

NYMEX WTI (CL)			J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
Settle	Change	H2	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
H2	10074	-17												
J2	10108	-21												
K2	10160	-24	H/J	-34										
M2	10216	-26	J/K	-52										
N2	10268	-32	K/M	-56										
Q2	10302	-37	M/N	-52										
U2	10324	-38	N/Q	-34										
V2	10340	-36	Q/U	-22										
X2	10353	-35	U/V	-16										
Z2	10363	-34	V/X	-13										
F3	10363	-33	X/Z	-10										
G3	10353	-33	Z/F	0										
H3	10334	-33	F/G	10										
Print Date 2/14/2012 17:27														
						2013	2014	2015	2016					
					Settle	10212	9802	9455	9222					
					Change	-31	-30	-30	-33					

NYMEX WTI (CL)														
	Settle	Change		Settle	Change		Settle	Change		Settle		Settle		Settle
Z2/Z3	319	-6	M2/Z2	-147	8	Z5/M6	103	5	Z2/Z3/Z4	-95		M5/Z5/M6	26	
Z3/Z4	414	4	Z2/M3	128	-2	M6/Z6	91	3	Z3/Z4/Z5	115	M2/Z2/M3	-275	Z5/M6/Z6	12
Z4/Z5	299	-4	M3/Z3	191	-4	Z6/M7	59	10	Z4/Z5/Z6	105	Z2/M3/Z3	-63	M6/Z6/M7	32
Z5/Z6	194	8	Z3/M4	232	2	M7/Z7	46	10	Z5/Z6/Z7	89	M3/Z3/M4	-41	Z6/M7/Z7	13
Z6/Z7	105	20	M4/Z4	182	2	Z7/M8	33	13	Z6/Z7/Z8	40	Z3/M4/Z4	50	M7/Z7/M8	13
Z7/Z8	65	25	Z4/M5	170	-2	M8/Z8	32	12	Z7/Z8/Z9	41	M4/Z4/M5	12	Z7/M8/Z8	1
Z8/Z9	24	14	M5/Z5	129	-2	Z8/M9	12	7			Z4/M5/Z5	41		

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLH2	100.98	100.74	101.84	100.98	100.28	302861	140,067	(28,363)	2/21/2012
CLJ2	101.31	101.08	102.19	101.31	100.63	168687	209,735	18365	3/20/2012
CLK2	101.82	101.6	102.64	101.82	101.2	105310	125,763	4503	4/20/2012
CLM2	102.41	102.16	103.13	102.41	101.76	102165	123,337	4852	5/22/2012
CLZ2	103.86	103.63	104.3	103.86	103.3	58922	202,591	527	11/16/2012
CLZ3	100.64	100.44	100.75	100.64	99.89	22474	113,070	1141	11/20/2013
	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ5	93.45	93.31	93.83	93.45	93.15	1088	28,609	-216	11/20/2015
CLZ6	91.62	91.37	92	91.62	91.35	708	16,943	52	11/21/2016
CLZ7	90.62	90.32	90.8	90.62	90	565	5,518	-19	11/20/2017
CLZ8	90.48	89.67	#N/A	90.48	#N/A	159	4,914	0	11/19/2018

Indication Values of End of Day WTI Staddles			
Month	Strike Price	Straddle Bid	Straddle Offer
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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	337.833	+ 2.902
Cushing OK	32.501	+ 1.983
Total Gasoline	230.742	+ 1.812
Total Distillate	142.085	- 2.156
Jet Kerosene	41.65	- 0.286
Refinery Runs	14.555	+ 0.010
Refinery Inputs	22.289	- 0.084
Utilization	83.7	- 0.000
Crude Imports	8.689	+ 0.894

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

		J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3	J3
<b>H2</b>	Settle	81	145	194	237	279	331	378	423	468	512	557	600	644
	Change	J2	64	113	156	198	250	297	342	387	431	476	519	563
<b>H2</b>	11816	23		<b>M2</b>	43	85	137	184	229	274	318	363	406	450
<b>J2</b>	11735	-4			<b>N2</b>	42	94	141	186	231	275	320	363	407
<b>K2</b>	11671	-19	<b>G/H</b>	<b>81</b>		<b>Q2</b>	52	99	144	189	233	278	321	365
<b>M2</b>	11622	-30	<b>H/J</b>	<b>64</b>			<b>U2</b>	47	92	137	181	226	269	313
<b>N2</b>	11579	-34	<b>J/K</b>	<b>49</b>				<b>V2</b>	45	90	134	179	222	266
<b>Q2</b>	11537	-35	<b>K/M</b>	<b>43</b>					<b>X2</b>	45	89	134	177	221
<b>U2</b>	11485	-35	<b>M/N</b>	<b>42</b>						<b>Z2</b>	44	89	132	176
<b>V2</b>	11438	-34	<b>N/Q</b>	<b>52</b>							<b>F3</b>	45	88	132
<b>X2</b>	11393	-35	<b>Q/U</b>	<b>47</b>								<b>G3</b>	43	87
<b>Z2</b>	11348	-36	<b>U/V</b>	<b>45</b>									<b>H3</b>	44
<b>F3</b>	11304	-36	<b>V/X</b>	<b>45</b>										<b>J3</b>
<b>G3</b>	11259	-36	<b>X/Z</b>	<b>44</b>										
<b>H3</b>	11216	-38	<b>Z/F</b>	<b>45</b>										
<b>J3</b>	11172	-38	<b>F/G</b>	<b>43</b>										

Settle	2013	2014	2015	2016
	11047	10469	9966	9589
<b>Settle Change</b>	-38	-31	-27	-29

ICE Brent (B)							
	Settle	Change		Settle	Change		Settle
						<b>M5/Z5</b>	210
						<b>Z5/M6</b>	168
<b>Z2/Z3</b>	567	-1	<b>M2/Z2</b>	274	6	<b>M6/Z6</b>	154
<b>Z3/Z4</b>	561	-5	<b>Z2/M3</b>	274	5	<b>Z6/M7</b>	91
<b>Z4/Z5</b>	452	-4	<b>M3/Z3</b>	293	-6	<b>M7/Z7</b>	90
<b>Z5/Z6</b>	322	4	<b>Z3/M4</b>	295	-5	<b>Z7/M8</b>	68
<b>Z6/Z7</b>	181	9	<b>M4/Z4</b>	266	0	<b>M8/Z8</b>	67
<b>Z7/Z8</b>	135	11	<b>Z4/M5</b>	242	-2	<b>Z8/M9</b>	22
<b>Z8/Z9</b>	44	8					4

Brent/WTI Arbitrage			WTI/Brent Box Spread			
	Settle	Change		Settle	Settle	
<b>H2</b>	-1742	-40	<b>H/J</b>	-116	<b>Z2/Z3</b>	-248
<b>J2</b>	-1627	-17	<b>J/K</b>	-105	<b>Z3/Z4</b>	-147
<b>K2</b>	-1511	-5	<b>K/M</b>	-95	<b>Z4/Z5</b>	-153
<b>M2</b>	-1406	4	<b>M/N</b>	-76	<b>Z5/Z6</b>	-128
<b>N2</b>	-1311	2	<b>N/Q</b>	-74	<b>Z6/Z7</b>	-76
<b>Q2</b>	-1235	-2	<b>Q/U</b>	-63	<b>Z7/Z8</b>	-70
<b>Z2</b>	-985	2	<b>U/V</b>	-58	<b>Z8/Z9</b>	21
<b>Z3</b>	-737	8	<b>V/X</b>	-55	<b>M2/Z2</b>	-421
<b>Z4</b>	-590	-2	<b>X/Z</b>	-44	<b>Z2/M3</b>	-146
<b>Z5</b>	-437	-3				
<b>Z6</b>	-309	-6				

ICE Brent (B)								
	Last Price	Settle	High	Low	Volume	Open Interest	OI Change	Expiry
LCOH2	118.17	118.16	118.28	117	21315	26,766	-35,840	2/14/2012
LCOJ2	117.48	117.35	117.9	116.53	212918	254,670	19,840	3/15/2012
LCOK2	116.85	116.71	117.32	116.1	88063	142,054	7,170	4/13/2012
LCOM2	116.45	116.22	116.91	115.79	67688	103,021	1,059	5/16/2012
LCON2	116.25	115.79	116.52	115.4	22157	49,422	1,816	6/14/2012
LCOQ2	115.55	115.37	116.04	115.09	16816	46,325	272	7/16/2012
LCOU2	115.11	114.85	115.52	114.6	15273	58,646	935	8/16/2012
LCOV2	114.38	114.38	115.05	114.15	6739	30,754	94	9/13/2012
LCOX2	114.1	113.93	114.61	113.75	4699	19,218	-98	10/16/2012
LCOZ2	113.83	113.48	114.2	113.2	35774	118,979	-501	11/15/2012
LCOF3	113.05	113.04	113.1	113.05	1792	14,346	-322	12/14/2012
LCOM3	110.76	110.74	111.51	110.54	3433	22,055	134	5/16/2013
LCOZ3	107.81	107.81	108.48	107.5	8770	53,133	-1,843	11/14/2013
LCOM4	105.16	104.86	#N/A	#N/A	106	8,112	265	5/15/2014
LCOM5	100.06	99.78	#N/A	#N/A	0	1,854	0	5/14/2015
LCOZ5	97.5	97.68	97.5	97.5	243	13,818	-119	11/13/2015
LCOZ6	94.76	94.46	#N/A	#N/A	165	4,165	-3	11/15/2016
LCOM7	93.9	93.55	#N/A	#N/A	0	-	0	5/16/2017
LCOZ7	93.04	92.65	#N/A	#N/A	94	5,023	0	11/15/2017
LCOM8	92.42	91.97	#N/A	#N/A	0	-	0	5/16/2018
LCOZ8	91.8	91.3	#N/A	#N/A	39	2,545	0	11/15/2018
LCOM9	91.62	91.08	#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
<b>F2</b>	7.15
<b>G2</b>	7.08
<b>H2</b>	7.36

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	G2	#VALUE!	#VALUE!	G2	#VALUE!	Net Chng.
HOH2	3.1825	3.1648	3.18	3.1825	3.1454	52421	77714	11	2/29/2012	H2	3218	37	H2	13174	
HOJ2	3.1601	3.1451	3.16	3.1601	3.128	30646	51534	2499	3/30/2012	J2	3101	41	J2	13092.07	
HOK2	3.1436	3.128	3.15	3.1436	3.1138	16183	34869	478	4/30/2012	K2	2977	45	K2	13020.89	
HOM2	3.1329	3.118	3.14	3.1329	3.1049	18707	55900	2619	5/31/2012	M2	2879	49	M2	12979.38	
HON2	3.1314	3.1195	3.14	3.1314	3.1065	4803	17855	920	6/29/2012	N2	2833	58	N2	12986.11	
HOQ2	3.1345	3.1236	3.14	3.1345	3.111	3023	8478	-213	7/31/2012	Q2	2817	68	Q2	13003.75	
HOU2	3.1297	3.1286	3.15	3.1297	3.1151	2830	13101	-2	8/31/2012	U2	2816	71	U2	13025.27	
HOV2	3.1415	3.1344	3.15	3.1415	3.1233	1645	4805	12	9/28/2012	V2	2824	70	V2	13050.1	
HOX2	3.1419	3.1399	3.14	3.1419	3.1296	1238	3414	-25	10/31/2012						
HOZ2	3.1518	3.1447	3.16	3.1518	3.1303	4834	26815	588	11/30/2012						
HOF3	3.15	3.1482	3.16	3.15	3.1349	456	3439	22	12/31/2012						
HOG3	3.1475	3.1447	3.15	3.1475	3.1475	117	693	17	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	2.9925	2.9825	3.0183	2.9925	2.9733	54145	77971	-8954	2/29/2012			
RBJ2	3.1457	3.1404	3.1645	3.1457	3.132	43986	70879	8357	3/30/2012			
RBK2	3.141	3.1296	3.1496	3.141	3.1222	20493	49387	1531	4/30/2012	G2	#VALUE!	#VALUE!
RBM2	3.1096	3.0992	3.1148	3.1096	3.0924	19166	43419	943	5/31/2012	H2	2452	-109
RBN2	3.0672	3.0605	3.0709	3.0672	3.0545	8402	29742	-229	6/29/2012	J2	3081	-61
RBQ2	3.0285	3.0188	3.0315	3.0285	3.0088	3666	20167	32	7/31/2012	K2	2984	-49
RBU2	2.9724	2.9735	2.9851	2.9724	2.9675	3322	13686	-229	8/31/2012	M2	2800	-37
RBV2	2.8243	2.8254	2.8381	2.8243	2.8189	1914	9953	28	9/28/2012	N2	2586	-24
RBX2	2.7841	2.7855	2.799	2.7841	2.777	1565	5121	80	10/31/2012	Q2	2376	-18
RBZ2	2.7632	2.7614	2.7773	2.7632	2.7528	1649	18767	208	11/30/2012	U2	2164	-16
RBF3	2.754	2.7498	2.754	2.754	2.7394	329	4129	239	12/31/2012	V2	1526	-14
RBG3	2.7656	2.7544	#N/A	2.7656	2.7614	262	1145	0	1/31/2013			

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOG2	record could not be found	record could not be found	record could not be found	record could not be found	record could not be found	record could not be found	record could not be found
LGOH2	992.25	998.25	986.75	72516	148675	-2034	3/12/2012
LGOJ2	987.75	993.75	982.75	69991	94869	8149	4/12/2012
LGOK2	983	988.5	978.5	25801	66542	3614	5/10/2012
LGOM2	979.5	985	975.5	25359	65946	1680	6/12/2012
LGON2	978.75	984.25	975.25	6689	35598	926	7/12/2012
LGOQ2	979	984.5	975.25	2636	19908	-68	8/10/2012
LGOU2	978.75	983.5	975	2434	19027	-109	9/12/2012
LGOV2	977	982.5	973.25	914	13696	228	10/11/2012
LGOX2	974.75	979.75	971.25	747	9002	-13	11/12/2012
LGOZ2	973.25	978.75	969.75	6995	33704	1128	12/12/2012
LGOZ3	972.75	978.5	970.25	749	8894	109	1/10/2013

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

Indication Values of End of Day HO Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

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