

	J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
H2	-191	-313	-409	-481	-526	-539	-598	-787	-1096	-1236	-1248	-1233
J2	-122	-218	-290	-335	-348	-407	-596	-905	-1045	-1057	-1042	
Settle	Change	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
H12	2425	0	-96	-168	-213	-226	-285	-474	-783	-923	-935	-920
J12	2616	0		-72	-117	-130	-189	-378	-687	-827	-839	-824
K12	2738	0	H/J	-191								
M12	2834	0	J/K	-122								
N12	2906	0	K/M	-96								
Q12	2951	0	M/N	-72								
U12	2964	0	N/Q	-45								
V12	3023	0	Q/U	-13								
X12	3212	0	U/V	-59								
Z12	3521	0	V/X	-189	Settle	2013	2014	2015	2016	2017	G3	H3
F13	3661	0	X/Z	-309		3761	4149	4380	4593	4820		
G13	3673	0	Z/F	-140		2018	2019	2020	2021	2022	2023	
H13	3658	0	G/H	-12	Settle	5055	5295	5544	5797	6061	6337	
J13	3628	0										
K13	3666	0										

Print Date
2/15/2012 21:50

Natural Gas Seasonal Strips				Natural Gas Seasonal Spreads					
	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	Settle	Net Chng.	
J12-V12	2862						H12/J12	-191	
J13-V13	3731		X12-H13	3545		V12/F13	-638	H13/J13	30
J14-V14	4082		X13-H14	4120		V13/F14	-406	H14/J14	140
J15-V15	4297		X14-H15	4409		V14/F15	-360	H15/J15	170
J16-V16	4508		X15-H16	4623		V15/F16	-368	H16/J16	175
J17-V17	4732		X16-H17	4847		V16/F17	-376	H17/J17	178
J18-V18	4958		X17-H18	5091		V17/F18	-395	H18/J18	200
J19-V19	5190		X18-H19	5343		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	2.425	2.425	2.436	2.422	554	127045	-18693	40966
J2	2.619	2.616	2.64	2.615	447	187004	-4621	3/28/2012
K2	2.75	2.738	2.753	2.746	91	235181	7468	4/26/2012
M2	2.834	2.834	2.835	#N/A	15	71017	728	5/29/2012
N2	2.906	2.906	2.908	#N/A	11	95445	4083	6/27/2012
Q2	2.951	2.951	2.959	#N/A	5	35747	-218	7/27/2012
N2	2.964	2.964	#N/A	#N/A	21	54815	327	8/29/2012
Q2	3.023	3.023	3.024	#N/A	30	121904	-1784	9/26/2012
U2	3.212	3.212	3.217	#N/A	0	43399	398	10/29/2012
V2	3.521	3.521	3.524	#N/A	1	45548	318	11/28/2012
X2	3.654	3.661	3.665	3.654	10	62724	818	12/27/2012
Z2	3.673	3.673	#N/A	#N/A	0	16874	-5	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	57.38	57.38	#N/A	#N/A	0	26148	-910	2/28/2012
K2	56.99	56.99	#N/A	#N/A	0	30038	773	3/29/2012
M2	56.64	56.64	#N/A	#N/A	0	20680	410	4/27/2012
N2	54.48	54.48	#N/A	#N/A	0	19755	-270	5/30/2012
Q2	56.64	56.64	#N/A	#N/A	0	20680	410	4/27/2012
U2	54.48	54.48	#N/A	#N/A	0	19755	-270	5/30/2012
V2	55.98	55.98	#N/A	#N/A	0	17720	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	245	17	18	52.35	55.65	54	4.625	8.3
NG J12	260	33	34	47	48.35	47.675	2.2	7.7
NG K12	275	40.5	41.5	42	43	42.5	1.75	7.3
NG M12	280	47.5	49	40.5	41.75	41.125	1.9	7.2
NG N12	290	55.5	57	40	41	40.5	1	7.3
NG Q12	295	63.5	65	40.75	41.75	41.25	1.375	7.6
NG U12	295	72	73.5	42.1	43	42.55	1.375	7.8
NG V12	300	79.5	81	42.25	43	42.625	0.225	8.0
NG X12	320	84	85.5	39.8	40.5	40.15	0.3	8.0
NG Z12	350	85.5	87	34.9	35.5	35.2	0.4	7.7
NG F13	365	90	92	33.7	34.5	34.1	0.55	7.8
NG G13	365	90	92	31.85	32.55	32.2	0.3	7.3
NG H13	365	91	93	31.25	32	31.625	0.025	7.2
NG J13	365	90.5	92.5	30.2	30.9	30.55	-0.1	7.0
NG K13	365	91.5	93.5	29.35	30	29.675	0.1	6.8
NG M13	370	94.5	97.5	28.85	29.85	29.35	0.25	6.8
NG N13	375	97	100	28.4	29.35	28.875	0.025	6.8
NG Q13	375	100	103	28.45	29.3	28.875	0.35	6.8
NG U13	375	104	107	28.75	29.85	29.3	0.475	6.9
NG V13	380	108	111	28.85	29.65	29.25	0.25	6.9
NG X13	390	109.5	112.5	27.8	28.55	28.175	0.35	6.9
NG Z13	410	110	113	26	26.75	26.375	0.325	6.8
NG F14	425	110	113	24.8	25.5	25.15	-0.1	6.7
NG G14	420	110.5	113.5	24.55	25.25	24.9	un	6.5
NG H14	420	111	114	24.4	25.05	24.725	-0.05	6.5
NG J14	405	106	109	23.7	24.4	24.05	-0.1	6.1
NG K14	405	107	110	23.5	24.15	23.825	-0.025	6.0
NG M14	405	110.5	113.5	23.75	24.4	24.075	0.1	6.1
NG N14	410	113	116	23.65	24.3	23.975	0.05	6.1
NG Q14	415	116.5	119.5	23.8	24.2	24	-0.9	6.2
NG U14	415	119.5	122.5	24.1	24.75	24.425	0.05	6.3
NG V14	415	124.5	127.5	24.65	25.25	24.95	0.2	6.5
NG X14	425	124.5	127.5	23.7	24.3	24	un	6.4
NG Z14	445	128.5	131.5	23.15	23.7	23.425	un	6.5
NG F15	450	126	130	22	22.75	22.375	0.25	6.3
NG G15	450	127	131	21.95	22.65	22.3	0.2	6.3
NG H15	440	128	132	22.35	23.05	22.7	0.375	6.2
NG J15	425	122	126	21.8	22.55	22.175	0.175	5.9
NG K15	425	123	127	21.75	22.45	22.1	0.225	5.9
NG M15	430	125.5	129.5	21.75	22.45	22.1	0.25	5.9
NG N15	430	127	131	21.7	22.4	22.05	0.4	5.9
NG Q15	435	130	134	21.8	22.5	22.15	0.25	6.0
NG U15	435	133	137	22.1	22.75	22.425	0.25	6.1
NG V15	435	137	141	22.45	23.15	22.8	0.25	6.2
NG X15	445	138.5	142.5	22	22.65	22.325	0.225	6.2
NG Z15	465	141.5	145.5	21.35	21.95	21.65	0.05	6.3
NG F16	470	141.5	146.5	20.8	21.55	21.175	0.5	6.2
NG G16	470	141.5	146.5	20.7	21.45	21.075	0.5	6.2
NG H16	460	142.5	147.5	21.1	21.85	21.475	0.55	6.2
NG J16	445	134	139	20.4	21.15	20.775	0.45	5.8
NG K16	445	135	140	20.35	21.15	20.75	0.55	5.8
NG M16	445	136.5	141.5	20.35	21.1	20.725	0.45	5.8
NG N16	450	139	144	20.35	21.1	20.725	0.35	5.8
NG Q16	450	141.5	146.5	20.55	21.25	20.9	0.35	5.9
NG U16	450	144.5	149.5	20.8	21.55	21.175	0.275	6.0
NG V16	455	151	156	21.4	22.1	21.75	0.45	6.2
NG X16	465	152	157	21	21.65	21.325	0.475	6.2
NG Z16	485	156	161	20.5	21.15	20.825	0.35	6.3
NG F17	495	152	158	19.65	20.45	20.05	0.1	6.2
NG G17	490	152	158	19.65	20.45	20.05	0.1	6.1
NG H17	485	153	159	19.95	20.75	20.35	0.125	6.2
NG J17	465	144.5	150.5	19.5	20.35	19.925		