			J2	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3
NYMEX WTI (CL)		**H2**	-36	-82	-128	-164	-176	-180	-181	-181	-181	-170	-149	-121
	Settle	Change	**J2**	-46	-92	-128	-140	-144	-145	-145	-145	-134	-113	-85
				K2	-46	-82	-94	-98	-99	-99	-99	-88	-67	-39
H2	10324	93			**M2**	-36	-48	-52	-53	-53	-53	-42	-21	7
J2	10360	96				**N2**	-12	-16	-17	-17	-17	-6	15	43
K2	10406	88	**H/J**	-36			**Q2**	-4	-5	-5	-5	6	27	55
M2	10452	78	**J/K**	-46		Print Date		**U2**	-1	-1	-1	10	31	59
N2	10488	67	**K/M**	-46		2/17/2012 17:10			**V2**	0	0	11	32	60
Q2	10500	54	**M/N**	-36						**X2**	0	11	32	60
U2	10504	47	**N/Q**	-12							**Z2**	11	32	60
V2	10505	42	**Q/U**	-4								**F3**	21	49
X2	10505	37	**U/V**	-1		**2013**	**2014**	**2015**	**2016**				**G3**	28
Z2	10505	34	**V/X**	0	Settle	10295	9820	9453	9210					**H3**
F3	10494	32	**X/Z**	0	Change	26	13	11	8					
G3	10473	30	**Z/F**	11										
H3	10445	30	**F/G**	21										

NYMEX WTI (CL)

	Settle	Change		Settle	Change		Settle	Change		Settle		Settle		Settle
Z2/Z3	420	15	**M2/Z2**	-53	44	**Z5/M6**	108	3	**Z2/Z3/Z4**	-30			**M5/Z5/M6**	26
Z3/Z4	450	7	**Z2/M3**	182	6	**M6/Z6**	96	3	**Z3/Z4/Z5**	139	**M2/Z2/M3**	-235	**Z5/M6/Z6**	12
Z4/Z5	311	1	**M3/Z3**	238	9	**Z6/M7**	73	-8	**Z4/Z5/Z6**	107	**Z2/M3/Z3**	-56	**M6/Z6/M7**	23
Z5/Z6	204	6	**Z3/M4**	255	7	**M7/Z7**	52	-7	**Z5/Z6/Z7**	79	**M3/Z3/M4**	-17	**Z6/M7/Z7**	21
Z6/Z7	125	-15	**M4/Z4**	195	0	**Z7/M8**	50	0	**Z6/Z7/Z8**	25	**Z3/M4/Z4**	60	**M7/Z7/M8**	2
Z7/Z8	100	0	**Z4/M5**	177	1	**M8/Z8**	50	0	**Z7/Z8/Z9**	25	**M4/Z4/M5**	18	**Z7/M8/Z8**	0
Z8/Z9	75	0	**M5/Z5**	134	0	**Z8/M9**	37	0			**Z4/M5/Z5**	43		

	Last Price	Settle	Net Change	High	Low	Volume	Open Int.	OI Change	Expiry
CLH2	104.02	103.24	104.14	104.02	102.25	113362	58,204	(20,454)	2/21/2012
CLJ2	104.36	103.6	104.5	104.36	102.55	231648	246,956	7418	3/20/2012
CLK2	104.8	104.06	104.95	104.8	103.07	82846	124,921	6378	4/20/2012
CLM2	105.22	104.52	105.39	105.22	103.64	104442	137,863	7115	5/22/2012
CLZ2	105.78	105.05	105.78	105.78	104.37	56997	191,240	-5120	11/16/2012
CLZ3	101.29	100.85	101.34	101.29	100.03	17656	121,828	-590	11/20/2013
	Last Price	**Settle**	**Net Change**	**High**	**Low**	**Volume**	**Open Int.**	**OI Change**	**Expiry**
CLZ5	93.5	93.24	93.5	93.5	93	748	27,946	-283	11/20/2015
CLZ6	91	91.2	91.53	91	91	95	16,883	40	11/21/2016
CLZ7	90.35	89.95	90.71	90.35	90.35	8	5,621	34	11/20/2017
CLZ8	88.75	88.95	#N/A	88.75	#N/A	0	4,898	-6	11/19/2018

Indication Values of End of Day WTI Staddles

Month	Strike Price	Straddle Bid	Straddle Offer
CL J2	103.5	605	625
CL K2	104	970	990
CL M2	104.5	1230	1250
CL N2	105	1420	1450
CL Q2	105	1590	1620
CL U2	105	1745	`1775
CL Z2	105	2095	2130
CL Z3	101	2730	2770
CL Z4	96.5	2990	3060
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	1,486,350
Non-Commercial Short	349,281
Non-Commercial Spread	144,529
Non-Commercial Net	450,380
Managed Long	204,752
Managed Short	236,010
Managed Spread	33,788
Managed Net	255,845
Commercial Long	202,222
Commercial Short	599,669
Commercial Net	831,482
Producer Long	-231,813
Producer Short	233,107
Producer Net	315,298
Total Long	-82,191
Total Short	1,399,330
Total Net	1,426,391
Last Updated	17-Feb-12

ICE Brent (B)	Settle	Change
J2	11958	-53
K2	11877	-47
M2	11813	-43
N2	11757	-36
Q2	11698	-31
U2	11627	-28
V2	11563	-25
X2	11504	-24
Z2	11446	-24
F3	11390	-23
G3	11334	-22
H3	11280	-21
J3	11229	-20
K3	11174	-19

G/H	81
H/J	64
J/K	56
K/M	59
M/N	71
N/Q	64
Q/U	59
U/V	58
V/X	56
F/G	56
G/H	54
H/J	51

	K2	M2	N2	Q2	U2	V2	X2	Z2	F3	G3	H3	J3	K3
J2	81	145	201	260	331	395	454	512	568	624	678	729	784
K2		64	120	179	250	314	373	431	487	543	597	648	703
M2			56	115	186	250	309	367	423	479	533	584	639
N2				59	130	194	253	311	367	423	477	528	583
Q2					71	135	194	252	308	364	418	469	524
U2						64	123	181	237	293	347	398	453
V2							59	117	173	229	283	334	389
X2								58	114	170	224	275	330
Z2									56	112	166	217	272
F3										56	110	161	216
G3											54	105	160
H3												51	106
J3													55

	2013	2014	2015	2016
Settle	11094	10471	9953	9586
Change	-18	-12	-8	4

ICE Brent (B)								
	Settle	Change		Settle	Change		Settle	Change
						M5/Z5	197	-13
Z2/Z3	645	-9	M2/Z2	367	-19	Z5/M6	167	-3
Z3/Z4	594	-6	Z2/M3	326	-6	M6/Z6	150	-5
Z4/Z5	445	-9	M3/Z3	319	-3	Z6/M7	100	0
Z5/Z6	317	-8	Z3/M4	312	-2	M7/Z7	100	0
Z6/Z7	200	0	M4/Z4	282	-4	Z7/M8	72	-1
Z7/Z8	144	-1	Z4/M5	248	4	M8/Z8	72	0
Z8/Z9	44	0				Z8/M9	22	0

Brent/WTI Arbitrage		
	Settle	Change
H2	-1492	93
J2	-1598	149
K2	-1471	135
M2	-1361	121
N2	-1269	103
Q2	-1198	85
Z2	-941	58
Z3	-716	35
Z4	-572	21
Z5	-438	13
Z6	-325	-3

WTI/Brent Box Spread			
	Settle		Settle
H/J	-127	Z2/Z3	-225
J/K	-110	Z3/Z4	-144
K/M	-92	Z4/Z5	-134
M/N	-71	Z5/Z6	-113
N/Q	-75	Z6/Z7	-75
Q/U	-65	Z7/Z8	-44
U/V	-59	Z8/Z9	56
V/X	-58	M2/Z2	-420
X/Z	-45	Z2/M3	-144

ICE Brent (B)								
	Last Price	Settle	High	Low	Volume	Open Interest	OI Change	Expiry
LCOH2	118.16	118.16	#N/A	#N/A	0	14,213	-12,553	2/14/2012
LCOJ2	119.87	119.58	120.7	118.85	175217	241,018	7,551	3/15/2012
LCOK2	119	118.77	119.75	118.05	99283	151,988	6,513	4/13/2012
LCOM2	118.26	118.13	119	117.48	86619	112,926	1,037	5/16/2012
LCON2	117.75	117.57	118.32	116.99	32234	52,252	425	6/14/2012
LCOQ2	116.93	116.98	117.64	116.43	22113	47,537	26	7/16/2012
LCOU2	116.16	116.27	116.9	115.77	18432	63,691	2,294	8/16/2012
LCOV2	115.64	115.63	116.17	115.16	13387	32,890	832	9/13/2012
LCOX2	115.04	115.04	115.4	114.6	8132	19,360	31	10/16/2012
LCOZ2	114.5	114.46	115.04	114.02	39892	115,719	-1,994	11/15/2012
LCOF3	114.13	113.9	114.02	113.9	2971	14,830	306	12/14/2012
LCOM3	110.99	111.2	111.44	110.91	3875	17,397	-470	5/16/2013
LCOZ3	107.89	108.01	108.32	107.72	7909	54,375	2,491	11/14/2013
LCOM4	105.02	104.89	105.25	104.85	15	8,157	9	5/15/2014
LCOM5	99.72	99.59	#N/A	#N/A	0	1,854	0	5/14/2015
LCOZ5	97.65	97.62	97.65	97.65	63	9,109	75	11/13/2015
LCOZ6	94.37	94.45	94.46	94.38	0	4,186	6	11/15/2016
LCOM7	93.37	93.45	#N/A	#N/A	0	-	0	5/16/2017
LCOZ7	92.37	92.45	92.24	92.24	0	5,089	6	11/15/2017
LCOM8	91.64	91.73	#N/A	#N/A	0	-	0	5/16/2018
LCOZ8	90.92	91.01	#N/A	#N/A	0	2,569	-5	11/15/2018
LCOM9	90.7	90.79	#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
F2	7.15
G2	9.31
H2	9.42

Nymex Heating Oil (HO)

	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry
HOH2	3.2	3.1889	3.22	3.2	3.1776	30210	69513	-7778	2/29/2012
HOJ2	3.1878	3.1772	3.20	3.1878	3.1657	37154	62827	5215	3/30/2012
HOK2	3.1744	3.1632	3.18	3.1744	3.1507	13136	36037	172	4/30/2012
HOM2	3.1658	3.1552	3.17	3.1658	3.142	13674	57303	-495	5/31/2012
HON2	3.1604	3.1583	3.17	3.1604	3.1444	3602	18908	632	6/29/2012
HOQ2	3.1591	3.1627	3.17	3.1591	3.1531	1405	9252	346	7/31/2012
HOU2	3.1698	3.1669	3.18	3.1698	3.1548	2149	13371	151	8/31/2012
HOV2	3.1668	3.1716	3.18	3.1668	3.1556	1245	5161	126	9/28/2012
HOX2	3.1776	3.1763	3.19	3.1776	3.1655	605	3592	231	10/31/2012
HOZ2	3.1864	3.1803	3.19	3.1864	3.1662	2665	26780	-158	11/30/2012
HOF3	3.1793	3.183	3.18	3.1793	3.1755	90	3997	81	12/31/2012
HOG3	3.187	3.178	3.18	3.187	3.1674	12	767	26	1/31/2013

Heat Cracks			Heat-Brent		
	Settle	Net Chng.		Settle	Net Chng.
G2	#VALUE!	#VALUE!	G2	#VALUE!	
H2	3069	-180	H2	13275.22	
J2	2984	-168	J2	13224.66	
K2	2879	-149	K2	13166.67	
M2	2799	-130	M2	13133.71	
N2	2776	-111	N2	13147.29	
Q2	2783	-91	Q2	13166.36	
U2	2796	-84	U2	13184.71	
V2	2815	-80	V2	13205.09	

NYMEX RBOB Gasoline (RB)

	Last Price	Settle	Net Change	High	Low	Volume	Open Interest	OI Change	Expiry
RBH2	3.0281	3.0156	3.0525	3.0281	3.0021	27029	59778	-4337	2/29/2012
RBJ2	3.1975	3.1876	3.2135	3.1975	3.1728	42014	85853	6105	3/30/2012
RBK2	3.186	3.1777	3.2011	3.186	3.1635	14789	50666	108	4/30/2012
RBM2	3.1541	3.1478	3.1671	3.1541	3.1335	13022	46327	1232	5/31/2012
RBN2	3.1107	3.1086	3.1202	3.1107	3.0976	8506	30943	-162	6/29/2012
RBQ2	3.068	3.0652	3.0825	3.068	3.055	3362	19756	-98	7/31/2012
RBU2	3.022	3.018	3.022	3.022	3.0092	2613	14365	-300	8/31/2012
RBV2	2.871	2.868	2.8809	2.871	2.8584	1374	10361	267	9/28/2012
RBX2	2.8287	2.8246	2.8387	2.8287	2.8136	481	5302	43	10/31/2012
RBZ2	2.8024	2.7984	2.8119	2.8024	2.7885	1344	18629	-220	11/30/2012
RBF3	2.7828	2.7856	2.784	2.7828	2.7765	256	4632	495	12/31/2012
RBG3	2.7994	2.7901	#N/A	2.7994	2.7936	480	1248	-326	1/31/2013

Gas Cracks		
	Settle	Net Chng.
G2	#VALUE!	#VALUE!
H2	2341	-225
J2	3027	-176
K2	2940	-159
M2	2768	-142
N2	2568	-126
Q2	2373	-110
U2	2171	-100
V2	1540	-91

ICE Rotterdam Gasoil (G)

	Settle	High	Low	Volume	Open Int.	OI Chng.	Expiry
LGOG2	cord could not	cord could not b	cord could not b	record could not be fo	cord could not be	record could not be fo	cord could not be found
LGOH2	1002.5	1010.75	999.5	60608	136921	-9936	3/12/2012
LGOJ2	999.75	1008	997	71329	108620	7497	4/12/2012
LGOK2	995.75	1003.25	993.25	25801	69131	-255	5/10/2012
LGOM2	992.25	999	989.75	20528	61938	-4880	6/12/2012
LGON2	991.25	998	989.5	5829	34313	-52	7/12/2012
LGOQ2	991	997	989.75	2657	21627	698	8/10/2012
LGOU2	990.25	996.75	988.75	3023	19230	-107	9/12/2012
LGOV2	988	994	986.75	1279	14086	287	10/11/2012
LGOX2	985.25	991	984	1133	10153	338	11/12/2012
LGOZ2	983	988.5	981	7401	35185	-94	12/12/2012
LGOF3	982	984.75	982	678	9469	30	1/10/2013

CFTC Commitment of Traders		CFTC Commitment of Traders	
NYMEX HO Total	330,872	NYMEX RBOB Total	345,899
Non-Commercial Long	64,410	Non-Commercial Long	106,119
Non-Commercial Short	40,866	Non-Commercial Short	18,423
Non-Commercial Spread	31,677	Non-Commercial Spread	35,878
Non-Commercial Net	23,544	Non-Commercial Net	87,696
Managed Long	51,207	Managed Long	92,372
Managed Short	11,828	Managed Short	23,112
Managed Spread	19,160	Managed Spread	23,112
Managed Net	39,379	Managed Net	88,575
Commercial Long	13,203	Commercial Long	177,272
Commercial Short	214,164	Commercial Short	279,198
Commercial Net	-48,988	Commercial Net	-101,926
Producer Long	108,259	Producer Long	126,735
Producer Short	185,495	Producer Short	249,908
Producer Net	-77,236	Producer Net	-123,173
Total Long	261,263	Total Long	319,269
Total Short	286,707	Total Short	333,499
Total Net	-25,444	Total Net	-14,230
Last Updated	17-Feb-12	Last Updated	17-Feb-12

Indication Values of End of Day HO Staddles			
Month	Strike Price	Straddle Bid	Straddle Ask
HO J12	318	1900	2200
HU H12	302	850	1100
HU J12	319	2100	2400
HU K12	318	2900	3200
HU M12	315	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