

NYMEX WTI (CL)			J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
Settle	Change	J2	-38	-93	-151	-209	-248	-271	-285	-297	-306	-305	-295	-276
Settle	Change	J2	-55	-113	-171	-210	-233	-247	-259	-268	-267	-257	-238	
Settle	Change	K2	-58	-116	-155	-178	-192	-204	-213	-212	-202	-183		
H2	10091	224		M2	-58	-97	-120	-134	-146	-155	-154	-144	-125	
J2	10129	226		N2	-39	-62	-76	-88	-97	-96	-86	-67		
K2	10184	221	H/J	-38		Q2	-23	-37	-49	-58	-57	-47	-28	
M2	10242	214	J/K	-55		U2	-14	-26	-35	-34	-24	-5		
N2	10300	211	K/M	-58		V2	-12	-21	-20	-10	9			
Q2	10339	207	M/N	-58		X2	-9	-8	2	21				
U2	10362	200	N/Q	-39		Z2	1	11	30					
V2	10376	193	Q/U	-23		F3	10	29						
X2	10388	185	U/V	-14		G3	19							
Z2	10397	179	V/X	-12	Settle	2013	2014	2015	2016	H3				
F3	10396	173	X/Z	-9	Change	10243	9832	9485	9255					
G3	10386	168	Z/F	1		149	116	92	73					
H3	10367	163	F/G	10										

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NYMEX WTI (CL)														
	Settle	Change		Settle	Change		Settle	Change		Settle		Settle	Settle	
Z2/Z3	325	49	M2/Z2	-155	35	Z5/M6	98	9	Z2/Z3/Z4	-85		M5/Z5/M6	33	
Z3/Z4	410	27	Z2/M3	130	29	M6/Z6	88	10	Z3/Z4/Z5	107	M2/Z2/M3	-285	Z5/M6/Z6	10
Z4/Z5	303	20	M3/Z3	195	20	Z6/M7	49	7	Z4/Z5/Z6	117	Z2/M3/Z3	-65	M6/Z6/M7	39
Z5/Z6	186	19	Z3/M4	230	13	M7/Z7	36	7	Z5/Z6/Z7	101	M3/Z3/M4	-35	Z6/M7/Z7	13
Z6/Z7	85	14	M4/Z4	180	14	Z7/M8	20	1	Z6/Z7/Z8	45	Z3/M4/Z4	50	M7/Z7/M8	16
Z7/Z8	40	3	Z4/M5	172	10	M8/Z8	20	2	Z7/Z8/Z9	30	M4/Z4/M5	8	Z7/M8/Z8	0
Z8/Z9	10	5	M5/Z5	131	10	Z8/M9	5	2			Z4/M5/Z5	41		

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLH2	100.8	100.91	101	100.8	99.09	252895	168,430	(30,166)	2/21/2012
CLJ2	101.12	101.29	101.5	101.12	99.46	100363	191,370	17667	3/20/2012
CLK2	101.63	101.84	102	101.63	100.2	49904	121,260	6160	4/20/2012
CLM2	102.19	102.42	102.31	102.19	100.82	46231	118,485	3143	5/22/2012
CLZ2	103.7	103.97	103.85	103.7	102.56	29640	202,064	2712	11/16/2012
CLZ3	100.12	100.72	100.69	100.12	99.56	13784	111,929	-158	11/20/2013
	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ5	93.35	93.59	93.53	93.35	93.08	753	28,825	1	11/20/2015
CLZ6	91.62	91.73	92.35	91.62	91.62	404	16,891	16	11/21/2016
CLZ7	90.95	90.88	92.35	90.95	90.95	45	5,537	121	11/20/2017
CLZ8	90.01	90.48	91.05	90.01	90.01	103	4,914	51	11/19/2018

Indication Values of End of Day WTI Staddles			
Month	Strike Price	Straddle Bid	Straddle Offer
CL H2	101	165	190
CL J2	101.5	655	685
CL K2	102	965	995
CL M2	102.5	1215	1240
CL N2	103	1410	1440
CL Q2	103	1585	1615
CL U2	103.5	1740	1780
CL Z2	103.5	2110	2150
CL Z3	101	2750	2810
CL Z4	97	3010	3100
CL Z5	94	3200	3300
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	1,484,546
Non-Commercial Short	315,171
Non-Commercial Spread	146,286
Non-Commercial Net	456,929
Managed Long	168,885
Managed Short	211,129
Managed Spread	37,660
Managed Net	264,493
Commercial Long	173,469
Commercial Short	620,629
Commercial Net	821,786
Producer Long	-201,157
Producer Short	245,608
Producer Net	324,513
Total Long	-78,905
Total Short	1,392,729
Total Net	1,425,001
Last Updated	10-Feb-12

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	3.163	3.16	3.21	3.163	3.1517	62006	77703	-2614	2/29/2012	H2	3181	-317	H2	13154.07	
HOJ2	3.1444	3.1403	3.18	3.1444	3.133	33004	49035	895	3/30/2012	J2	3060	-299	J2	13071.87	
HOK2	3.1285	3.123	3.16	3.1285	3.1167	16773	34391	57	4/30/2012	K2	2932	-275	K2	12999.7	
HOM2	3.1126	3.1125	3.15	3.1126	3.109	20867	53281	2275	5/31/2012	M2	2830	-254	M2	12955.98	
HON2	3.1158	3.1133	3.14	3.1158	3.1099	5330	16935	870	6/29/2012	N2	2775	-247	N2	12959.73	
HOQ2	3.1187	3.1163	3.14	3.1187	3.1162	1763	8691	410	7/31/2012	Q2	2749	-240	Q2	12972.74	
HOU2	3.1237	3.1208	3.15	3.1237	3.1172	1676	13103	448	8/31/2012	U2	2745	-230	U2	12992.16	
HOV2	3.1275	3.1263	3.15	3.1275	3.1275	273	4793	108	9/28/2012	V2	2754	-222	V2	13015.74	
HOX2	3.133	3.1313	3.15	3.133	3.1323	354	3439	24	10/31/2012						
HOZ2	3.1416	3.1358	3.17	3.1416	3.1336	2902	26227	1313	11/30/2012						
HOF3	3.1469	3.1393	#N/A	3.1469	#N/A	239	3417	80	12/31/2012						
HOG3	3.1435	3.1356	#N/A	3.1435	#N/A	87	676	18	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	3.0135	3.0125	3.022	3.0135	2.988	45199	86925	-5353	2/29/2012			
RBJ2	3.1588	3.16	3.1673	3.1588	3.1361	35760	62522	4296	3/30/2012			
RBK2	3.1442	3.147	3.152	3.1442	3.1268	13885	47856	3819	4/30/2012	G2	#VALUE!	#VALUE!
RBM2	3.1107	3.1141	3.119	3.1107	3.0933	11617	42476	789	5/31/2012	H2	2561	-66
RBN2	3.065	3.0738	3.0774	3.065	3.054	5201	29971	1750	6/29/2012	J2	3143	-68
RBQ2	3.024	3.0319	3.0336	3.024	3.0115	3429	20135	1364	7/31/2012	K2	3033	-69
RBU2	2.9813	2.9864	2.9861	2.9813	2.9679	1646	13915	-736	8/31/2012	M2	2837	-71
RBV2	2.8329	2.8374	2.8366	2.8329	2.8159	659	9925	92	9/28/2012	N2	2609	-78
RBX2	2.7945	2.7974	2.7988	2.7945	2.7793	615	5041	103	10/31/2012	Q2	2394	-84
RBZ2	2.7657	2.7736	2.7785	2.7657	2.7622	1159	18559	151	11/30/2012	U2	2180	-84
RBF3	2.739	2.7616	#N/A	2.739	#N/A	331	3890	217	12/31/2012	V2	1541	-85
RBG3	2.7438	2.7656	2.7579	2.7438	#N/A	10	1145	5	1/31/2013			

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOG2	996.5	1003	988.75	79784	150709	5291	3/12/2012
LGOH2	996.5	1003	988.75	79784	150709	5291	3/12/2012
LGOJ2	992.25	997.25	984.75	68623	86720	6374	4/12/2012
LGOK2	987.5	991.5	980.25	31660	62928	4574	5/10/2012
LGOM2	983.75	987.75	976.75	30383	64266	3525	6/12/2012
LGON2	983	986.25	975.75	4837	34672	1151	7/12/2012
LGOQ2	983	986	977.25	1439	19976	330	8/10/2012
LGOU2	982.5	983	976.25	1858	19136	220	9/12/2012
LGOV2	980.75	982.75	977	1277	13468	221	10/11/2012
LGOX2	978.75	982.75	976.25	687	9015	-178	11/12/2012
LGOZ2	977.25	981.5	970.75	6637	32576	858	12/12/2012
LGOF3	976.75	976	975	499	8785	159	1/10/2013

CFTC Commitment of Traders		CFTC Commitment of Traders	
NYMEX HO Total	330,872	NYMEX RBOB Total	332,356
Non-Commercial Long	61,589	Non-Commercial Long	105,336
Non-Commercial Short	32,166	Non-Commercial Short	16,553
Non-Commercial Spread	29,512	Non-Commercial Spread	36,670
Non-Commercial Net	29,423	Non-Commercial Net	88,783
Managed Long	48,971	Managed Long	90,508
Managed Short	8,126	Managed Short	24,053
Managed Spread	18,601	Managed Spread	24,053
Managed Net	40,845	Managed Net	87,770
Commercial Long	12,618	Commercial Long	165,189
Commercial Short	201,097	Commercial Short	266,785
Commercial Net	-53,631	Commercial Net	-101,596
Producer Long	91,006	Producer Long	116,980
Producer Short	172,401	Producer Short	238,785
Producer Net	-81,395	Producer Net	-121,805
Total Long	238,567	Total Long	307,195
Total Short	262,775	Total Short	320,008
Total Net	-24,208	Total Net	-12,813
Last Updated	10-Feb-12	Last Updated	10-Feb-12

Indication Values of End of Day HO Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
HO J12	314	2000	2200
HU H12	300	1050	1250
HU J12	315	2300	2500
HU K12	314	3000	3300
HU M12	310	3700	4000

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