

NYMEX WTI (CL)			F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	
	Settle	Change	F2	16	33	48	61	72	84	98	113	127	136	142	146
			F2	17	32	45	56	68	82	97	111	120	126	130	
			G2	15	28	39	51	65	80	94	103	109	109	113	
Z1	9407	156			H2	13	24	36	50	65	79	88	94	98	
F2	9391	156			J2	11	23	37	52	66	75	81	85		
G2	9374	155	Z/F	16		K2	12	26	41	55	64	70	74		
H2	9359	154	F/G	17		M2	14	29	43	52	58	62			
J2	9346	153	G/H	15		N2	15	29	38	44	48				
K2	9335	153	H/J	13		Q2	14	23	29	33					
M2	9323	153	J/K	11		U2	9	15	19						
N2	9309	152	K/M	12		V2	6	10							
Q2	9294	151	M/N	14		X2	4								
U2	9280	150	N/Q	15	Settle	2012	2013	2014	2015	2016					
V2	9271	150	Q/U	14	Change	9317	9148	9029	9015	9060					Z2
X2	9265	150	U/V	9		152	138	122	115	114					
Z2	9261	150	V/X	6											

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NYMEX WTI (CL)														
	Settle	Change		Settle	Change		Settle	Change		Settle	Settle	Settle	Settle	
Z1/Z2	146	6	Z1/M2	84	3	M5/Z5	-22	2	Z1/Z2/Z3	-35	Z1/M2/Z2	22	M5/Z5/M6	2
Z2/Z3	181	23	M2/Z2	62	3	Z5/M6	-24	-1	Z2/Z3/Z4	105	M2/Z2/M3	-51	Z5/M6/Z6	7
Z3/Z4	76	10	Z2/M3	113	11	M6/Z6	-31	-1	Z3/Z4/Z5	105	Z2/M3/Z3	45	M6/Z6/M7	5
Z4/Z5	-29	4	M3/Z3	68	12	Z6/M7	-36	-1	Z4/Z5/Z6	26	M3/Z3/M4	14	Z6/M7/Z7	1
Z5/Z6	-55	-2	Z3/M4	54	5	M7/Z7	-37	-2	Z5/Z6/Z7	18	Z3/M4/Z4	32	M7/Z7/M8	-1
Z6/Z7	-73	-3	M4/Z4	22	5	Z7/M8	-36	-3	Z6/Z7/Z8	-1	M4/Z4/M5	29	Z7/M8/Z8	0
Z7/Z8	-72	-6	Z4/M5	-7	2	M8/Z8	-36	-3	Z7/Z8/Z9	18	Z4/M5/Z5	15		
Z8/Z9	-90	-12				Z8/M9	-45	-6						

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ1	94.16	94.07	94.61	94.16	90.87	284348	284,171	(9,706)	11/18/2011
CLF2	94.05	93.91	94.42	94.05	90.76	71123	200,206	5003	12/20/2011
CLG2	93.83	93.74	94.2	93.83	90.68	31103	67,977	-974	1/20/2012
CLH2	93.64	93.59	93.91	93.64	90.5	30081	69,545	-948	2/21/2012
CLZ2	92.57	92.61	92.95	92.57	89.61	20057	160,633	-572	11/16/2012
CLZ3	90.88	90.8	91.19	90.88	88.29	6023	74,247	1015	11/20/2013
	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ5	90.5	90.33	90.66	90.5	89.13	996	25,427	-270	11/20/2015
CLZ6	90.8	90.88	90.9	90.8	90.17	340	9,242	187	11/21/2016
CLZ7	91.17	91.61	91.51	91.17	90.41	288	6,244	107	11/20/2017
CLZ8	91.9	92.33	92.1	91.9	91.9	47	3,764	103	11/19/2018

Indication Values of End of Day WTI Staddles			
Month	Strike Price	Straddle Bid	Straddle Offer
CL Z2	94	505	515
CL F2	94	1015	1035
CL G2	93.5	1335	1355
CL H2	93.5	1590	1615
CL J2	93.5	1790	1815
CL K2	93	1965	2000
CL M2	93	2110	2150
CL Z2	92.5	2525	2570
CL Z3	91	2700	2760
CL Z4	90	2900	3000
CL Z5	90	3070	3170
0	0	0	0
0	0	0	0

EIA Inventory Data		
	Last	Change
Total Crude	339.46	+1.826
Total Gasoline	206.274	+1.356
Total Distillate	141.889	-3.575
Refinery Util.	85.3	+0.5
SPR	695.951	0

EIA Inventory Data (Million Barrels)		
Oil	Last	Change
PADD 1	10.278	-0.979
PADD 2	93.218	+1.251
Cushing	32071	+560
PADD 3	166.362	-0.834
PADD 4	16.556	+0.019
PADD 5	53.047	+2.37

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

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

		F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	
Z1	ICE Brent (B)	118	194	260	304	339	374	410	447	489	528	566	604	633	
	Settle	F2	G2	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	
	Change	76	142	186	221	256	292	329	371	410	448	486	515		
Z1	11083	149	66	110	145	180	216	253	295	334	372	410	439		
F2	10965	150		H2	44	79	114	150	187	229	268	306	344	373	
G2	10889	156	Z/F	118	J2	35	70	106	143	185	224	262	300	329	
H2	10823	162	F/G	76		K2	35	71	108	150	189	227	265	294	
J2	10779	166	G/H	66			M2	36	73	115	154	192	230	259	
K2	10744	169	H/J	44				N2	37	79	118	156	194	223	
M2	10709	170	J/K	35					Q2	42	81	119	157	186	
N2	10673	170	K/M	35						U2	39	77	115	144	
Q2	10636	169	M/N	36							V2	38	76	105	
U2	10594	170	N/Q	37	Settle Change				2012	2013	2014	2015	2016		
V2	10555	170	Q/U	42						10697	10242	9811	9502	9279	Z
X2	10517	167	U/V	39						165	163	157	146	138	F3
Z2	10479	166	V/X	38											
F3	10450	166	X/Z	38											

ICE Brent (B)								
	Settle	Change		Settle	Change		Settle	Change
Z1/Z2	604	-17	Z1/M2	374	-21	M5/Z5	115	11
Z2/Z3	457	4	M2/Z2	230	4	Z5/M6	107	-1
Z3/Z4	376	8	Z2/M3	212	2	M6/Z6	93	-3
Z4/Z5	254	17	M3/Z3	245	2	Z6/M7	28	-12
Z5/Z6	200	-4	Z3/M4	199	3	M7/Z7	28	-12
Z6/Z7	56	-24	M4/Z4	177	5	Z7/M8	0	-5
Z7/Z8	0	-10	Z4/M5	139	6	M8/Z8	0	-5
Z8/Z9	-26	-10				Z8/M9	-13	-5

Brent/WTI Arbitrage			WTI/Brent Box Spread			
	Settle	Change		Settle	Settle	
Z1	-1676	7	Z/F	-102	Z1/Z2	-458
F2	-1574	6	F/G	-59	Z2/Z3	-276
G2	-1515	-1	G/H	-51	Z3/Z4	-300
H2	-1464	-8	H/J	-31	Z4/Z5	-283
J2	-1433	-13	J/K	-24	Z5/Z6	-255
K2	-1409	-16	K/M	-23	Z6/Z7	-129
Z2	-1218	-16	M/N	-22	Z7/Z8	-72
Z3	-942	-33	N/Q	-22	Z8/Z9	-46
Z4	-642	-36	Q/U	-28	Z1/M2	-290
Z5	-359	-26			M2/Z2	-168
Z6	-104	-26			Z2/M3	-99

ICE Brent (B)								
	Last Price	Settle	High	Low	Volume	Open Interest	OI Change	Expiry
LCOZ1	110.76	110.83	111.24	107.83	215453	152,795	-13,618	11/15/2011
LCOF2	109.58	109.65	109.99	106.65	131599	159,993	-9,245	12/15/2011
LCOG2	108.79	108.89	109.14	105.9	54824	88,484	2,587	1/16/2012
LCOH2	108.27	108.23	108.47	105.24	38957	85,698	2,137	2/14/2012
LCOJ2	107.47	107.79	108	104.77	21434	32,886	750	3/15/2012
LCOK2	107.1	107.44	107.64	104.32	14426	18,327	-204	4/13/2012
LCOM2	107.1	107.09	107.34	103.97	30128	58,318	3,324	5/16/2012
LCON2	106.86	106.73	106.97	104.47	5060	17,071	153	6/14/2012
LCOQ2	106.49	106.36	106.59	104.3	4104	17,294	116	7/16/2012
LCOU2	105.36	105.94	105.44	105.32	5238	20,393	76	8/16/2012
LCOZ2	104.53	104.79	105.01	101.85	21706	100,408	741	11/15/2012
LCOM3	102.41	102.67	102.81	100.82	1297	17,332	-105	5/16/2013
LCOZ3	100.15	100.22	100.3	97.75	4966	51,625	680	11/14/2013
LCOM4	96.64	98.23	#N/A	#N/A	0	5,431	4	5/15/2014
LCOM5	93.59	95.07	#N/A	#N/A	0	1,654	0	5/14/2015
LCOZ5	93.98	93.92	93.98	93.05	312	16,703	71	11/13/2015
LCOZ6	91.62	91.92	91.8	91.62	6	3,381	33	11/15/2016
LCOM7	90.11	91.64	#N/A	#N/A	0	-	0	5/16/2017
LCOZ7	91.35	91.36	91.35	91.35	2	5,008	5	11/15/2017
LCOM8	89.66	91.36	#N/A	#N/A	0	-	0	5/16/2018
LCOZ8	89.61	91.36	#N/A	#N/A	0	2,387	1	11/15/2018
LCOM9	89.69	91.49	#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	0.80
F2	1.10
G2	1.17

SCS Commodities Corp.
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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	3.0419	3.0381	3.05	3.0419	2.975	43617	89686	-7470	11/30/2011	Z1	3353		Z1	12649.19	
HOZ2	3.0398	3.0369	3.05	3.0398	2.9755	19471	56849	3524	12/30/2011	F2	3363	-2	F2	12645.33	
HOG2	3.0296	3.026	3.04	3.0296	2.9657	11782	31420	1329	1/31/2012	G2	3335	2	G2	12600.31	
HOH2	3.0132	3.0102	3.02	3.0132	2.9452	7927	24487	1122	2/29/2012	H2	3283	10	H2	12534.61	
HOJ2	2.9797	2.9769	2.99	2.9797	2.9558	3324	12395	975	3/30/2012	J2	3156	10	J2	12395.19	
HOK2	2.9439	2.9427	2.95	2.9439	2.9055	1922	8913	246	4/30/2012	K2	3024	9	K2	12251.9	
HOM2	2.9352	2.923	2.94	2.9352	2.8612	4578	34238	-932	5/31/2012	M2	2953	6	M2	12169.51	
HON2	2.9008	2.921	2.93	2.9008	2.8793	310	7493	230	6/29/2012						
HOQ2	2.9027	2.923	2.93	2.9027	2.899	117	4152	0	7/31/2012						
HOU2	2.9081	2.927	2.94	2.9081	2.893	314	4751	74	8/31/2012						
HOV2	2.9151	2.9352	2.94	2.9151	2.9151	32	1922	-2	9/28/2012						

NYMEX RBOB Gasoline (RB)										Gas Cracks		RBOB/Brent	
	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry	Settle	Net Chng.	Settle	Net Chng.
RBX1	2.6429	2.6429	#N/A	2.6429	#N/A	0	1145	-5647	10/31/2011				
RBZ1	2.6425	2.6418	2.6543	2.6425	2.59	36879	86572	-4056	11/30/2011				
RF2	2.6235	2.6266	2.6367	2.6235	2.5721	25170	44294	2426	12/30/2011	V1	#VALUE!	#VALUE!	Q1
RBG2	2.62	2.6211	2.6301	2.62	2.5789	12315	21816	471	1/31/2012	X1	#VALUE!	#VALUE!	U1
RBH2	2.6215	2.6254	2.6323	2.6215	2.5685	7435	24490	373	2/29/2012	Z1	1688	-95	V1
RBJ2	2.7604	2.7573	2.7646	2.7604	2.7218	3721	20336	-1272	3/30/2012	F2	1640	-79	X1
RBK2	2.7508	2.7503	2.7511	2.7508	2.7174	1807	11393	-244	4/30/2012	G2	1634	-68	Z1
RBM2	2.7292	2.7308	2.7376	2.7292	2.673	2470	19236	-376	5/31/2012	H2	1667	-54	F2
RBN2	2.6822	2.7089	#N/A	2.6822	#N/A	325	6098	258	6/29/2012	J2	2234	-53	G2
RBQ2	2.658	2.6854	2.6882	2.658	2.6854	519	5458	-104	7/31/2012	K2	2216	-49	H2
RBV2	2.5147	2.5409	2.5454	2.5147	2.51	109	3367	-36	9/28/2012	M2	2146	-45	J2

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOV1	956	961.25	940	41443	82687	-10475	11/10/2011
LGOX1	944.5	950	927.25	110999	127748	553	12/12/2011
LGOZ1	939	944.5	921	57167	69285	1297	1/12/2012
LGOZ2	933.75	939.25	915.25	23892	49882	1732	2/10/2012
LGOH2	928.75	934.25	910	12631	31138	1497	3/12/2012
LGOJ2	924	928.75	905	8591	20985	190	4/12/2012
LGOK2	920	924.5	902.25	5908	19629	-551	5/10/2012
LGOM2	918.5	923.75	899.5	14363	46373	-1049	6/12/2012
LGON2	919.5	922.75	901	3114	15717	539	7/12/2012
LGOQ2	920.25	923.5	902	1850	10925	-1	8/10/2012
LGOU2	919.5	922.75	901.75	1870	10982	-98	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	304	1550	1750
HO F12	303	2600	2800
HO G12	302	3400	3700
HO H12	301	4000	4300

Indication Values of End of Day RBOB Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
HU F12	262	2625	2825
HU G12	262	3400	3650
HU H12	262	4050	4350
HU J12	275	4750	5050
0	0	0	0