

NYMEX WTI (CL)			J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
	Settle	Change	J2	-48	-94	-131	-156	-177	-197	-215	-230	-231	-225	-211
			K2	-46	-83	-108	-129	-149	-167	-182	-183	-177	-163	
H2	9784	148			M2	-37	-62	-83	-103	-121	-136	-137	-131	-117
J2	9823	149				N2	-25	-46	-66	-84	-99	-100	-94	-80
K2	9871	154	H/J	-39			Q2	-21	-41	-59	-74	-75	-69	-55
M2	9917	160	J/K	-48				U2	-20	-38	-53	-54	-48	-34
N2	9954	163	K/M	-46					V2	-18	-33	-34	-28	-14
Q2	9979	163	M/N	-37						X2	-15	-16	-10	4
U2	10000	161	N/Q	-25							Z2	-1	5	19
V2	10020	160	Q/U	-21								F3	6	20
X2	10038	158	U/V	-20									G3	14
Z2	10053	156	V/X	-18	Settle	2013	2014	2015	2016					H3
F3	10054	156	X/Z	-15	Change	9939	9598	9291	9101					
G3	10048	155	Z/F	-1		147	146	149	149					
H3	10034	152	F/G	6										

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NYMEX WTI (CL)														
	Settle	Change		Settle	Change		Settle	Change		Settle		Settle	Settle	
Z2/Z3	246	13	M2/Z2	-136	4	Z5/M6	71	0	Z2/Z3/Z4	-107		M5/Z5/M6	50	
Z3/Z4	353	-6	Z2/M3	95	12	M6/Z6	57	0	Z3/Z4/Z5	74	M2/Z2/M3	-231	Z5/M6/Z6	14
Z4/Z5	279	0	M3/Z3	151	1	Z6/M7	29	-2	Z4/Z5/Z6	151	Z2/M3/Z3	-56	M6/Z6/M7	28
Z5/Z6	128	0	Z3/M4	200	-3	M7/Z7	19	-2	Z5/Z6/Z7	80	M3/Z3/M4	-49	Z6/M7/Z7	10
Z6/Z7	48	-4	M4/Z4	153	-3	Z7/M8	-13	1	Z6/Z7/Z8	74	Z3/M4/Z4	47	M7/Z7/M8	32
Z7/Z8	-26	2	Z4/M5	158	0	M8/Z8	-13	1	Z7/Z8/Z9	4	M4/Z4/M5	-5	Z7/M8/Z8	0
Z8/Z9	-30	4	M5/Z5	121	0	Z8/M9	-15	2			Z4/M5/Z5	37		

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLH2	97.8	97.84	98.03	97.8	96.01	301852	289,470	1,383	2/21/2012
CLJ2	98.19	98.23	98.4	98.19	96.41	110984	126,051	6612	3/20/2012
CLK2	98.65	98.71	98.86	98.65	96.96	70947	104,774	1453	4/20/2012
CLM2	99.08	99.17	99.3	99.08	97.45	72794	103,109	893	5/22/2012
CLZ2	100.62	100.53	100.65	100.62	98.81	50223	189,602	1360	11/16/2012
CLZ3	98.05	98.07	98.41	98.05	96.48	14139	95,726	-371	11/20/2013
	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ5	91.25	91.75	92.17	91.25	91	569	31,002	55	11/20/2015
CLZ6	90.35	90.47	90.62	90.35	90.35	233	15,366	511	11/21/2016
CLZ7	90.12	89.99	90.62	90.12	89.95	767	5,318	-5	11/20/2017
CLZ8	89.97	90.25	89.97	89.97	89.96	1103	3,630	-6	11/19/2018

Indication Values of End of Day WTI Staddles			
Month	Strike Price	Straddle Bid	Straddle Offer
CL H2	97.5	365	375
CL J2	98	740	760
CL K2	98.5	1055	1075
CL M2	99	1330	1355
CL N2	99.5	1530	1560
CL Q2	99.5	1715	1745
CL U2	100	1875	1905
CL Z2	100.5	2245	2285
CL Z3	98	2850	2910
CL Z4	94.5	3100	3180
CL Z5	91.5	3300	3400
0	0	0	0
0	0	0	0

EIA Inventory Data		
	Last	Change
Total Crude	338,942	+4,175
Total Gasoline	230,147	+3,017
Total Distillate	145,41	-0,135
Refinery Util.	81.8	-0.4
SPR	695,951	0

EIA Inventory Data (Million Barrels)		
Oil	Last	Change
PADD 1	10,341	+0,192
PADD 2	94,35	+1,497
Cushing	30123	+1476
PADD 3	162,807	+3,289
PADD 4	16,572	+0,046
PADD 5	54,872	-0,85

API Inventory Data (Million Barrels)		
	Last	Change
Total Crude	339,464	+2,067
Cushing OK	30,133	+1,482
Total Gasoline	224,501	-0,222
Total Distillate	143,855	+0,970
Jet Kerosene	42,403	+1,045
Refinery Runs	14,176	+0,027
Refinery Inputs	22,299	-0,117
Utilization	81.9	0,000
Crude Imports	8,887	+0,418

NYMEX CL Commitment of Traders	
Non-Commercial Long	1,399,874
Non-Commercial Short	321,176
Non-Commercial Spread	150,477
Non-Commercial Net	421,012
Managed Long	170,699
Managed Short	212,097
Managed Spread	39,176
Managed Net	243,461
Commercial Long	172,921
Commercial Short	571,809
Commercial Net	773,269
Producer Long	-201,460
Producer Short	191,271
Producer Net	276,931
Total Long	-85,660
Total Short	1,313,997
Total Net	1,344,758
Last Updated	3-Feb-12

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

		J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3	J3
H2 ICE Brent (B)	Settle	34	61	90	124	166	217	261	303	345	385	425	464	509
	Change	J2	27	56	90	132	183	227	269	311	351	391	430	475
	Settle	Change	K2	29	63	105	156	200	242	284	324	364	403	448
H2	11458	251		M2	34	76	127	171	213	255	295	335	374	419
J2	11424	255			N2	42	93	137	179	221	261	301	340	385
K2	11397	255	G/H	34			Q2	51	95	137	179	219	259	298
M2	11368	252	H/J	27				U2	44	86	128	168	208	247
N2	11334	248	J/K	29					V2	42	84	124	164	203
Q2	11292	242	K/M	34						X2	42	82	122	161
U2	11241	236	M/N	42							Z2	40	80	119
V2	11197	231	N/Q	51								F3	40	79
X2	11155	224	Q/U	44									G3	39
Z2	11113	218	U/V	42										H3
F3	11073	215	V/X	42										J3
G3	11033	212	X/Z	40										
H3	10994	208	Z/F	40										
J3	10949	206	F/G	39										

ICE Brent (B)								
	Settle	Change		Settle	Change		Settle	Change
						M5/Z5	198	11
Z2/Z3	557	16	M2/Z2	255	34	Z5/M6	133	16
Z3/Z4	554	27	Z2/M3	262	14	M6/Z6	123	20
Z4/Z5	426	29	M3/Z3	295	2	Z6/M7	65	-7
Z5/Z6	256	36	Z3/M4	293	14	M7/Z7	65	-7
Z6/Z7	130	-14	M4/Z4	261	13	Z7/M8	50	11
Z7/Z8	100	22	Z4/M5	228	18	M8/Z8	50	11
Z8/Z9	36	16				Z8/M9	18	8

ICE Brent (B)								
	Last Price	Settle	High	Low	Volume	Open Interest	OI Change	Expiry
LCOH2	114.64	114.58	114.71	111.93	226124	157,708	-17,550	2/14/2012
LCOJ2	114.29	114.24	114.36	111.56	122881	178,623	18,229	3/15/2012
LCOK2	114.1	113.97	114.1	111.29	50577	99,939	6,165	4/13/2012
LCOM2	113.78	113.68	113.79	111.04	61251	91,151	743	5/16/2012
LCON2	113.45	113.34	113.45	110.73	13882	43,993	1,923	6/14/2012
LCOQ2	113.04	112.92	113.04	110.36	7014	43,564	1,122	7/16/2012
LCOU2	112.55	112.41	112.55	109.91	7286	50,330	-497	8/16/2012
LCOV2	112.11	111.97	112.11	109.52	4554	26,635	-142	9/13/2012
LCOX2	111.69	111.55	111.69	109.17	3746	18,543	152	10/16/2012
LCOZ2	111.18	111.13	111.3	108.81	40852	110,413	4	11/15/2012
LCOF3	108.58	110.73	#N/A	#N/A	3304	13,058	-97	12/14/2012
LCOM3	108.65	108.51	108.65	107.01	3397	23,099	658	5/16/2013
LCOZ3	105.58	105.56	105.7	104	12072	53,619	1,812	11/14/2013
LCOM4	100.75	102.63	#N/A	#N/A	69	7,673	-92	5/15/2014
LCOM5	96.17	97.74	#N/A	#N/A	0	1,854	0	5/14/2015
LCOZ5	95.85	95.76	95.85	94.89	621	16,536	-334	11/13/2015
LCOZ6	92.85	93.2	93	92.56	161	3,706	33	11/15/2016
LCOM7	91.38	92.55	#N/A	#N/A	0	-	0	5/16/2017
LCOZ7	91.45	91.9	91.65	91.45	19	5,047	10	11/15/2017
LCOM8	90.27	91.4	#N/A	#N/A	0	-	0	5/16/2018
LCOZ8	89.88	90.9	#N/A	#N/A	0	2,470	101	11/15/2018
LCOM9	89.78	90.72	#N/A	#N/A	0	-	0	5/16/2019

	2013	2014	2015	2016
Settle	10823	10247	9764	9434
Change	205	187	158	128

Brent/WTI Arbitrage			WTI/Brent Box Spread			
	Settle	Change		Settle	Settle	
H2	-1674	-103	H/J	-75	Z2/Z3	-311
J2	-1601	-106	J/K	-75	Z3/Z4	-201
K2	-1526	-101	K/M	-71	Z4/Z5	-147
M2	-1451	-92	M/N	-67	Z5/Z6	-128
N2	-1380	-85	N/Q	-72	Z6/Z7	-82
Q2	-1313	-79	Q/U	-64	Z7/Z8	-126
Z2	-1060	-62	U/V	-60	Z8/Z9	-62
Z3	-749	-59	V/X	-57	M2/Z2	-391
Z4	-548	-29	X/Z	-41	Z2/M3	-167
Z5	-401	1				
Z6	-273	39				

DME Oman Crude Oil	
Month	Settle
Mar-12	111.01
Apr-12	110.27
May-12	109.35
Jun-12	108.61

Brent/Dubai Arbitrage Spread	
Month	Settle
F2	3.57
G2	3.97
H2	4.62

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

Nymex Heating Oil (HO)										Heat Cracks			Heat-Brent		
	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry	Settle	Net Chng.	Settle	Net Chng.		
										G2	#VALUE!	#VALUE!	G2	#VALUE!	Net Chng.
HOH2	3.1146	3.1144	3.12	3.1146	3.0482	54565	91829	-1153	2/29/2012	H2	3296	110	H2	12965.9	
HOJ2	3.092	3.0946	3.10	3.092	3.0297	21966	40642	2527	3/30/2012	J2	3174	110	J2	12883.08	
HOK2	3.0745	3.0748	3.08	3.0745	3.0127	14735	33719	1393	4/30/2012	K2	3043	104	K2	12800.19	
HOM2	3.062	3.0629	3.07	3.062	3.0028	21751	52452	2052	5/31/2012	M2	2947	92	M2	12750.5	
HON2	3.0556	3.06	3.06	3.0556	3.0154	3520	13059	415	6/29/2012	N2	2898	79	N2	12738.66	
HOQ2	3.056	3.0608	3.06	3.056	3.0079	2097	6207	575	7/31/2012	Q2	2876	71	Q2	12742.44	
HOU2	3.0607	3.065	3.07	3.0607	3.0127	1286	11735	362	8/31/2012	U2	2873	67	U2	12760.59	
HOV2	3.0683	3.0716	3.07	3.0683	3.02	445	4529	163	9/28/2012	V2	2880	65	V2	12788.75	
HOX2	3.0756	3.0782	3.08	3.0756	3.0275	250	2679	-44	10/31/2012						
HOZ2	3.0859	3.0837	3.09	3.0859	3.03	3472	22928	271	11/30/2012						
HOF3	3.038	3.0892	#N/A	3.038	#N/A	28	2927	-245	12/31/2012						
HOG3	3.085	3.0859	3.09	3.085	3.085	115	773	23	1/31/2013						

NYMEX RBOB Gasoline (RB)										Gas Cracks		
	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry	Settle	Net Chng.	
RBH2	2.9183	2.9144	2.9259	2.9183	2.8718	36591	100350	-1717	2/29/2012			
RBJ2	3.0484	3.0466	3.0521	3.0484	3.0009	28591	49947	2581	3/30/2012			
RBK2	3.0354	3.0346	3.0384	3.0354	2.9897	17435	43676	630	4/30/2012	G2	#VALUE!	#VALUE!
RBM2	3.0079	3.0057	3.0095	3.0079	2.9603	16520	41909	967	5/31/2012	H2	2456	43
RBN2	2.9705	2.9695	2.9714	2.9705	2.9243	11787	24488	1147	6/29/2012	J2	2972	54
RBQ2	2.93	2.9323	2.935	2.93	2.8843	5264	15380	158	7/31/2012	K2	2874	49
RBV2	2.8922	2.8923	2.8956	2.8922	2.8429	2938	13634	586	8/31/2012	M2	2706	42
RBW2	2.7342	2.7469	2.746	2.7342	2.7167	1349	9347	-47	9/28/2012	N2	2517	37
RBX2	2.6975	2.7109	2.7136	2.6975	2.662	1401	4870	663	10/31/2012	Q2	2336	38
RBZ2	2.6931	2.6902	2.6935	2.6931	2.639	3226	17419	675	11/30/2012	U2	2147	38
RBF3	2.668	2.6813	2.668	2.668	2.6663	1162	3261	-9	12/31/2012	V2	1516	33
RBG3	2.6408	2.6877	2.6548	2.6408	#N/A	527	954	7	1/31/2013			

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOG2	959.5	972.75	950.25	42343	68310	-3980	2/10/2012
LGOH2	960.75	973.5	951.5	107836	127773	2595	3/12/2012
LGOJ2	958	970.25	949.25	48739	70916	4092	4/12/2012
LGOK2	954	965.5	945.75	20072	48927	-2938	5/10/2012
LGOM2	950.75	962	943	23505	45711	-1392	6/12/2012
LGON2	949.5	959.75	942.25	7872	28434	1550	7/12/2012
LGOQ2	949.5	959.75	942.25	2400	19345	83	8/10/2012
LGOU2	949.25	959.5	942	2429	19014	14	9/12/2012
LGOV2	948	958.25	944.25	1503	13410	230	10/11/2012
LGOX2	946.25	956.5	942.75	981	9242	198	11/12/2012
LGOZ2	945.25	955.5	938	3746	31239	1893	12/12/2012
LGOF3	945	951.75	947.5	374	8475	112	1/10/2013

CFTC Commitment of Traders		CFTC Commitment of Traders	
NYMEX HO Total	330,872	NYMEX RBOB Total	325,384
Non-Commercial Long	51,697	Non-Commercial Long	101,720
Non-Commercial Short	29,788	Non-Commercial Short	17,848
Non-Commercial Spread	30,755	Non-Commercial Spread	34,242
Non-Commercial Net	21,909	Non-Commercial Net	83,872
Managed Long	40,774	Managed Long	87,543
Managed Short	6,980	Managed Short	23,244
Managed Spread	22,606	Managed Spread	23,244
Managed Net	33,794	Managed Net	84,207
Commercial Long	10,923	Commercial Long	164,563
Commercial Short	192,826	Commercial Short	260,911
Commercial Net	-44,042	Commercial Net	-96,348
Producer Long	92,307	Producer Long	115,158
Producer Short	165,962	Producer Short	234,408
Producer Net	-73,655	Producer Net	-119,250
Total Long	231,236	Total Long	300,525
Total Short	253,369	Total Short	313,001
Total Net	-22,133	Total Net	-12,476
Last Updated	3-Feb-12	Last Updated	3-Feb-12

Indication Values of End of Day HO Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
HO J12	307	2200	2400
HU H12	285	1600	1850
HU J12	298	2600	2900
HU K12	297	3300	3600
HU M12	294	4000	4300

Indication Values of End of Day RBOB Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
#REF!	#REF!	#REF!	#REF!
#REF!	#REF!	#REF!	#REF!
#REF!	#REF!	#REF!	#REF!
#REF!	#REF!	#REF!	#REF!
0	0	0	0