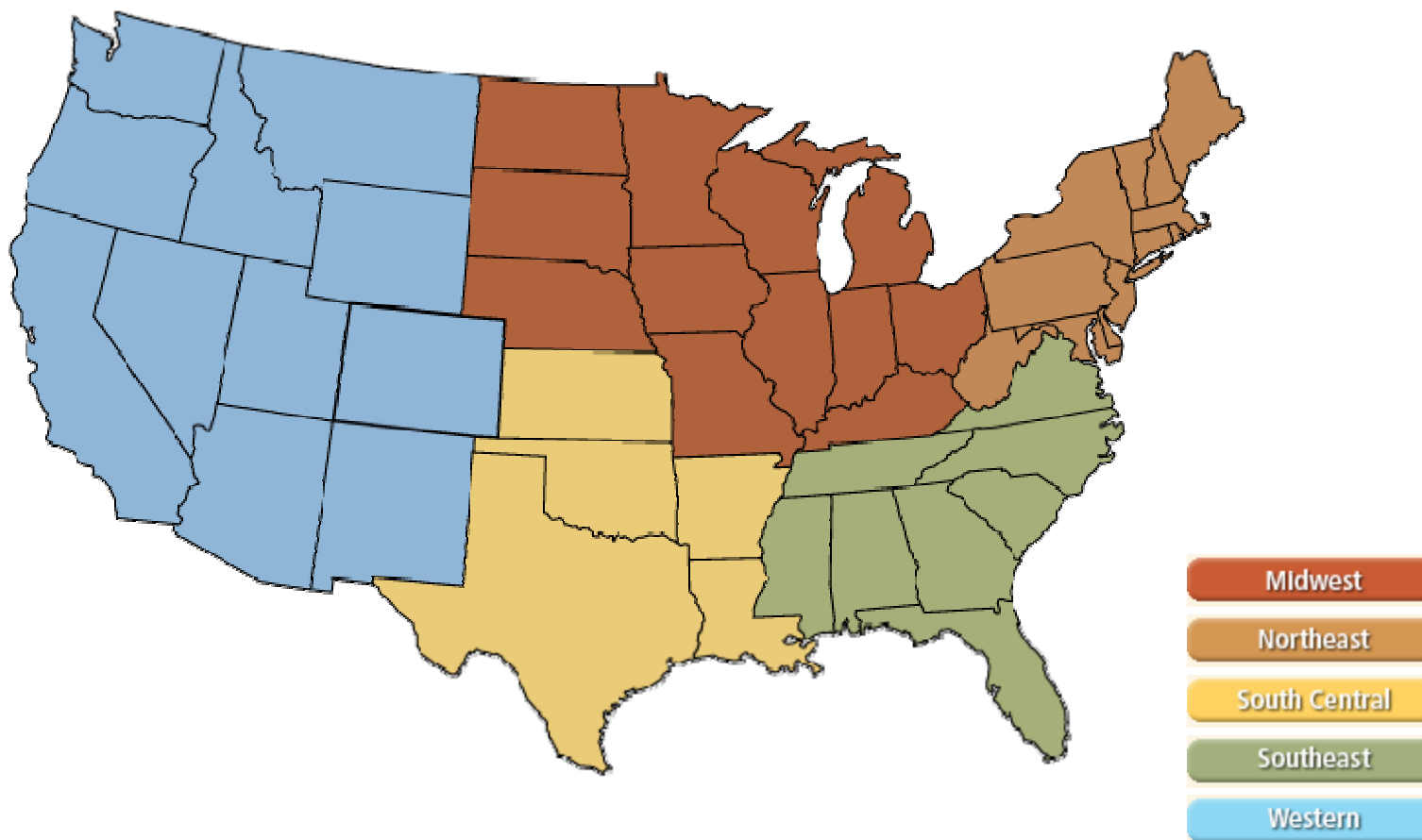
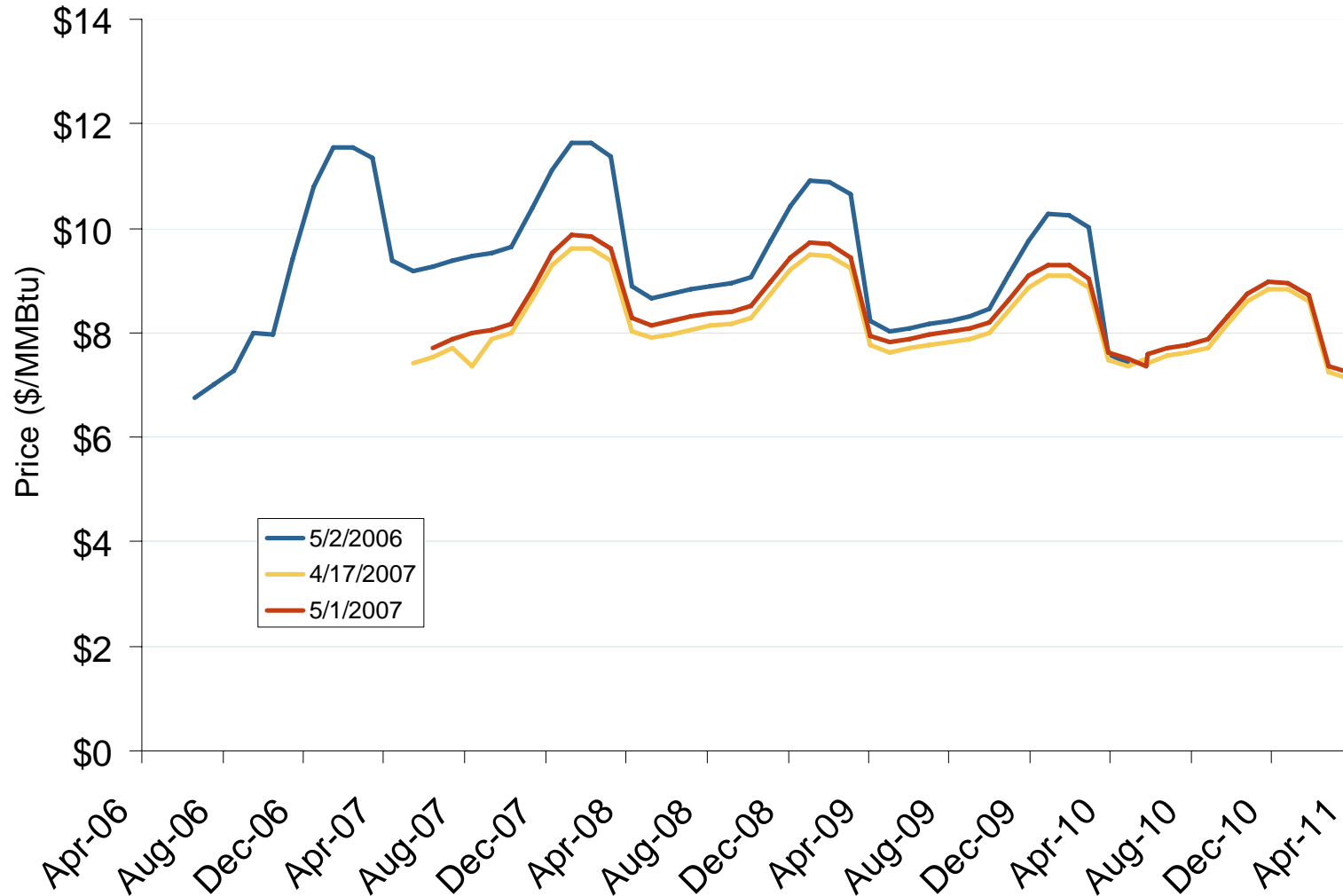


# Natural Gas Futures Trading Markets



## NYMEX Natural Gas Forward Price Curve

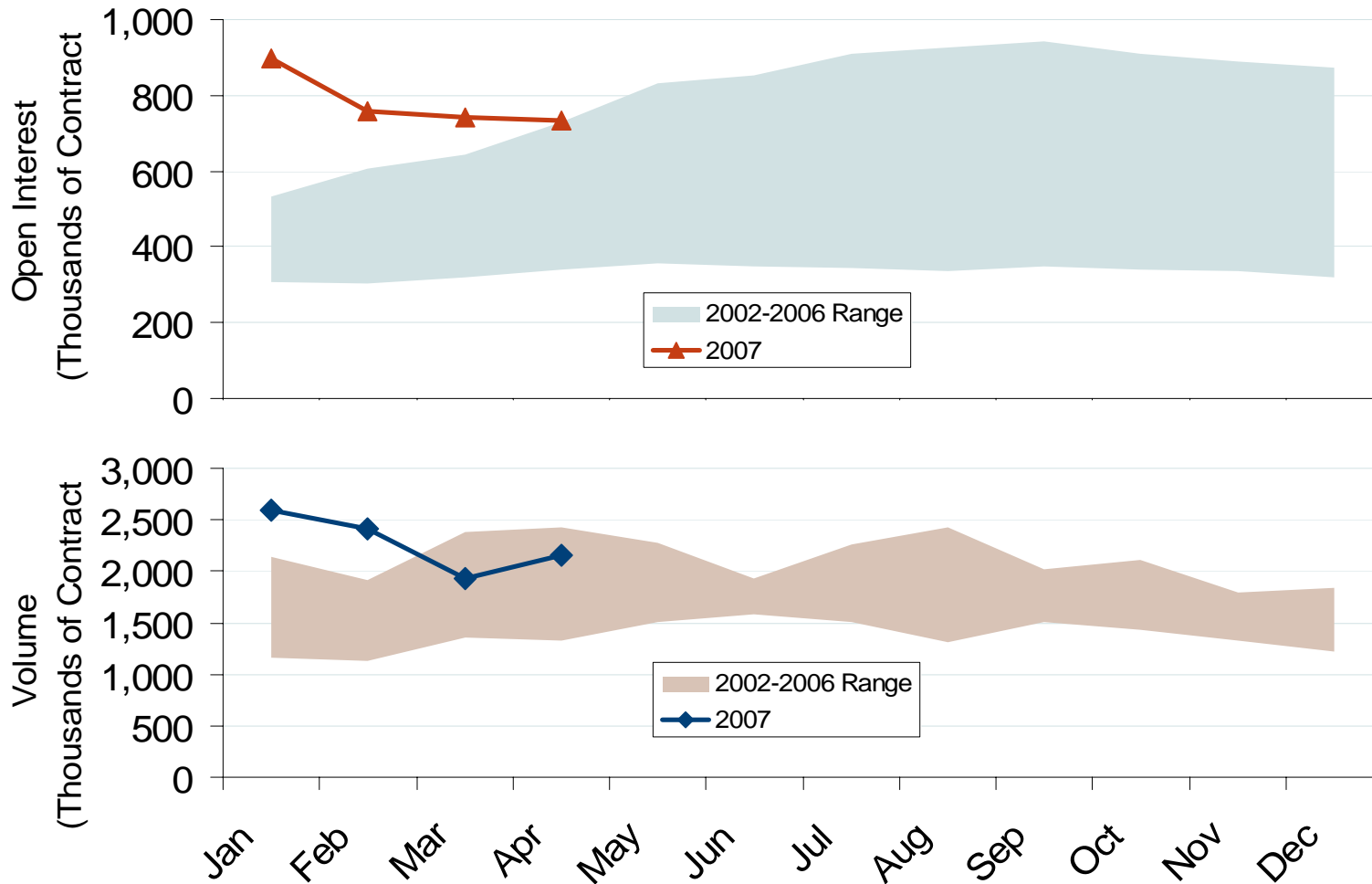


Source: Derived from NYMEX data.

Updated May 4, 2007

2009

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

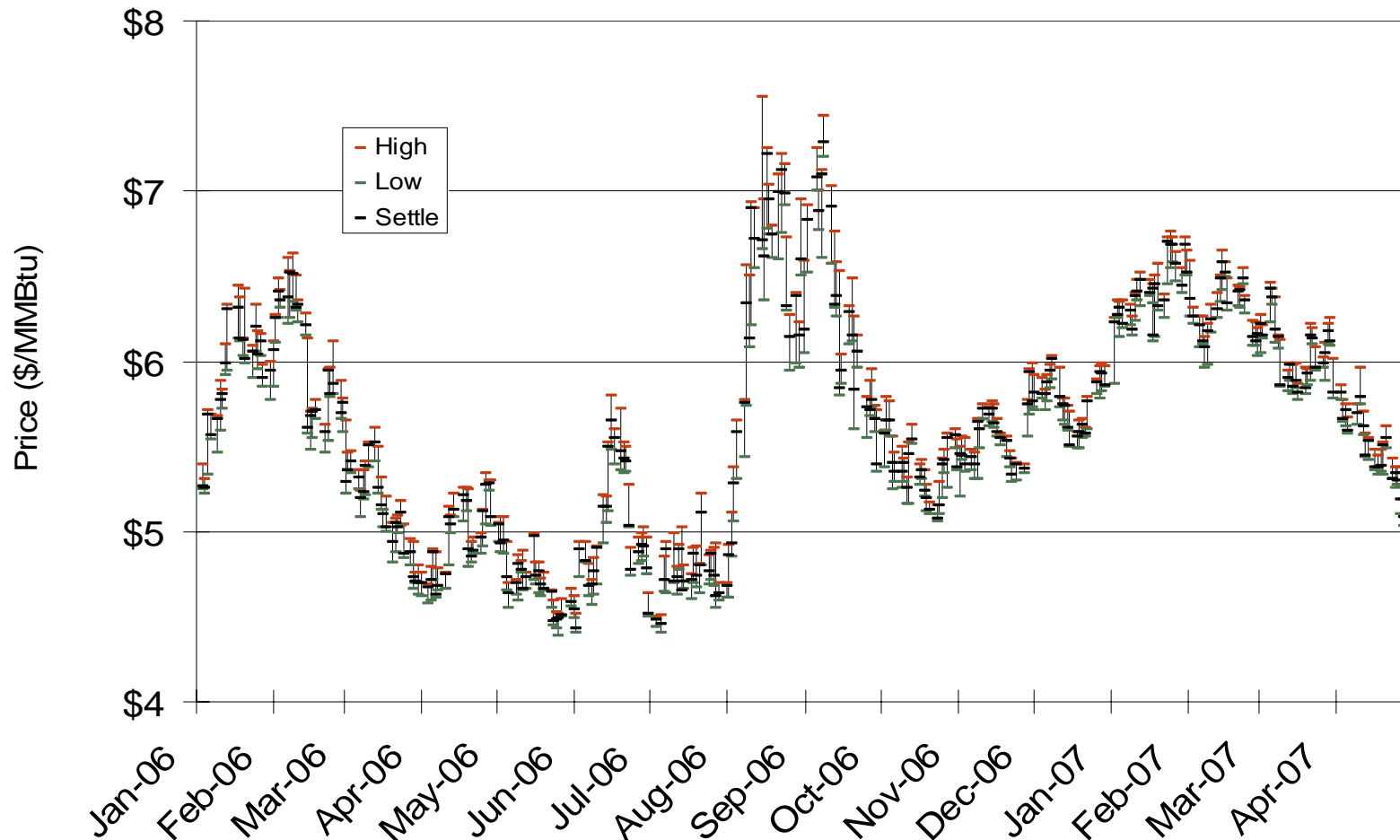


Source: Derived from NYMEX data.

Updated May 4, 2007

2010

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

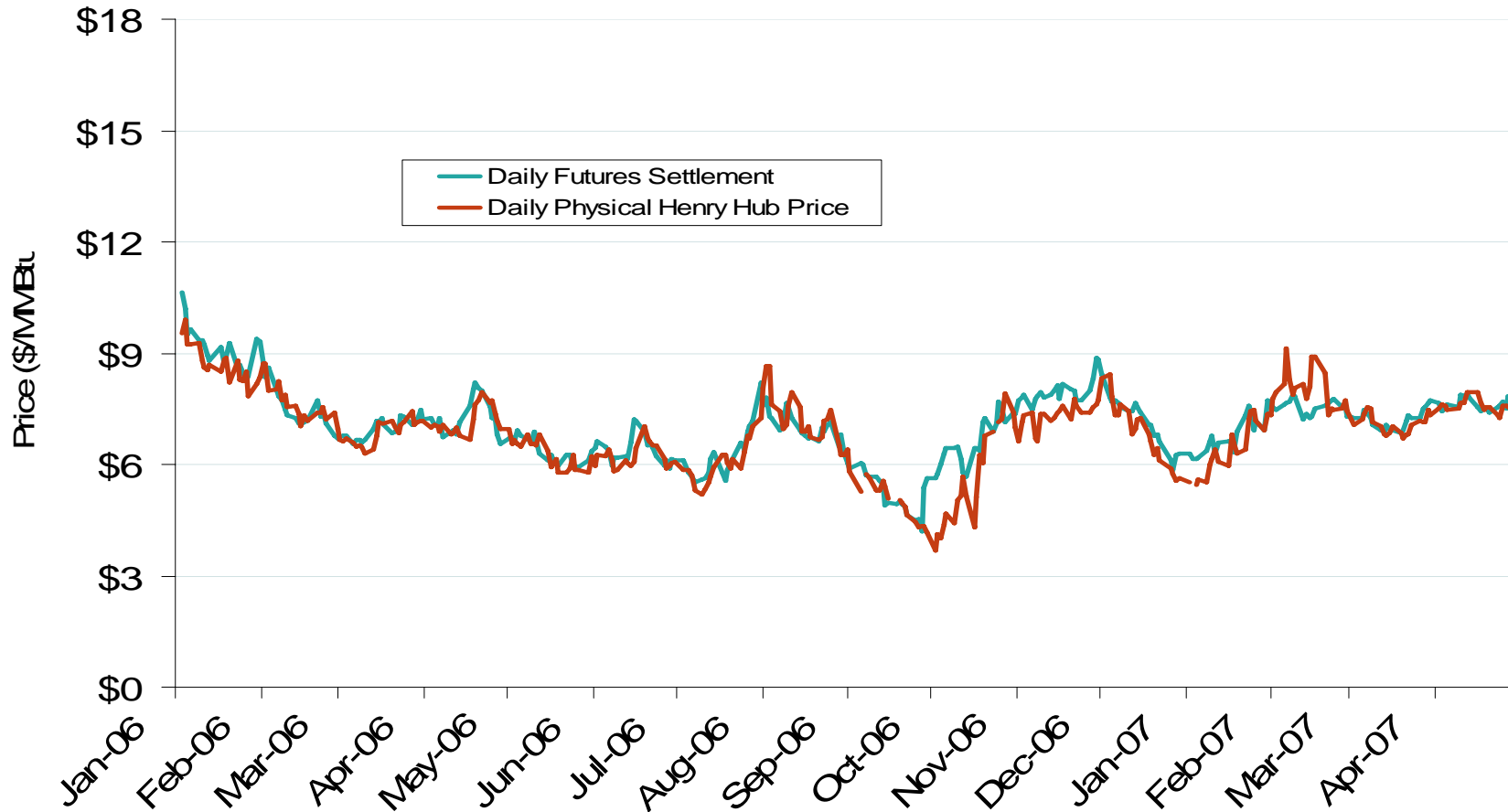


Source: Derived from NYMEX data.

Updated May 4, 2007

2086

## Daily Physical Index Price and Daily Futures Settlement Price

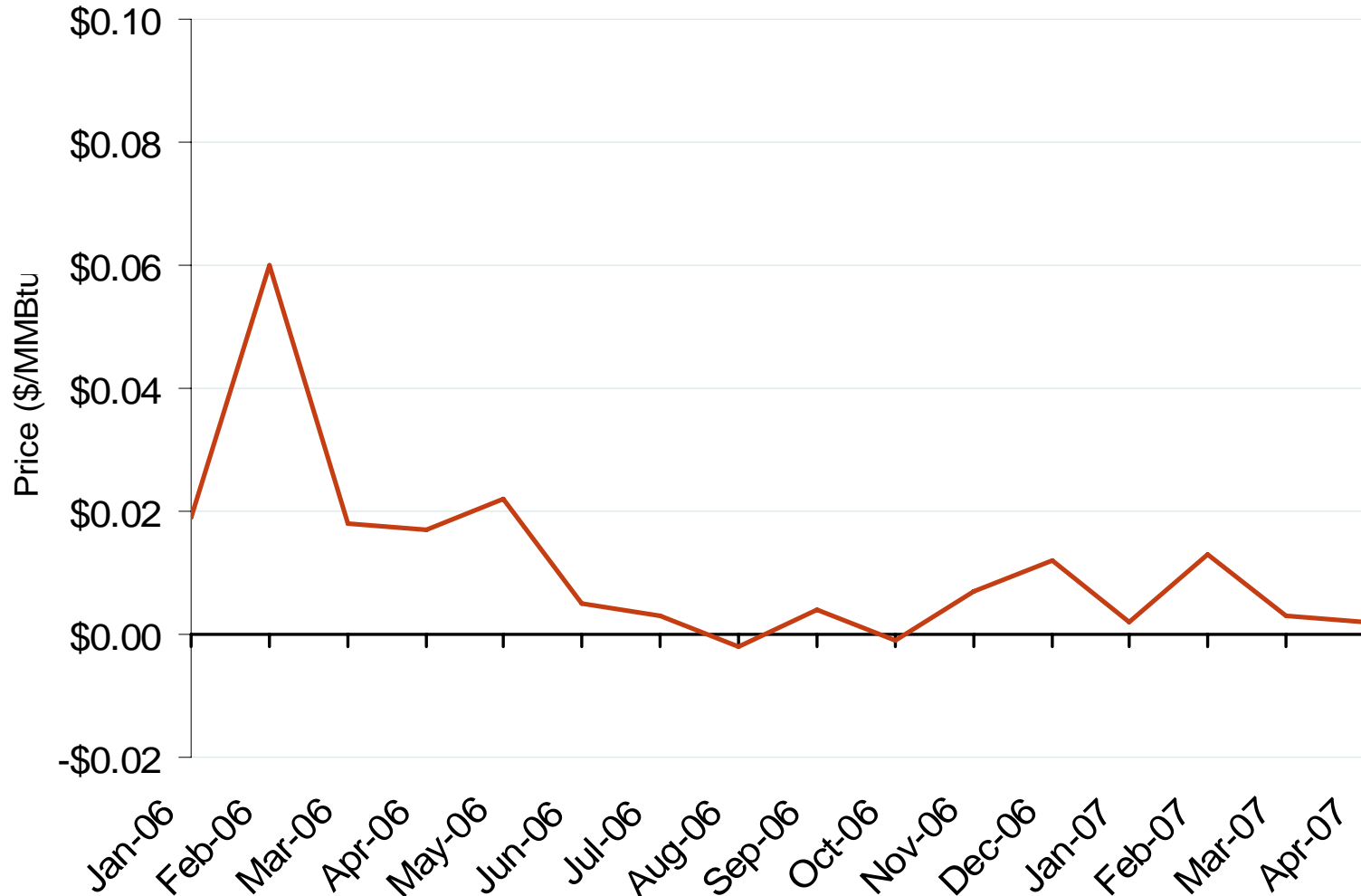


Source: Derived from *Platts* and *Bloomberg* data.

Updated May 4, 2007

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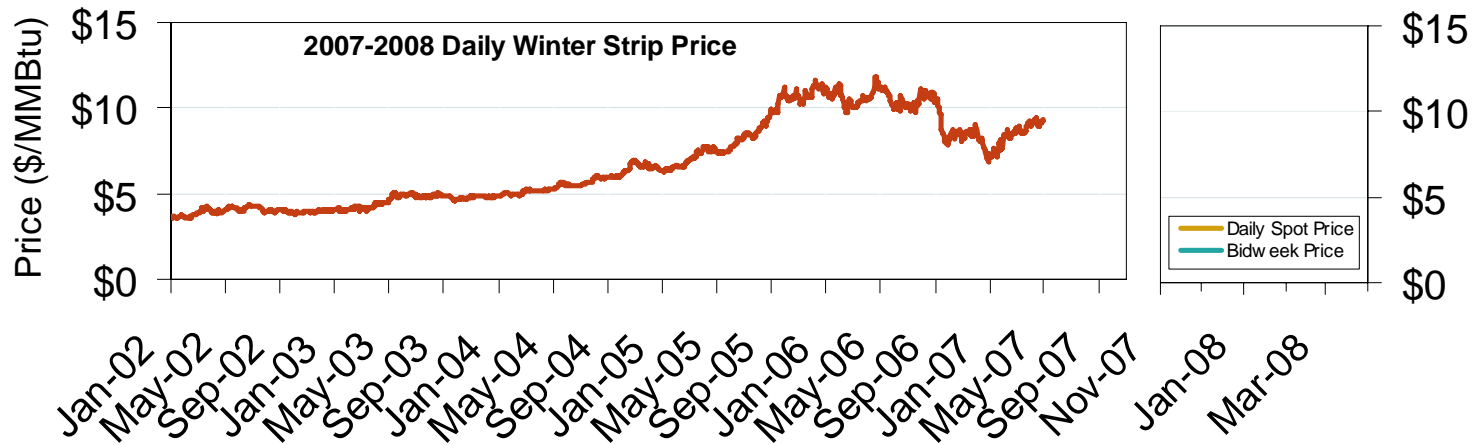
## Deviation Between Monthly Physical Index and Monthly Futures Expiration Price at Henry Hub



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

Updated May 4, 2007

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



Source: Derived from Platts and Nymex data.

Updated May 4, 2007