

SCS OTC Corp.

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

	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
	H2	-178	-290	-380	-455	-489	-503	-549	-712	-1008	-1141	-1123
	J2	-112	-202	-277	-311	-325	-371	-534	-830	-963	-968	-945
Settle	Change	K2	-90	-165	-199	-213	-259	-422	-718	-851	-856	-833
H12	2499	-55	M2	-75	-109	-123	-169	-332	-628	-761	-766	-743
J12	2677	-38	N2	-34	-48	-48	-94	-257	-553	-686	-691	-668
K12	2789	-30	H/J	-178	Q2	-14	-60	-223	-519	-652	-657	-634
M12	2879	-21	J/K	-112	U2	-46	-209	-505	-638	-643	-620	
N12	2954	-13	K/M	-90	V2	-163	-459	-592	-597	-574		
Q12	2988	-10	M/N	-75	Print Date	X2	-296	-429	-434	-411		
U12	3002	-8	N/Q	-34	2/3/2012 17:08	Z2	-133	-138	-115			
V12	3048	-6	Q/U	-14						F3		
X12	3211	8	U/V	-46	Settle	2013	2014	2015	2016	2017	G3	23
Z12	3507	23	V/X	-163	3702	4089	4352	4589	4846		H3	
F13	3640	26	X/Z	-296								
G13	3645	28	Z/F	-133	2018	2019	2020	2021	2022	2023		
H13	3622	29	G/H	-5	Settle	5128	5423	5748	6055	6339		
I13	3582	31										
J13	3607	32										

Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads				
J12-V12	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.
J12-V12	2905				H12/J12	-178		
J13-V13	3665		X12-H13	3525	V12/F13	-592	H13/J13	40
J14-V14	4026		X13-H14	4042	V13/F14	-397	H14/J14	123
J15-V15	4275		X14-H15	4362	V14/F15	-375	H15/J15	147
J16-V16	4504		X15-H16	4609	V15/F16	-375	H16/J16	167
J17-V17	4759		X16-H17	4858	V16/F17	-390	H17/J17	167
J18-V18	5035		X17-H18	5138	V17/F18	-415	H18/J18	180
J19-V19	5319		X18-H19	5445	V18/F19	-435	H19/J19	210
J20-V20	5640		X19-H20	5765	V19/F20	-475	H20/J20	220
J21-V21	5937		X20-H21	6097	V20/F21	-475	H21/J21	250
J22-V22	6210		X21-H22	6407	V21/F22	-490	H22/J22	285
J23-V23	6482		X22-H23	6689	V22/F23	-490	H23/J23	300

Henry Hub Natural Gas Futures								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	2.51	2.499	2.56	2.45	153137	281557	-18038	40966
J2	2.684	2.677	2.725	2.622	58258	165522	1695	3/28/2012
K2	2.807	2.789	2.856	2.735	44371	133448	5324	4/26/2012
M2	2.883	2.879	2.923	2.82	25598	72695	2303	5/29/2012
N2	2.965	2.954	2.996	2.89	23491	68636	2328	6/27/2012
Q2	2.999	2.988	3.03	2.924	15319	38679	4068	7/27/2012
N2	3.004	3.002	3.045	2.938	16396	45192	2235	8/29/2012
Q2	3.053	3.048	3.094	2.982	26739	107012	3355	9/26/2012
U2	3.214	3.211	3.25	3.142	5125	40472	2116	10/29/2012
V2	3.521	3.507	3.543	3.428	4885	35023	166	11/28/2012
X2	3.649	3.64	3.68	3.556	11136	55120	1206	12/27/2012
Z2	3.654	3.645	3.683	3.562	1106	15498	-55	1/29/2013

ICE National Balancing Point UK Natural Gas								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	59.38	59.38	#N/A	#N/A	0	7420	-6135	1/30/2012
J2	59.15	58.69	60.7	57.75	8185	23352	-185	2/28/2012
K2	57.75	57.53	59.41	56.95	1250	24905	1175	3/29/2012
M2	56.4	56.4	56.4	56.4	185	17920	540	4/27/2012
N2	56.45	54.62	56.66	56.45	100	17310	365	5/30/2012
Q2	56.4	56.4	56.4	56.4	185	17920	540	4/27/2012
U2	56.45	54.62	56.66	56.45	100	17310	365	5/30/2012
V2	55.92	55.74	#N/A	#N/A	0	15950	205	6/28/2012

CFTC Commitment of Traders	
Nymex Natural Gas	1,203,330
Non-Commercial Long	267,414
Non-Commercial Short	394,317
Non-Commercial Spread	420,114
Non-Commercial Net	-126,903
Managed Long	222,771
Managed Short	299,513
Managed Spread	296,204
Managed Net	-76,742
Commercial Long	447,334
Commercial Short	342,918
Commercial Net	104,416
Producer Long	104,184
Producer Short	140,819
Producer Net	-36,635
Total Long	1,134,862
Total Short	1,157,349
Total Net	-22,487

Indication Values of End of Day Natural Gas Staddles										
NG H12	250	30.5	31.5	62	64	63	un	9.8		
NG J12	270	42.5	44.5	51.35	54	52.675	1.325	8.9		
NG K12	280	49	51	46.2	48	47.1	2	8.2		
NG M12	290	55.5	57.5	43.5	45	44.25	1.375	8.0		
NG N12	295	62.5	64.5	42.4	43.75	43.075	1.125	7.9		
NG Q12	300	69	71	42	43.25	42.625	0.85	8.0		
NG U12	300	76	78	42.5	43.5	43	1	8.1		
NG V12	305	82.5	84.5	42.5	43.5	43	0.55	8.2		
NG X12	320	87	89	40.2	41.1	40.65	0.5	8.1		
NG Z12	350	90.5	92.5	36.2	37	36.6	0.425	8.0		
NG F13	365	93	95	34.4	35	34.7	0.15	7.9		
NG G13	365	95	97	33.6	34.1	33.85	-0.2	7.7		
NG H13	365	96.5	98	32.8	33.4	33.1	0.15	7.6		
NG I13	360	94.5	97.5	31.5	32.5	32	0.1	7.2		
NG K13	360	94.5	97.5	30.35	31.3	30.825	0.1	6.9		
NG M13	365	98	101	30.05	31	30.525	un	7.0		
NG N13	370	100	103	29.5	30.4	29.95	0.15	6.9		
NG Q13	370	103	106	29.5	30.3	29.9	un	6.9		
NG U13	370	107.5	110.5	29.9	30.75	30.325	0.1	7.0		
NG V13	375	111	114	29.85	30.65	30.25	0.275	7.1		
NG X13	385	111	114	28.35	29.15	28.75	0.15	6.9		
NG Z13	405	111.5	114.5	26.5	27.25	26.875	0.15	6.8		
NG F14	415	111	114	25.45	26.15	25.8	0.3	6.7		
NG G14	415	111.5	114.5	25.05	25.7	25.375	0.2	6.6		
NG H14	410	112	115	24.95	25.65	25.3	un	6.5		
NG J14	395	106	109	24.05	24.75	24.4	0.05	6.0		
NG K14	400	108	111	23.9	24.6	24.25	0.1	6.1		
NG M14	400	111	114	24.05	24.7	24.375	un	6.1		
NG N14	405	112.5	115.5	23.75	24.4	24.075	un	6.1		
NG Q14	405	117.5	120.5	24.35	25	24.675	un	6.2		
NG U14	405	124	127	25.35	26	25.675	un	6.5		
NG V14	410	130.5	133.5	26.05	26.75	26.4	un	6.8		
NG X14	420	132	135	25.4	26.05	25.725	un	6.8		
NG Z14	435	137	140	25	25.6	25.3	0.125	6.9		
NG F15	445	128.5	132.5	22.6	23.35	22.975	-0.075	6.4		
NG G15	445	129	133	22.5	23.2	22.85	-0.15	6.4		
NG H15	435	130	134	22.85	23.55	23.2	-0.1	6.3		
NG J15	420	124	128	22.35	23.05	22.7	0.025	6.0		
NG K15	425	125	129	22.1	22.75	22.425	-0.175	6.0		
NG M15	425	127.5	131.5	22.25	23	22.625	-0.05	6.0		
NG N15	430	129	133	22.05	22.75	22.4	-0.1	6.0		
NG Q15	430	132	136	22.25	22.95	22.6	un	6.1		
NG U15	430	135	139	22.5	23.25	22.875	-0.075	6.1		
NG V15	435	140	144	22.95	23.6	23.275	-0.2	6.3		
NG X15	440	140.5	144.5	22.45	23.1	22.775	-0.025	6.3		
NG Z15	460	144.5	148.5	21.9	22.5	22.2	-0.1	6.4		
NG F16	470	143.5	148.5	21.05	21.8	21.425	0.1	6.3		
NG G16	470	143.5	148.5	21	21.75	21.375	0.1	6.3		
NG H16	460	145.5	150.5	21.5	22.25	21.875	0.15	6.3		
NG J16	445	138	143	20.9	21.65	21.275	0.075	5.9		
NG K16	445	139.5	144.5	20.95	21.55	21.25	0.1	5.9		
NG M16	450	141	146	20.85	21.6	21.225	0.075	6.0		
NG N16	450	143	148	20.85	21.6	21.225	0.15	6.0		
NG Q16	455	146.5	151.5	21.05	21.8	21.425	0.05	6.1		
NG U16	455	150	155	21.4	22.1	21.75	0.05	6.2		