

NYMEX WTI (CL)			J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
Settle	Change	J2	-34	-82	-134	-180	-205	-218	-226	-231	-233	-225	-208	-183
Settle	Change	J2	-48	-100	-146	-171	-184	-192	-197	-199	-191	-174	-149	
Settle	Change	K2	-52	-98	-123	-136	-144	-149	-151	-143	-126	-101		
H2	10180	106		M2	-46	-71	-84	-92	-97	-99	-91	-74	-49	
J2	10214	106		N2	-25	-38	-46	-51	-53	-45	-28	-3	-3	
K2	10262	102	H/J	-34		Q2	-13	-21	-26	-28	-20	-3	22	
M2	10314	98	J/K	-48		U2	-8	-13	-15	-7	10	35		
N2	10360	92	K/M	-52		V2	-5	-7	1	18	43			
Q2	10385	83	M/N	-46		X2	-2	6	23	48				
U2	10398	74	N/Q	-25		Z2	8	25	50					
V2	10406	66	Q/U	-13		F3	17	42						
X2	10411	58	U/V	-8		G3	25							
Z2	10413	50	V/X	-5	Settle	2013	2014	2015	2016		H3			
F3	10405	42	X/Z	-2	Change	10231	9797	9445	9214					
G3	10388	35	Z/F	8		20	-5	-10	-8					
H3	10363	29	F/G	17										

Print Date
2/15/2012 16:38

NYMEX WTI (CL)														
	Settle	Change		Settle	Change		Settle	Change		Settle		Settle	Settle	
Z2/Z3	364	45	M2/Z2	-99	48	Z5/M6	102	-1	Z2/Z3/Z4	-67		M5/Z5/M6	26	
Z3/Z4	431	17	Z2/M3	158	30	M6/Z6	91	0	Z3/Z4/Z5	135	M2/Z2/M3	-257	Z5/M6/Z6	11
Z4/Z5	296	-3	M3/Z3	206	15	Z6/M7	71	12	Z4/Z5/Z6	103	Z2/M3/Z3	-48	M6/Z6/M7	20
Z5/Z6	193	-1	Z3/M4	241	9	M7/Z7	52	6	Z5/Z6/Z7	70	M3/Z3/M4	-35	Z6/M7/Z7	19
Z6/Z7	123	18	M4/Z4	190	8	Z7/M8	40	7	Z6/Z7/Z8	43	Z3/M4/Z4	51	M7/Z7/M8	12
Z7/Z8	80	15	Z4/M5	168	-2	M8/Z8	40	8	Z7/Z8/Z9	45	M4/Z4/M5	22	Z7/M8/Z8	0
Z8/Z9	35	11	M5/Z5	128	-1	Z8/M9	17	5			Z4/M5/Z5	40		

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLH2	102	101.8	102.54	102	100.61	260154	112,855	(27,212)	2/21/2012
CLJ2	102.36	102.14	102.9	102.36	100.96	146387	222,618	12883	3/20/2012
CLK2	102.85	102.62	103.32	102.85	101.49	65924	117,544	-8219	4/20/2012
CLM2	103.41	103.14	103.82	103.41	102.05	79698	125,981	2644	5/22/2012
CLZ2	104.47	104.13	104.9	104.47	103.46	57354	205,104	2513	11/16/2012
CLZ3	100.9	100.49	101.32	100.9	100.24	19026	116,668	3598	11/20/2013
	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLZ5	93.31	93.22	93.54	93.31	93.31	919	28,471	-138	11/20/2015
CLZ6	91.37	91.29	#N/A	91.37	#N/A	148	16,950	7	11/21/2016
CLZ7	90	90.06	90.02	90	90	61	5,585	67	11/20/2017
CLZ8	89.71	89.26	89.71	89.71	89.71	82	4,904	-10	11/19/2018

Indication Values of End of Day WTI Staddles			
Month	Strike Price	Straddle Bid	Straddle Offer
CL J2	102	655	675
CL K2	102.5	975	995
CL M2	103	1220	1240
CL N2	103.5	1410	1435
CL Q2	104	1580	1610
CL U2	104	1740	1770
CL Z2	104	2100	2130
CL Z3	100.5	2740	2800
CL Z4	96	3000	3080
CL Z5	93	3200	3300
0	0	0	0
0	0	0	0
0	0	0	0

EIA Inventory Data		
	Last	Change
Total Crude	339,075	-0,171
Total Gasoline	232,176	+0,4
Total Distillate	143,717	-2,867
Refinery Util.	84	+1,2
SPR	695,951	0
EIA Inventory Data (Million Barrels)		
Oil	Last	Change
PADD 1	9,455	-1,124
PADD 2	96,01	+0,362
Cushing	32480	+1990
PADD 3	162,351	+1,718
PADD 4	17,026	-0,057
PADD 5	54,232	-1,071

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

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	3.1947	3.1916	3.22	3.1947	3.171	45363	80175	2461	2/29/2012	H2	3224		H2	13286.56	
HOJ2	3.1774	3.1721	3.20	3.1774	3.151	37864	52463	929	3/30/2012	J2	3108	7	J2	13203.89	
HOK2	3.1602	3.1543	3.18	3.1602	3.135	19086	35836	967	4/30/2012	K2	2986	8	K2	13129.88	
HOM2	3.1482	3.1434	3.16	3.1482	3.1237	24856	57876	1976	5/31/2012	M2	2888	9	M2	13084.71	
HON2	3.1511	3.1447	3.16	3.1511	3.132	5250	18459	604	6/29/2012	N2	2847	14	N2	13090.76	
HOQ2	3.149	3.1483	3.16	3.149	3.1372	2234	8687	209	7/31/2012	Q2	2837	21	Q2	13106.47	
HOU2	3.1419	3.1533	3.16	3.1419	3.1409	2955	12802	-299	8/31/2012	U2	2845	30	U2	13128.15	
HOV2	3.1551	3.159	3.17	3.1551	3.1431	1159	5093	288	9/28/2012	V2	2861	37	V2	13152.69	
HOX2	3.1553	3.1646	3.18	3.1553	3.1505	940	3174	-240	10/31/2012						
HOZ2	3.1654	3.1694	3.18	3.1654	3.1541	6840	27170	355	11/30/2012						
HOF3	3.1748	3.1724	3.18	3.1748	3.1545	549	3603	164	12/31/2012						
HOG3	3.1757	3.1684	3.18	3.1757	3.1757	14	752	59	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	3.0105	3.0067	3.0366	3.0105	2.9839	44986	68872	-9099	2/29/2012			
RBJ2	3.1692	3.1692	3.1917	3.1692	3.147	49171	73823	2944	3/30/2012			
RBK2	3.1594	3.1596	3.177	3.1594	3.1371	23303	50009	622	4/30/2012	G2	#VALUE!	#VALUE!
RBM2	3.1266	3.13	3.1467	3.1266	3.1097	16958	44179	760	5/31/2012	H2	2448	-4
RBN2	3.0856	3.091	3.1	3.0856	3.073	7945	30976	1234	6/29/2012	J2	3096	15
RBQ2	3.0321	3.048	3.0584	3.0321	3.0285	5512	19894	-273	7/31/2012	K2	3008	24
RBV2	3.0011	3.0016	3.0029	3.0011	2.9848	5324	13798	112	8/31/2012	M2	2832	31
RBW2	2.8463	2.8521	2.862	2.8463	2.8385	5808	9834	-119	9/28/2012	N2	2622	36
RBX2	2.809	2.8104	2.8127	2.809	2.798	3946	5209	88	10/31/2012	Q2	2416	40
RBZ2	2.7775	2.7847	2.7896	2.7775	2.769	4108	19169	402	11/30/2012	U2	2208	44
RBF3	2.7671	2.7727	2.775	2.7671	2.7602	453	4039	-90	12/31/2012	V2	1572	46
RBG3	2.7544	2.7773	#N/A	2.7544	#N/A	241	1374	229	1/31/2013			

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOG2	1005.75	1009.75	994	67856	146775	-1900	3/12/2012
LGOH2	1001	1004.75	989.75	73123	98364	3495	4/12/2012
LGOJ2	995.5	999.25	984.5	30768	66787	245	5/10/2012
LGOK2	991.25	994.5	982	28987	64566	-1380	6/12/2012
LGOM2	989.75	993.5	983	6936	34697	-901	7/12/2012
LGON2	989.5	993	983	7051	19585	-323	8/10/2012
LGOQ2	988.5	991.75	982	6378	19175	148	9/12/2012
LGOV2	986.5	989.25	979.5	3886	13726	30	10/11/2012
LGOX2	984	986.75	978	2768	9115	113	11/12/2012
LGOZ2	982.25	985	975.25	11608	33542	-162	12/12/2012
LGOF3	981.5	984.5	975.5	971	8981	87	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	316	1900	2200
HU H12	299	900	1100
HU J12	315	2100	2400
HU K12	314	2900	3200
HU M12	311	3600	3900

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