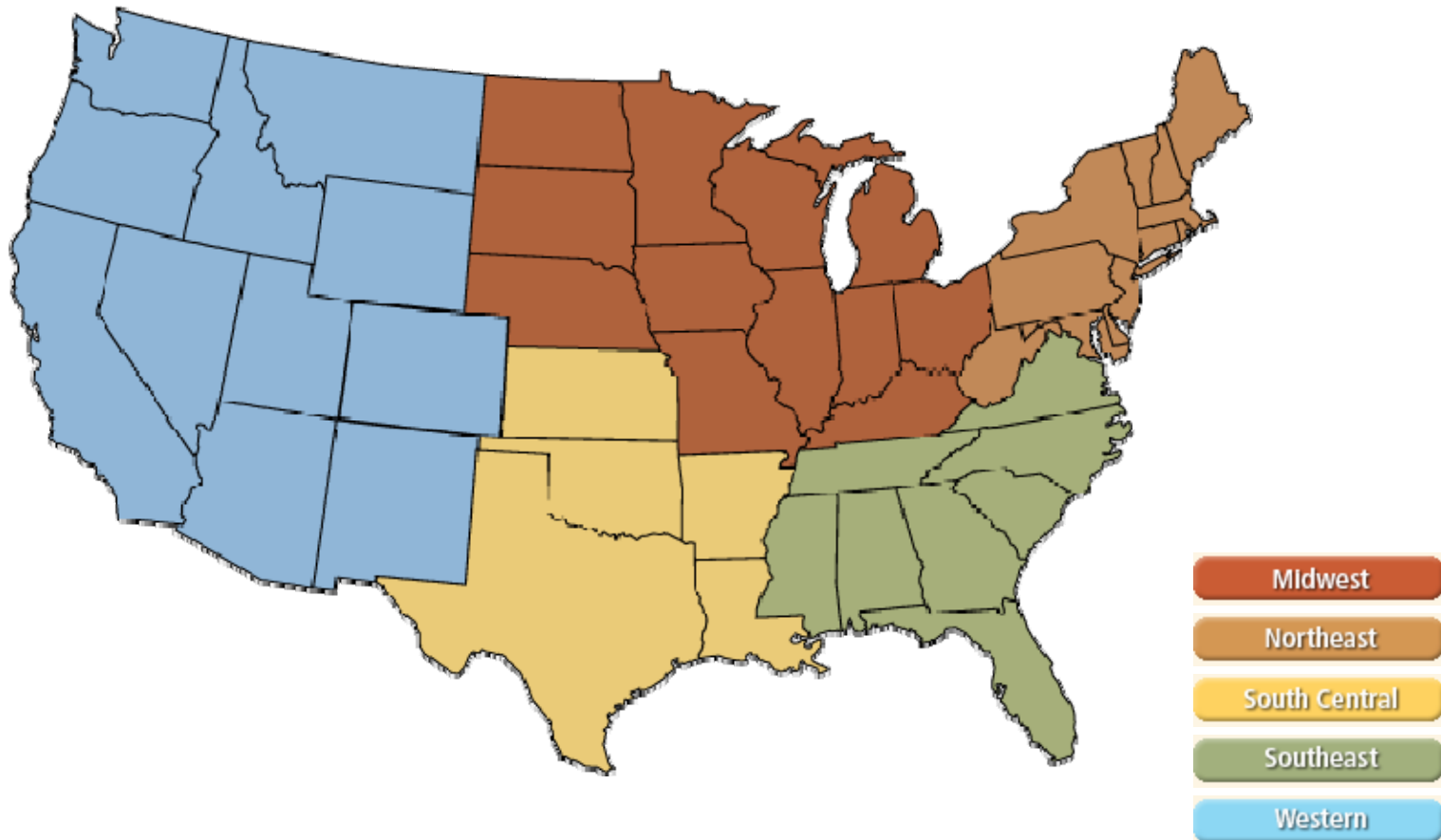
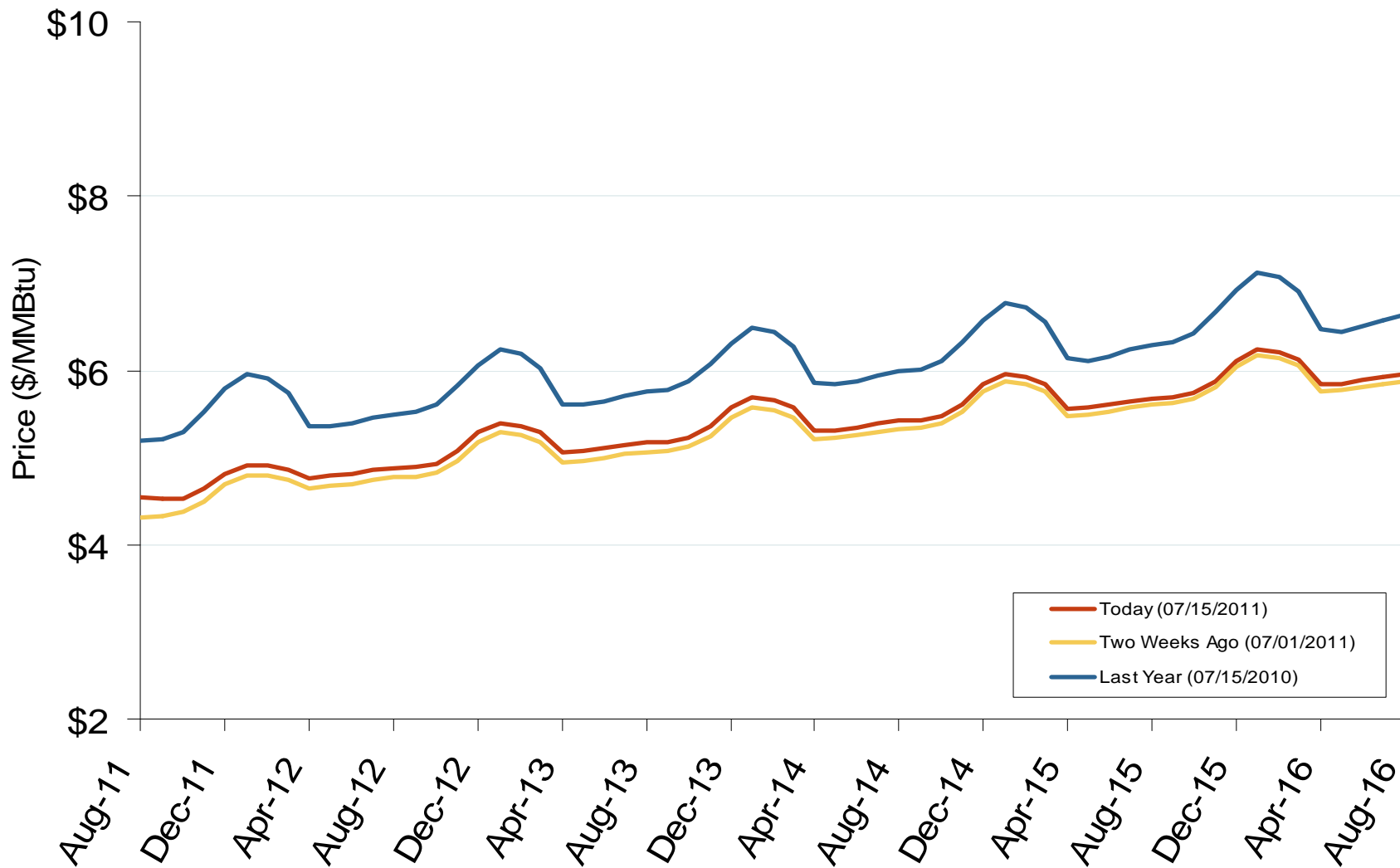


Natural Gas Futures Trading Markets



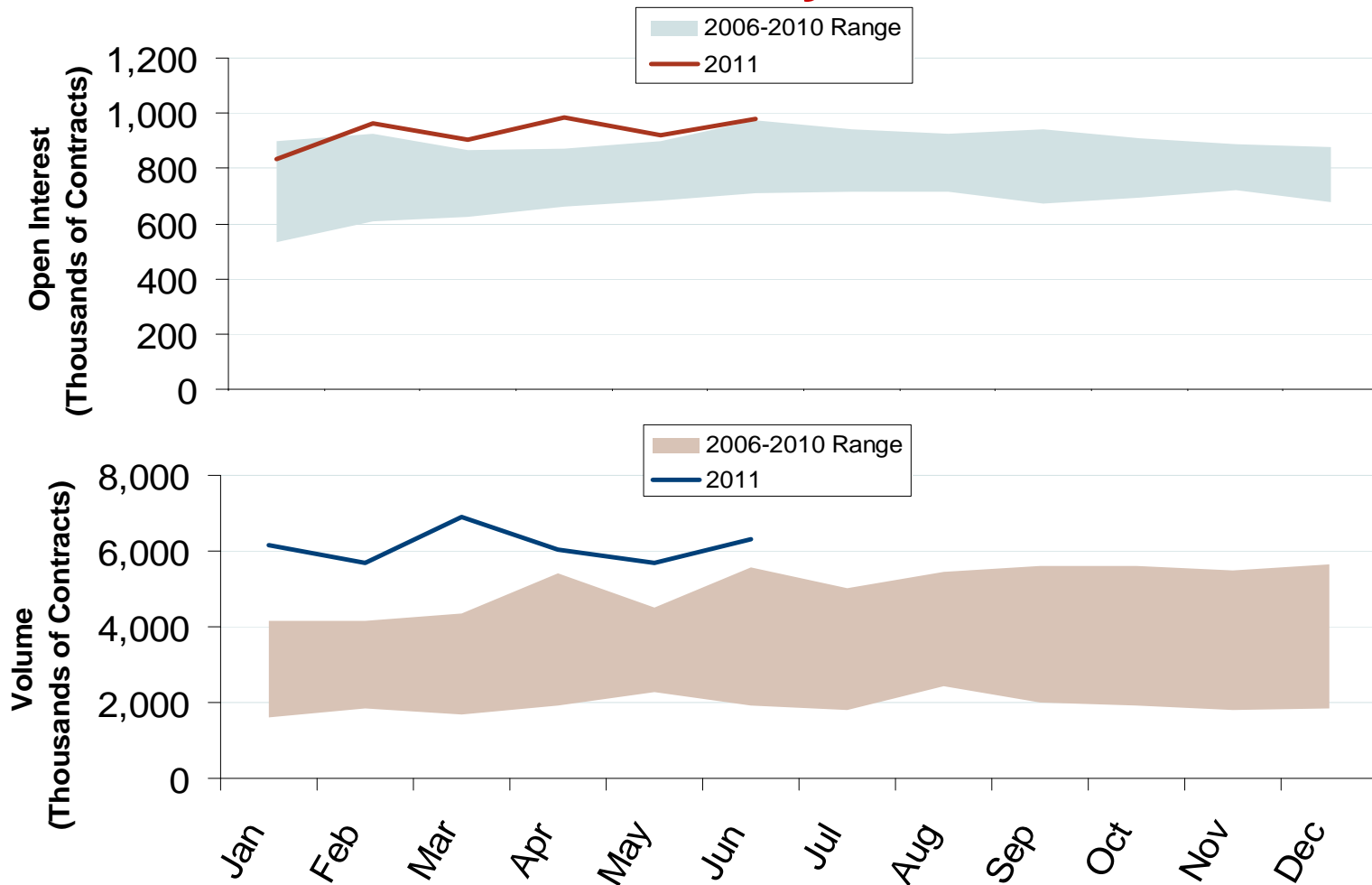
NYMEX Natural Gas Forward Price Curve



Source: Derived from NYMEX data

Updated: July 15, 2011

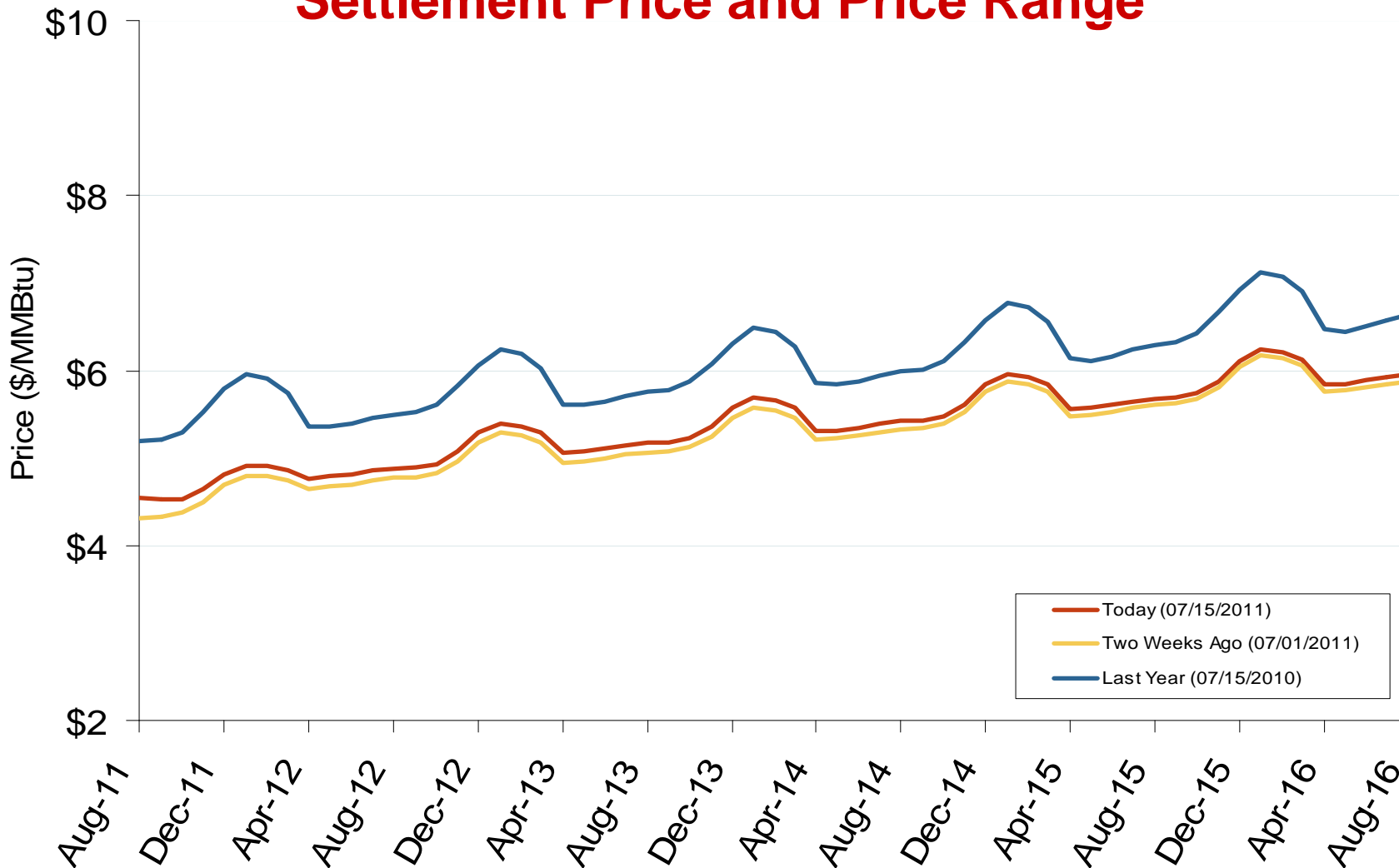
NYMEX Natural Gas Futures Month-End Open Interest and Total Monthly Volume



Source: Derived from NYMEX data.

Updated: July 08, 2011

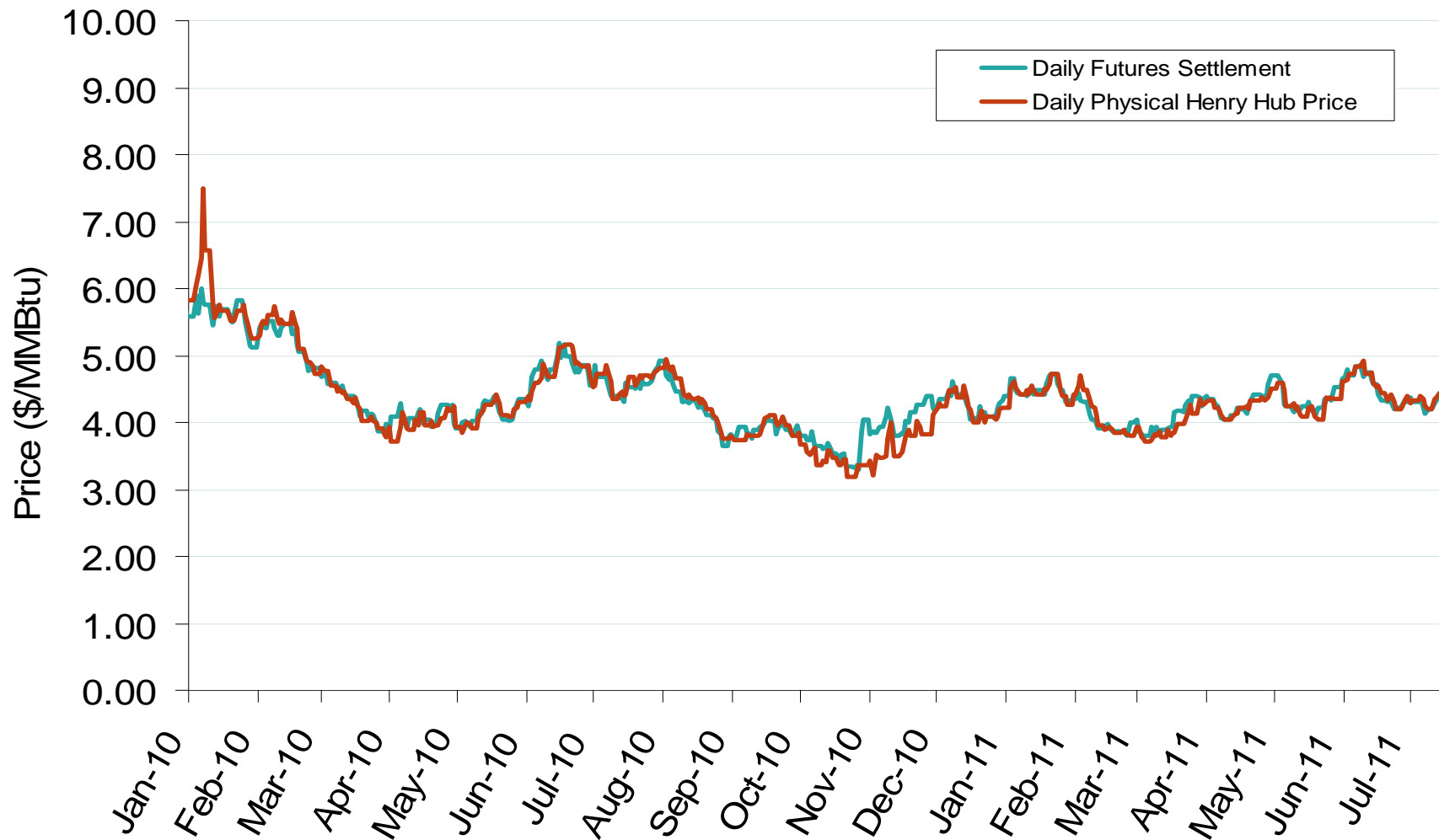
NYMEX Natural Gas Futures Prompt Month Daily Settlement Price and Price Range



Source: Derived from NYMEX data.

Updated: July 15, 2011

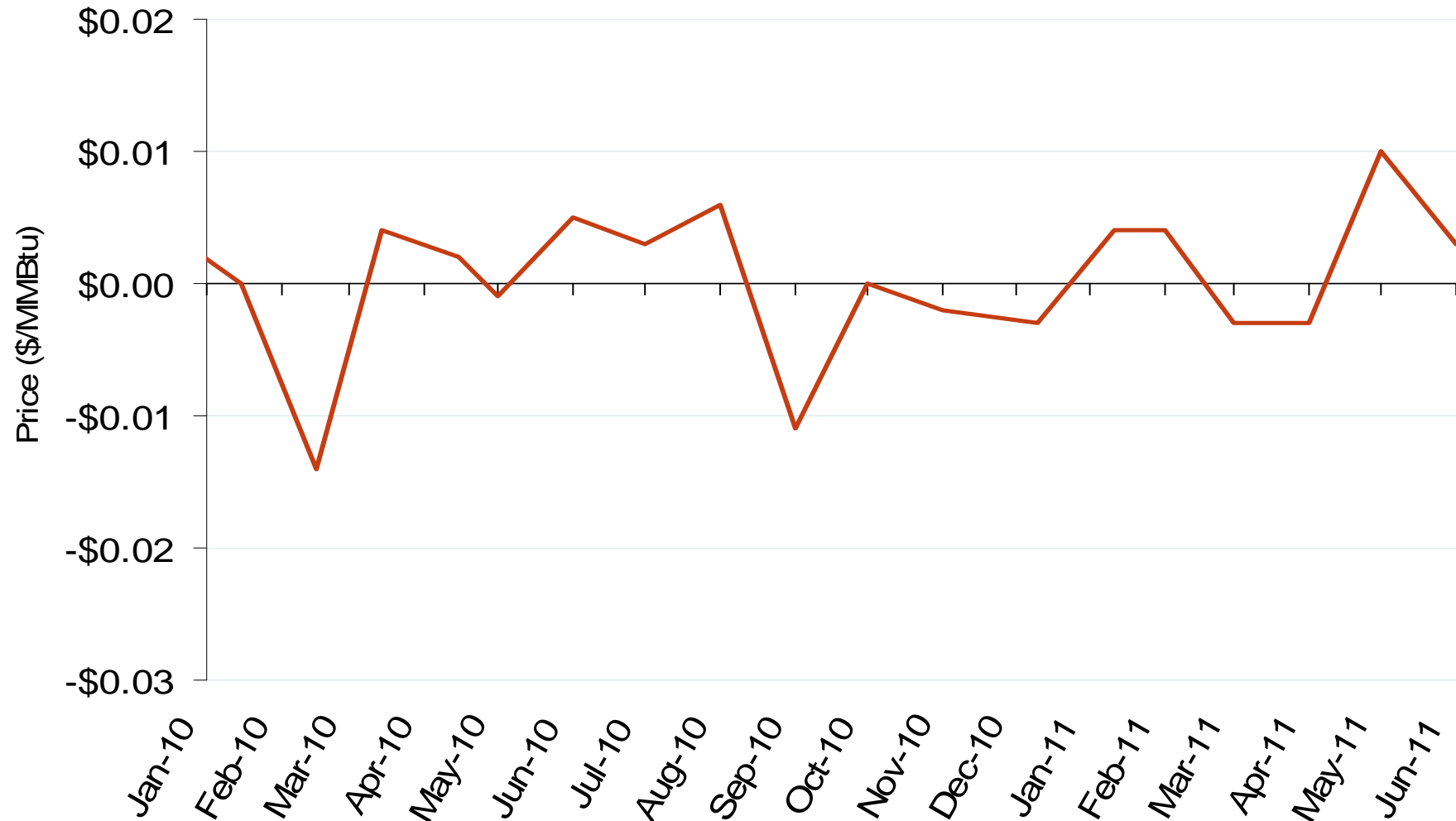
Daily Physical Index Price and Daily Futures Settlement Price



Source: Derived from *Bloomberg* data.

Updated: July 15, 2011

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



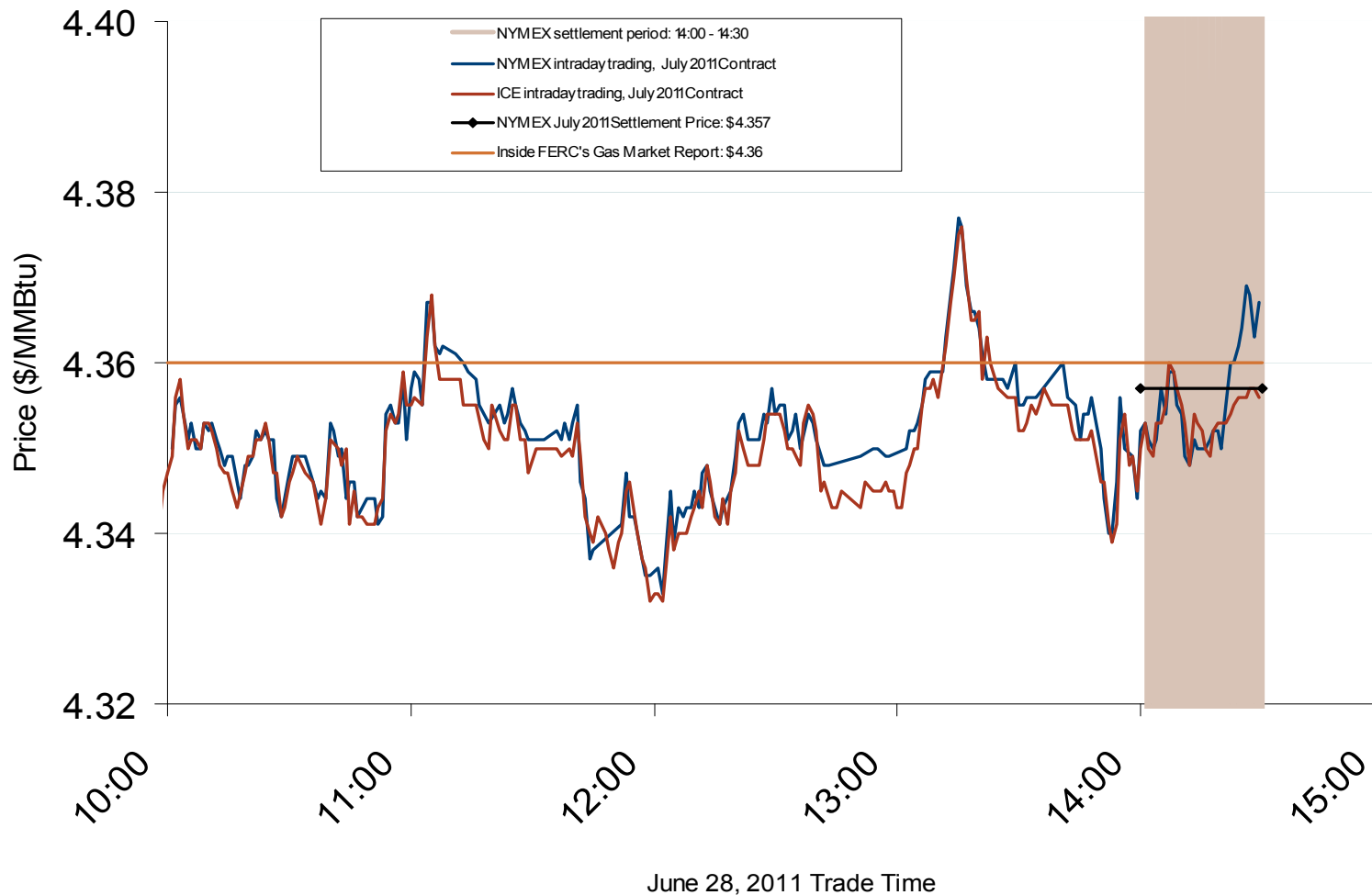
Source: Derived from *Platts* and *Bloomberg* data.

July 2011

Updated July 7, 2011

2088

July 2011 - Nymex and ICE Contract Final Settlement Day

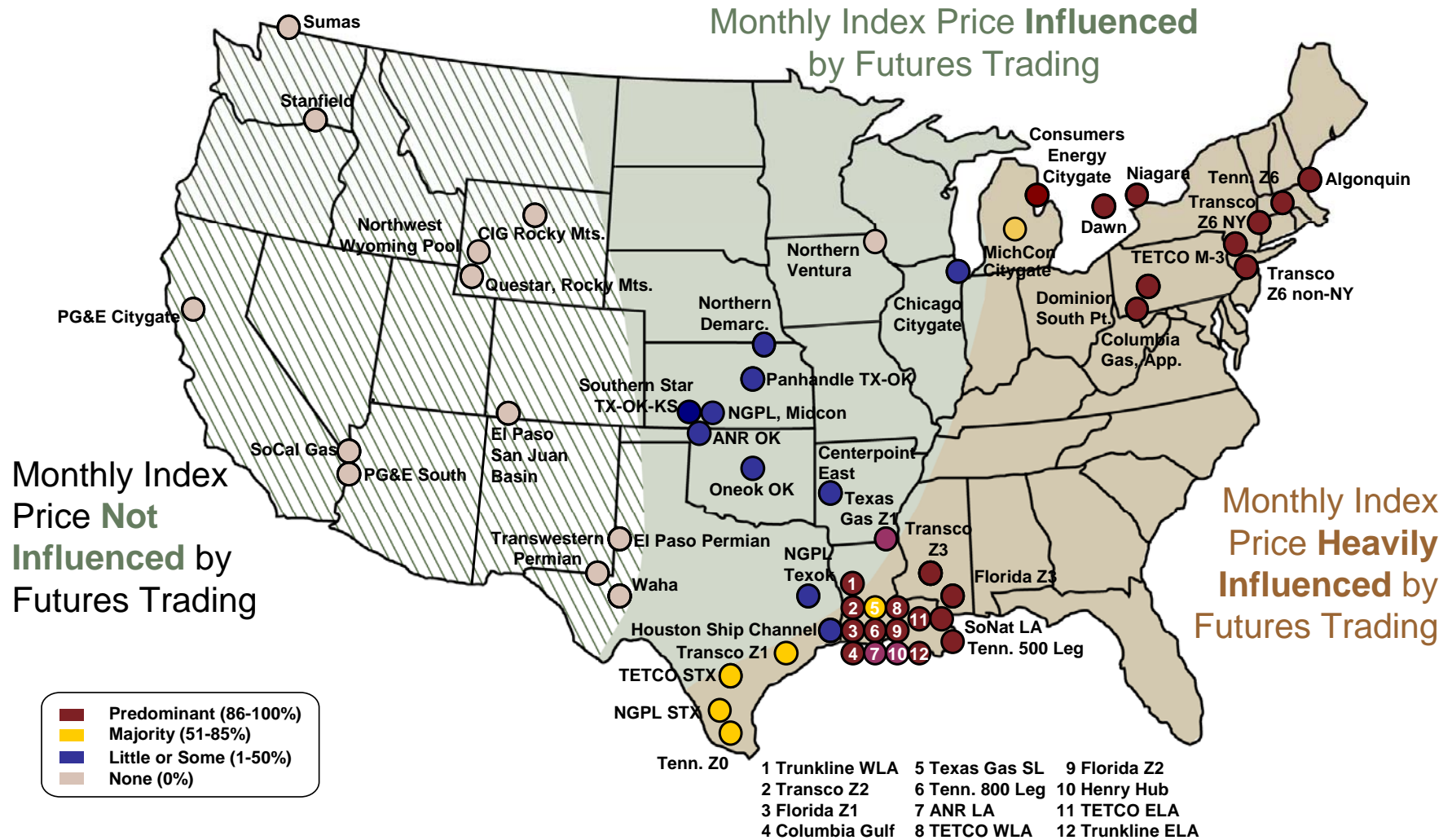


Source: Derived from *Nymex* and *ICE* data.

Note: The final settlement day for the Nymex contract is three business days before the start of the contract term (which is the 1st day of the month).

Updated: July 11, 2011

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.