

SCS OTC Corp.

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

	F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2
Z1	-133	-144	-118	-113	-148	-190	-237	-262	-264	-304	-444	-703
F2		-11	15	20	-15	-57	-104	-129	-131	-171	-311	-570
Settle	Change	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2
Z11	3749	-32		5	-30	-72	-119	-144	-146	-186	-326	-585
F12	3882	-38		J2	-35	-77	-124	-149	-151	-191	-331	-590
G12	3893	-37	Z/F		K2	-42	-89	-114	-116	-156	-296	-555
H12	3867	-36	F/G		M2	-47	-72	-74	-114	-254	-513	
J12	3862	-38	G/H	26		N2	-25	-27	-67	-207	-466	
K12	3897	-39	H/J	5		Q2	-2	-2	-42	-182	-441	
M12	3939	-40	J/K	-35		U2			-40	-180	-439	
N12	3986	-40	K/M	-42		V2				-140	-399	
Q12	4011	-40	M/N	-47		2012	2013	2014	2015	2016	2017	X2
U12	4013	-39	N/Q	-25	Settle	4004	4562	4934	5208	5474	5735	Z2
V12	4053	-39	Q/U	-2								
X12	4193	-44	U/V	-40		2018	2019	2020	2021	2022	2023	
Z12	4452	-45	V/U	-140	Settle	5969	6203	6432	6674	6938	7216	
F13	4584	-48										
G13	4571	-48										

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Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads			
J12-V12	Settle	Net Chng.		Settle	Net Chng.		
J12-V12	3966						
J13-V13	4494		X12-H13	4464		V12/F13	-531
J14-V14	4843		X13-H14	4926		V13/F14	-485
J15-V15	5104		X14-H15	5249		V14/F15	-460
J16-V16	5365		X15-H16	5514		V15/F16	-463
J17-V17	5617		X16-H17	5798		V16/F17	-485
J18-V18	5842		X17-H18	6049		V17/F18	-475
J19-V19	6070		X18-H19	6298		V18/F19	-490
J20-V20	6295		X19-H20	6528		V19/F20	-490
J21-V21	6537		X20-H21	6768		V20/F21	-490
J22-V22	6801		X21-H22	7019		V21/F22	-500
J23-V23	7079		X22-H23	7295		V22/F23	-500

Henry Hub Natural Gas Futures							
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.
Z1	3.765	3.749	3.804	3.73	75913	154035	7498
F2	3.894	3.882	3.941	3.872	28676	243326	542
G2	3.899	3.893	3.95	3.883	17132	80970	-1042
H2	3.872	3.867	3.92	3.857	19400	93918	161
J2	3.874	3.862	3.919	3.851	14816	91249	1266
K2	3.909	3.897	3.953	3.886	3862	34068	380
M2	3.949	3.939	3.995	3.928	2496	16578	21
N2	3.996	3.986	4.043	3.975	1614	19250	9
Q2	4.012	4.011	4.068	4.005	703	13232	-13
N2	4.015	4.013	4.069	4.008	917	10383	-106
Q2	4.064	4.053	4.107	4.047	4698	51144	145
U2	4.196	4.193	4.243	4.187	1525	14009	196

ICE National Balancing Point UK Natural Gas							
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.
X1	*The re	*The rec	*The re	*The recor	*The rec	*The rec	*The rec
Z1	65	65.23	65.5	64.2	8735	29698	-880
F2	67.9	68.14	68.35	67.1	1705	13065	52
G2	67.95	68.08	68.25	67.2	1035	13845	0
H2	65.9	66.04	66.4	65.05	830	16175	-30
J2	63.25	63.3	63.25	62.5	610	9550	232
K2	61.15	61.15	61.15	61.15	175	9999	29
M2	58.5	58.55	58.5	58.1	40	9505	25

CFTC Commitment of Traders	
Nymex Natural Gas	977,327
Non-Commercial Long	141,160
Non-Commercial Short	310,600
Non-Commercial Spread	354,489
Non-Commercial Net	-169,440
Managed Long	120,089
Managed Short	241,863
Managed Spread	263,973
Managed Net	-121,774
Commercial Long	418,265
Commercial Short	267,816
Commercial Net	150,449
Producer Long	107,380
Producer Short	141,576
Producer Net	-34,196
Total Long	913,914
Total Short	932,905
Total Net	-18,991

Indication Values of End of Day Natural Gas Staddles										
NG Z11	375	25.5	27	34.75	37	31.8	1.8	8.4		
NG F12	390	41.5	43	34.25	34.75	34.5	0.8	8.4		
NG G12	390	50.5	52	33.6	34.6	30.1	0.35	8.3		
NG H12	385	57.5	59	33.4	34.3	33.85	0.125	8.1		
NG J12	385	61.5	63	31.75	32.5	32.125	un	7.7		
NG K12	390	66	67.5	30.8	31.5	31.15	-0.175	7.6		
NG M12	395	71.5	73	30.5	31.1	30.8	-0.175	7.6		
NG N12	400	78	79.5	30.6	31.2	30.9	0.075	7.7		
NG Q12	400	83	84.5	30.6	31.2	30.9	-0.2	7.7		
NG U12	400	89.5	91.5	31.15	31.9	31.525	-0.225	7.9		
NG V12	405	96.5	98.5	31.9	32.55	32.225	-0.15	10.4		
NG X12	420	98	100	29.9	30.5	30.2	un	7.9		
NG Z12	445	100	102	27.55	28.1	27.825	0.175	7.7		
NG F13	460	103	105	26.7	27.25	26.975	-0.025	7.8		
NG G13	460	106	108	26.5	27	26.75	un	7.7		
NG H13	455	107	109	26.3	26.8	26.55	-0.175	7.6		
NG J13	445	103.5	105.5	25.3	25.8	25.55	0.25	7.1		
NG K13	445	104.5	106.5	24.8	25.25	25.025	-0.175	7.0		
NG M13	450	106.5	108.5	24.35	24.85	24.6	-0.225	6.9		
NG N13	450	109.5	111.5	24.4	24.85	24.625	-0.325	6.9		
NG Q13	455	113.5	115.5	24.5	24.95	24.725	-0.225	7.0		
NG U13	455	118.5	120.5	25	25.45	25.225	-0.225	7.2		
NG V13	460	124.5	126.5	25.5	25.9	25.7	-0.25	7.4		
NG X13	470	125.5	127.5	24.55	24.95	24.75	-0.3	7.3		
NG Z13	495	129	132	23.5	24.1	23.8	-0.075	7.4		
NG F14	505	131	134	23.2	23.75	23.475	-0.1	7.4		
NG G14	505	132	135	23.05	23.55	23.3	-0.175	7.4		
NG H14	495	133	136	23.25	23.8	23.525	-0.1	7.3		
NG J14	480	125	128	22.25	22.75	22.5	-0.25	6.8		
NG K14	480	127	130	22.25	22.75	22.5	-0.275	6.8		
NG M14	485	130	133	22.25	22.75	22.5	-0.075	6.8		
NG N14	485	132	135	22.2	22.7	22.45	-0.1	6.8		
NG Q14	490	135	138	22.2	22.7	22.45	-0.05	6.9		
NG U14	490	140.5	143.5	22.8	23.25	23.025	-0.1	7.1		
NG V14	495	147.5	150.5	23.4	23.9	23.65	-0.175	7.3		
NG X14	505	149	152	22.85	23.3	23.075	-0.05	7.3		
NG Z14	525	153	156	22.3	22.7	22.5	-0.05	7.4		
NG F15	540	154	158	21.6	22.15	21.875	-0.4	7.4		
NG G15	535	155	159	21.65	22.2	21.925	-0.35	7.3		
NG H15	525	156	160	21.95	22.5	22.225	-0.375	7.3		
NG J15	505	148	152	21.45	22.05	21.75	-0.275	6.9		
NG K15	505	149	153	21.35	21.9	21.625	-0.3	6.8		
NG M15	510	151	155	21.3	21.85	21.575	-0.45	6.9		
NG N15	515	154	158	21.3	21.85	21.575	-0.35	6.9		
NG Q15	515	156.5	160.5	21.35	21.95	21.65	-0.35	7.0		
NG U15	515	158.5	162.5	21.45	22	21.725	-0.35	7.0		
NG V15	520	168	172	22.35	22.9	22.625	-0.275	7.4		
NG X15	530	169	173	21.85	22.35	22.1	-0.4	7.3		
NG Z15	555	172	176	21.15	21.6	21.375	-0.375	7.4		
NG F16	570	179	184	21.2	21.8	21.5	-0.05	7.7		
NG G16	565	179	184	21.15	21.75	21.45	-0.1	7.6		
NG H16	555	180	185	21.45	22.05	21.75	-0.1	7.5		
NG J16	535	170	175	20.9	21.5	21.2	-0.05	7.1		
NG K16	535	171	176	20.85	21.5	21.175	-0.05	7.1		
NG M16	540	172.5	177.5	20.75	21.35	21.05	-0.075	7.1		
NG N16	540	174.5	179.5	20.75	21.35	21.05	-0.05	7.1		
NG Q16	545	177.5	182.5	20.8	21.4	21.1	-0.1	7.2		
NG U16	545	182	187	21.2	21.75	21.475	-0.075	7.3		
NG V16	550	191	196	21.95	22.5	22.225	-0.075	7.6		
NG X16	560	191.5								