

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	-150	-268	-357	-436	-470	-481	-527	-687	-987	-1120	-1114
	J2	-118	-207	-286	-320	-331	-377	-537	-837	-970	-980	-964
Settle	Change	K2	-89	-168	-202	-213	-259	-419	-719	-852	-862	-846
H12	2448	-24	M2	-79	-113	-124	-170	-330	-630	-763	-773	-757
J12	2598	-30	N2	-34	-45	-51	-91	-251	-551	-684	-694	-678
K12	2716	-28	H/J	-150	Q2	-11	-57	-217	-517	-650	-660	-644
M12	2805	-27	J/K	-118	U2	-46	-206	-506	-639	-649	-633	
N12	2884	-26	K/M	-89	V2	-160	-460	-593	-603	-587		
Q12	2918	-27	M/N	-79	Print Date							
U12	2929	-27	N/Q	-34	2/8/2012 17:39							
V12	2975	-26	Q/U	-11	X2	-300	-433	-443	-427			
X12	3135	-27	U/V	-46	Z2	-133	-143	-127				
Z12	3435	-26	V/X	-160	Settle	3646	4052	4305	4536	4785	G3	16
F13	3568	-23	X/Z	-300	2013	2014	2015	2016	2017		H3	
G13	3578	-21	Z/F	-133	2018	2019	2020	2021	2022	2023		
H13	3562	-18	G/H	-10	Settle	5055	5337	5645	5942	6216	6492	
J13	3522	-19										
K13	3552	-18										

Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads				
J12-V12	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.
J12-V12	2832				H12/J12	-150		
J13-V13	3611		X12-H13	3456	V12/F13	-593	H13/J13	40
J14-V14	3992		X13-H14	4000	V13/F14	-408	H14/J14	117
J15-V15	4226		X14-H15	4318	V14/F15	-365	H15/J15	152
J16-V16	4450		X15-H16	4560	V15/F16	-375	H16/J16	172
J17-V17	4698		X16-H17	4803	V16/F17	-388	H17/J17	172
J18-V18	4961		X17-H18	5071	V17/F18	-408	H18/J18	185
J19-V19	5233		X18-H19	5367	V18/F19	-430	H19/J19	215
J20-V20	5537		X19-H20	5669	V19/F20	-465	H20/J20	225
J21-V21	5824		X20-H21	5990	V20/F21	-470	H21/J21	255
J22-V22	6087		X21-H22	6286	V21/F22	-480	H22/J22	285
J23-V23	6359		X22-H23	6566	V22/F23	-490	H23/J23	300

Henry Hub Natural Gas Futures								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	2.444	2.448	2.508	2.39	165743	254975	-16776	40966
J2	2.594	2.598	2.649	2.547	81145	175378	3056	3/28/2012
K2	2.71	2.716	2.761	2.66	82505	154040	12405	4/26/2012
M2	2.794	2.805	2.84	2.75	38525	76578	-1779	5/29/2012
N2	2.874	2.884	2.92	2.83	29356	72726	1827	6/27/2012
Q2	2.907	2.918	2.957	2.864	19216	41671	879	7/27/2012
N2	2.917	2.929	2.966	2.875	10927	49066	744	8/29/2012
Q2	2.97	2.975	3.014	2.921	19369	120687	5023	9/26/2012
U2	3.121	3.135	3.171	3.084	3420	41859	762	10/29/2012
V2	3.419	3.435	3.472	3.387	3254	34492	186	11/28/2012
X2	3.558	3.568	3.602	3.518	7502	60951	3035	12/27/2012
Z2	3.571	3.578	3.61	3.529	2087	15801	290	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 recd	*The recot	*The recd	*The record could not be found
J2	59.65	59.22	61.8	59	9990	24347	-470	2/28/2012
K2	58	57.82	59	57.65	1525	28470	1850	3/29/2012
M2	56.8	56.97	57.5	56.8	285	19905	1110	4/27/2012
N2	54.95	54.71	54.95	54.95	75	19870	1550	5/30/2012
Q2	56.8	56.97	57.5	56.8	285	19905	1110	4/27/2012
U2	54.95	54.71	54.95	54.95	75	19870	1550	5/30/2012
V2	57.1	56.14	#N/A	#N/A	0	17315	1170	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	245	25	26	59.25	61.75	60.5	-5.25	9.3				
NG J12	260	39	40.5	51.5	53.35	52.425	-1.75	8.5				
NG K12	270	45.5	47	46	47.3	46.65	-1.05	7.9				
NG M12	280	52.5	54	43.5	44.65	44.075	-0.725	7.7				
NG N12	290	60	62	42.3	43.7	43	-1.2	7.8				
NG Q12	290	66.5	68.5	42.4	43.65	43.025	-0.85	7.8				
NG U12	295	74.5	76	43	43.9	43.45	-1.4	8.0				
NG V12	295	81	82.5	43.6	44.5	44.05	-0.675	8.1				
NG X12	315	85	86.5	40.5	41.25	40.875	-0.975	8.0				
NG Z12	345	88.5	90.5	36.4	37.2	36.8	-0.3	7.9				
NG F13	355	91	92.5	34.7	35.3	35	-0.1	7.8				
NG G13	355	92.5	94.5	33.5	34.3	33.9	-0.45	7.5				
NG H13	355	94.5	96.5	33.2	33.95	33.575	-0.25	7.4				
NG J13	350	92	95	31.65	32.7	32.175	-0.2	7.0				
NG K13	355	93.5	96.5	30.7	31.7	31.2	1.15	6.9				
NG M13	355	96.5	99.5	30.5	31.5	31	un	6.9				
NG N13	360	99.5	102.5	30.2	31.1	30.65	0.25	6.9				
NG Q13	365	102	105	29.85	30.8	30.325	-0.025	6.9				
NG U13	360	105	108	29.8	30.7	30.25	-0.4	6.8				
NG V13	365	110.5	113.5	29.9	31.35	30.625	-0.05	7.0				
NG X13	375	111	114	29.1	29.85	29.475	0.1	6.9				
NG Z13	395	111.5	114.5	26.8	27.55	27.175	-0.2	6.7				
NG F14	410	110.5	113.5	25.75	26.5	26.125	un	6.7				
NG G14	405	110.5	113.5	25.4	25.95	25.675	-0.025	6.5				
NG H14	405	111	114	25.2	25.9	25.55	un	6.5				
NG J14	390	105	108	24.2	24.9	24.55	0.1	6.0				
NG K14	395	107	110	24.05	24.75	24.4	-0.05	6.0				
NG M14	395	109	112	24	24.7	24.35	-0.05	6.0				
NG N14	400	111.5	114.5	23.95	24.55	24.25	-0.1	6.1				
NG Q14	400	116	119	24.4	25	24.7	0.125	6.2				
NG U14	400	122.5	125.5	25.45	26.1	25.775	0.125	6.4				
NG V14	405	129	132.5	26.2	26.9	26.55	0.05	6.7				
NG X14	410	130.5	133.5	25.4	26.2	25.8	un	6.6				
NG Z14	430	135.5	138.5	25.1	25.65	25.375	0.125	6.8				
NG F15	440	127.5	131.5	22.75	23.45	23.1	-0.2	6.4				
NG G15	440	128	132	22.65	23.35	23	-0.25	6.3				
NG H15	430	129	133	23	23.75	23.375	-0.125	6.3				
NG J15	415	123	127	22.45	23.1	22.775	-0.25	5.9				
NG K15	415	124	128	22.35	23.05	22.7	-0.15	5.9				
NG M15	420	126.5	130.5	22.4	23.15	22.775	-0.225	6.0				
NG N15	425	128	132	22.2	22.9	22.55	-0.25	6.0				
NG Q15	425	131	135	22.4	23.1	22.75	-0.2	6.0				
NG U15	425	134	138	22.8	23.45	23.125	-0.05	6.1				
NG V15	430	139	143	23.1	23.75	23.425	-0.25	6.3				
NG X15	435	139.5	143.5	22.6	23.25	22.925	-0.1	6.2				
NG Z15	455	143.5	147.5	22.2	22.65	22.425	-0.05	6.4				
NG F16	465	143.5	148.5	21.35	21.8	21.575	-0.05	6.3				
NG G16	465	143.5	148.5	21.25	21.7	21.475	-0.1	6.2				
NG H16	465	145	150	21.65	22.05	21.85	-0.1	6.2				
NG J16	440	136	141	20.9	21.7	21.3	-0.1	5.9				
NG K16	440	137.5	142.5	20.9	21.75	21.325	-0.1	5.9				
NG M16	440	139	144	20.9	21.6	21.25	-0.1	5.8				
NG N16	445	141	146	20.85	21.6	21.225	-0.05	5.9				
NG Q16	450	144.5	149.5	21.05	21.8	21.425	-0.1	6.0				
NG U16	450	148	153	21.4	22.1	21.75	-0.15	6.1				
NG V16	450	153.5	158.5	21.95	22.65	22.3	-0.025	6.3				
NG X16	460	155	160	21.55	22.25	21.9	un	6.3				
NG Z16	480	159	164	21	21.7	21.35	-0.05	6.4				
NG F17	490	157	163	20.45	21.25	20.85	-0.1	6.4				
NG G17	490	157	163	20.4	21.2	20.8	-0.15	6.4				
NG H17	480	158.5</										