



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

		J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3	J3
<b>H2 ICE Brent (B)</b>		43	75	104	138	180	232	280	325	369	413	456	497	544
	<b>Settle</b>	J2	32	61	95	137	189	237	282	326	370	413	454	501
	<b>Change</b>	K2	29	63	105	157	205	250	294	338	381	422	469	
<b>H2</b>	11623	30		<b>M2</b>	34	76	128	176	221	265	309	352	393	440
<b>J2</b>	11580	17		<b>N2</b>	42	94	142	187	231	275	318	359	406	
<b>K2</b>	11548	9	<b>G/H</b>	43		<b>Q2</b>	52	100	145	189	233	276	317	364
<b>M2</b>	11519	7	<b>H/J</b>	32		<b>U2</b>	48	93	137	181	224	265	312	
<b>N2</b>	11485	8	<b>J/K</b>	29		<b>V2</b>	45	89	133	176	217	264		
<b>Q2</b>	11443	9	<b>K/M</b>	34		<b>X2</b>	44	88	131	172	219			
<b>U2</b>	11391	11	<b>M/N</b>	42		<b>Z2</b>	44	87	128	175				
<b>V2</b>	11343	11	<b>N/Q</b>	52		<b>F3</b>	43	84	131					
<b>X2</b>	11298	11	<b>Q/U</b>	48		<b>G3</b>	41	88						
<b>Z2</b>	11254	12	<b>U/V</b>	45	<b>Settle Change</b>	<b>2013</b>	<b>2014</b>	<b>2015</b>	<b>2016</b>	<b>H3</b>	47			
<b>F3</b>	11210	12	<b>V/X</b>	44		10951	10360	9867	9519	<b>J3</b>	47			
<b>G3</b>	11167	12	<b>X/Z</b>	44	12	18	25	22						
<b>H3</b>	11126	11	<b>Z/F</b>	43										
<b>J3</b>	11079	12	<b>F/G</b>	41										

<b>ICE Brent (B)</b>								
	Settle	Change		Settle	Change		Settle	Change
						<b>M5/Z5</b>	204	-2
<b>Z2/Z3</b>	580	0	<b>M2/Z2</b>	265	-5	<b>Z5/M6</b>	145	4
<b>Z3/Z4</b>	562	-11	<b>Z2/M3</b>	274	-1	<b>M6/Z6</b>	135	3
<b>Z4/Z5</b>	438	-3	<b>M3/Z3</b>	306	1	<b>Z6/M7</b>	75	5
<b>Z5/Z6</b>	280	7	<b>Z3/M4</b>	298	-5	<b>M7/Z7</b>	75	5
<b>Z6/Z7</b>	150	10	<b>M4/Z4</b>	264	-6	<b>Z7/M8</b>	48	0
<b>Z7/Z8</b>	96	0	<b>Z4/M5</b>	234	-1	<b>M8/Z8</b>	48	0
<b>Z8/Z9</b>	36	0				<b>Z8/M9</b>	18	0

<b>Brent/WTI Arbitrage</b>			<b>WTI/Brent Box Spread</b>			
	Settle	Change		Settle	Settle	
<b>H2</b>	-1782	120	<b>H/J</b>	-88	<b>Z2/Z3</b>	-336
<b>J2</b>	-1698	124	<b>J/K</b>	-87	<b>Z3/Z4</b>	-198
<b>K2</b>	-1610	123	<b>K/M</b>	-84	<b>Z4/Z5</b>	-153
<b>M2</b>	-1523	121	<b>M/N</b>	-76	<b>Z5/Z6</b>	-130
<b>N2</b>	-1439	120	<b>N/Q</b>	-75	<b>Z6/Z7</b>	-72
<b>Q2</b>	-1363	116	<b>Q/U</b>	-67	<b>Z7/Z8</b>	-76
<b>Z2</b>	-1103	90	<b>U/V</b>	-61	<b>Z8/Z9</b>	-16
<b>Z3</b>	-767	46	<b>V/X</b>	-57	<b>M2/Z2</b>	-420
<b>Z4</b>	-569	4	<b>X/Z</b>	-46	<b>Z2/M3</b>	-174
<b>Z5</b>	-416	-26				
<b>Z6</b>	-286	-53				

<b>ICE Brent (B)</b>								
	Last Price	Settle	High	Low	Volume	Open Interest	OI Change	Expiry
LCOH2	116.01	116.23	117.5	115.6	239043	150,879	-6,862	2/14/2012
LCOJ2	115.6	115.8	117.08	115.23	153101	195,782	7,854	3/15/2012
LCOK2	115.31	115.48	116.72	114.97	74372	111,412	5,730	4/13/2012
LCOM2	115.03	115.19	116.4	114.65	69855	99,548	5,030	5/16/2012
LCON2	114.7	114.85	116	114.37	17940	47,125	2,327	6/14/2012
LCOQ2	114.36	114.43	115.57	114.01	9941	42,676	-222	7/16/2012
LCOU2	113.83	113.91	115.03	113.42	11070	50,607	386	8/16/2012
LCOV2	113.34	113.43	114.4	113	6789	27,420	607	9/13/2012
LCOX2	112.89	112.98	113.94	112.57	5101	18,059	-386	10/16/2012
LCOZ2	112.44	112.54	113.67	112.07	40259	114,970	1,843	11/15/2012
LCOF3	111.98	112.1	#N/A	#N/A	2047	13,649	398	12/14/2012
LCOM3	109.78	109.8	110.72	109.55	3596	24,273	672	5/16/2013
LCOZ3	106.99	106.74	107.88	106.51	14906	56,770	203	11/14/2013
LCOM4	103.59	103.76	#N/A	#N/A	40	7,645	-13	5/15/2014
LCOM5	98.54	98.78	#N/A	#N/A	0	1,854	0	5/14/2015
LCOZ5	97.28	96.74	97.28	96.65	646	13,700	493	11/13/2015
LCOZ6	94.5	93.94	94.5	94.5	146	3,904	89	11/15/2016
LCOM7	93.05	93.19	#N/A	#N/A	0	-	0	5/16/2017
LCOZ7	92.35	92.44	#N/A	#N/A	20	5,046	0	11/15/2017
LCOM8	91.87	91.96	#N/A	#N/A	0	-	0	5/16/2018
LCOZ8	91.39	91.48	#N/A	#N/A	125	2,470	0	11/15/2018
LCOM9	91.21	91.3	#N/A	#N/A	0	-	0	5/16/2019

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

<b>Brent/Dubai Arbitrage Spread</b>	
Month	Settle
<b>F2</b>	5.22
<b>G2</b>	5.53
<b>H2</b>	6.13

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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	Settle	Net Chng.	Settle	Net Chng.		
										G2	#VALUE!	#VALUE!	G2	#VALUE!	Net Chng.
HOH2	3.183	3.1909	3.22	3.183	3.1707	77788	91696	-1948	2/29/2012	H2	3560	-65	H2	13285.55	
HOJ2	3.1555	3.1595	3.19	3.1555	3.1419	38567	43334	1414	3/30/2012	J2	3387	-76	J2	13154.1	
HOK2	3.1252	3.1294	3.15	3.1252	3.1144	30288	33117	-205	4/30/2012	K2	3205	-85	K2	13028	
HOM2	3.1025	3.108	3.13	3.1025	3.096	37944	54750	276	5/31/2012	M2	3057	-99	M2	12938.41	
HON2	3.0988	3.1017	3.12	3.0988	3.0932	11866	14221	693	6/29/2012	N2	2981	-103	N2	12912.29	
HOQ2	3.099	3.1014	3.12	3.099	3.0918	4250	7303	572	7/31/2012	Q2	2945	-99	Q2	12911.45	
HOU2	3.1012	3.1051	3.13	3.1012	3.0957	3811	12549	503	8/31/2012	U2	2938	-96	U2	12927.51	
HOV2	3.114	3.1109	3.13	3.114	3.1073	442	4746	51	9/28/2012	V2	2943	-95	V2	12952.35	
HOX2	3.1189	3.1167	3.14	3.1189	3.113	901	2902	195	10/31/2012						
HOZ2	3.1179	3.1219	3.14	3.1179	3.1131	5716	24651	942	11/30/2012						
HOF3	3.1225	3.1264	3.13	3.1225	3.1172	212	2924	5	12/31/2012						
HOG3	3.1215	3.1224	#N/A	3.1215	#N/A	106	684	-10	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	2.9205	2.9275	2.9541	2.9205	2.9172	43540	98044	-2781	2/29/2012			
RBJ2	3.0626	3.0674	3.0959	3.0626	3.0569	33596	50391	-1092	3/30/2012			
RBK2	3.0613	3.0572	3.0863	3.0613	3.048	21097	41627	-507	4/30/2012	G2	#VALUE!	#VALUE!
RBM2	3.0314	3.0296	3.0586	3.0314	3.0218	17075	42695	1057	5/31/2012	H2	2454	-152
RBN2	2.9984	2.9951	3.021	2.9984	2.9879	6099	26021	19	6/29/2012	J2	3001	-141
RBQ2	2.9617	2.959	2.9874	2.9617	2.9491	3277	16603	342	7/31/2012	K2	2902	-133
RBV2	2.92	2.9191	2.935	2.92	2.9139	1757	14311	218	8/31/2012	M2	2728	-127
RBW2	2.7892	2.7771	2.8037	2.7892	2.7839	1555	9512	82	9/28/2012	N2	2533	-124
RBX2	2.748	2.7415	2.7685	2.748	2.7346	1531	5209	-29	10/31/2012	Q2	2347	-119
RBZ2	2.7278	2.7213	2.748	2.7278	2.7125	1241	17819	-2	11/30/2012	U2	2157	-115
RBF3	2.7353	2.7127	2.7397	2.7353	2.716	105	3588	-37	12/31/2012	V2	1541	-103
RBG3	2.7166	2.7192	#N/A	2.7166	#N/A	12	1036	-1	1/31/2013			

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGO2	995.25	1003.25	989.5	43026	43345	-12307	2/10/2012
LGOH2	994.5	1001.75	988	133396	142801	6536	3/12/2012
LGOJ2	989.25	994.75	982.25	72582	69538	-5118	4/12/2012
LGOK2	984	989.25	977	40435	57741	6921	5/10/2012
LGOM2	979.75	985	972.75	41596	53934	5910	6/12/2012
LGON2	978	980	971	12992	31138	880	7/12/2012
LGOQ2	977.25	980.75	971	4977	19787	160	8/10/2012
LGOU2	976.5	980.25	969.5	5604	19259	51	9/12/2012
LGOV2	974.5	977.5	969.75	2128	12931	-300	10/11/2012
LGOX2	972.5	975.25	968.75	1720	9233	80	11/12/2012
LGOZ2	971.25	975.5	964	10107	31810	734	12/12/2012
LGO3	971	971.75	965	414	8559	115	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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

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