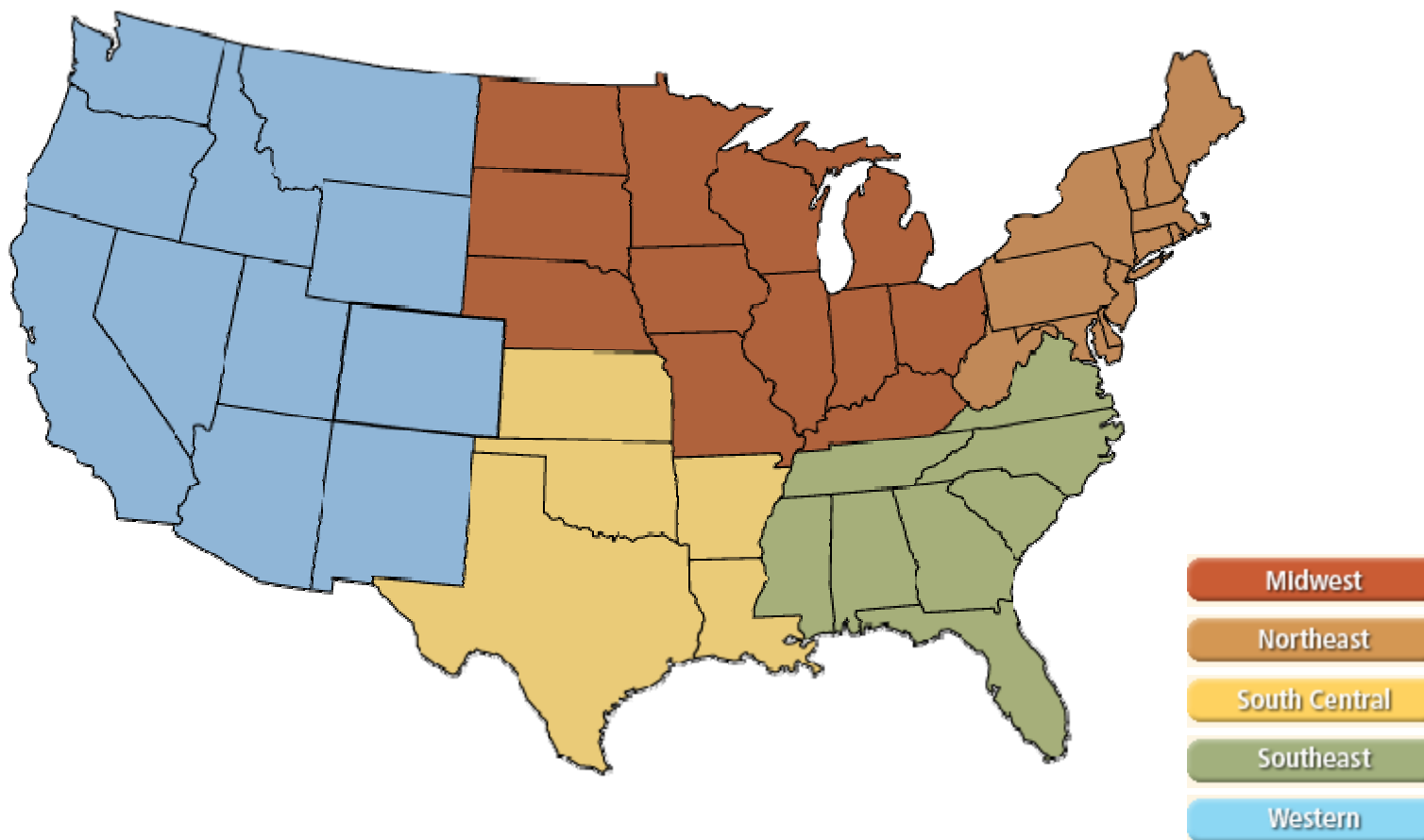
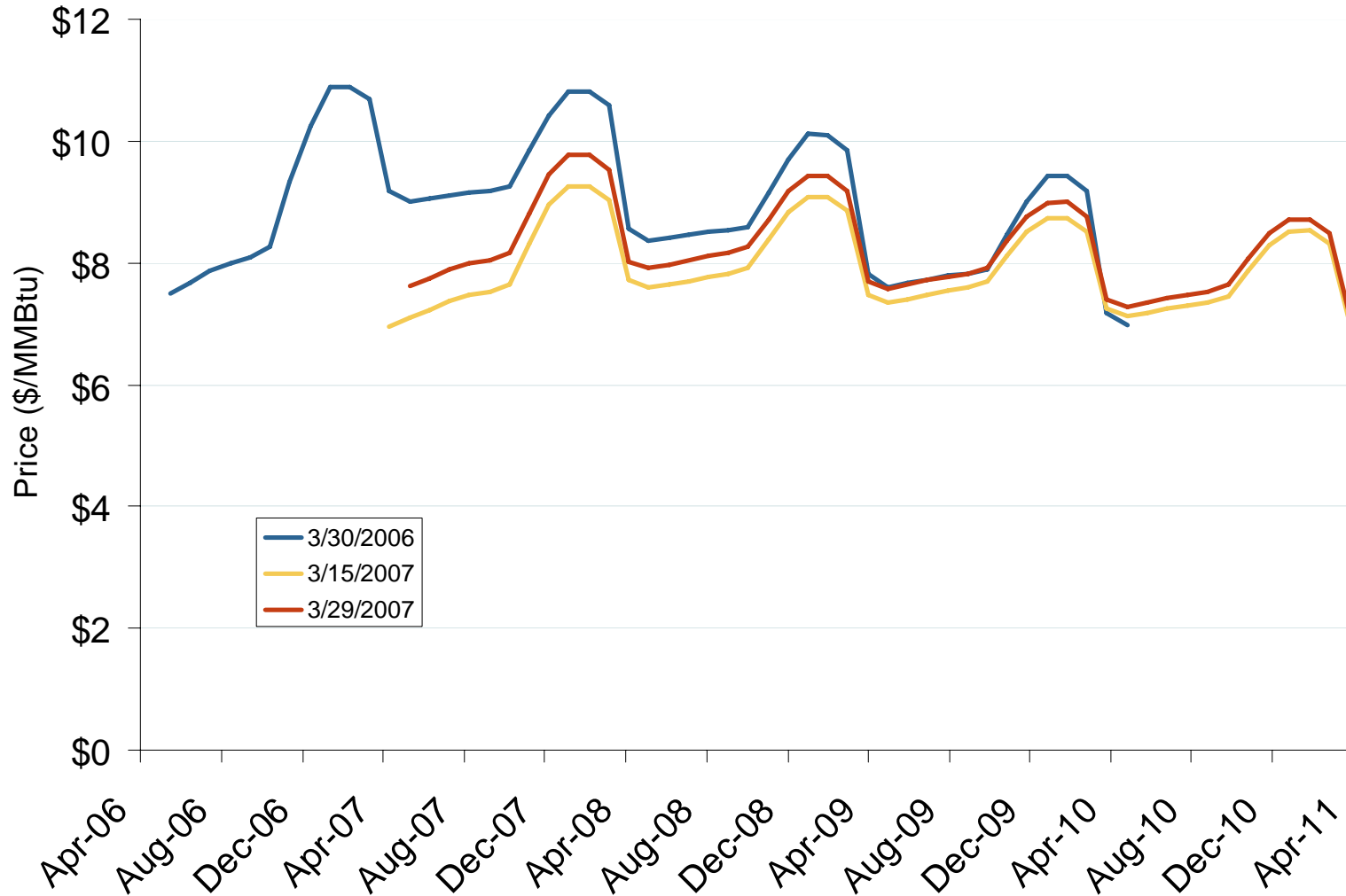


Natural Gas Futures Trading Markets

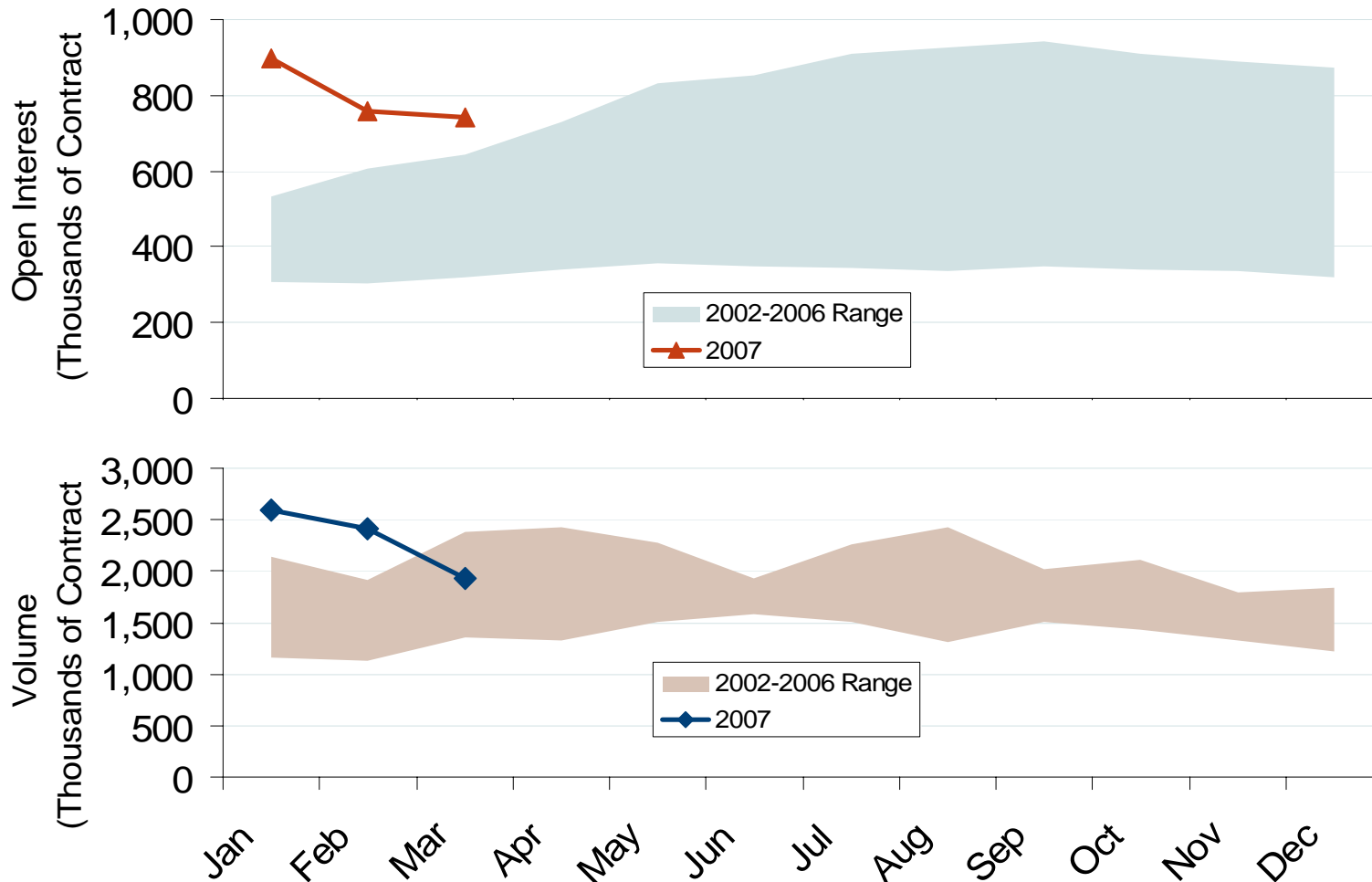


NYMEX Natural Gas Forward Price Curve



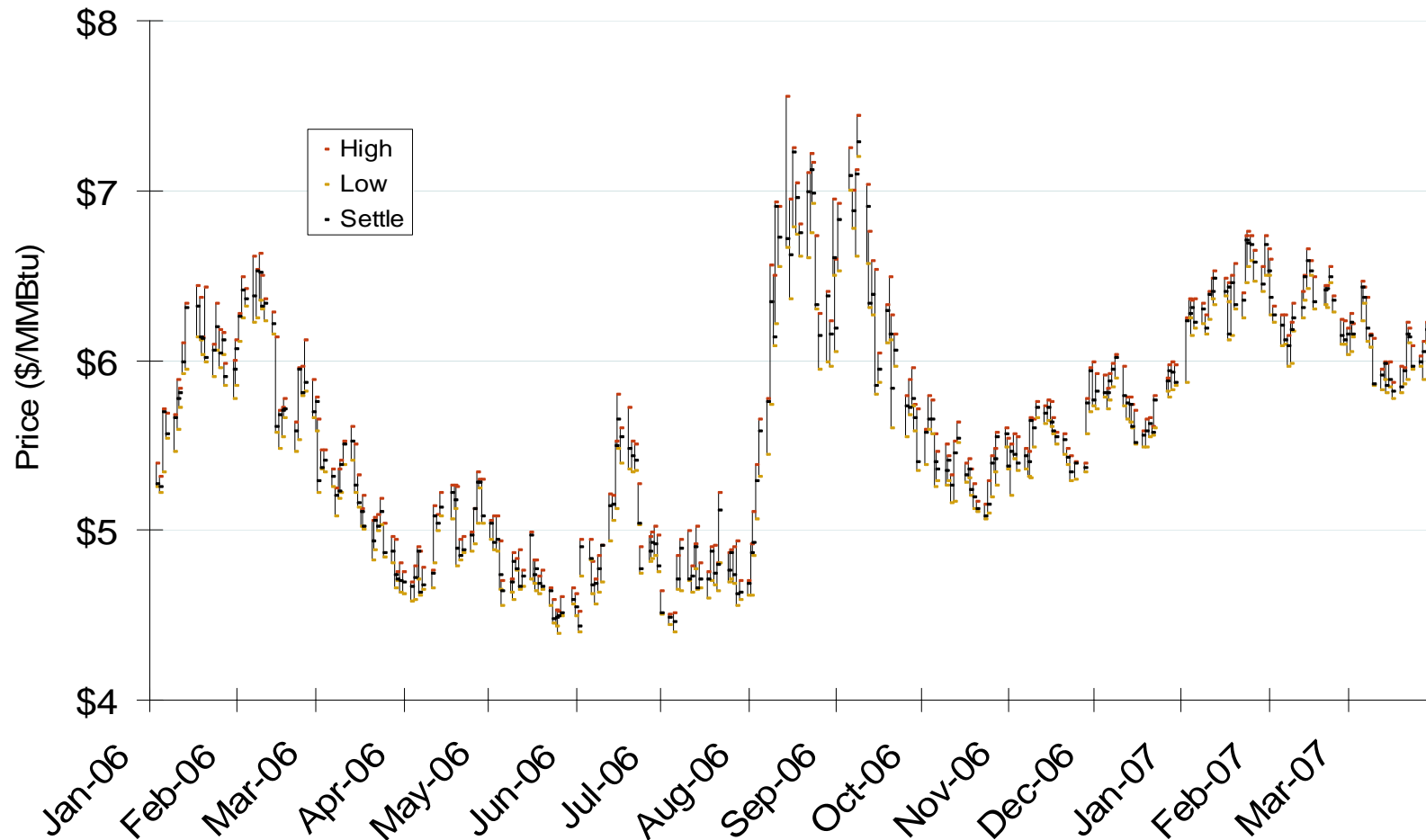
Source: Derived from NYMEX data.

NYMEX Natural Gas Futures Month-End Open Interest and Total Monthly Volume



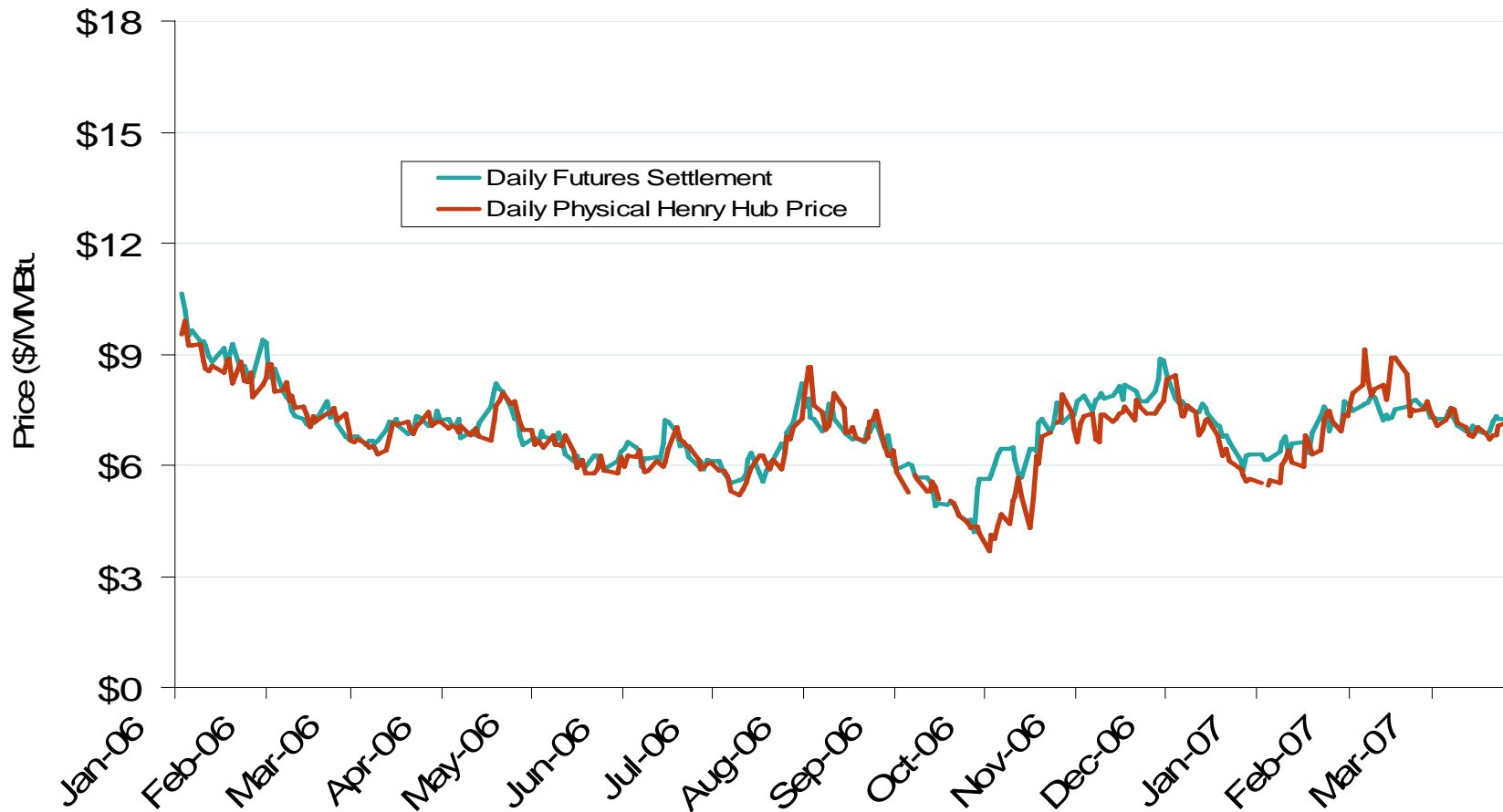
Source: Derived from NYMEX data.

NYMEX Natural Gas Futures Prompt Month Daily Settlement Price and Price Range



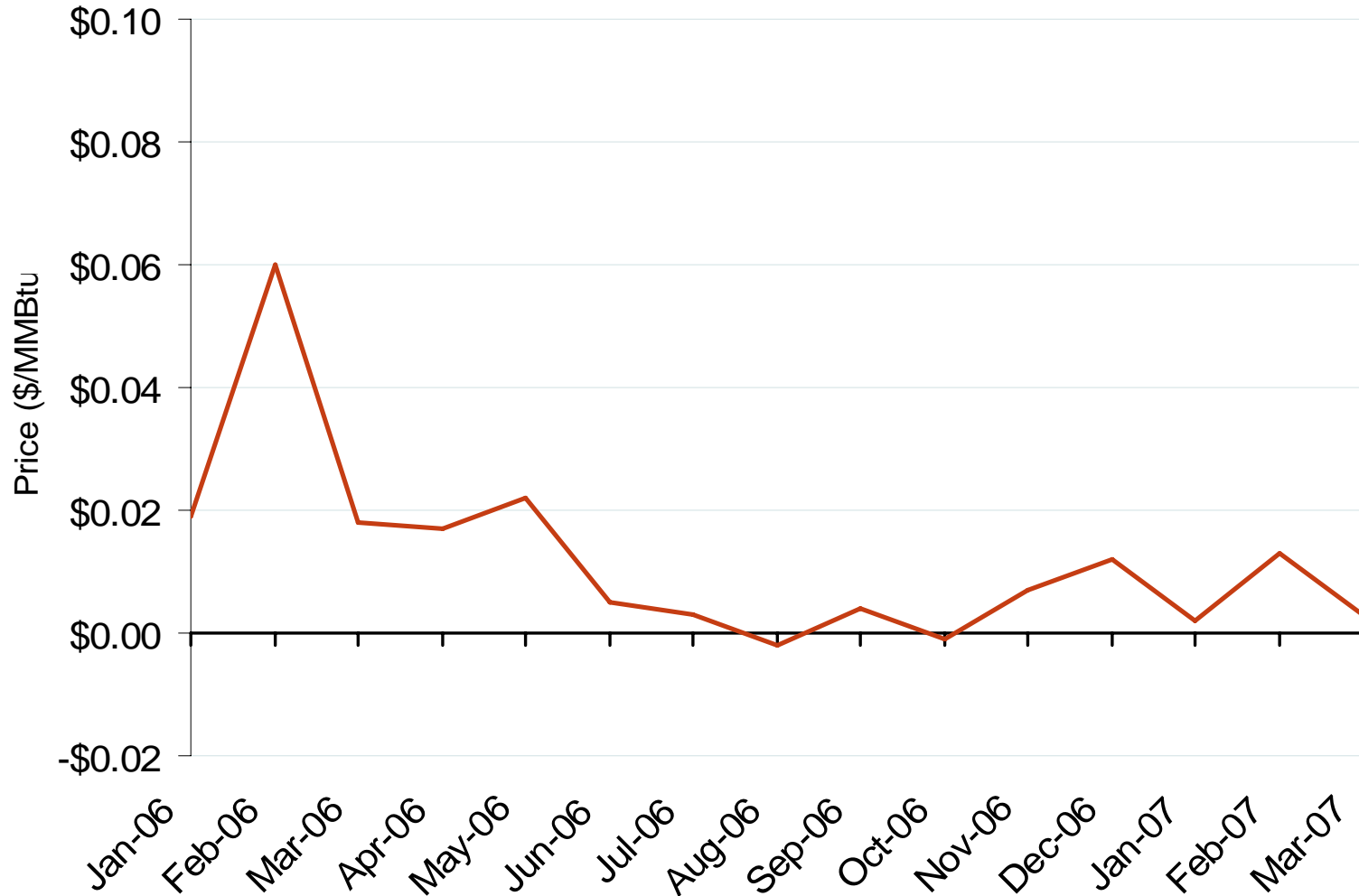
Source: Derived from NYMEX data.

Daily Physical Index Price and Daily Futures Settlement Price



Source: Derived from *Platts* and *Bloomberg* data.

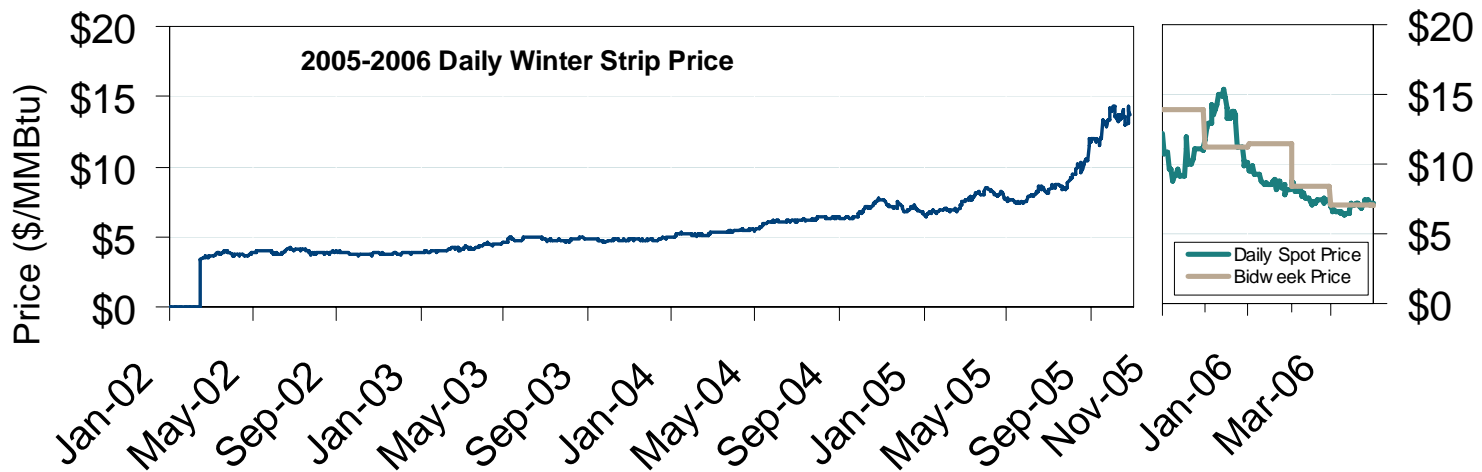
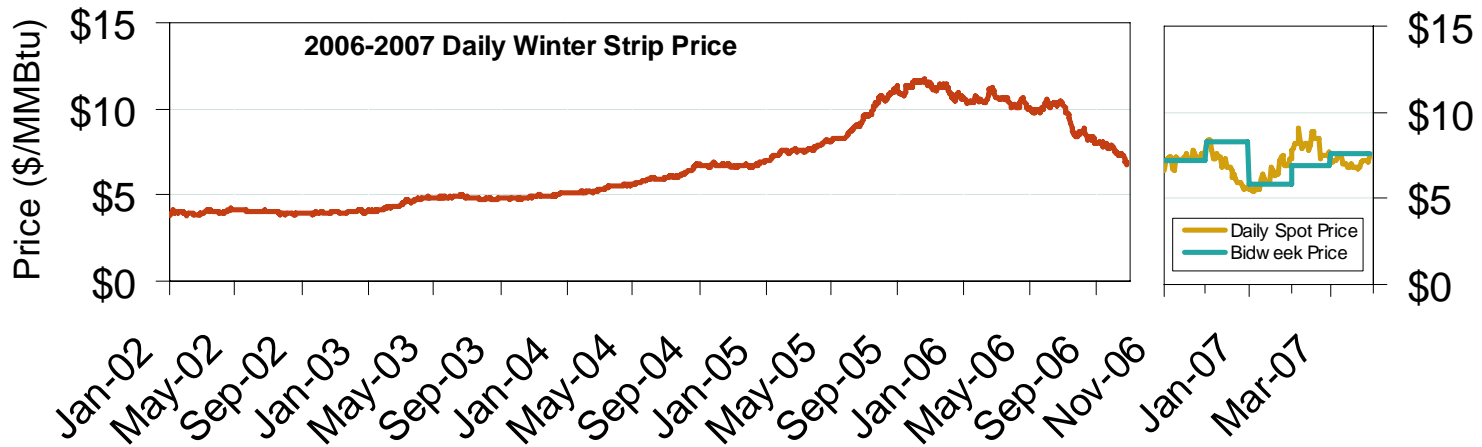
Deviation Between Monthly Physical Index and Monthly Futures Expiration Price at Henry Hub



Source: Derived from *Platts* and *Bloomberg* data.

Updated March 30, 2007

Natural Gas Winter Futures Strip and Daily Henry Hub Spot and Bidweek Prices



Source: Derived from Platts and Nymex data.