

| NYMEX WTI (CL) | | | J2 | K2 | M2 | N2 | Q2 | U2 | V2 | X2 | Z2 | F3 | G3 | H3 |
|----------------|--------|--------|-----|-----|--------|-------|------|------|------|------|------|------|------|------|
| | Settle | Change | J2 | -62 | -129 | -189 | -233 | -262 | -284 | -304 | -320 | -323 | -318 | -303 |
| | | | K2 | -67 | -127 | -171 | -200 | -222 | -242 | -258 | -261 | -256 | -241 | |
| H2 | 9871 | 30 | | | M2 | -60 | -104 | -133 | -155 | -175 | -191 | -194 | -189 | -174 |
| J2 | 9910 | 28 | | | | N2 | -44 | -73 | -95 | -115 | -131 | -134 | -129 | -114 |
| K2 | 9972 | 34 | H/J | -39 | | | Q2 | -29 | -51 | -71 | -87 | -90 | -85 | -70 |
| M2 | 10039 | 43 | J/K | -62 | | | | U2 | -22 | -42 | -58 | -61 | -56 | -41 |
| N2 | 10099 | 53 | K/M | -67 | | | | | V2 | -20 | -36 | -39 | -34 | -19 |
| Q2 | 10143 | 63 | M/N | -60 | | | | | | X2 | -16 | -19 | -14 | 1 |
| U2 | 10172 | 69 | N/Q | -44 | | | | | | | Z2 | -3 | 2 | 17 |
| V2 | 10194 | 72 | Q/U | -29 | | | | | | | | F3 | 5 | 20 |
| X2 | 10214 | 76 | U/V | -22 | | | | | | | | | G3 | 15 |
| Z2 | 10230 | 79 | V/X | -20 | Settle | 2013 | 2014 | 2015 | 2016 | | | | | H3 |
| F3 | 10233 | 80 | X/Z | -16 | Change | 10108 | 9749 | 9432 | 9235 | | | | | |
| G3 | 10228 | 81 | Z/F | -3 | | 73 | 56 | 55 | 62 | | | | | |
| H3 | 10213 | 81 | F/G | 5 | | | | | | | | | | |

Print Date
2/8/2012 16:46

| NYMEX WTI (CL) | | | | | | | | | | | | | | |
|----------------|--------|--------|-------|--------|--------|-------|--------|--------|----------|--------|----------|----------|----------|----|
| | Settle | Change | | Settle | Change | | Settle | Change | | Settle | | Settle | Settle | |
| Z2/Z3 | 262 | 18 | M2/Z2 | -191 | -36 | Z5/M6 | 78 | -4 | Z2/Z3/Z4 | -111 | | M5/Z5/M6 | 43 | |
| Z3/Z4 | 373 | 9 | Z2/M3 | 102 | 2 | M6/Z6 | 64 | -4 | Z3/Z4/Z5 | 94 | M2/Z2/M3 | -293 | Z5/M6/Z6 | 14 |
| Z4/Z5 | 279 | -6 | M3/Z3 | 160 | 16 | Z6/M7 | 45 | 0 | Z4/Z5/Z6 | 137 | Z2/M3/Z3 | -58 | M6/Z6/M7 | 19 |
| Z5/Z6 | 142 | -8 | Z3/M4 | 209 | 5 | M7/Z7 | 33 | 0 | Z5/Z6/Z7 | 64 | M3/Z3/M4 | -49 | Z6/M7/Z7 | 12 |
| Z6/Z7 | 78 | 0 | M4/Z4 | 164 | 4 | Z7/M8 | 18 | 8 | Z6/Z7/Z8 | 42 | Z3/M4/Z4 | 45 | M7/Z7/M8 | 15 |
| Z7/Z8 | 36 | 16 | Z4/M5 | 158 | -3 | M8/Z8 | 18 | 8 | Z7/Z8/Z9 | 31 | M4/Z4/M5 | 6 | Z7/M8/Z8 | 0 |
| Z8/Z9 | 5 | 5 | M5/Z5 | 121 | -3 | Z8/M9 | 3 | 3 | | | Z4/M5/Z5 | 37 | | |

| | Last Price | Settle | Net Change | High | Low | Volume | Open Int. | OI Change | Expiry |
|------|------------|--------|------------|--------|--------|--------|-----------|-----------|------------|
| CLH2 | 99.11 | 98.71 | 100.09 | 99.11 | 98.1 | 341389 | 246,822 | (26,812) | 2/21/2012 |
| CLJ2 | 99.5 | 99.1 | 100.46 | 99.5 | 98.52 | 127281 | 153,200 | 11525 | 3/20/2012 |
| CLK2 | 100.1 | 99.72 | 100.96 | 100.1 | 99.14 | 100648 | 120,360 | 5765 | 4/20/2012 |
| CLM2 | 100.7 | 100.39 | 101.5 | 100.7 | 99.75 | 95073 | 114,880 | 2491 | 5/22/2012 |
| CLZ2 | 102.75 | 102.3 | 102.88 | 102.75 | 101.45 | 62280 | 195,191 | 4117 | 11/16/2012 |
| CLZ3 | 100 | 99.68 | 100.03 | 100 | 98.87 | 27188 | 100,709 | 4375 | 11/20/2013 |
| | Last Price | Settle | Net Change | High | Low | Volume | Open Int. | OI Change | Expiry |
| CLZ5 | 93 | 93.16 | 93.45 | 93 | 92.62 | 2217 | 29,637 | -34 | 11/20/2015 |
| CLZ6 | 91.71 | 91.74 | 92.26 | 91.71 | 91.2 | 1130 | 16,784 | 23 | 11/21/2016 |
| CLZ7 | 90.9 | 90.96 | 91.97 | 90.9 | 90.8 | 942 | 5,123 | 3 | 11/20/2017 |
| CLZ8 | 89.88 | 90.6 | 89.88 | 89.88 | 89.88 | 228 | 4,865 | -65 | 11/19/2018 |

| Indication Values of End of Day WTI Staddles | | | |
|--|--------------|--------------|----------------|
| Month | Strike Price | Straddle Bid | Straddle Offer |
| CL H2 | 99 | 295 | 310 |
| CL J2 | 99 | 700 | 720 |
| CL K2 | 100 | 1005 | 1030 |
| CL M2 | 100.5 | 1260 | 1285 |
| CL N2 | 101 | 1455 | 1485 |
| CL Q2 | 101.5 | 1635 | 1665 |
| CL U2 | 102 | 1800 | 1830 |
| CL Z2 | 102.5 | 2165 | 2205 |
| CL Z3 | 100 | 2770 | 2840 |
| CL Z4 | 96 | 3050 | 3140 |
| CL Z5 | 93 | 3250 | 3350 |
| 0 | 0 | 0 | 0 |
| 0 | 0 | 0 | 0 |

| EIA Inventory Data | | |
|--------------------|---------|--------|
| | Last | Change |
| Total Crude | 339,246 | +0,304 |
| Total Gasoline | 231,776 | +1,629 |
| Total Distillate | 146,584 | +1,174 |
| Refinery Util. | 82.8 | +1 |
| SPR | 695,951 | 0 |

| EIA Inventory Data (Million Barrels) | | |
|--------------------------------------|---------|--------|
| Oil | Last | Change |
| PADD 1 | 10,579 | +0,238 |
| PADD 2 | 95,648 | +1,298 |
| Cushing | 30490 | +367 |
| PADD 3 | 160,633 | -2,174 |
| PADD 4 | 17,083 | +0,511 |
| PADD 5 | 55,303 | +0,431 |

| API Inventory Data (Million Barrels) | | |
|--------------------------------------|---------|--------|
| | Last | Change |
| Total Crude | 334,931 | -4,533 |
| Cushing OK | 30,518 | +0,385 |
| Total Gasoline | 228,93 | +4,429 |
| Total Distillate | 144,241 | +0,386 |
| Jet Kerosene | 41,936 | -0,467 |
| Refinery Runs | 14,545 | +0,369 |
| Refinery Inputs | 22,373 | +0,074 |
| Utilization | 83.9 | +0,002 |
| Crude Imports | 7,795 | -1,092 |

| 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) | 57 | 99 | 134 | 171 | 213 | 265 | 312 | 356 | 399 | 443 | 487 | 528 | 573 | |
| | Settle | J2 | 42 | 77 | 114 | 156 | 208 | 255 | 299 | 342 | 386 | 430 | 471 | 516 | |
| | Change | K2 | 35 | 72 | 114 | 166 | 213 | 257 | 300 | 344 | 388 | 429 | 474 | | |
| H2 | 11720 | 97 | | M2 | 37 | 79 | 131 | 178 | 222 | 265 | 309 | 353 | 394 | 439 | |
| J2 | 11663 | 83 | | | N2 | 42 | 94 | 141 | 185 | 228 | 272 | 316 | 357 | 402 | |
| K2 | 11621 | 73 | G/H | 57 | | Q2 | 52 | 99 | 143 | 186 | 230 | 274 | 315 | 360 | |
| M2 | 11586 | 67 | H/J | 42 | | | U2 | 47 | 91 | 134 | 178 | 222 | 263 | 308 | |
| N2 | 11549 | 64 | J/K | 35 | | | | V2 | 44 | 87 | 131 | 175 | 216 | 261 | |
| Q2 | 11507 | 64 | K/M | 37 | | | | | X2 | 43 | 87 | 131 | 172 | 217 | |
| U2 | 11455 | 64 | M/N | 42 | | | | | | Z2 | 44 | 88 | 129 | 174 | |
| V2 | 11408 | 65 | N/Q | 52 | | | | | | | F3 | 44 | 85 | 130 | |
| X2 | 11364 | 66 | Q/U | 47 | | | | | | | | G3 | 41 | 86 | |
| Z2 | 11321 | 67 | U/V | 44 | | | | | | | | | H3 | 45 | |
| F3 | 11277 | 67 | V/X | 43 | Settle Change | | | | | | | | | J3 | |
| G3 | 11233 | 66 | X/Z | 44 | | | | | | | | | | | |
| H3 | 11192 | 66 | Z/F | 44 | | | | | | | | | | | |
| J3 | 11147 | 68 | F/G | 41 | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| | | ICE Brent (B) | | | | | | | | | | | | | |
| | Settle | Change | | Settle | Change | | Settle | Change | | | | | | | |
| | | | | | | M5/Z5 | 206 | 2 | | | | | | | |
| Z2/Z3 | 571 | -9 | M2/Z2 | 265 | 0 | Z5/M6 | 151 | 6 | | | | | | | |
| Z3/Z4 | 567 | 5 | Z2/M3 | 269 | -5 | M6/Z6 | 141 | 6 | | | | | | | |
| Z4/Z5 | 443 | 5 | M3/Z3 | 302 | -4 | Z6/M7 | 81 | 6 | | | | | | | |
| Z5/Z6 | 292 | 12 | Z3/M4 | 303 | 5 | M7/Z7 | 81 | 6 | | | | | | | |
| Z6/Z7 | 162 | 12 | M4/Z4 | 264 | 0 | Z7/M8 | 52 | 4 | | | | | | | |
| Z7/Z8 | 104 | 8 | Z4/M5 | 237 | 3 | M8/Z8 | 52 | 4 | | | | | | | |
| Z8/Z9 | 36 | 0 | | | | Z8/M9 | 18 | 0 | | | | | | | |

| 2013 | 2014 | 2015 | 2016 |
|-------|-------|------|------|
| 11021 | 10432 | 9935 | 9579 |
| 71 | 72 | 67 | 60 |

| Brent/WTI Arbitrage | | | WTI/Brent Box Spread | | | |
|----------------------------|--------|--------|-----------------------------|--------|--------------|------|
| | Settle | Change | | Settle | Settle | |
| H2 | -1849 | -67 | H/J | -104 | Z2/Z3 | -309 |
| J2 | -1753 | -55 | J/K | -102 | Z3/Z4 | -194 |
| K2 | -1649 | -39 | K/M | -97 | Z4/Z5 | -164 |
| M2 | -1547 | -24 | M/N | -86 | Z5/Z6 | -150 |
| N2 | -1450 | -11 | N/Q | -81 | Z6/Z7 | -84 |
| Q2 | -1364 | -1 | Q/U | -69 | Z7/Z8 | -68 |
| Z2 | -1091 | 12 | U/V | -64 | Z8/Z9 | 0 |
| Z3 | -782 | -10 | V/X | -59 | M2/Z2 | -456 |
| Z4 | -588 | -18 | X/Z | -47 | Z2/M3 | -167 |
| Z5 | -424 | -9 | | | | |
| Z6 | -274 | 12 | | | | |

| ICE Brent (B) | | | | | | | | |
|----------------------|------------|--------|--------|--------|--------|---------------|-----------|------------|
| | Last Price | Settle | High | Low | Volume | Open Interest | OI Change | Expiry |
| LCOH2 | 117.76 | 117.2 | 117.8 | 115.9 | 209463 | 131,405 | -19,474 | 2/14/2012 |
| LCOJ2 | 117.2 | 116.63 | 117.25 | 115.41 | 165586 | 193,648 | -2,134 | 3/15/2012 |
| LCOK2 | 116.78 | 116.21 | 116.84 | 115.06 | 83713 | 116,652 | 5,240 | 4/13/2012 |
| LCOM2 | 116.45 | 115.86 | 116.51 | 114.76 | 68804 | 99,345 | -203 | 5/16/2012 |
| LCON2 | 116.08 | 115.49 | 116.09 | 114.49 | 24199 | 47,484 | 359 | 6/14/2012 |
| LCOQ2 | 115.67 | 115.07 | 115.67 | 113.99 | 14813 | 42,516 | -160 | 7/16/2012 |
| LCOU2 | 115.16 | 114.55 | 115.16 | 113.53 | 11773 | 50,346 | -261 | 8/16/2012 |
| LCOV2 | 114.7 | 114.08 | 114.7 | 113.16 | 8438 | 27,772 | 352 | 9/13/2012 |
| LCOX2 | 114.27 | 113.64 | 114.27 | 112.74 | 5604 | 17,896 | -163 | 10/16/2012 |
| LCOZ2 | 113.85 | 113.21 | 113.86 | 112.13 | 37437 | 115,376 | 406 | 11/15/2012 |
| LCOF3 | 112.1 | 112.77 | #N/A | #N/A | 1831 | 13,941 | 292 | 12/14/2012 |
| LCOM3 | 110.93 | 110.52 | 110.93 | 109.45 | 3184 | 23,979 | -294 | 5/16/2013 |
| LCOZ3 | 107.89 | 107.5 | 107.89 | 106.47 | 11705 | 55,367 | -1,403 | 11/14/2013 |
| LCOM4 | 104.14 | 104.47 | 104.22 | 104.06 | 279 | 7,621 | -24 | 5/15/2014 |
| LCOM5 | 98.78 | 99.46 | #N/A | #N/A | 0 | 1,854 | 0 | 5/14/2015 |
| LCOZ5 | 97.55 | 97.4 | 97.55 | 96.62 | 1333 | 13,695 | -5 | 11/13/2015 |
| LCOZ6 | 94.5 | 94.48 | 94.5 | 93.89 | 482 | 3,901 | -3 | 11/15/2016 |
| LCOM7 | 93.19 | 93.67 | #N/A | #N/A | 0 | - | 0 | 5/16/2017 |
| LCOZ7 | 92.53 | 92.86 | 93.08 | 92.53 | 129 | 5,046 | 0 | 11/15/2017 |
| LCOM8 | 91.96 | 92.34 | #N/A | #N/A | 0 | - | 0 | 5/16/2018 |
| LCOZ8 | 91.48 | 91.82 | #N/A | #N/A | 0 | 2,445 | -25 | 11/15/2018 |
| LCOM9 | 91.3 | 91.64 | #N/A | #N/A | 0 | - | 0 | 5/16/2019 |

| 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 | 6.19 |
| G2 | 6.36 |
| H2 | 6.86 |

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 | 3.2011 | 3.1895 | 3.20 | 3.2011 | 3.1654 | 63632 | 86349 | -5347 | 2/29/2012 | H2 | 3524 | -36 | H2 | 13278.7 | |
| HOJ2 | 3.1727 | 3.1607 | 3.17 | 3.1727 | 3.1372 | 32399 | 44163 | 829 | 3/30/2012 | J2 | 3364 | -23 | J2 | 13158.31 | |
| HOK2 | 3.1492 | 3.1345 | 3.15 | 3.1492 | 3.1112 | 20953 | 32928 | -189 | 4/30/2012 | K2 | 3192 | -13 | K2 | 13048.69 | |
| HOM2 | 3.1324 | 3.1178 | 3.13 | 3.1324 | 3.0924 | 26030 | 49840 | -4910 | 5/31/2012 | M2 | 3055 | -2 | M2 | 12978.9 | |
| HON2 | 3.1292 | 3.115 | 3.13 | 3.1292 | 3.09 | 7224 | 15422 | 1201 | 6/29/2012 | N2 | 2984 | 3 | N2 | 12967.51 | |
| HOQ2 | 3.1063 | 3.1162 | 3.13 | 3.1063 | 3.0939 | 4245 | 7772 | 469 | 7/31/2012 | Q2 | 2945 | -1 | Q2 | 12972.97 | |
| HOU2 | 3.131 | 3.1204 | 3.13 | 3.131 | 3.0962 | 3219 | 12685 | 136 | 8/31/2012 | U2 | 2933 | -5 | U2 | 12991.13 | |
| HOV2 | 3.1355 | 3.1262 | 3.14 | 3.1355 | 3.1012 | 959 | 4803 | 57 | 9/28/2012 | V2 | 2936 | -8 | V2 | 13015.96 | |
| HOX2 | 3.1251 | 3.132 | 3.13 | 3.1251 | 3.1132 | 264 | 3360 | 458 | 10/31/2012 | | | | | | |
| HOZ2 | 3.152 | 3.1372 | 3.15 | 3.152 | 3.1089 | 3821 | 23036 | -1615 | 11/30/2012 | | | | | | |
| HOF3 | 3.1264 | 3.1417 | #N/A | 3.1264 | #N/A | 279 | 3066 | 142 | 12/31/2012 | | | | | | |
| HOG3 | 3.1224 | 3.1383 | #N/A | 3.1224 | #N/A | 318 | 647 | -37 | 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 | 2.9828 | 2.9752 | 2.9896 | 2.9828 | 2.9181 | 41054 | 95743 | -2301 | 2/29/2012 | | | |
| RBJ2 | 3.1149 | 3.1099 | 3.1232 | 3.1149 | 3.0594 | 32467 | 52768 | 2377 | 3/30/2012 | | | |
| RBK2 | 3.1026 | 3.0953 | 3.1085 | 3.1026 | 3.054 | 19511 | 41739 | 112 | 4/30/2012 | G2 | #VALUE! | #VALUE! |
| RBM2 | 3.0697 | 3.0641 | 3.0741 | 3.0697 | 3.02 | 14206 | 42735 | 40 | 5/31/2012 | H2 | 2624 | 170 |
| RBN2 | 3.0335 | 3.0271 | 3.0358 | 3.0335 | 2.9911 | 6607 | 26700 | 679 | 6/29/2012 | J2 | 3151 | 151 |
| RBQ2 | 2.9965 | 2.9891 | 2.9978 | 2.9965 | 2.9549 | 4585 | 16875 | 272 | 7/31/2012 | K2 | 3028 | 126 |
| RBU2 | 2.953 | 2.9471 | 2.9591 | 2.953 | 2.9138 | 2600 | 14235 | -76 | 8/31/2012 | M2 | 2830 | 102 |
| RBV2 | 2.8081 | 2.8034 | 2.81 | 2.8081 | 2.7698 | 1105 | 9647 | 135 | 9/28/2012 | N2 | 2614 | 81 |
| RBX2 | 2.7732 | 2.7667 | 2.7768 | 2.7732 | 2.74 | 874 | 4638 | -571 | 10/31/2012 | Q2 | 2411 | 63 |
| RBZ2 | 2.7526 | 2.7458 | 2.7548 | 2.7526 | 2.7198 | 1686 | 17916 | 97 | 11/30/2012 | U2 | 2205 | 49 |
| RBF3 | 2.736 | 2.7359 | 2.7412 | 2.736 | 2.7063 | 119 | 3635 | 47 | 12/31/2012 | V2 | 1580 | 38 |
| RBG3 | 2.7192 | 2.7419 | #N/A | 2.7192 | #N/A | 14 | 1038 | 2 | 1/31/2013 | | | |

ICE Rotterdam Gasoil (G)

| | Settle | High | Low | Volume | Open Int. | OI Chng. | Expiry |
|-------|--------|--------|--------|--------|-----------|----------|------------|
| LGOG2 | 991 | 999.25 | 988.5 | 30365 | 35247 | -8098 | 2/10/2012 |
| LGOH2 | 990.5 | 998.75 | 987.75 | 113417 | 147083 | 4282 | 3/12/2012 |
| LGOJ2 | 985.5 | 994 | 982.25 | 63977 | 71050 | 1512 | 4/12/2012 |
| LGOK2 | 980.25 | 988.5 | 977.25 | 29103 | 59438 | 1697 | 5/10/2012 |
| LGOM2 | 975.75 | 984.25 | 973 | 31887 | 58890 | 4956 | 6/12/2012 |
| LGON2 | 974 | 980.75 | 973 | 8223 | 32597 | 1459 | 7/12/2012 |
| LGOQ2 | 973.25 | 977.75 | 972.75 | 2752 | 19825 | 38 | 8/10/2012 |
| LGOU2 | 972.25 | 976.5 | 971.5 | 2114 | 19512 | 253 | 9/12/2012 |
| LGOV2 | 970.5 | 974.5 | 970 | 914 | 13239 | 308 | 10/11/2012 |
| LGOX2 | 968.25 | 972.25 | 968 | 841 | 9265 | 32 | 11/12/2012 |
| LGOZ2 | 966.75 | 975.75 | 964.5 | 5828 | 31630 | -180 | 12/12/2012 |
| LGOF3 | 966.25 | 970.5 | 966.5 | 737 | 8562 | 3 | 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 | 316 | 2200 | 2400 |
| HU H12 | 298 | 1400 | 1700 |
| HU J12 | 312 | 2500 | 2700 |
| HU K12 | 310 | 3200 | 3500 |
| HU M12 | 308 | 3900 | 4200 |

| 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 |