

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	-189	-320	-416	-498	-542	-554	-608	-790	-1096	-1236	-1229
	J2	-131	-227	-309	-353	-365	-419	-601	-907	-1047	-1061	-1040
Settle	Change	K2	-96	-178	-222	-234	-288	-470	-776	-916	-930	-909
H12	2431	-46	M2	-82	-126	-138	-192	-374	-680	-820	-834	-813
J12	2620	-36	N2	-44	-56	-110	-292	-598	-738	-752	-731	
K12	2751	-41	H/J	-189	Q2	-12	-66	-248	-554	-694	-708	-687
M12	2847	-43	J/K	-131	U2	-54	-236	-542	-682	-696	-675	
N12	2929	-46	K/M	-96	V2	-182	-488	-628	-642	-621		
Q12	2973	-39	M/N	-82	X2	-306	-446	-460	-439			
U12	2985	-37	N/Q	-44	Z2	-140	-154	-133				
V12	3039	-30	Q/U	-12	F3	-14	7					
X12	3221	-15	U/V	-54	Settle	2013	2014	2015	2016	2017	G3	21
Z12	3527	-2	V/X	-182	Settle	3753	4136	4362	4572	4798	H3	
F13	3667	6	X/Z	-306	2018	2019	2020	2021	2022	2023		
G13	3681	5	Z/F	-140	Settle	5036	5280	5530	5783	6047	6323	
H13	3660	3	G/H	-14								
K13	3624	7										
J13	3658	8										

Print Date
2/13/2012 17:30

Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads				
	Settle	Net Chng.		Settle	Net Chng.		Settle	Net Chng.
J12-V12	2878					H12/J12	-189	
J13-V13	3719		X12-H13	3551		V12/F13	-628	
J14-V14	4070		X13-H14	4105		V13/F14	-403	
J15-V15	4279		X14-H15	4394		V14/F15	-360	
J16-V16	4484		X15-H16	4607		V15/F16	-370	
J17-V17	4710		X16-H17	4826		V16/F17	-379	
J18-V18	4940		X17-H18	5071		V17/F18	-395	
J19-V19	5176		X18-H19	5326		H19/J19	225	
J20-V20	5418		X19-H20	5579		H20/J20	240	
J21-V21	5661		X20-H21	5850		H21/J21	270	
J22-V22	5918		X21-H22	6117		H22/J22	285	
J23-V23	6190		X22-H23	6397		H23/J23	300	

Henry Hub Natural Gas Futures								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	2.438	2.431	2.47	2.395	162829	178955	-24915	40966
J2	2.63	2.62	2.648	2.581	87910	182922	2060	3/28/2012
K2	2.762	2.751	2.779	2.715	67640	199153	26608	4/26/2012
M2	2.854	2.847	2.87	2.811	25594	71333	-3313	5/29/2012
N2	2.939	2.929	2.951	2.897	26199	84956	2054	6/27/2012
Q2	2.982	2.973	2.988	2.936	18484	40513	321	7/27/2012
N2	2.997	2.985	2.999	2.947	11484	53067	1769	8/29/2012
Q2	3.053	3.039	3.053	2.996	26890	125597	1584	9/26/2012
U2	3.229	3.221	3.233	3.174	4903	42891	211	10/29/2012
V2	3.533	3.527	3.539	3.477	15791	35308	62	11/28/2012
X2	3.68	3.667	3.68	3.615	13305	63281	220	12/27/2012
Z2	3.685	3.681	3.692	3.631	2959	16812	280	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	*The record could not be found
J2	56.08	56.25	58.25	55.8	9715	27572	1250	2/28/2012	
K2	55.5	55.8	58	55.45	2850	28300	155	3/29/2012	
M2	55.35	55.4	55.42	55.3	800	20045	160	4/27/2012	
N2	52.6	52.85	52.95	52.6	270	20045	130	5/30/2012	
Q2	55.35	55.4	55.42	55.3	800	20045	160	4/27/2012	
U2	52.6	52.85	52.95	52.6	270	20045	130	5/30/2012	
V2	56.21	54.52	#N/A	#N/A	0	17720	70	6/28/2012	

CFTC Commitment of Traders	
Nymex Natural Gas	1,256,019
Non-Commercial Long	265,207
Non-Commercial Short	392,053
Non-Commercial Spread	441,587
Non-Commercial Net	-126,846
Managed Long	218,559
Managed Short	290,684
Managed Spread	308,283
Managed Net	-72,125
Commercial Long	476,244
Commercial Short	374,648
Commercial Net	101,596
Producer Long	115,928
Producer Short	149,439
Producer Net	-33,511
Total Long	1,183,038
Total Short	1,208,288
Total Net	-25,250

Indication Values of End of Day Natural Gas Staddles									
NG H12	245	17.5	18.5	50	52.5	51.25	2.125	7.8	
NG J12	260	33.5	35	46.4	48.55	47.475	20.5	7.7	
NG K12	275	41	42.5	41.9	43.4	42.65	-1.9	7.3	
NG M12	285	48.5	50	40.4	41.5	40.95	0.325	7.3	
NG N12	295	57	58.5	40.15	41.2	40.675	0.675	7.5	
NG Q12	295	64	66	40.65	41.85	41.25	0.75	7.6	
NG U12	300	72.5	73.5	41.65	42.2	41.925	-0.9	7.9	
NG V12	305	80	82	42.3	43.35	42.825	-0.175	8.2	
NG X12	320	84	86	39.65	40.6	40.125	-0.175	8.0	
NG Z12	350	86	88	35.1	35.9	35.5	0.2	7.8	
NG F13	365	89	91	33.4	34.2	33.8	0.15	7.7	
NG G13	365	91.5	93.5	32.65	33.45	33.05	0.1	7.5	
NG H13	365	92.5	94.5	31.9	32.6	32.25	0.1	7.4	
NG J13	360	91	93	30.8	31.4	31.1	0.1	7.0	
NG K13	360	92	95	29.9	30.85	30.375	0.475	6.8	
NG M13	365	93.5	96.5	29	29.9	29.45	un	6.7	
NG N13	370	95.5	98.5	28.4	29.3	28.85	-0.475	6.7	
NG Q13	370	98.5	101.5	28.4	29.25	28.825	-0.325	6.7	
NG U13	370	102.5	105.5	28.75	29.6	29.175	-0.05	6.7	
NG V13	375	107	110	29	29.8	29.4	0.15	6.9	
NG X13	385	107	110	27.5	28.25	27.875	-0.4	6.7	
NG Z13	405	108.5	111.5	25.95	26.7	26.325	0.2	6.7	
NG F14	415	109	112	25.05	25.75	25.4	0.225	6.6	
NG G14	415	109.5	112.5	24.7	25.4	25.05	0.225	6.5	
NG H14	410	110.5	113.5	24.75	25.45	25.1	0.1	6.4	
NG J14	395	107	110	24.4	25.1	24.75	0.3	6.1	
NG K14	400	109	112	24.25	24.95	24.6	0.175	6.2	
NG M14	400	112	115	24.4	25.05	24.725	0.3	6.2	
NG N14	405	114	117	24.25	24.85	24.55	0.175	6.2	
NG Q14	405	117.5	120.5	24.5	25.15	24.825	0.325	6.3	
NG U14	405	120	123	24.65	25.3	24.975	0.25	6.3	
NG V14	410	125	128	25.05	25.7	25.375	0.2	6.5	
NG X14	415	125	128	24.3	24.9	24.6	0.3	6.4	
NG Z14	435	129	132	23.75	24.25	24	0.25	6.5	
NG F15	445	125.5	129.5	22.2	22.95	22.575	0.05	6.3	
NG G15	440	126	130	22.2	22.9	22.55	0.05	6.2	
NG H15	435	127	131	22.5	23.2	22.85	0.1	6.2	
NG J15	420	121.5	125.5	22.05	22.75	22.4	un	5.9	
NG K15	420	123	127	22.05	22.75	22.4	0.25	5.9	
NG M15	420	124.5	128.5	22	22.7	22.35	0.05	5.9	
NG N15	425	126	130	21.8	22.5	22.15	0.05	5.9	
NG Q15	425	129	133	22	22.75	22.375	0.3	5.9	
NG U15	425	132	136	22.35	23	22.675	0.025	6.0	
NG V15	430	137	141	22.75	23.4	23.075	0.075	6.2	
NG X15	440	137.5	141.5	22.15	22.8	22.475	-0.05	6.2	
NG Z15	455	141.5	145.5	21.75	22.35	22.05	0.05	6.3	
NG F16	470	138.5	143.5	20.5	21.2	20.85	0.025	6.1	
NG G16	465	138.5	143.5	20.45	21.2	20.825	0.05	6.1	
NG H16	460	139.5	144.5	20.7	21.45	21.075	-0.025	6.1	
NG J16	440	131	136	20.1	20.9	20.5	un	5.6	
NG K16	440	132	137	20.05	20.85	20.45	-0.05	5.6	
NG M16	445	134.5	139.5	20.15	20.9	20.525	un	5.7	
NG N16	445	137	142	20.25	21	20.625	0.1	5.7	
NG Q16	450	139.5	144.5	20.3	21.05	20.675	-0.05	5.8	
NG U16	450	143	148	20.65	21.4	21.025	-0.025	5.9	
NG V16	450	148.5	153.5	21.2	21.95	21.575	0.075	6.1	
NG X16	460	149.5	154.5	20.8	21.45	21.125	0.1	6.1	
NG Z16	480	154	159						