

	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
	H2	-168	-280	-369	-444	-490	-503	-560	-736	-1043	-1183	-1195	-1177
	J2	-112	-201	-276	-322	-335	-392	-568	-875	-1015	-1027	-1009	
Settle	Change	K2	-89	-164	-210	-223	-280	-456	-763	-903	-915	-897	
H12	2532	101	M2	-75	-121	-134	-191	-367	-674	-814	-826	-808	
J12	2700	80	N2	-46	-59	-116	-292	-599	-739	-751	-733		
K12	2812	61	H/J	-168	Q2	-13	-70	-246	-553	-693	-705	-687	
M12	2901	54	J/K	-112	U2	-57	-233	-540	-680	-692	-674		
N12	2976	47	K/M	-89	V2	-176	-483	-623	-635	-617			
Q12	3022	49	M/N	-75	X2	-307	-447	-459	-441				
U12	3035	50	N/Q	-46	Z2	-140	-152	-134					
V12	3092	53	Q/U	-13	F3	-12	6						
X12	3268	47	U/V	-57	G3	18							
Z12	3575	48	V/X	-176	H3								
F13	3715	48	X/Z	-307	2013	2014	2015	2016	2017				
G13	3727	46	Z/F	-140	Settle	3803	4176	4395	4595	4813			
H13	3709	49	G/H	-12	2018	2019	2020	2021	2022	2023			
J13	3673	49			Settle	5050	5294	5544	5797	6061	6337		
K13	3708	50											

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Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads				
	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.
J12-V12	2934				H12/J12	-168		
J13-V13	3771		X12-H13	3599	V12/F13	-623	H13/J13	36
J14-V14	4108		X13-H14	4150	V13/F14	-398	H14/J14	141
J15-V15	4310		X14-H15	4433	V14/F15	-360	H15/J15	178
J16-V16	4506		X15-H16	4636	V15/F16	-368	H16/J16	190
J17-V17	4724		X16-H17	4845	V16/F17	-376	H17/J17	185
J18-V18	4954		X17-H18	5085	V17/F18	-395	H18/J18	200
J19-V19	5190		X18-H19	5340	V18/F19	-415	H19/J19	225
J20-V20	5432		X19-H20	5593	V19/F20	-435	H20/J20	240
J21-V21	5675		X20-H21	5864	V20/F21	-451	H21/J21	270
J22-V22	5932		X21-H22	6131	V21/F22	-478	H22/J22	285
J23-V23	6204		X22-H23	6411	V22/F23	-490	H23/J23	300

Henry Hub Natural Gas Futures								
	Last	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
H2	2.553	2.532	2.569	2.434	178678	145738	-33217	40966
J2	2.725	2.7	2.739	2.625	114249	191625	8703	3/28/2012
K2	2.83	2.812	2.854	2.752	59553	227713	28560	4/26/2012
M2	2.914	2.901	2.94	2.853	27414	70289	-1044	5/29/2012
N2	2.995	2.976	3.015	2.931	27730	91362	6406	6/27/2012
Q2	3.04	3.022	3.056	2.977	17227	35965	-4548	7/27/2012
N2	3.045	3.035	3.069	2.99	8747	54488	1421	8/29/2012
Q2	3.104	3.092	3.129	3.04	35731	123688	-1909	9/26/2012
U2	3.278	3.268	3.302	3.234	5621	43001	110	10/29/2012
V2	3.58	3.575	3.613	3.524	5389	45230	9922	11/28/2012
X2	3.725	3.715	3.754	3.674	12587	61906	-1375	12/27/2012
Z2	3.737	3.727	3.767	3.695	2001	16879	67	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 recor	*The rec	*The record could not be found
J2	56.3	56.24	56.4	55.2	6810	27058	-514	2/28/2012
K2	56	55.88	56	54.8	2355	29265	965	3/29/2012
M2	55.3	55.58	55.3	54.75	295	20270	225	4/27/2012
N2	52.65	53.04	52.65	52.3	145	20025	-20	5/30/2012
Q2	55.3	55.58	55.3	54.75	295	20270	225	4/27/2012
U2	52.65	53.04	52.65	52.3	145	20025	-20	5/30/2012
V2	54.52	54.64	#N/A	#N/A	0	17710	-10	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	255	16.5	18	47.5	51.25	49.375	-1.875	7.9	
NG J12	270	33	34.5	44.4	46.55	45.475	-2	7.7	
NG K12	280	39.5	41	40	41.5	40.75	-1.9	7.1	
NG M12	290	47	48.5	38.6	39.85	39.225	-1.725	7.1	
NG N12	300	56	57.5	39	40	39.5	-1.175	7.4	
NG Q12	300	63	64.5	39.35	40.4	39.875	-1.375	7.5	
NG U12	305	72	73.5	40.75	41.6	41.175	-0.75	7.8	
NG V12	310	80.5	82	42	42.8	42.4	-0.375	8.2	
NG X12	325	85	86.5	39.5	40.2	39.85	-0.275	8.1	
NG Z12	360	86.5	88.5	34.4	35.2	34.8	-0.7	7.8	
NG F13	370	89	90.5	32.8	33.95	33.375	-0.8	7.7	
NG G13	375	90.5	92.5	31.55	32.25	31.9	-1.15	7.5	
NG H13	370	92	94	31.25	31.95	31.6	-0.5	7.3	
NG J13	365	91.5	93.5	30.3	31	30.65	-0.45	7.0	
NG K13	370	92.5	94.5	29.25	29.9	29.575	un	6.8	
NG M13	375	95	98	28.65	29.55	29.1	un	6.8	
NG N13	380	98	101	28.4	29.3	28.85	un	6.9	
NG Q13	380	100	103	28.1	28.95	28.525	un	6.8	
NG U13	380	104	107	28.4	29.25	28.825	UN	6.8	
NG V13	385	108.5	111.5	28.55	29.45	29	-0.05	7.0	
NG X13	395	109.5	112.5	27.45	28.2	27.825	-0.05	6.9	
NG Z13	415	110	113	25.7	26.4	26.05	-0.275	6.8	
NG F14	425	110.5	113.5	24.9	25.6	25.25	-0.15	6.7	
NG G14	425	111	114	24.55	25.25	24.9	-0.15	6.6	
NG H14	420	111.5	114.5	24.45	25.1	24.775	-0.35	6.5	
NG J14	405	106.5	109.5	23.8	24.5	24.15	-0.6	6.1	
NG K14	405	107.5	110.5	23.5	24.2	23.85	-0.75	6.0	
NG M14	410	111	114	23.65	24.3	23.975	-0.75	6.1	
NG N14	410	113	116	23.6	24.25	23.925	-0.65	6.1	
NG Q14	415	116	119	23.65	24.25	23.95	-0.9	6.2	
NG U14	415	120	123	24.05	24.7	24.375	-0.6	6.3	
NG V14	420	125	128	24.45	25.05	24.75	-0.65	6.5	
NG X14	425	125	128	23.7	24.3	24	-0.6	6.4	
NG Z14	445	129	132	23.15	23.7	23.425	-0.575	6.5	
NG F15	455	126	130	21.85	22.5	22.175	-0.45	6.3	
NG G15	450	126	130	21.75	22.45	22.1	-0.45	6.2	
NG H15	445	127	131	22	22.65	22.325	-0.525	6.2	
NG J15	425	121.5	125.5	21.65	22.4	22.025	-0.375	5.9	
NG K15	430	123	127	21.5	22.25	21.875	-0.525	5.9	
NG M15	430	124.5	128.5	21.5	22.2	21.85	-0.5	5.9	
NG N15	435	126	130	21.3	22	21.65	-0.5	5.9	
NG Q15	435	129	133	21.55	22.25	21.9	-0.475	6.0	
NG U15	435	132	136	21.85	22.5	22.175	-0.5	6.0	
NG V15	440	137	141	22.25	22.9	22.575	-0.5	6.2	
NG X15	445	137.5	141.5	21.8	22.4	22.1	-0.375	6.1	
NG Z15	465	141.5	145.5	21.3	21.9	21.6	-0.45	6.3	
NG F16	475	139.5	144.5	20.3	21.05	20.675	-0.175	6.1	
NG G16	475	139.5	144.5	20.2	21	20.6	-0.175	6.1	
NG H16	465	140.5	145.5	20.55	21.3	20.925	-0.15	6.1	
NG J16	445	132	137	19.95	20.75	20.35	-0.15	5.7	
NG K16	450	133	138	19.8	20.6	20.2	-0.25	5.7	
NG M16	450	135.5	140.5	19.8	20.7	20.25	-0.275	5.7	
NG N16	455	138	143	20	20.75	20.375	-0.25	5.8	
NG Q16	455	140.5	145.5	20.2	20.9	20.55	-0.15	5.8	
NG U16	455	144	149	20.5	21.25	20.875	-0.15	5.9	
NG V16	460	149.5	154.5	20.95	21.65	21.3	-0.275	6.1	