97       | -128      | -157      | -183      | -207      |           |           |           |           |           |           |
|           | <b>Z0</b> | -31       | -61       | -92       | -121      | -147      | -171      |           |           |           |           |           |           |           |
|           | <b>F1</b> | -30       | -61       | -90       | -116      | -140      |           |           |           |           |           |           |           |           |
|           | <b>G1</b> | -31       | -60       | -86       | -110      |           |           |           |           |           |           |           |           |           |
|           | <b>H1</b> | -29       | -55       | -79       |           |           |           |           |           |           |           |           |           |           |
|           | <b>J1</b> | -26       | -50       |           |           |           |           |           |           |           |           |           |           |           |
|           | <b>K1</b> | -24       |           |           |           |           |           |           |           |           |           |           |           |           |
| <b>M1</b> |           |           |           |           |           |           |           |           |           |           |           |           |           |           |

|                 |                 |
|-----------------|-----------------|
| <b>Spot-Red</b> | <b>Red-Blue</b> |
| <b>J</b> -431   | <b>J</b> -203   |
| <b>K</b> -434   | <b>K</b> -189   |
| <b>M</b> -415   | <b>M</b> -177   |
| <b>N</b> -388   | <b>N</b> -170   |
| <b>Q</b> -358   | <b>Q</b> -167   |
| <b>U</b> -330   | <b>U</b> -164   |
| <b>V</b> -307   | <b>V</b> -161   |
| <b>X</b> -286   | <b>X</b> -157   |
| <b>Z</b> -264   | <b>Z</b> -154   |
| <b>F</b> -250   | <b>F</b> -147   |
| <b>G</b> -236   | <b>G</b> -141   |
| <b>H</b> -220   | <b>H</b> -136   |

| Brent Spreads |      |              |      |              |     | Brent Calendar Averages |             |             |             |             |
|---------------|------|--------------|------|--------------|-----|-------------------------|-------------|-------------|-------------|-------------|
| <b>Z0/Z1</b>  | -264 | <b>M0/Z0</b> | -244 | <b>M4/Z4</b> | -66 |                         | <b>2011</b> | <b>2012</b> | <b>2013</b> | <b>2014</b> |
| <b>Z1/Z2</b>  | -154 | <b>Z0/M1</b> | -171 | <b>Z4/M5</b> | -84 | <b>Today</b>            | 8467        | 8654        | 8783        | 8902        |
| <b>Z2/Z3</b>  | -116 | <b>M1/Z1</b> | -93  | <b>M5/Z5</b> | -83 | <b>Last</b>             | 8518        | 8705        | 8829        | 8956        |
| <b>Z3/Z4</b>  | -127 | <b>Z1/M2</b> | -84  | <b>Z5/M6</b> | -91 | <b>Diff.</b>            | -51         | -51         | -46         | -54         |
| <b>Z4/Z5</b>  | -167 | <b>M2/Z2</b> | -70  | <b>M6/Z6</b> | -91 |                         |             |             |             |             |
| <b>Z5/Z6</b>  | -182 | <b>Z2/M3</b> | -60  | <b>Z6/M7</b> | -96 |                         |             |             |             |             |
| <b>Z6/Z7</b>  | -192 | <b>M3/Z3</b> | -56  | <b>M7/Z7</b> | -96 |                         |             |             |             |             |
|               |      | <b>Z3/M4</b> | -61  |              |     |                         |             |             |             |             |

| Arb Values |     |
|------------|-----|
| <b>JJ</b>  | 158 |
| <b>KK</b>  | 172 |
| <b>MM</b>  | 173 |
| <b>NN</b>  | 172 |
| <b>QQ</b>  | 141 |
| <b>UU</b>  | 157 |
| <b>VV</b>  | 149 |
| <b>XX</b>  | 143 |
| <b>ZZ</b>  | 140 |
| <b>FF</b>  | 129 |
| <b>GG</b>  | 120 |

| WTI/Brent Box Settle |     |  |
|----------------------|-----|--|
| <b>J/K</b>           | -14 |  |
| <b>K/M</b>           | -1  |  |
| <b>M/N</b>           | 1   |  |
| <b>N/Q</b>           | 6   |  |
| <b>Q/U</b>           | 9   |  |
| <b>U/V</b>           | 8   |  |

|           |            |            |            |            |
|-----------|------------|------------|------------|------------|
|           | <b>Apr</b> | <b>May</b> | <b>Jun</b> | <b>Jul</b> |
| <b>HI</b> | 8040       | 8061       | 8101       | 8140       |
| <b>LO</b> | 7870       | 7893       | 7941       | 7994       |
| <b>ST</b> | 7991       | 8014       | 8057       | 8103       |

|              |      |              |      |              |      |              |      |              |      |              |      |
|--------------|------|--------------|------|--------------|------|--------------|------|--------------|------|--------------|------|
|              |      | <b>Q1 11</b> | 8362 | <b>Q1 12</b> | 8598 | <b>Q1 13</b> | 8739 | <b>Q1 14</b> | 8855 | <b>Q1 15</b> | 8990 |
| <b>Q2 10</b> | 8021 | <b>Q2 11</b> | 8447 | <b>Q2 12</b> | 8637 | <b>Q2 13</b> | 8769 | <b>Q2 14</b> | 8885 | <b>Q2 15</b> | 9032 |
| <b>Q3 10</b> | 8147 | <b>Q3 11</b> | 8506 | <b>Q3 12</b> | 8673 | <b>Q3 13</b> | 8799 | <b>Q3 14</b> | 8918 | <b>Q3 15</b> | 9074 |
| <b>Q4 10</b> | 8265 | <b>Q4 11</b> | 8551 | <b>Q4 12</b> | 8708 | <b>Q4 13</b> | 8826 | <b>Q4 14</b> | 8951 | <b>Q4 15</b> | 9116 |

[North Sea Maritime Weather](#) (From the United Kingdom Office of Meteorology)

**Brent Settlement Data**

## News Stories of the Day

[Total plans to invest in EDF LNG terminal near Dunkirk's idled refinery \(Bloomberg\)](#)

[US nuclear output falls to 3 month low as Pinnacle, Southern shut plants \(Bloomberg\)](#)

[Iran issues \\$1 billion in bonds to boost Sough Pars gas field development \(Bloomberg\)](#)

| API Weekly Supply Data (Released March 9, 2010) |                        |                    | Source: API       |
|---|------------------------|--------------------|-------------------|
| Location  | Week Ended<br>03/05/10 | Week Ended 2/26/10 | Change in<br>Week |
| Crude Oil (USA)                                 | 343.590                | 337.090            | +6.500            |
| PADD 1  | 12.535                 | 12.486             | +0.049            |
| PADD 2  | 82.828                 | 81.377             | +1.451            |
| Cushing, OK                                     | 30.226                 | 29.088             | +1.138            |
| PADD 3  | 181.250                | 177.777            | +3.473            |
| PADD 4  | 15.231                 | 15.075             | +0.156            |
| PADD 5  | 51.746                 | 50.375             | +1.371            |
| Refinery Runs                                   | 13.740                 | 13.832             | -0.092            |
| Crude Imports                                   | 9.142                  | 9.801              | -0.659            |
| Gasoline Stocks (USA)                           | 229.743                | 232.924            | -3.181            |
| Distillate Stocks                               | 151.843                | 154.639            | -2.796            |
| Jet Fuel Stocks                                 | 42.771                 | 4.155              | -0.384            |

### WTI Crude Oil NYMEX Futures Positions As Of March 2 (via CFTC Weekly Report)

|                                  | Non-Commercial |         |         | Commercial    |         | Total     |           | Non-Reportable<br>Positions |        |
|----------------------------------|----------------|---------|---------|---------------|---------|-----------|-----------|-----------------------------|--------|
|                                  | Long           | Short   | Spreads | Long          | Short   | Long      | Short     | Long                        | Short  |
| Contracts                        | 255,659        | 164,242 | 299,105 | 662,655       | 765,415 | 1,217,419 | 1,228,762 | 80,016                      | 76,133 |
| Net<br>Long/Short                | Long 91,327    |         |         | Short 102,760 |         |           |           |                             |        |
| % of Open<br>Interest            | 19.7           | 12.7    | 23.1    | 51.1          | 59.0    | 93.8      | 94.7      | 6.2                         | 5.3    |
| # Traders in<br>Each<br>Category | 111            | 92      | 131     | 91            | 99      | 283       | 253       |                             |        |

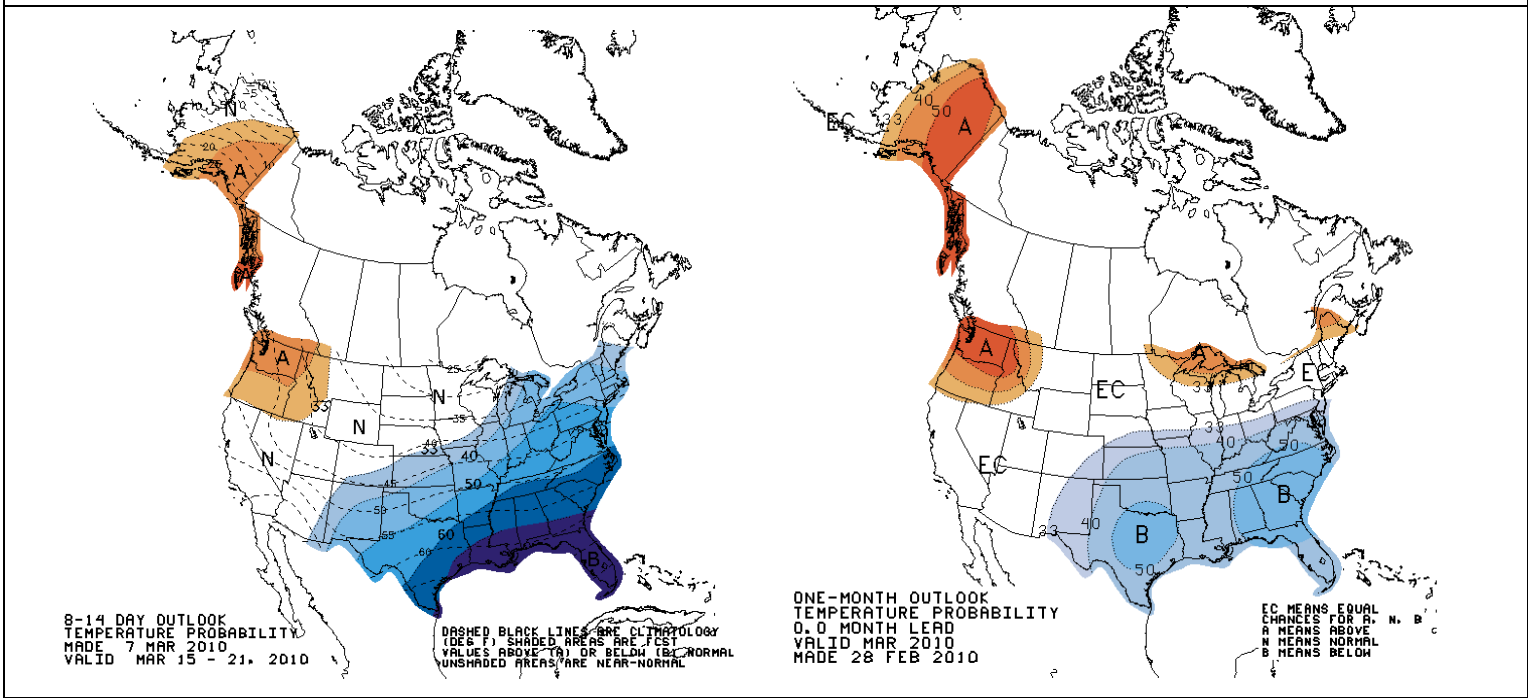
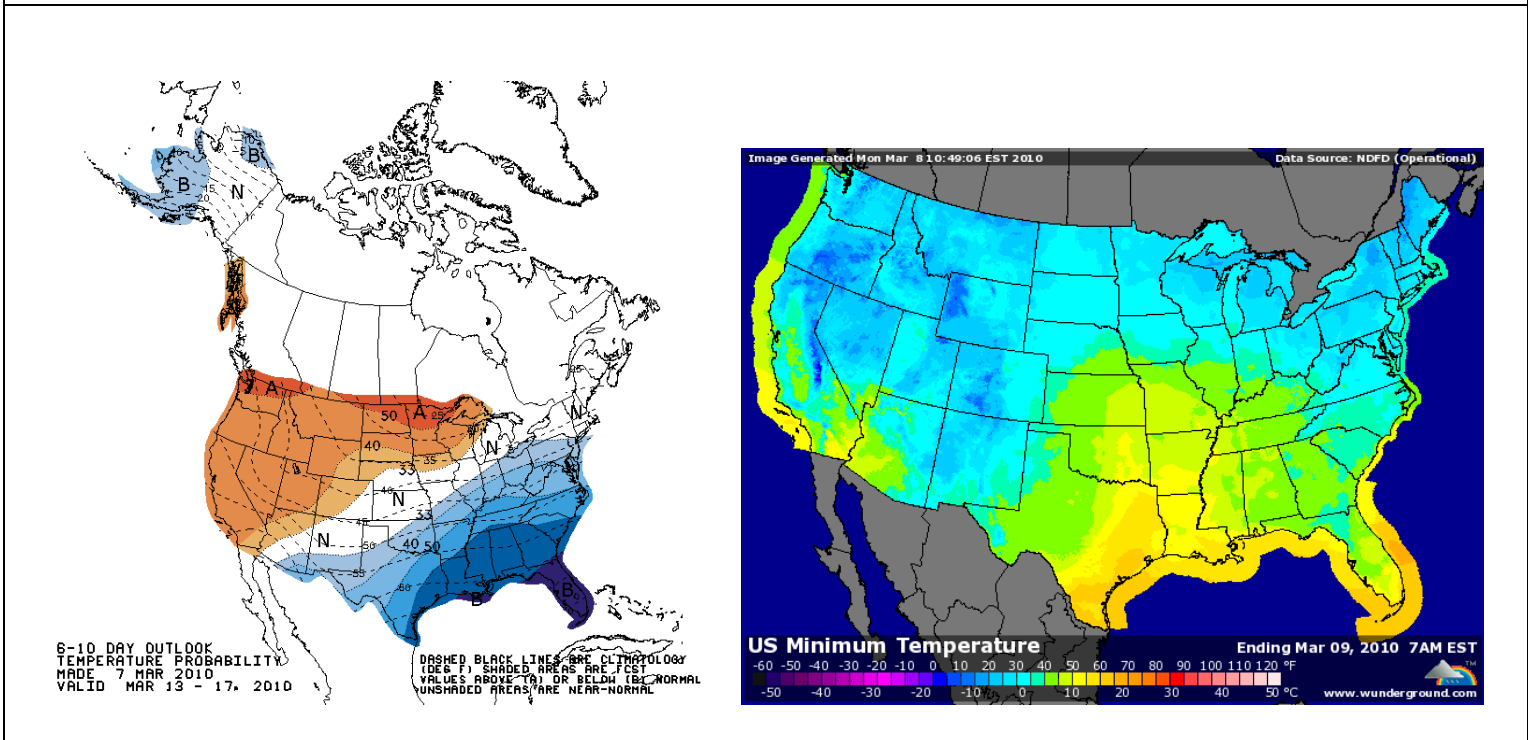
### WTI Crude Oil ICE EUROPE FUTURES Positions As Of March 2 (via CFTC Weekly Report)

|  | Non-Commercial | Commercial | Total | Non-Reportable<br>Positions |
|--|----------------|------------|-------|-----------------------------|
|  |                |            |       |                             |

|                            | Long        | Short  | Spreads | Long         | Short   | Long    | Short   | Long   | Short  |
|----------------------------|-------------|--------|---------|--------------|---------|---------|---------|--------|--------|
| Contracts                  | 44,955      | 24,892 | 100,816 | 333,927      | 351,092 | 479,698 | 476,800 | 18,603 | 21,501 |
| Net Long/Short             | Long 20,063 |        |         | Short 17,165 |         |         |         |        |        |
| % of Open Interest         | 9.0         | 5.0    | 20.2    | 67.0         | 70.5    | 96.3    | 95.7    | 3.7    | 4.3    |
| # Traders in Each Category | 31          | 12     | 31      | 56           | 65      | 98      | 99      |        |        |

**Weather News** Source: NOAA, Wunderground.com

NOAA: [90 Day Outlooks](#) Weather Underground: [Severe Weather Map](#)

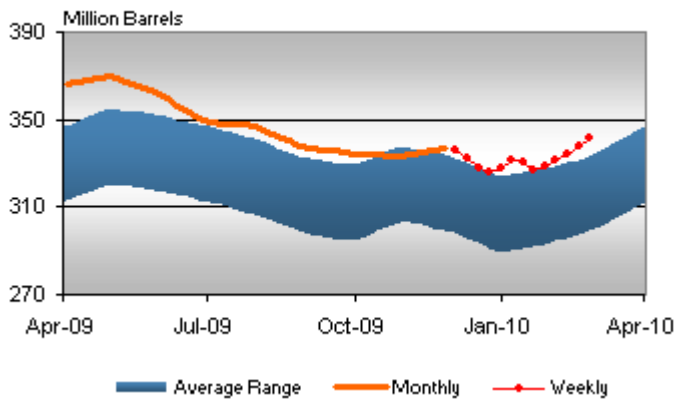


Department of Energy: [Crude Oil Supply Data](#)

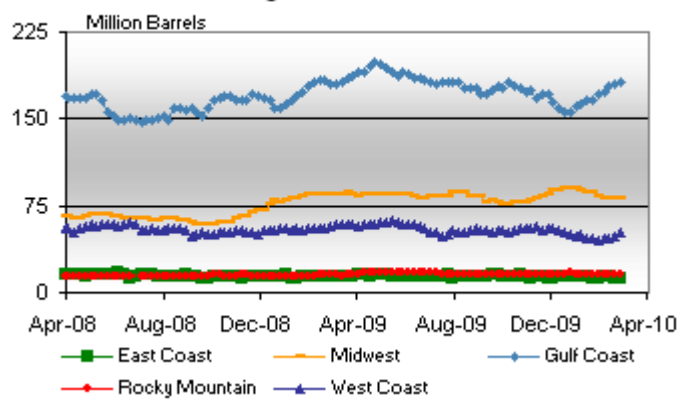
Department of Energy: [This Week In Petroleum](#)

Department of Energy: [Weekly Petroleum Status Report Highlights](#) (.PDF file)

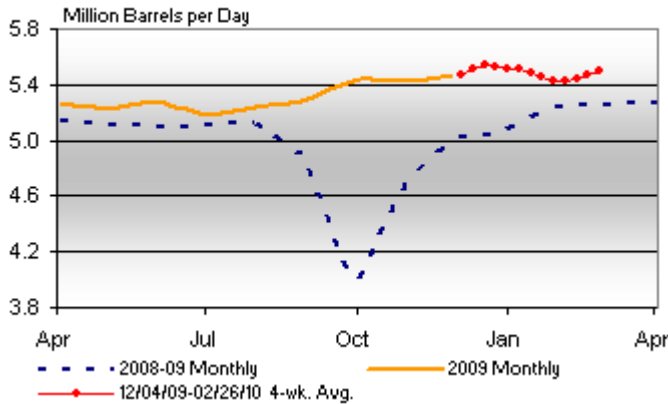
**U.S. Crude Oil Stocks**



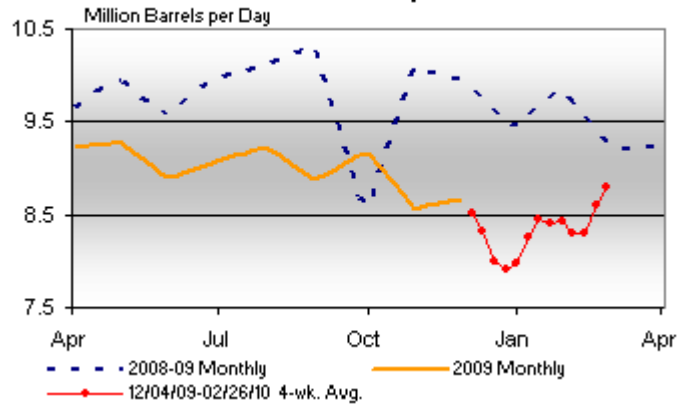
**Regional Crude Oil Stocks**



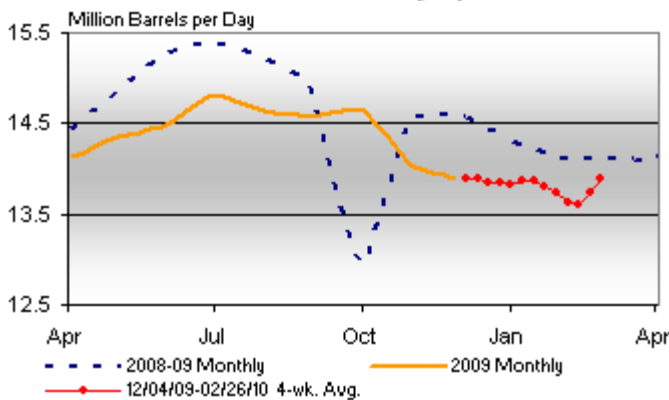
**U.S. Crude Oil Domestic Production**



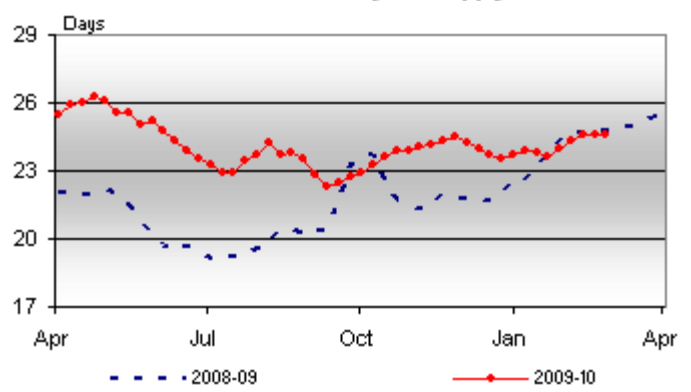
**U.S. Crude Oil Imports**



**U.S. Crude Oil Refinery Inputs**



**U.S. Crude Oil Days of Supply**



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