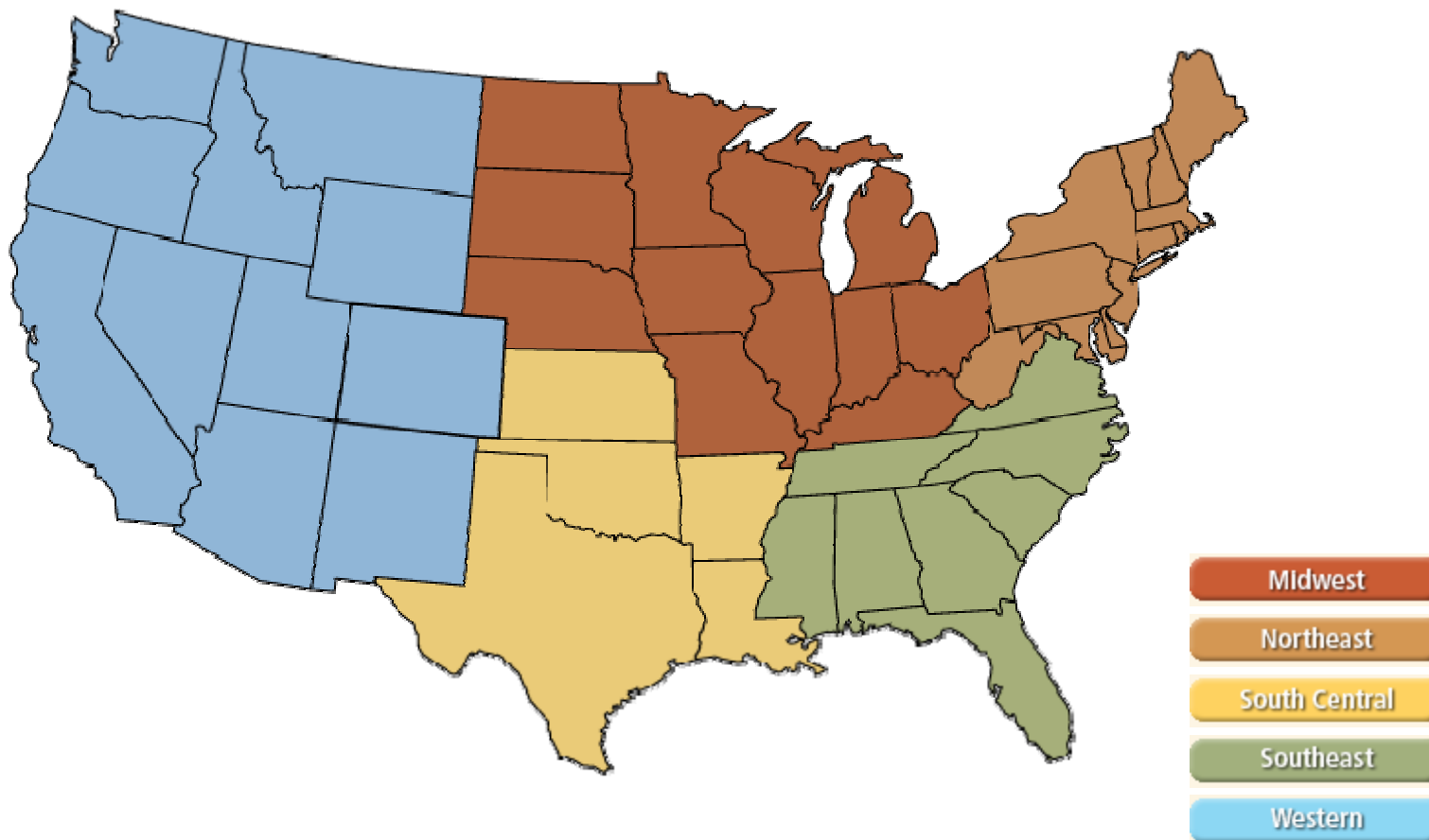
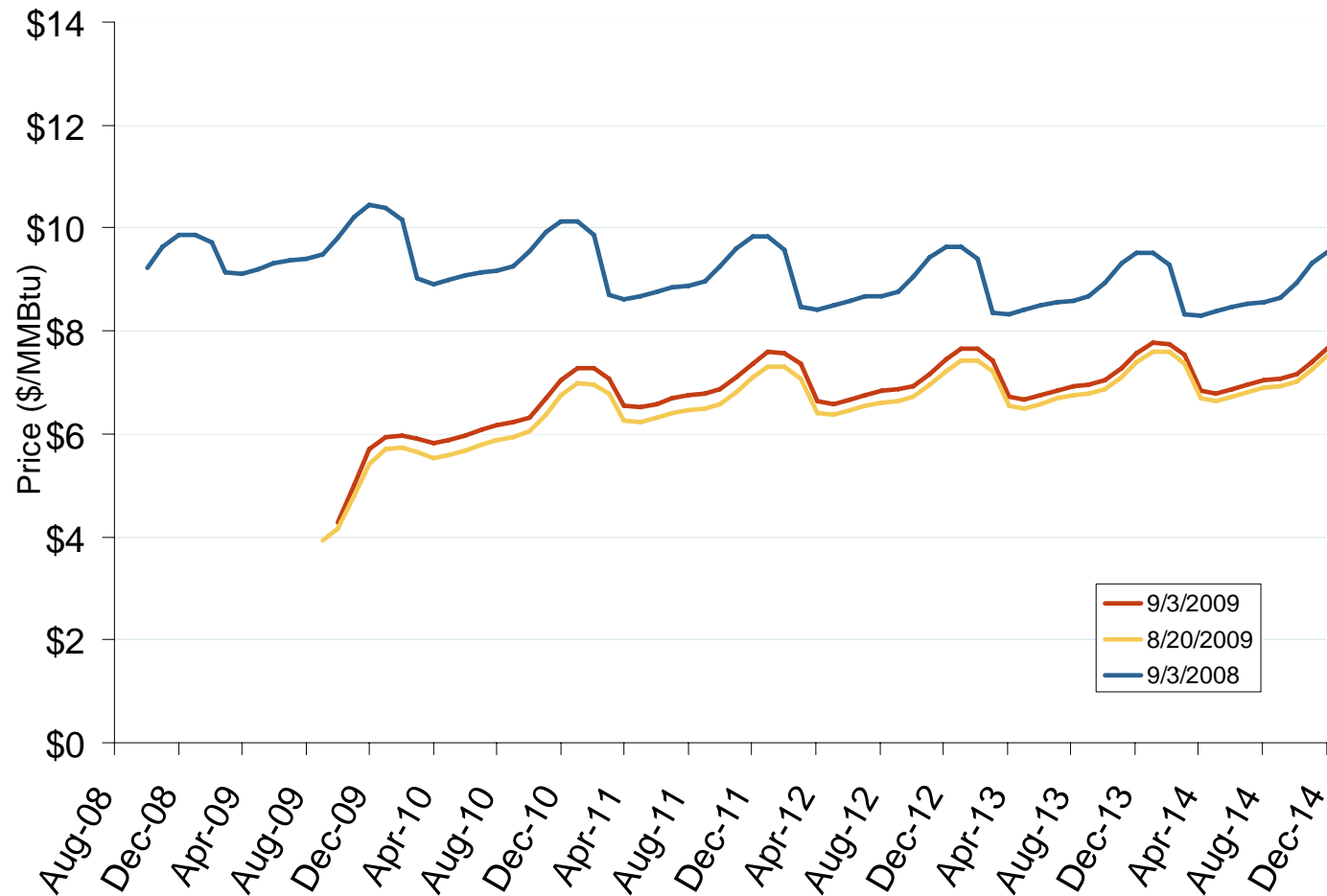


Natural Gas Futures Trading Markets

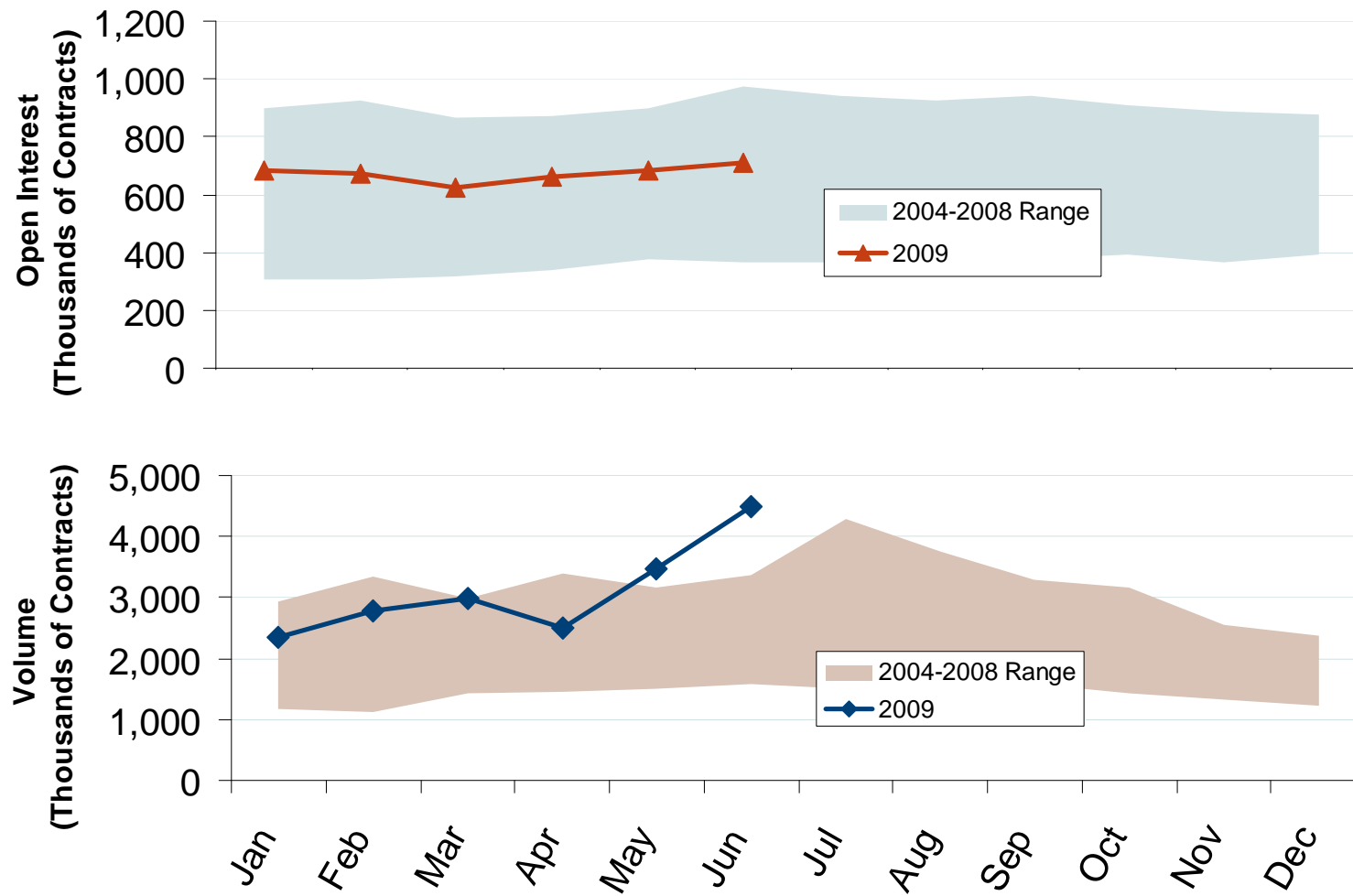


NYMEX Natural Gas Forward Price Curve



The NYMEX futures contract trades in 10,000 million Btu units. The blue series shows the forward price curve for these contracts 1-year ago. The red and yellow curves show prices for contracts traded on the current and previous months.

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



Source: Derived from NYMEX data.

Updated July 8, 2009

2010

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



Source: Derived from NYMEX data.

Updated July 8, 2009

2086

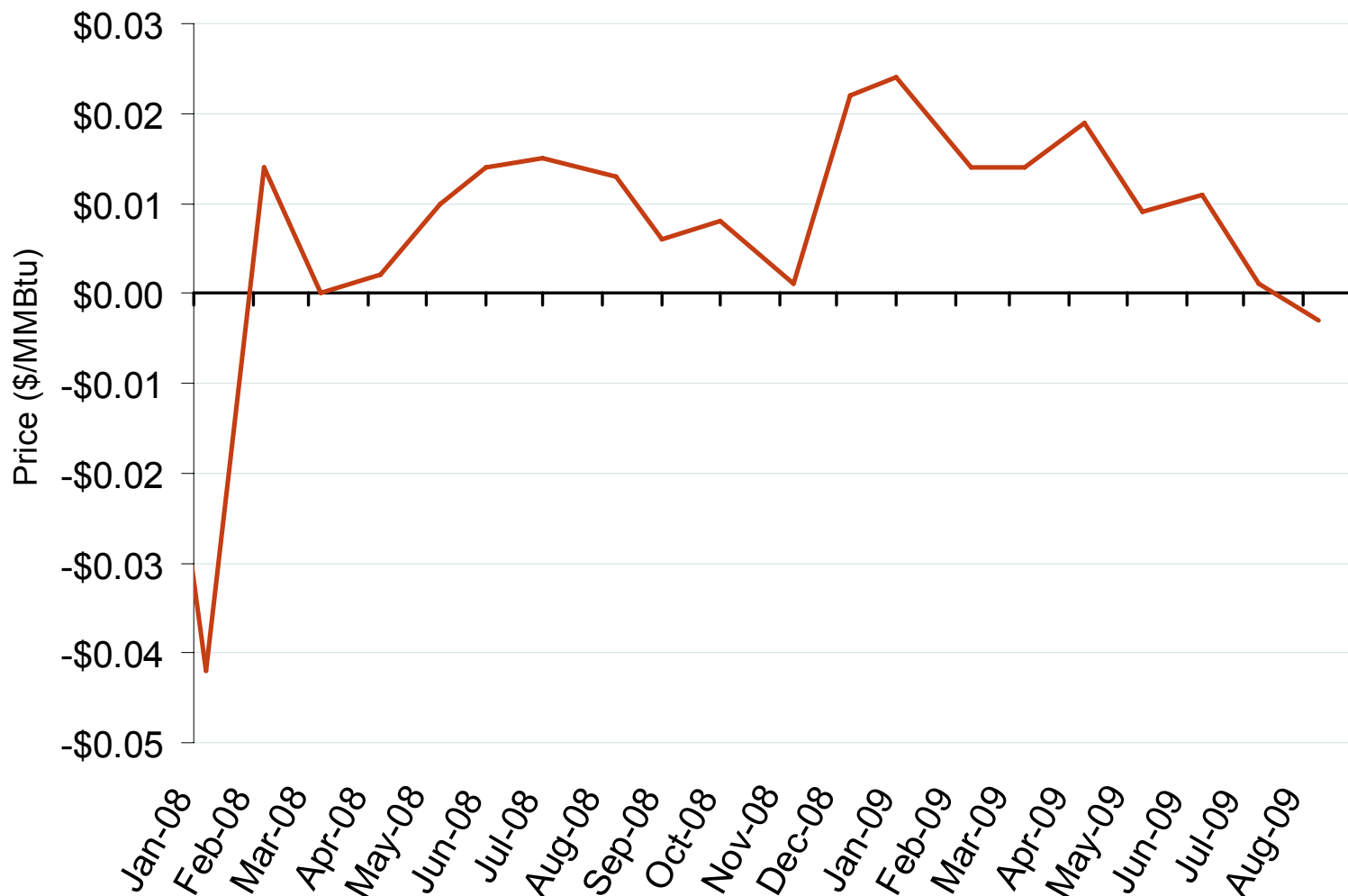
Daily Physical Index Price and Daily Futures Settlement Price



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

Updated September 8, 2009 2087

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

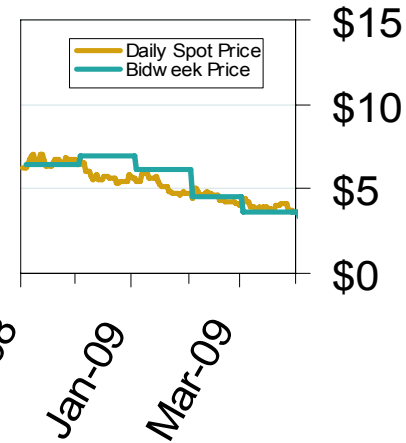
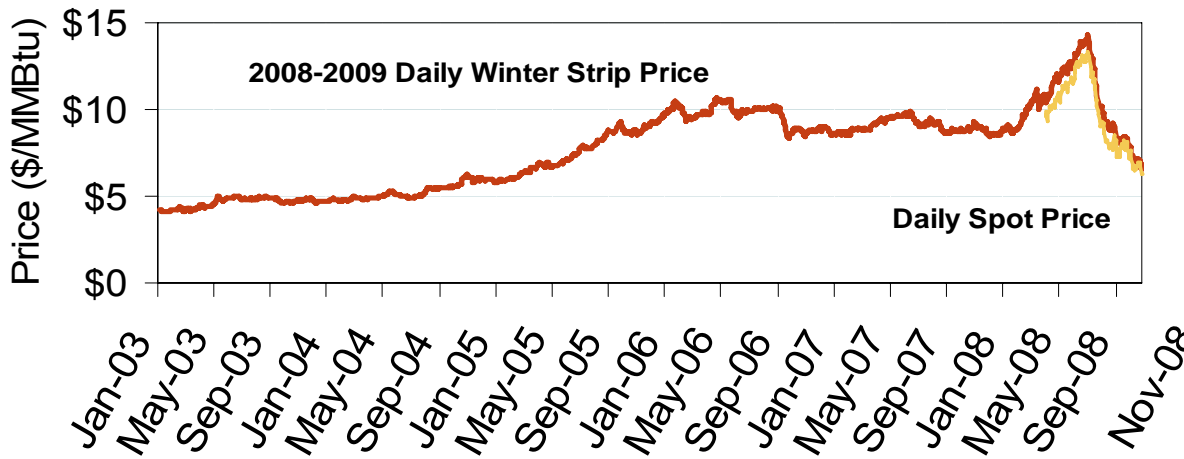
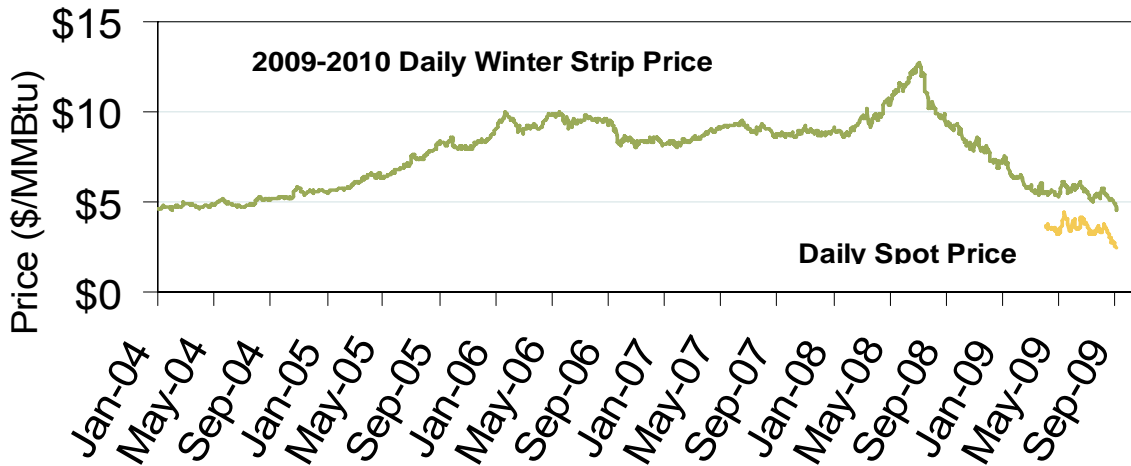


Source: Derived from *Platts* and *Bloomberg* data.

Updated September 8, 2009

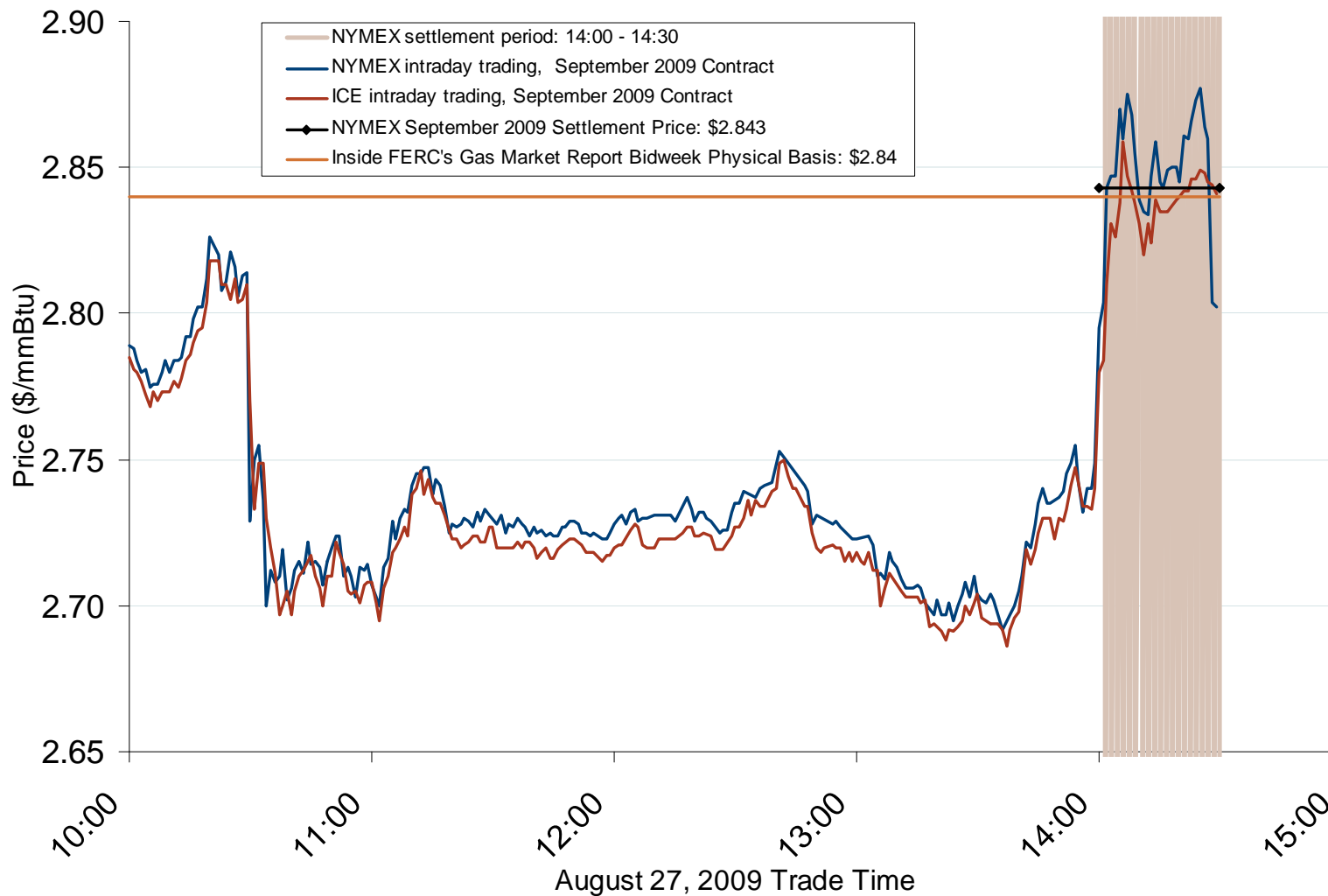
2088

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



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

September 2009 NYMEX and ICE Contract Final Settlement Day

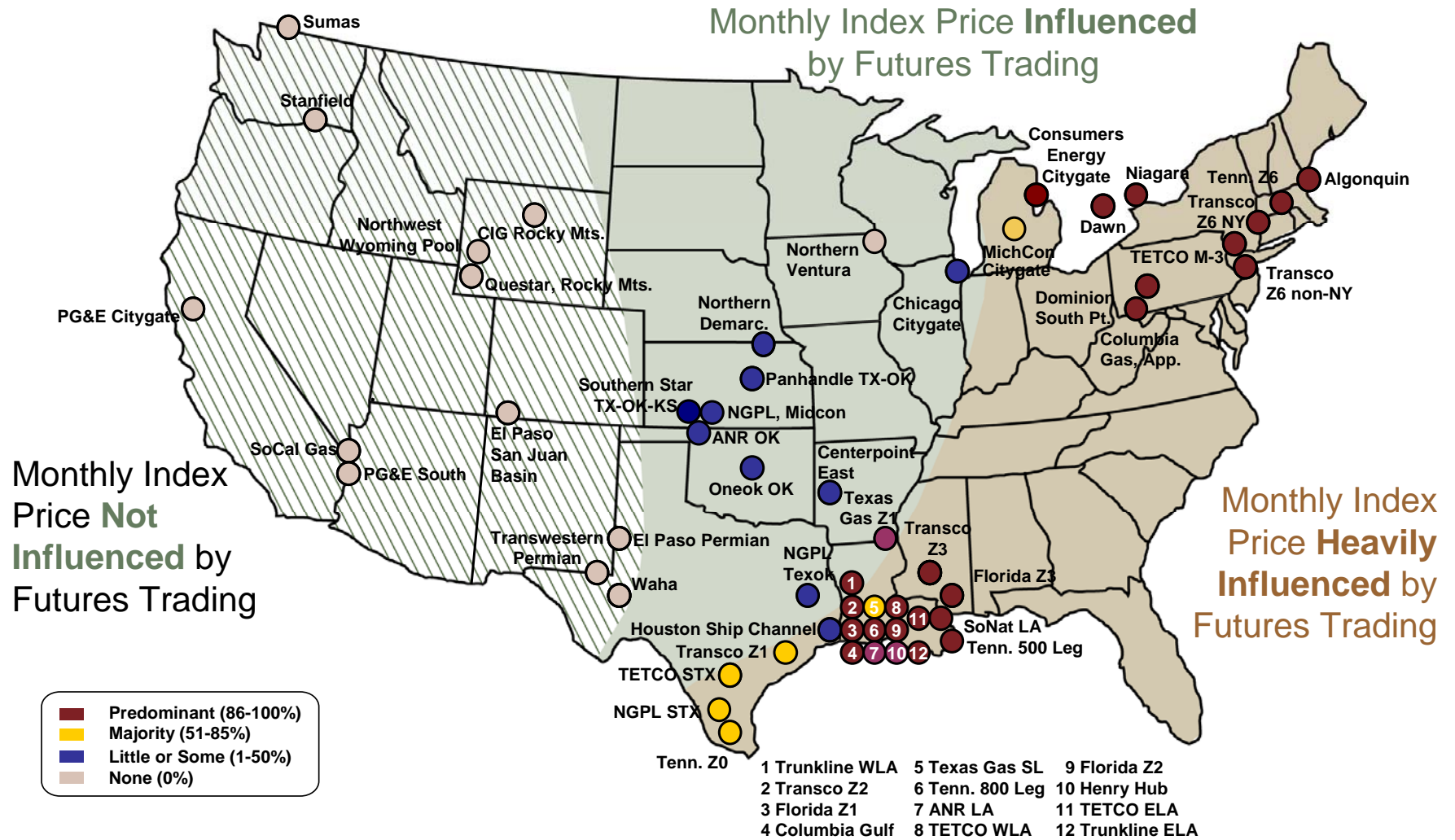


Source: Derived from *Nymex and ICE* data.

Updated September 10, 2009

2166

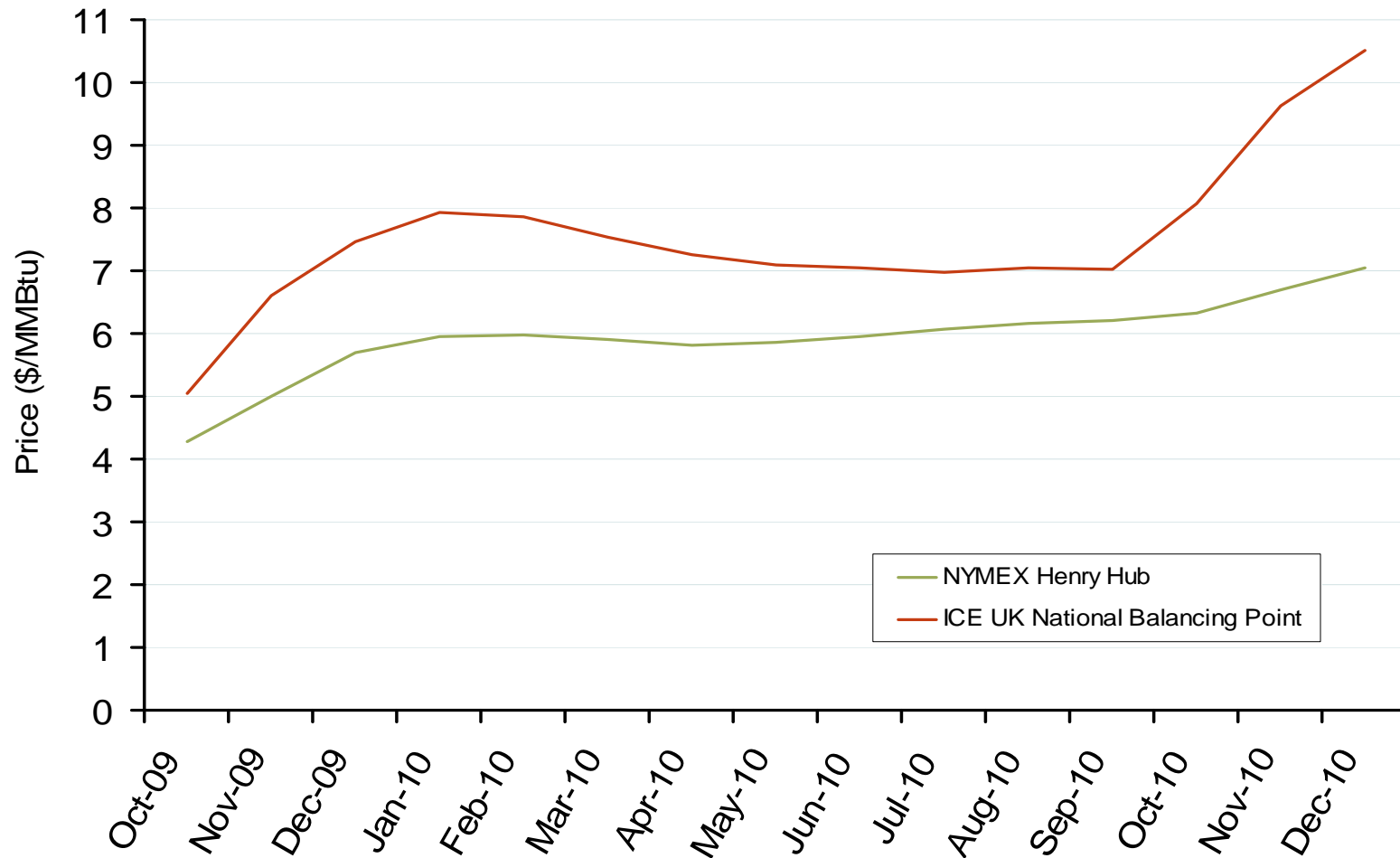
Use of Physical Basis in Natural Gas Price Indices at Major Trading Points, 2009



Source: Derived from *Platts* data for January through June 2009 indices.

Updated June 9, 2009

NYMEX Henry Hub and ICE UK National Balancing Point Natural Gas Forward Price Curves

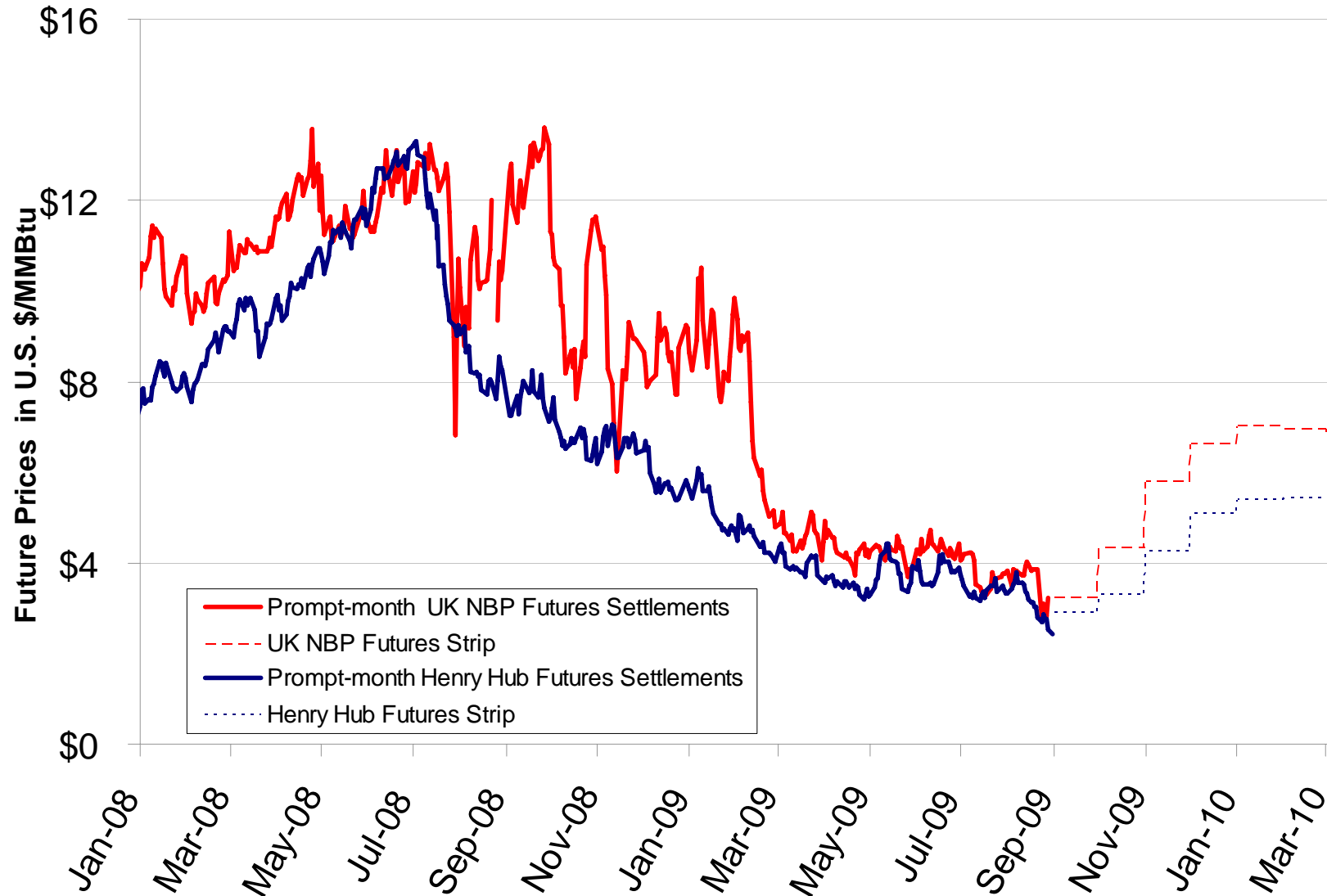


Source: Derived from *NYMEX* and *ICE* data.

Updated September 8, 2009

2170

US and UK Gas Futures Prices



Source: Derived from NYMEX and ICE data.

Updated September 8, 2009

2177