

SCS OTC Corp.

Natural Gas Options/Swaps/Futures OTC Desk: 646-825-3890

	Z1	F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2
X1	-311	-472	-491	-455	-444	-476	-515	-559	-583	-586	-624	-786
	Z1	-161	-180	-144	-133	-165	-204	-248	-272	-275	-313	-475
Settle	Change	F2	-19	17	28	-4	-43	-87	-111	-114	-152	-314
X11	3617	-49	G2	36	47	15	-24	-68	-92	-95	-133	-295
Z11	3928	-34	H2	11	-21	-21	-60	-104	-128	-131	-169	-331
F12	4089	-34	X/Z	-311	J2	-32	-71	-115	-139	-142	-180	-342
G12	4108	-34	Z/F	-161	K2	-39	-83	-107	-110	-148	-310	
H12	4072	-38	F/G	-19	M2	-44	-68	-71	-109	-271		
J12	4061	-36	G/H	36	N2	-24	-24	-27	-65	-227		
K12	4093	-36	H/J	11	Q2	-3	-41	-203				
M12	4132	-36	J/K	-32	U2	-38	-200					
N12	4176	-36	K/M	-39	V2	-162						
Q12	4200	-36	M/N	-44	Settle	4206	4785	5121	5376	5601	5822	X2
U12	4203	-36	N/Q	-24								
V12	4241	-36	Q/U	-3	2018	2019	2020	2021	2022	2023		
X12	4403	-35	U/V	-38	Settle	6059	6294	6523	6765	7032	7314	
Z12	4697	-26										
F13	4843	-24										

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Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads				
	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.
J12-V12	4158		X11-H12	3963	H12/J12	11		
J13-V13	4708		X12-H13	4703	V12/F13	-602	H13/J13	120
J14-V14	5021		X13-H14	5142	V13/F14	-495	H14/J14	200
J15-V15	5267		X14-H15	5429	V14/F15	-466	H15/J15	230
J16-V16	5482		X15-H16	5677	V15/F16	-465	H16/J16	265
J17-V17	5698		X16-H17	5902	V16/F17	-468	H17/J17	280
J18-V18	5932		X17-H18	6140	V17/F18	-480	H18/J18	290
J19-V19	6161		X18-H19	6389	V18/F19	-490	H19/J19	310
J20-V20	6386		X19-H20	6619	V19/F20	-490	H20/J20	310
J21-V21	6628		X20-H21	6859	V20/F21	-490	H21/J21	310
J22-V22	6896		X21-H22	7111	V21/F22	-500	H22/J22	310
J23-V23	7178		X22-H23	7391	V22/F23	-500	H23/J23	310

Henry Hub Natural Gas Futures								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
V1	3.612	3.617	3.699	3.591	105630	232664	-3719	10/27/2011
X1	3.924	3.928	4.001	3.902	45342	80744	1194	11/28/2011
Z1	4.089	4.089	4.165	4.071	34271	179846	7181	12/28/2011
F2	4.104	4.108	4.18	4.092	16640	47533	1193	1/27/2012
G2	4.069	4.072	4.144	4.058	18035	57651	1695	2/27/2012
H2	4.053	4.061	4.129	4.045	16063	84042	283	3/28/2012
J2	4.092	4.093	4.16	4.08	2558	23570	727	4/26/2012
K2	4.129	4.132	4.2	4.119	1387	14157	468	5/29/2012
M2	4.175	4.176	4.244	4.163	599	12289	496	6/27/2012
N2	4.19	4.2	4.267	4.187	1547	10848	10	7/27/2012
Q2	4.202	4.203	4.269	4.19	1186	8757	62	8/29/2012

ICE National Balancing Point UK Natural Gas								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
U1	*The re	*The rec	*The re	*The recor	*The rec	*The rec	*The rec	*The record could not be found
V1	67	66.1	67.3	65.35	5670	31540	875	10/28/2011
X1	73	72.24	73.5	71.6	1990	20740	415	11/29/2011
Z1	75.3	74.48	75.35	73.85	770	12225	-20	12/29/2011
F2	74.85	73.84	74.85	73.25	185	12860	-145	1/30/2012
G2	72.2	71.29	72.2	70.8	80	14115	35	2/28/2012
H2	66.3	66.35	66.5	66	355	7495	50	3/29/2012
M2	64.53	63.71	#N/A	#N/A	0	7115	125	4/27/2012

Indication Values of End of Day Natural Gas Staddles										
NG X11	360	24.5	25.5	33.3	34.7	34	2.1	7.7		
NG Z11	395	37.5	38.5	31.5	32.5	31.8	1.1	7.9		
NG F12	410	48	49.5	30.4	31.3	30.85	0.75	7.9		
NG G12	410	55	57	30	31	30.1	0.5	7.8		
NG H12	405	60.5	62	29.75	30.5	30.125	0.4	7.6		
NG J12	405	64.5	66	28.75	29.45	29.1	0.85	7.4		
NG K12	410	69	70.5	28.3	28.9	28.6	1.1	7.3		
NG M12	415	74	75.5	28	28.65	28.325	0.95	7.3		
NG N12	420	80	82	28.2	29	28.6	1.425	7.5		
NG Q12	420	85.5	87	28.55	28.85	28.7	1.25	7.5		
NG U12	420	92	94	29.15	29.75	29.45	1.4	7.7		
NG V12	425	99	101	29.85	30.5	30.175	1.225	10.4		
NG X12	440	98.5	100.5	27.5	28.1	27.8	0.8	7.6		
NG Z12	470	104	106	26.2	26.75	26.475	1.15	7.8		
NG F13	485	107	109	25.5	26	25.75	1	7.8		
NG G13	480	109.5	111.5	25.35	25.75	25.55	0.85	7.7		
NG H13	475	111	113	23.35	25.75	24.55	0.95	7.3		
NG J13	465	106	109	24.15	24.8	24.475	0.925	7.1		
NG K13	465	108	111	23.95	24.45	24.2	1	7.0		
NG M13	465	110	113	23.65	24.25	23.95	0.975	7.0		
NG N13	470	113.5	116.5	23.7	24.3	24	1.2	7.1		
NG Q13	475	117	120	23.65	24.25	23.95	0.85	7.1		
NG U13	475	123	126	24.35	24.95	24.65	0.9	7.3		
NG V13	475	128.5	131.5	24.95	25.5	25.225	1	7.5		
NG X13	490	131	134	24.15	24.7	24.425	1.025	7.5		
NG Z13	510	136	139	23.6	24.15	23.875	1.05	7.6		
NG F14	525	139.5	142.5	23.4	23.9	23.65	0.8	7.8		
NG G14	520	141	144	23.4	23.9	23.65	0.925	7.7		
NG H14	515	142	145	23.55	24.05	23.8	0.9	7.7		
NG J14	495	133	136	22.6	23.15	22.875	0.8	7.1		
NG K14	495	134	137	22.45	23	22.725	0.825	7.0		
NG M14	495	135	138	22.65	22.75	22.7	0.825	7.0		
NG N14	500	138	141	22.2	22.65	22.425	0.55	7.0		
NG Q14	505	142	146	22.35	22.95	22.65	0.775	7.1		
NG U14	505	146	150	22.7	23.3	23	0.7	7.3		
NG V14	505	151.5	155.5	23.25	23.85	23.55	0.6	7.4		
NG X14	520	152.5	156.5	22.5	23.05	22.775	0.55	7.4		
NG Z14	540	156.5	160.5	21.9	22.5	22.2	0.475	7.5		
NG F15	555	162.5	166.5	21.95	22.5	22.225	0.45	7.7		
NG G15	560	163.5	167.5	22	22.5	22.25	0.475	7.6		
NG H15	540	164.5	168.5	22.3	22.85	22.575	0.5	7.6		
NG J15	520	155	159	21.6	22.2	21.9	0.325	7.1		
NG K15	520	156	160	21.5	22.1	21.8	0.35	7.1		
NG M15	520	157.5	161.5	21.5	22.05	21.775	0.375	7.1		
NG N15	525	159.5	163.5	21.35	21.9	21.625	0.375	7.1		
NG Q15	530	164	168	21.6	22.15	21.875	0.375	7.2		
NG U15	530	168.5	172.5	22	22.55	22.275	0.4	7.4		
NG V15	530	175.5	179.5	22.7	23.2	22.95	0.4	7.6		
NG X15	545	177	181	22.1	22.6	22.35	0.4	7.6		
NG Z15	565	180	184	21.4	21.9	21.65	0.425	7.6		
NG F16	580	185.5	190.5	21.4	22	21.7	0.425	7.9		
NG G16	575	185.5	190.5	21.4	22	21.7	0.4	7.8		
NG H16	565	186.5	191.5	21.65	22.25	21.95	0.4	7.8		
NG J16	540	175	180	21.15	21.75	21.45	0.4	7.2		
NG K16	540	176	181	21.1	21.7	21.4	0.4	7.2		
NG M16	545	178	183	21.05	21.65	21.35	0.4	7.3		
NG N16	545	179	184	20.9	21.5	21.2	0.55	7.2		
NG Q16	550	183	188	21.1	21.7	21.4	0.475	7.4		
NG U16	550	186.5	191.5	21.35	22	21.675	0.4	7.5		
NG V16	555	195	200	22	22.6	22.3	0.375	7.7		
NG X16	565	196	201	21.55	22.1	21.825	0.45	7.7		
NG Z16	590	200	205	20.95	21.45	21.2	0.35	7.8		
NG F17	600	204	210	21.1	21.7	21.4	0.2	8.0		
NG G17	600	204.5	210.5	21.1	21.65	21.375	0.15	8.0		
NG H17	590	207	213	21.55	22.15	21.85	UN	8.1		
NG J17	560	191	197	20.8	21.45	21.125	0.15	7.4		

CFTC Commitment of Traders	
Nymex Natural Gas	913,905
Non-Commercial Long	140,306
Non-Commercial Short	320,891
Non-Commercial Spread	287,573
Non-Commercial Net	-180,585
Managed Long	110,515
Managed Short	244,959
Managed Spread	221,816
Managed Net	-134,444
Commercial Long	414,034
Commercial Short	261,037
Commercial Net	152,997