

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	-188	-308	-402	-483	-518	-530	-575	-735	-1033	-1170	-1150
	J2	-120	-214	-295	-330	-342	-387	-547	-845	-977	-982	-962
Settle	Change	K2	-94	-175	-210	-222	-267	-427	-725	-857	-862	-842
H12	2550	51	M2	-81	-116	-128	-173	-333	-631	-763	-768	-748
J12	2738	61	N2	-35	-47	-92	-252	-550	-682	-687	-667	
K12	2858	69	H/J	-188	Q2	-12	-57	-217	-515	-647	-652	-632
M12	2952	73	J/K	-120	U2	-45	-205	-503	-635	-640	-620	
N12	3033	79	K/M	-94	V2	-160	-458	-590	-595	-575		
Q12	3068	80	M/N	-81	X2	-298	-430	-435	-415			
U12	3080	78	N/Q	-35	Z2	-132	-137	-117				
V12	3125	77	Q/U	-12	F3							
X12	3285	74	U/V	-45	Settle	2013	2014	2015	2016	2017	G3	20
Z12	3583	76	V/X	-160	3777	4162	4420	4654	4905		H3	
F13	3715	75	X/Z	-298	2018	2019	2020	2021	2022	2023		
G13	3720	75	Z/F	-132	5187	5481	5797	6094	6368	6644		
H13	3700	78	G/H	-5	Settle							
K13	3656	74										
J13	3682	75										

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2/6/2012 17:29

Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads				
	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.
J12-V12	2979				H12/J12	-188		
J13-V13	3740		X12-H13	3601	V12/F13	-590	H13/J13	44
J14-V14	4099		X13-H14	4117	V13/F14	-395	H14/J14	125
J15-V15	4342		X14-H15	4432	V14/F15	-374	H15/J15	150
J16-V16	4568		X15-H16	4676	V15/F16	-375	H16/J16	170
J17-V17	4818		X16-H17	4921	V16/F17	-388	H17/J17	170
J18-V18	5094		X17-H18	5197	V17/F18	-415	H18/J18	180
J19-V19	5378		X18-H19	5504	V18/F19	-435	H19/J19	210
J20-V20	5689		X19-H20	5820	V19/F20	-470	H20/J20	225
J21-V21	5976		X20-H21	6142	V20/F21	-470	H21/J21	255
J22-V22	6239		X21-H22	6438	V21/F22	-480	H22/J22	285
J23-V23	6511		X22-H23	6718	V22/F23	-490	H23/J23	300

Henry Hub Natural Gas Futures								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	2.583	2.55	2.587	2.447	139698	283806	2249	40966
J2	2.763	2.738	2.769	2.635	54610	167446	1924	3/28/2012
K2	2.885	2.858	2.885	2.746	39543	138241	4793	4/26/2012
M2	2.978	2.952	2.978	2.844	22070	74866	2171	5/29/2012
N2	3.06	3.033	3.06	2.93	20794	69793	1157	6/27/2012
Q2	3.095	3.068	3.095	2.956	19806	37978	-701	7/27/2012
N2	3.088	3.08	3.106	2.97	9673	46879	1687	8/29/2012
U2	3.151	3.125	3.151	3.021	25572	109600	2588	9/26/2012
U2	3.292	3.285	3.307	3.179	5712	40288	-184	10/29/2012
V2	3.602	3.583	3.602	3.476	5278	34709	-314	11/28/2012
X2	3.712	3.715	3.733	3.612	7553	57701	2581	12/27/2012
Z2	3.731	3.72	3.736	3.621	1627	15535	37	1/29/2013

ICE National Balancing Point UK Natural Gas								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	*The re	*The rec	*The re	*The recor	*The rec	*The rec	*The rec	*The record could not be found
J2	58.75	59.45	61.25	58.65	9560	23642	290	2/28/2012
K2	57.65	57.75	58.65	57.65	1690	25645	740	3/29/2012
M2	56.9	56.79	56.9	56.9	560	18120	200	4/27/2012
N2	54.4	54.55	54.95	54.4	125	17570	260	5/30/2012
Q2	56.9	56.79	56.9	56.9	560	18120	200	4/27/2012
U2	54.4	54.55	54.95	54.4	125	17570	260	5/30/2012
V2	56	55.98	56	56	25	16115	165	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	104,819
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	255	29.5	31	63.4	66.4	64.9	1.9	10.3			
NG J12	275	43	44.5	52.5	54.35	53.425	0.75	9.2			
NG K12	285	49.5	51.5	46.5	48.5	47.5	0.4	8.5			
NG M12	295	56	58	43.5	45	44.25	un	8.2			
NG N12	305	63.5	65.5	42.25	43.6	42.925	-0.15	8.2			
NG Q12	305	70	72	42.1	43.35	42.725	0.1	8.1			
NG U12	310	78	80	42.5	43.65	43.075	0.075	8.3			
NG V12	310	84	86	42.85	43.9	43.375	0.375	8.4			
NG X12	330	89.5	91.5	40.55	41.5	41.025	0.375	8.5			
NG Z12	360	90.5	92.5	35.5	36.3	35.9	-0.7	8.1			
NG F13	370	94	97	34.35	35.45	34.9	0.2	8.1			
NG G13	370	94.5	97.5	32.9	34	33.45	-0.4	7.7			
NG H13	370	97.5	100.5	32.85	33.85	33.35	0.25	7.7			
NG J13	365	95.5	98.5	31.5	32.5	32	un	7.3			
NG K13	365	96.5	99.5	30.65	31.6	31.125	0.325	7.1			
NG M13	370	100	103	30.35	31.25	30.8	0.275	7.1			
NG N13	375	102	105	29.7	30.6	30.15	0.2	7.1			
NG Q13	375	104	107	29.4	30.25	29.825	-0.075	7.0			
NG U13	375	108.5	111.5	29.85	30.7	30.275	-0.075	7.1			
NG V13	380	112	115	29.75	30.55	30.15	-0.1	7.2			
NG X13	390	112	115	28.25	29.05	28.65	-0.1	7.0			
NG Z13	410	113	116	26.6	27.3	26.95	0.075	6.9			
NG F14	420	113	116	25.7	26.4	26.05	0.275	6.8			
NG G14	415	113.5	116.5	25.4	26.1	25.75	0.375	6.7			
NG H14	415	114	117	25.2	25.9	25.55	0.25	6.6			
NG J14	400	107.5	110.5	24.15	24.85	24.5	0.1	6.1			
NG K14	400	109.5	112.5	24.15	24.8	24.475	0.225	6.1			
NG M14	405	113	116	24.3	24.95	24.625	0.25	6.2			
NG N14	410	114	117	23.85	24.45	24.15	0.075	6.2			
NG Q14	410	119	122	24.45	25.1	24.775	0.1	6.3			
NG U14	410	125.5	128.5	25.45	26.1	25.775	0.1	6.6			
NG V14	415	132	135	26.15	26.75	26.45	0.05	6.9			
NG X14	420	133.5	136.5	25.6	26.2	25.9	0.175	6.8			
NG Z14	440	138.5	141.5	25.1	25.65	25.375	0.075	7.0			
NG F15	450	130.5	134.5	22.8	23.5	23.15	0.15	6.5			
NG G15	450	131	135	22.65	23.35	23	0.15	6.5			
NG H15	440	132	136	23	23.7	23.35	0.15	6.4			
NG J15	425	126	130	22.45	23.2	22.825	0.15	6.1			
NG K15	425	127	131	22.35	23.05	22.7	0.275	6.0			
NG M15	430	129.5	133.5	22.35	23.05	22.7	0.075	6.1			
NG N15	435	131	135	22.25	22.85	22.55	0.15	6.1			
NG Q15	435	134	138	22.35	23.05	22.7	0.1	6.2			
NG U15	435	137	141	22.65	23.35	23	0.125	6.3			
NG V15	440	142	146	23.05	23.7	23.375	0.1	6.4			
NG X15	445	142.5	146.5	22.55	23.2	22.875	0.1	6.4			
NG Z15	465	146.5	150.5	22	22.6	22.3	0.1	6.5			
NG F16	475	145	150	21.1	21.85	21.475	0.05	6.4			
NG G16	475	145	150	21	21.75	21.375	un	6.3			
NG H16	465	147	152	21.5	22.25	21.875	un	6.4			
NG J16	460	139.5	144.5	20.9	21.7	21.3	0.025	6.0			
NG K16	450	141	146	21	21.7	21.35	0.1	6.0			
NG M16	450	142.5	147.5	21	21.7	21.35	0.1	6.0			