

SCS Commodities Corp.
24 Hour Order Execution Desk: 646-825-3880

NYMEX WTI (CL)		F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2
	Settle	14	28	41	55	67	80	94	109	122	130	136	140
	Change	F2	14	27	41	53	66	80	95	108	116	122	126
			G2	13	27	39	52	66	81	94	102	108	112
Z1	9219	-100		H2	14	26	39	53	68	81	89	95	99
F2	9205	-103			J2	12	25	39	54	67	75	81	85
G2	9191	-108	Z/F	14		K2	13	27	42	55	63	69	73
H2	9178	-114	F/G	14			M2	14	29	42	50	56	60
J2	9164	-119	G/H	13				N2	15	28	36	42	46
K2	9152	-119	H/J	14					Q2	13	21	27	31
M2	9139	-119	J/K	12						U2	8	14	18
N2	9125	-118	K/M	13							V2	6	10
Q2	9110	-116	M/N	14								X2	4
U2	9097	-113	N/Q	15	Settle	2012	2013	2014	2015	2016			Z2
V2	9089	-111	Q/U	13	Change	9134	8986	8892	8889	8928			
X2	9083	-113	U/V	8		-114	-121	-121	-104	-79			
Z2	9079	-115	V/X	6									

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NYMEX WTI (CL)														
	Settle	Change		Settle	Change		Settle	Change		Settle	Settle	Settle	Settle	
Z1/Z2	140	15	Z1/M2	80	19	M5/Z5	-23	-10	Z1/Z2/Z3	-5	Z1/M2/Z2	20	M5/Z5/M6	-6
Z2/Z3	145	10	M2/Z2	60	-4	Z5/M6	-17	-15	Z2/Z3/Z4	87	M2/Z2/M3	-33	Z5/M6/Z6	7
Z3/Z4	58	-9	Z2/M3	93	6	M6/Z6	-24	-15	Z3/Z4/Z5	90	Z2/M3/Z3	41	M6/Z6/M7	1
Z4/Z5	-32	-21	M3/Z3	52	4	Z6/M7	-25	-11	Z4/Z5/Z6	9	M3/Z3/M4	7	Z6/M7/Z7	0
Z5/Z6	-41	-30	Z3/M4	45	-4	M7/Z7	-25	-11	Z5/Z6/Z7	9	Z3/M4/Z4	32	M7/Z7/M8	2
Z6/Z7	-50	-22	M4/Z4	13	-5	Z7/M8	-27	-7	Z6/Z7/Z8	4	M4/Z4/M5	22	Z7/M8/Z8	0
Z7/Z8	-54	-14	Z4/M5	-9	-11	M8/Z8	-27	-7	Z7/Z8/Z9	24	Z4/M5/Z5	14		
Z8/Z9	-78	0				Z8/M9	-39	0						

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ1	91.65	92.19	92.88	91.65	89.17	325148	293,713	(5,424)	11/18/2011
CLF2	91.51	92.05	92.73	91.51	89.05	80874	190,057	672	12/20/2011
CLG2	91.37	91.91	92.58	91.37	88.96	39752	70,721	-953	1/20/2012
CLH2	91.06	91.78	92.53	91.06	88.85	39213	71,754	1230	2/21/2012
CLZ2	90.01	90.79	91.57	90.01	87.74	24728	161,789	-1226	11/16/2012
CLZ3	88.57	89.34	90.23	88.57	86.51	5362	72,632	152	11/20/2013
	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ5	87.7	89.08	89.06	87.7	86.68	1052	25,340	-822	11/20/2015
CLZ6	89	89.49	89	89	87.45	52	9,064	-33	11/21/2016
CLZ7	89	89.99	89	89	88.22	25	6,138	-28	11/20/2017
CLZ8	89.55	90.53	90.07	89.55	88.5	12	3,664	0	11/19/2018

Indication Values of End of Day WTI Staddles			
Month	Strike Price	Straddle Bid	Straddle Offer
CL Z1	92	585	615
CL F2	92	1035	1065
CL G2	92	1340	1370
CL H2	91.5	1590	1620
CL J2	91.5	1785	1815
CL K2	91.5	1960	1990
CL M2	91.5	2110	2140
CL Z2	90.5	2510	2560
CL Z3	89	2690	2770
CL Z4	88.5	2850	2930
CL Z5	89	3050	3150
0	0	0	0
0	0	0	0

EIA Inventory Data		
	Last	Change
Total Crude	337.634	+4.735
Total Gasoline	204.918	-1.353
Total Distillate	145.464	-4.275
Refinery Util.	84.8	+1.7
SPR	695.951	0

API Inventory Data (Million Barrels)		
	Last	Change
Total Crude	339.854	-0.156
Cushing OK	32.036	-0.059
Total Gasoline	208.588	-1.129
Total Distillate	144.449	-3.435
Jet Kerosene	45.433	-1.535
Refinery Runs	14.282	+0.009
Refinery Inputs	22.037	+0.137
Utilization	83.6	+0.000
Crude Imports	9.054	-0.500

NYMEX CL Commitment of Traders	
Non-Commercial Long	1,388,897
Non-Commercial Short	335,212
Non-Commercial Spread	175,494
Non-Commercial Net	345,231
Managed Long	159,718
Managed Short	237,254
Managed Spread	53,107
Managed Net	189,467
Commercial Long	184,147
Commercial Short	645,467
Commercial Net	802,858
Producer Long	-157,391
Producer Short	183,208
Producer Net	314,265
Total Long	-131,057
Total Short	1,325,910
Total Net	1,323,583
Last Updated	28-Oct-11

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		F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3		
Z1	ICE Brent (B)	116	196	269	320	361	401	438	476	520	560	597	633	663		
	Settle	F2	80	153	204	245	285	322	360	404	444	481	517	547		
	Change	G2	73	124	165	205	242	280	324	364	401	437	467			
Z1	10954	-2		H2	51	92	132	169	207	251	291	328	364	394		
F2	10838	-46			J2	41	81	118	156	200	240	277	313	343		
G2	10758	-75	Z/F	116		K2	40	77	115	159	199	236	272	302		
H2	10685	-95	F/G	80			M2	37	75	119	159	196	232	262		
J2	10634	-104	G/H	73				N2	38	82	122	159	195	225		
K2	10593	-110	H/J	51					Q2	44	84	121	157	187		
M2	10553	-116	J/K	41						U2	40	77	113	143		
N2	10516	-117	K/M	40							V2	37	73	103		
Q2	10478	-119	M/N	37								X2	36	66		
U2	10434	-120	N/Q	38	Settle Change				2012	2013	2014	2015	2016			
V2	10394	-122	Q/U	44						10547	10087	9670	9378	9172	Z	30
X2	10357	-124	U/V	40						-106	-125	-110	-70	-53		F3
Z2	10321	-126	V/X	37												
F3	10291	-128	X/Z	36												

ICE Brent (B)								
	Settle	Change		Settle	Change		Settle	Change
Z1/Z2	633	124	Z1/M2	401	114	M5/Z5	102	-14
Z2/Z3	452	0	M2/Z2	232	10	Z5/M6	102	-2
Z3/Z4	358	-35	Z2/M3	210	-2	M6/Z6	96	-2
Z4/Z5	230	-35	M3/Z3	242	2	Z6/M7	40	-4
Z5/Z6	198	-4	Z3/M4	189	-12	M7/Z7	40	-4
Z6/Z7	80	-8	M4/Z4	169	-23	Z7/M8	5	-10
Z7/Z8	10	-20	Z4/M5	128	-21	M8/Z8	5	-10
Z8/Z9	-16	-22				Z8/M9	-8	-11

Brent/WTI Arbitrage			WTI/Brent Box Spread			
	Settle	Change		Settle	Settle	
Z1	-1735	-98	Z/F	-102	Z1/Z2	-493
F2	-1633	-57	F/G	-66	Z2/Z3	-307
G2	-1567	-33	G/H	-60	Z3/Z4	-300
H2	-1507	-19	H/J	-37	Z4/Z5	-262
J2	-1470	-15	J/K	-29	Z5/Z6	-239
K2	-1441	-9	K/M	-27	Z6/Z7	-130
Z2	-1242	11	M/N	-23	Z7/Z8	-64
Z3	-935	1	N/Q	-23	Z8/Z9	-38
Z4	-635	-22	Q/U	-31	Z1/M2	-321
Z5	-373	-39			M2/Z2	-172
Z6	-134	-13			Z2/M3	-117

ICE Brent (B)								
	Last Price	Settle	High	Low	Volume	Open Interest	OI Change	Expiry
LCOZ1	109.3	109.54	109.68	106.1	226885	182,890	-10,241	11/15/2011
LCOF2	107.96	108.38	108.64	105.21	125697	163,395	332	12/15/2011
LCOG2	107.12	107.58	108.04	104.56	68931	86,769	-2,342	1/16/2012
LCOH2	106.33	106.85	107.49	103.91	50261	82,958	-709	2/14/2012
LCOJ2	105.75	106.34	106.41	103.45	18114	32,841	396	3/15/2012
LCOK2	105.35	105.93	106.03	103.1	11466	19,174	30	4/13/2012
LCOM2	104.97	105.53	105.99	102.76	26261	53,015	319	5/16/2012
LCON2	104.33	105.16	104.61	102.68	2963	17,090	6	6/14/2012
LCOQ2	103.96	104.78	104.2	102.31	2029	17,347	-56	7/16/2012
LCOU2	105.54	104.34	#N/A	#N/A	2916	19,750	-62	8/16/2012
LCOZ2	102.73	103.21	103.76	100.56	24912	97,455	91	11/15/2012
LCOM3	100.92	101.11	101.09	98.66	1328	17,283	-330	5/16/2013
LCOZ3	98.48	98.69	98.81	96.21	5249	50,442	-165	11/14/2013
LCOM4	97.94	96.8	#N/A	#N/A	207	5,220	0	5/15/2014
LCOM5	94.53	93.83	#N/A	#N/A	0	1,654	0	5/14/2015
LCOZ5	92.77	92.81	92.78	90.44	2584	15,788	-43	11/13/2015
LCOZ6	90.32	90.83	90.32	88.75	198	3,300	7	11/15/2016
LCOM7	90.91	90.43	#N/A	#N/A	0	-	0	5/16/2017
LCOZ7	89.47	90.03	89.47	88.53	107	4,903	151	11/15/2017
LCOM8	90.32	89.98	#N/A	#N/A	0	-	0	5/16/2018
LCOZ8	90.17	89.93	#N/A	#N/A	0	2,387	0	11/15/2018
LCOM9	90.14	90.01	#N/A	#N/A	0	-	0	5/16/2019

DME Oman Crude Oil	
Month	Settle
Dec-11	110.03
Jan-12	108.55
Feb-12	107.72
Mar-12	107.03

Brent/Dubai Arbitrage Spread	
Month	Settle
Z1	-0.49
F2	-0.17
G2	-0.14

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Nymex Heating Oil (HO)										Heat Cracks		Heat-Brent			
	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry	V1	#VALUE!	#VALUE!	V1	#VALUE!	Net Chng.
HOX1	3.0429	3.0429	#N/A	3.0429	#N/A	0	1987	-7039	10/31/2011	X1	#VALUE!	#VALUE!	X1	#VALUE!	
HOZ1	3.0285	3.0379	3.05	3.0285	2.97	53255	96646	2677	11/30/2011	Z1	3540	14	Z1	12649.64	
HOZ2	3.0217	3.0329	3.05	3.0217	2.966	19910	52478	-413	12/30/2011	F2	3533	19	F2	12629.8	
HOG2	3.0078	3.0178	3.03	3.0078	2.9533	9176	28540	228	1/31/2012	G2	3483	18	G2	12567.18	
HOH2	2.9811	2.9936	3.00	2.9811	2.9263	6412	23132	1374	2/29/2012	H2	3395	22	H2	12466.27	
HOJ2	2.9424	2.957	2.96	2.9424	2.901	1908	10965	40	3/30/2012	J2	3255	29	J2	12313.06	
HOK2	2.91	2.9212	2.91	2.91	2.8561	994	8762	-17	4/30/2012	K2	3117	29	K2	12163.11	
HOM2	2.8887	2.9017	2.90	2.8887	2.8329	5346	35635	174	5/31/2012	M2	3048	29	M2	12081.61	
HON2	2.8728	2.899	2.87	2.8728	2.8377	913	7703	47	6/29/2012						
HOQ2	2.85	2.8995	2.86	2.85	2.85	70	4132	-98	7/31/2012						
HOU2	2.8505	2.902	2.85	2.8505	2.8505	700	4544	31	8/31/2012						
HOV2	2.856	2.9083	2.86	2.856	2.856	118	1893	387	9/28/2012						

NYMEX RBOB Gasoline (RB)										Gas Cracks		RBOB/Brent			
	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry	V1	#VALUE!	#VALUE!	K1	Settle	Net Chng.
RBX1	2.6429	2.6429	#N/A	2.6429	#N/A	0	1145	-5647	10/31/2011				M1		
RBZ1	2.6151	2.6244	2.6271	2.6151	2.5336	41670	93211	-1148	11/30/2011				N1		
RBF2	2.5874	2.6046	2.808	2.5874	2.5171	25417	42679	385	12/30/2011	V1	#VALUE!	#VALUE!	Q1		
RBG2	2.583	2.5974	2.5989	2.583	2.5135	12054	20523	1006	1/31/2012	X1	#VALUE!	#VALUE!	U1		
RBH2	2.589	2.5993	2.601	2.589	2.5181	9007	24341	373	2/29/2012	Z1	1803	179	V1		
RBJ2	2.7179	2.7315	2.7379	2.7179	2.6524	5633	21623	306	3/30/2012	F2	1734	143	X1		
RBK2	2.6834	2.7229	2.7334	2.6834	2.6613	3354	11753	790	4/30/2012	G2	1718	121	Z1		
RBM2	2.6778	2.7024	2.7123	2.6778	2.6278	4011	19545	-691	5/31/2012	H2	1739	109	F2		
RBN2	2.625	2.6791	2.625	2.625	2.625	730	5921	36	6/29/2012	J2	2308	96	G2		
RBQ2	2.6025	2.6557	2.6025	2.6025	2.59	106	5384	17	7/31/2012	K2	2284	79	H2		
RBV2	2.5162	2.5095	2.5162	2.5162	2.5162	334	3293	1	9/28/2012	M2	2211	67	J2		

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOV1	939	957	935	41896	102441	-3622	11/10/2011
LGOX1	926.5	946.25	922.75	98715	126846	359	12/12/2011
LGOZ1	920	938.25	916	31087	69516	1526	1/12/2012
LGOZ2	914.25	931.25	910.5	11999	48158	-2657	2/10/2012
LGOH2	908.5	925.75	904.5	8259	29518	-444	3/12/2012
LGOJ2	902.5	919.25	898.25	4971	20126	-18	4/12/2012
LGOK2	897.25	915	893	3631	20039	-166	5/10/2012
LGOM2	895	912.75	890.25	8631	47877	-726	6/12/2012
LGON2	895.75	911.25	891.25	1491	15340	114	7/12/2012
LGOQ2	896.5	911.75	892	1036	10745	39	8/10/2012
LGOU2	895.5	910.75	891.25	1310	11449	153	9/12/2012

CFTC Commitment of Traders		CFTC Commitment of Traders	
NYMEX HO Total	330,872	NYMEX RBOB Total	280,564
Non-Commercial Long	53,171	Non-Commercial Long	85,581
Non-Commercial Short	34,026	Non-Commercial Short	24,931
Non-Commercial Spread	34,745	Non-Commercial Spread	26,762
Non-Commercial Net	19,145	Non-Commercial Net	60,650
Managed Long	42,372	Managed Long	68,879
Managed Short	8,173	Managed Short	15,811
Managed Spread	20,720	Managed Spread	15,811
Managed Net	34,199	Managed Net	61,326
Commercial Long	10,799	Commercial Long	148,615
Commercial Short	202,232	Commercial Short	216,310
Commercial Net	-36,468	Commercial Net	-67,695
Producer Long	88,885	Producer Long	103,239
Producer Short	178,570	Producer Short	189,528
Producer Net	-89,685	Producer Net	-86,289
Total Long	253,680	Total Long	260,958
Total Short	271,003	Total Short	268,003
Total Net	-17,323	Total Net	-7,045
Last Updated	28-Oct-11	Last Updated	28-Oct-11

Indication Values of End of Day HO Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
0	0	0	0
HO Z11	299	1700	1900
HO F12	298	2700	2900
HO G12	297	3425	3625
HO H12	291	4100	4300

Indication Values of End of Day RBOB Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
HU F12	256	2700	2950
HU G12	255	3450	3700
HU H12	255	4100	4350
0	0	0	0
0	0	0	0