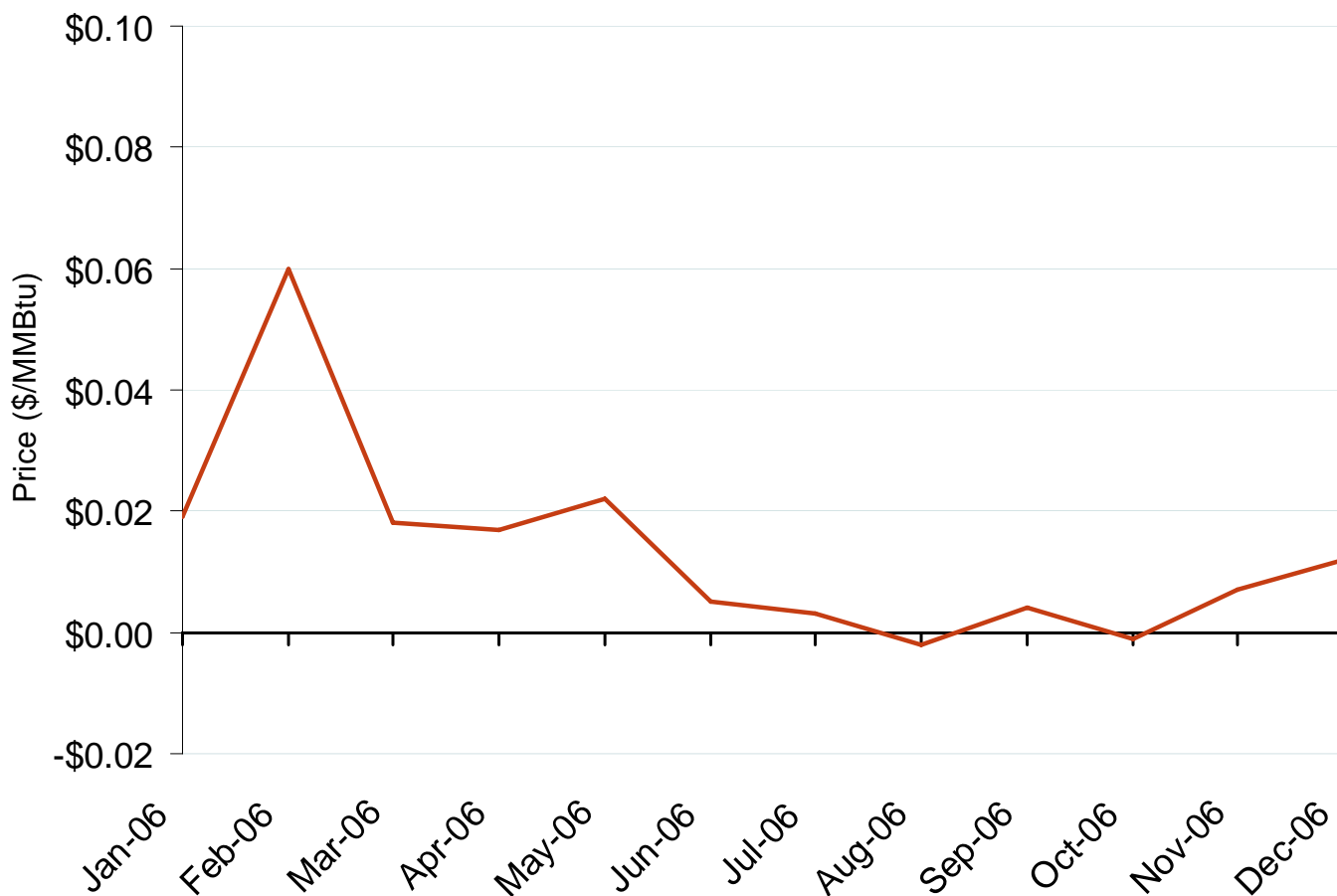


Natural Gas Futures Market: Physical and Futures Price Deviation

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

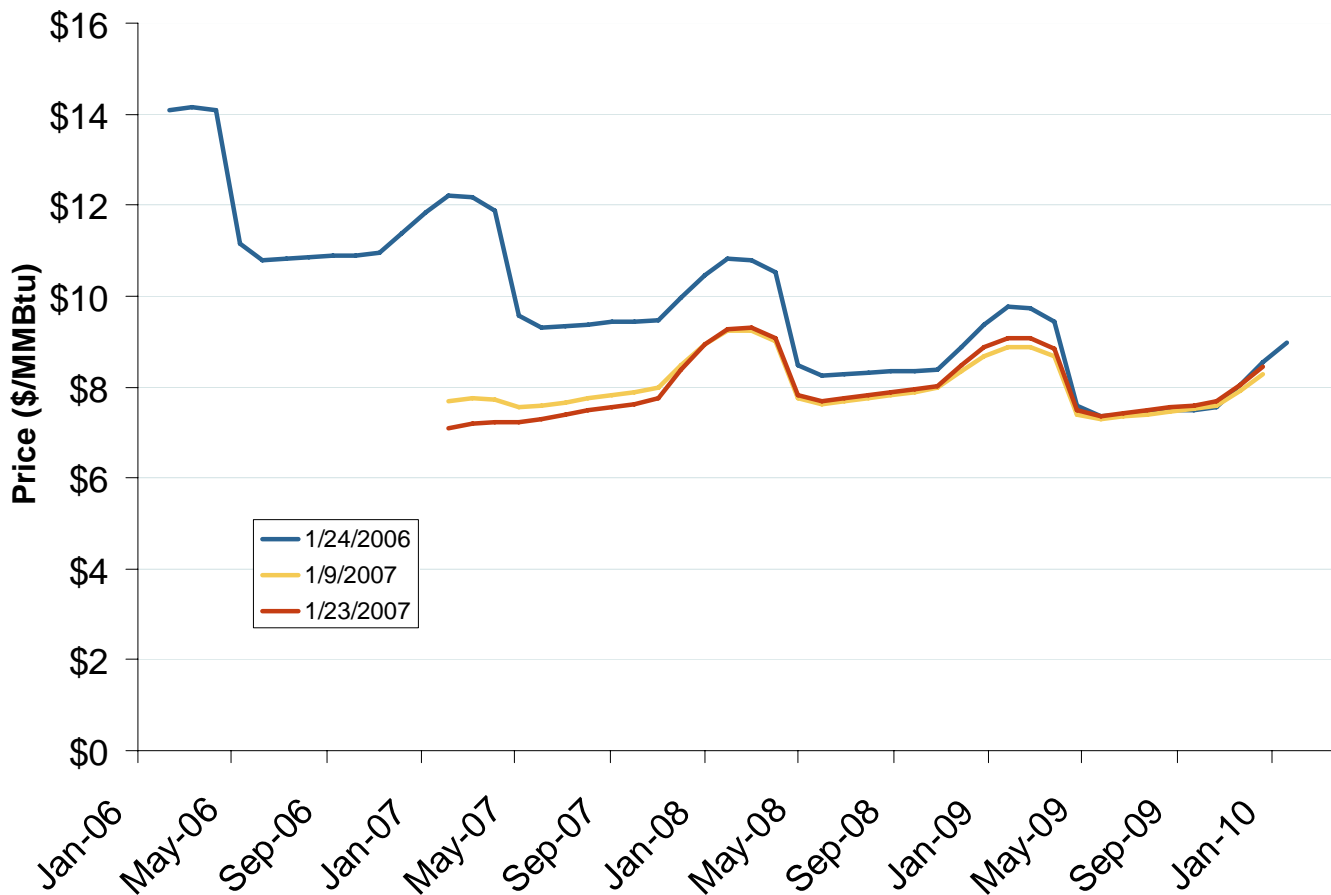


Source: Derived from *Platts* and *Bloomberg* data.

Corrected March 26, 2007

Natural Gas Futures Market: Forward Price Curve

NYMEX Natural Gas Forward Price Curve

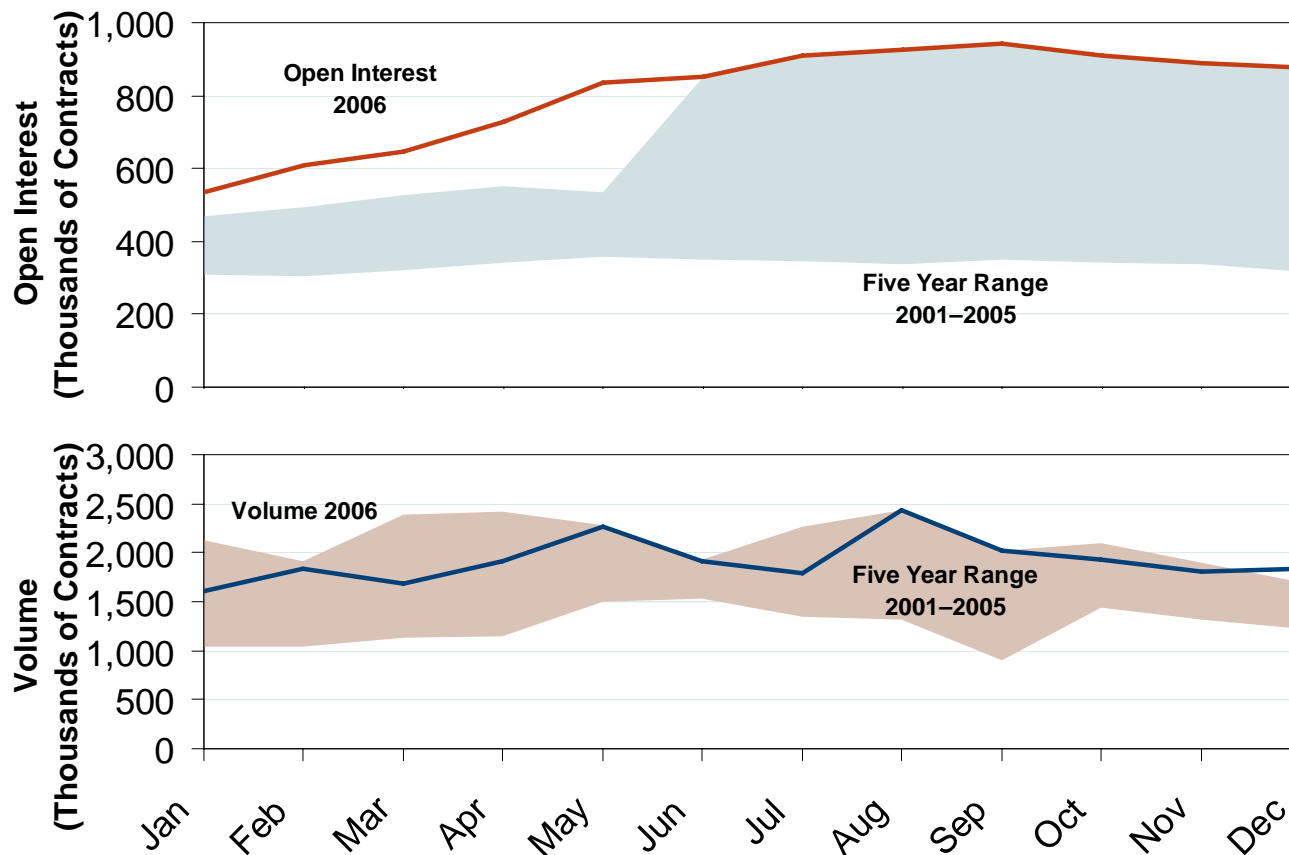


Source: Derived from NYMEX data.

Updated January 24, 2007

Natural Gas Futures Market: Futures Open Interest and Volume

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

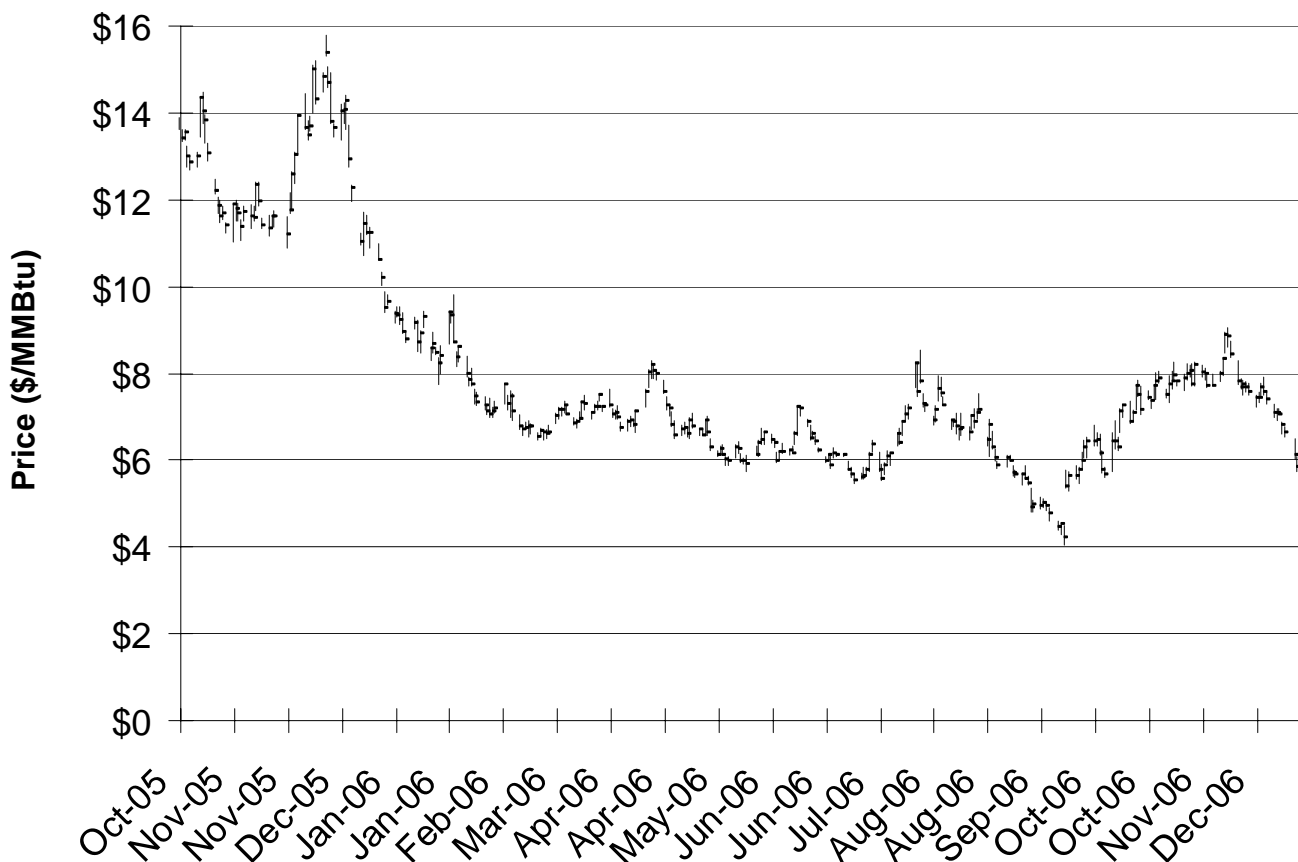


Source: Derived from NYMEX data.

Updated January 16, 2007

Natural Gas Futures Market: Futures Prompt Month Price

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



Source: Derived from NYMEX data.

Updated January 16, 2007

Natural Gas Futures Market: Physical and Futures Prices

Daily Physical Index Price and Daily Futures Settlement Price

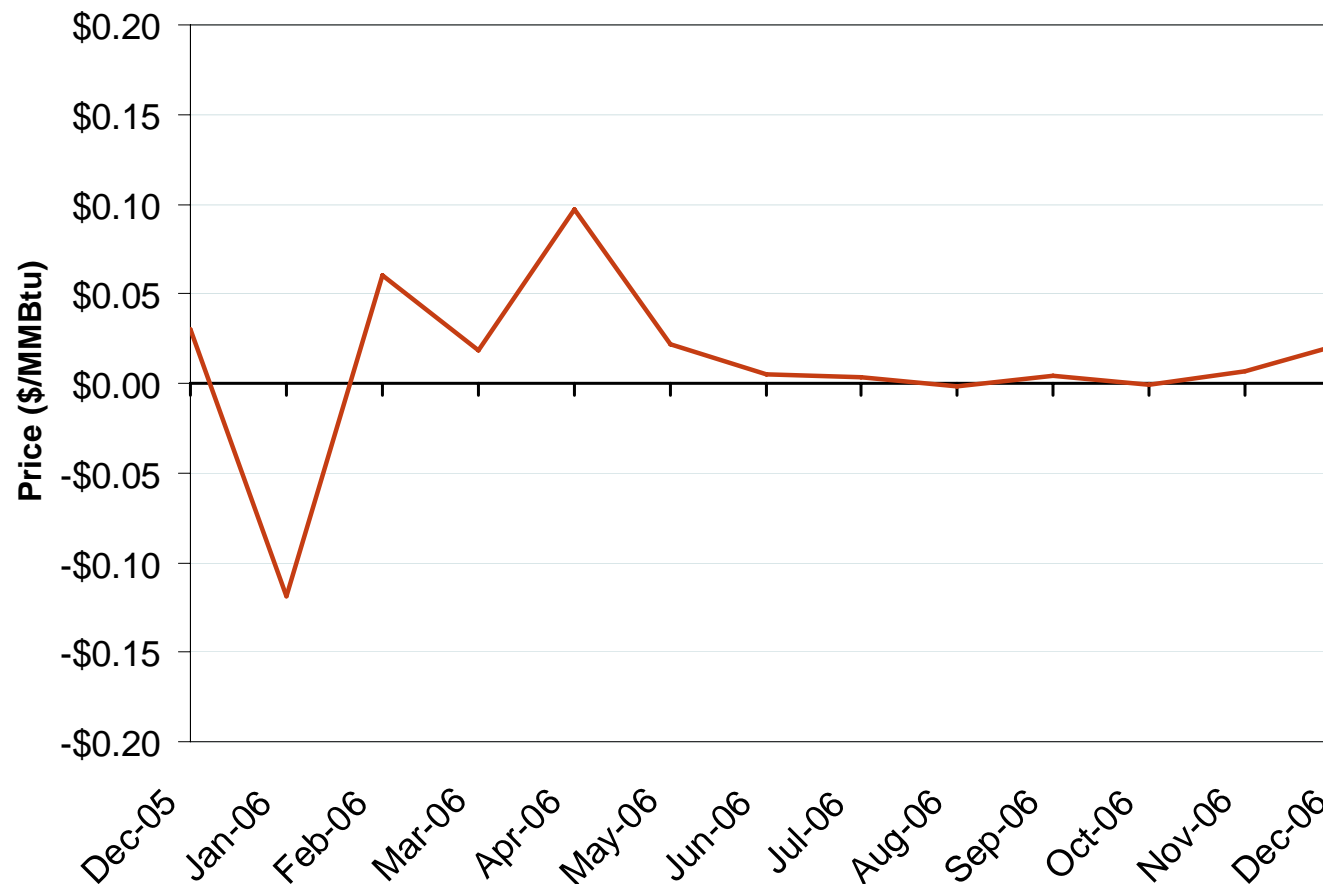


Source: Derived from *Platts* and *Bloomberg* data.

Updated January 16, 2007

Natural Gas Futures Market: Physical and Futures Price Deviation

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

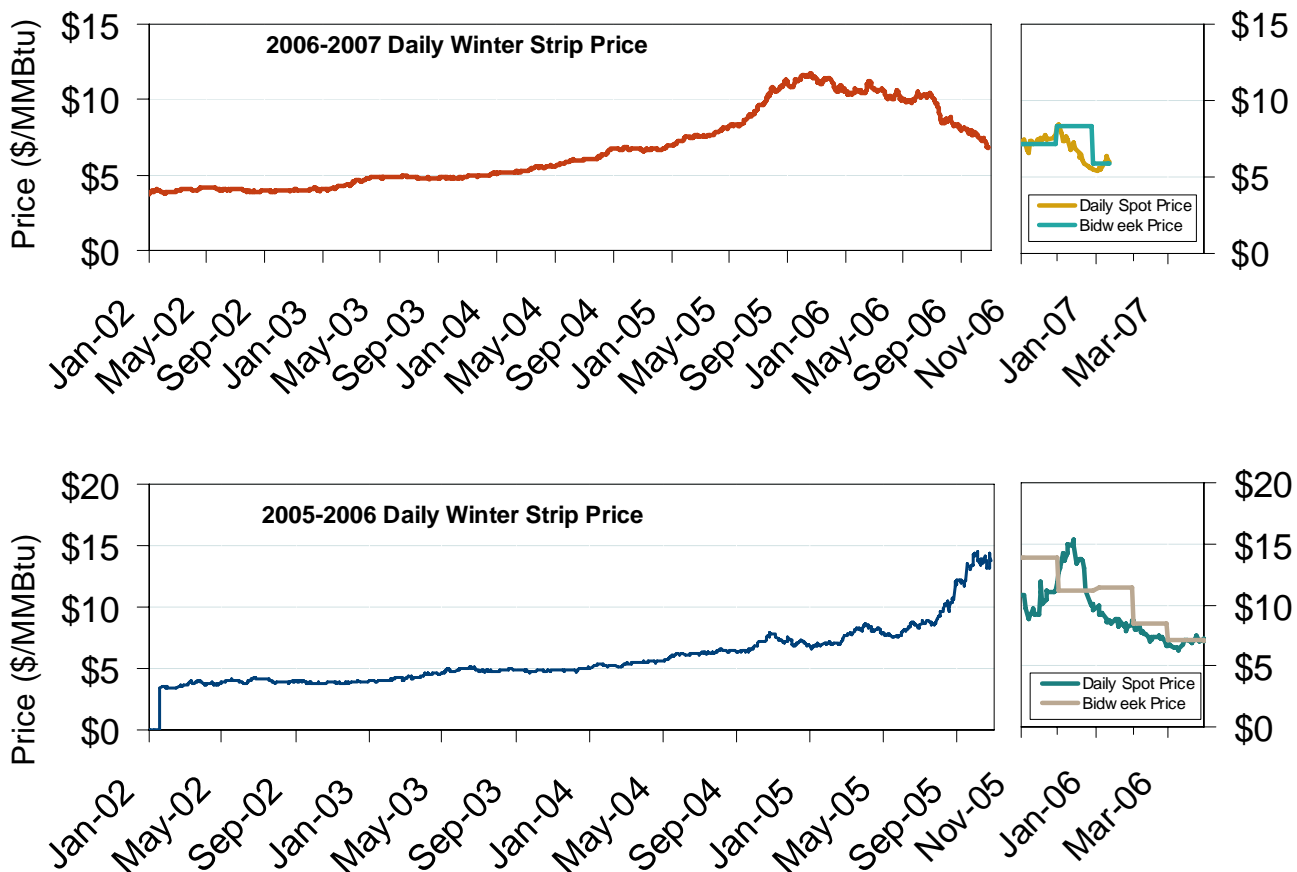


Source: Derived from *Platts* and *Bloomberg* data.

Updated January 16, 2007

Natural Gas Futures Market: Prices

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



Source: Derived from Platts and Nymex data.

Updated January 17, 2007