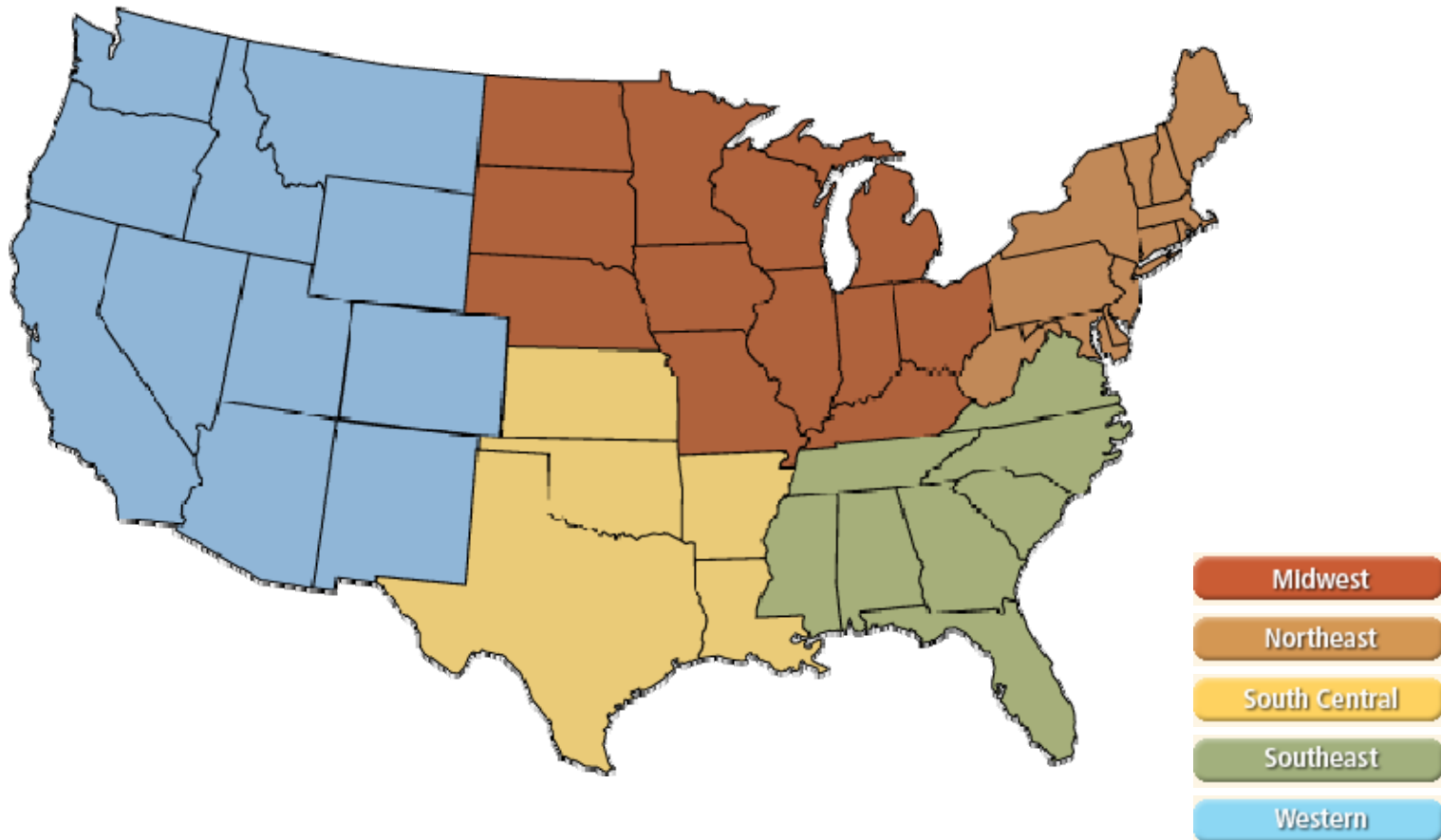
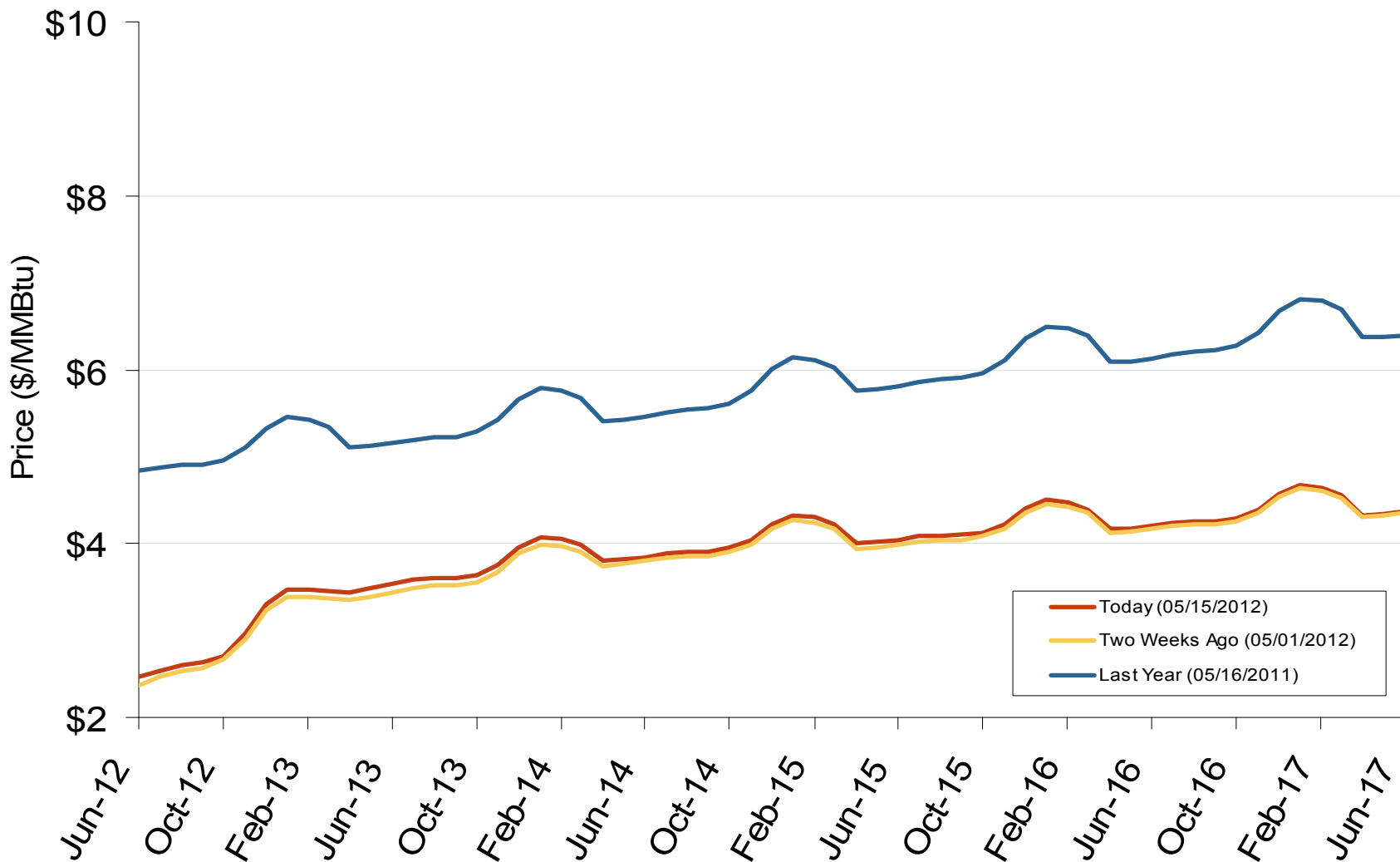


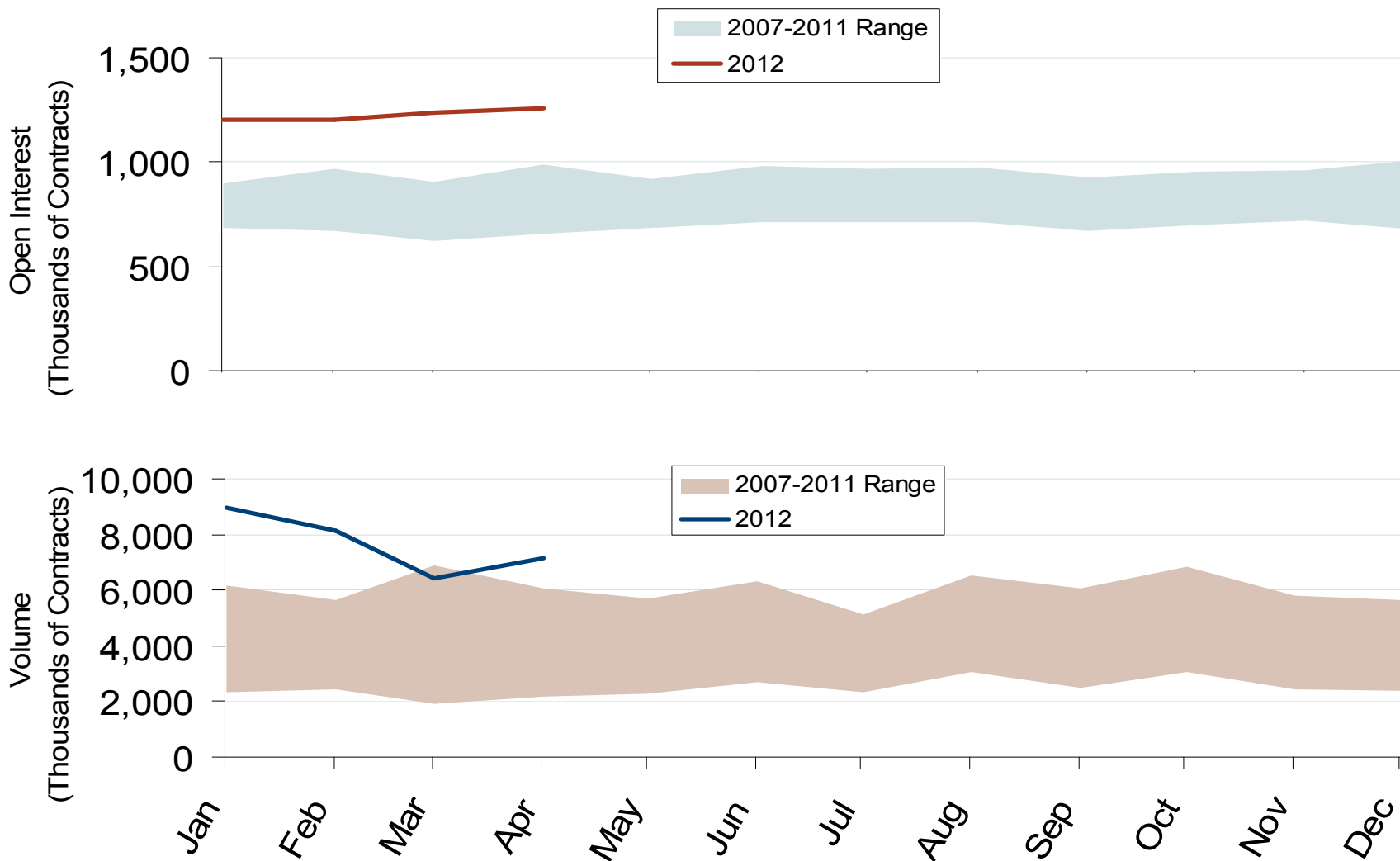
Natural Gas Futures Trading Markets



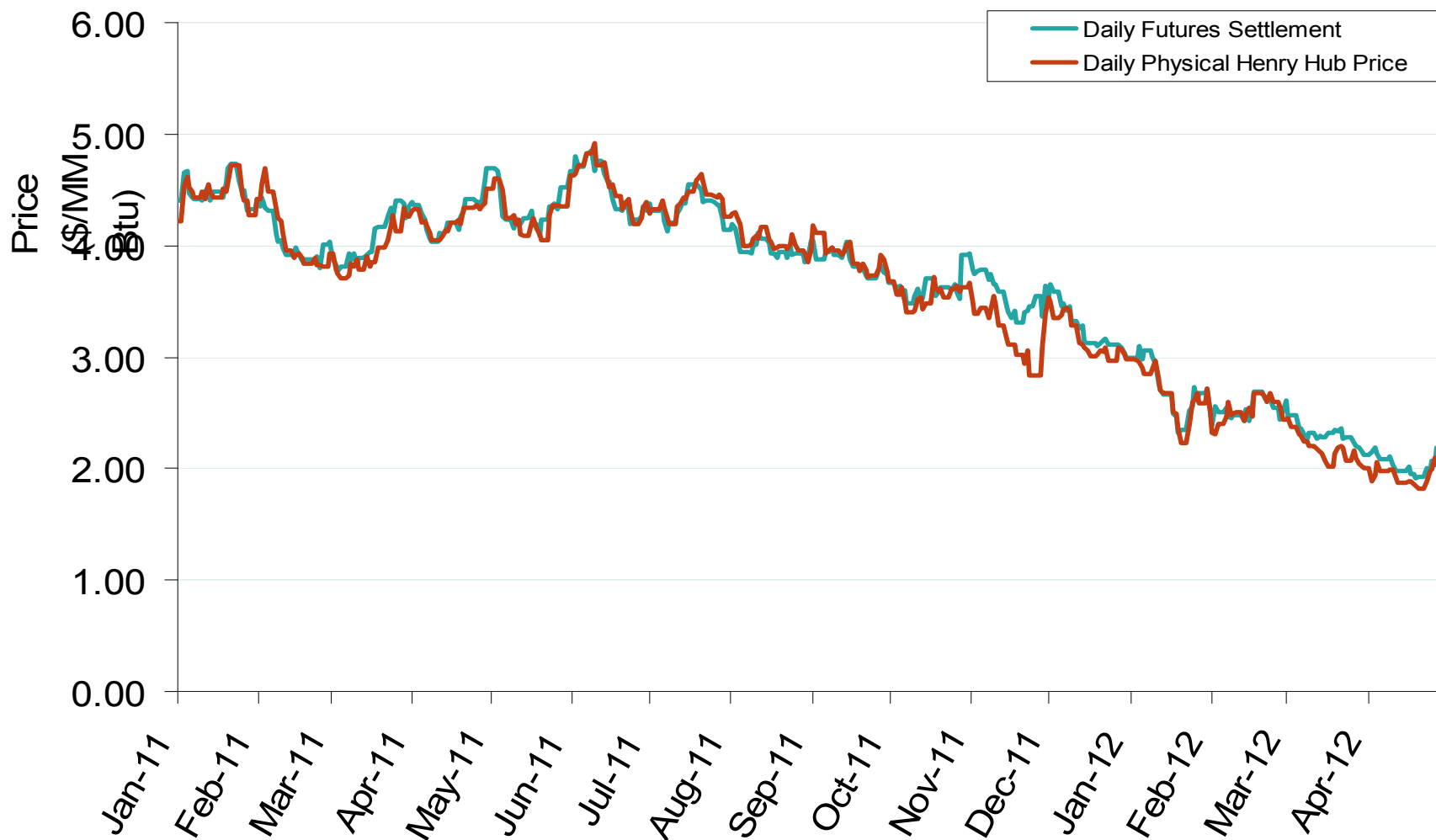
Nymex Natural Gas Forward Price Curve



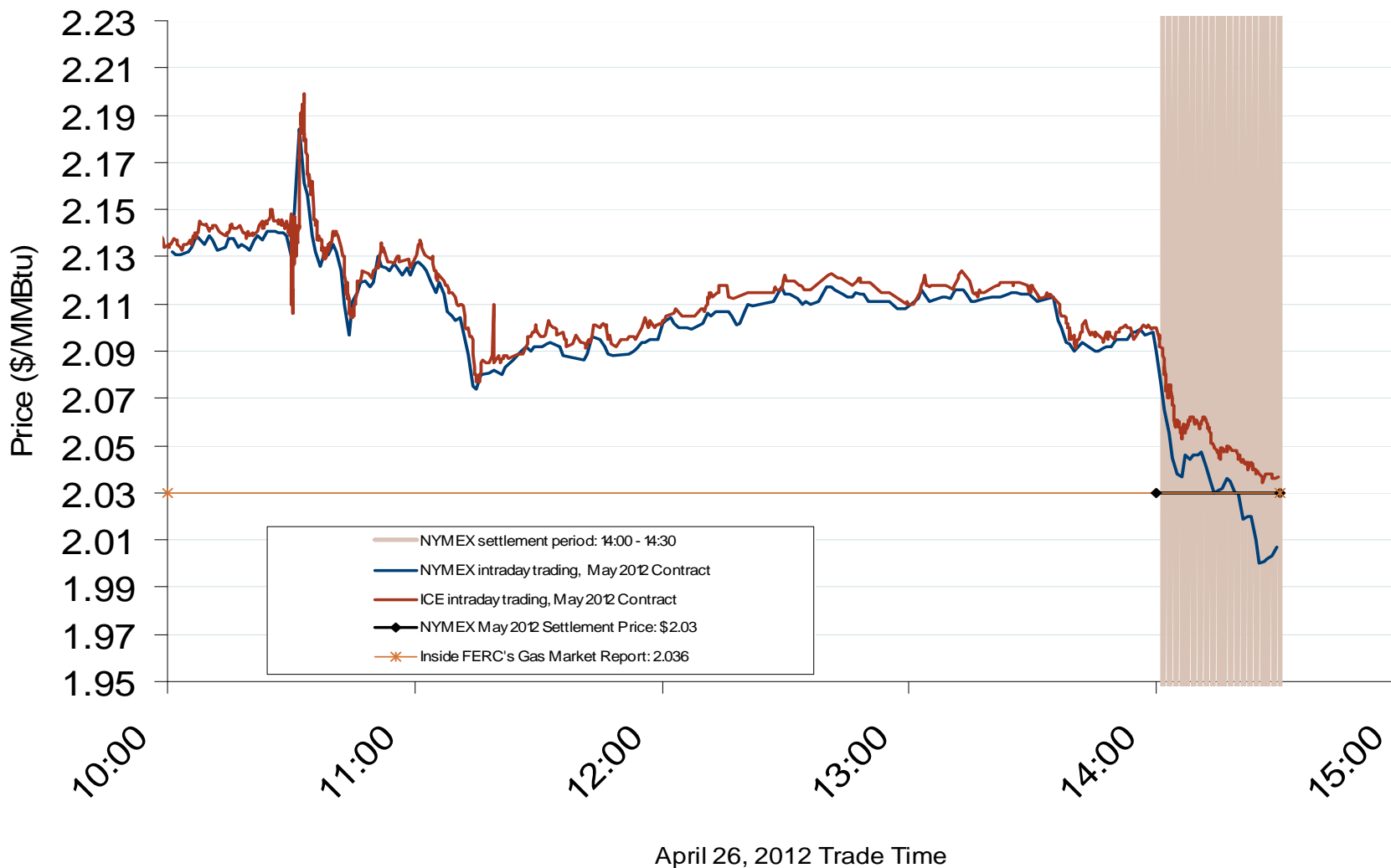
Nymex NG Futures Month-End Open Interest and Monthly Volume



Daily Physical Index Price & Daily Futures Settlement Price



Nymex and ICE Contract Final Settlement - May 2012



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

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

May 2012

Updated: May 23, 2012