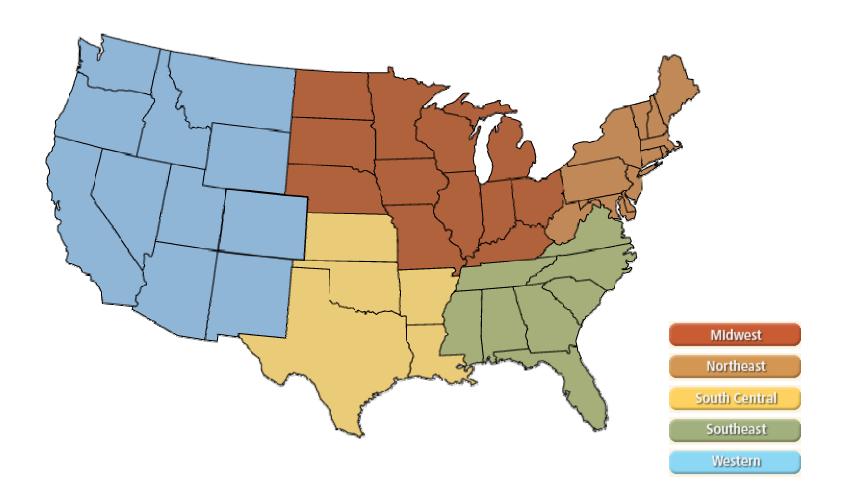
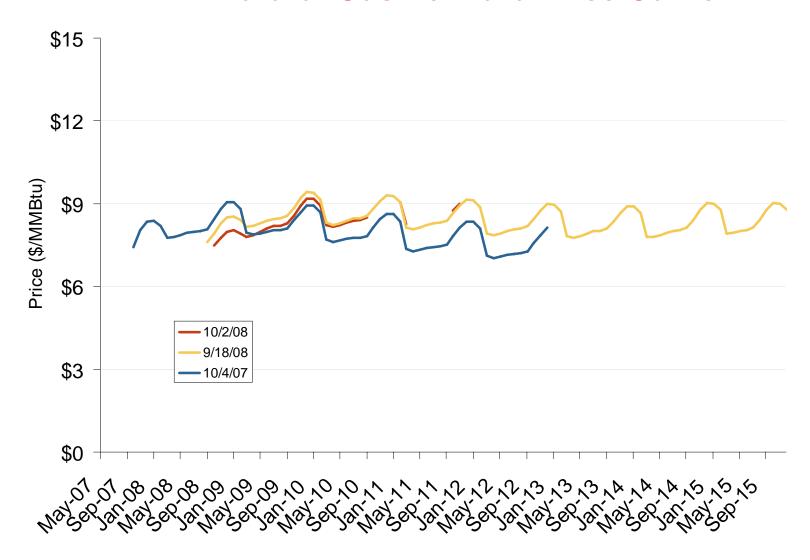
Natural Gas Futures Trading Markets

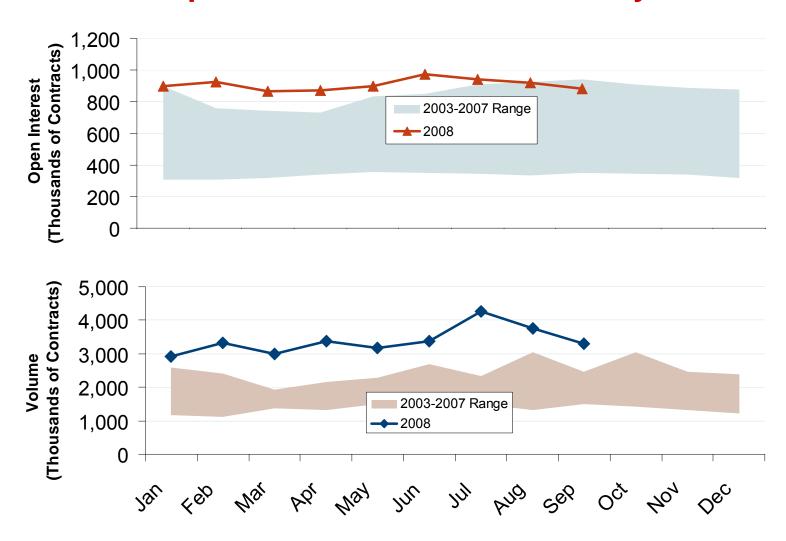


NYMEX Natural Gas Forward Price Curve



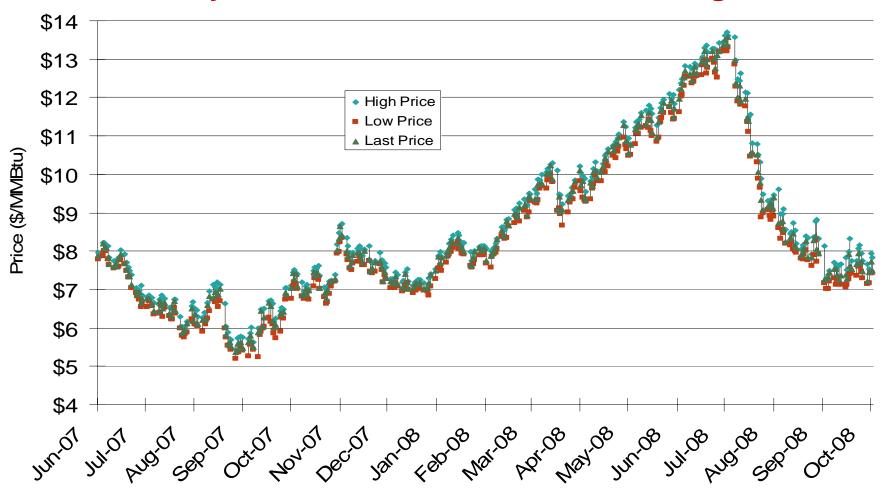
Source: Derived from NYMEX data.

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



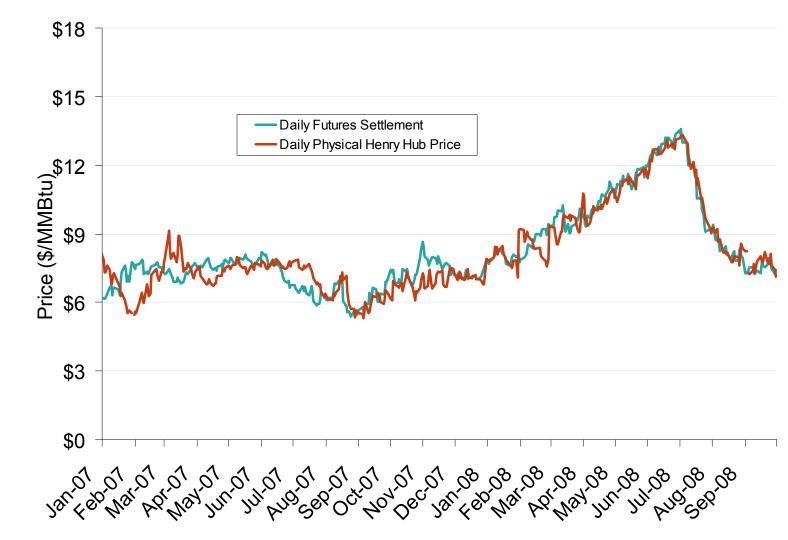
Source: Derived from NYMEX data.

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



Source: Derived from NYMEX data.

Daily Physical Index Price and Daily Futures Settlement Price



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

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

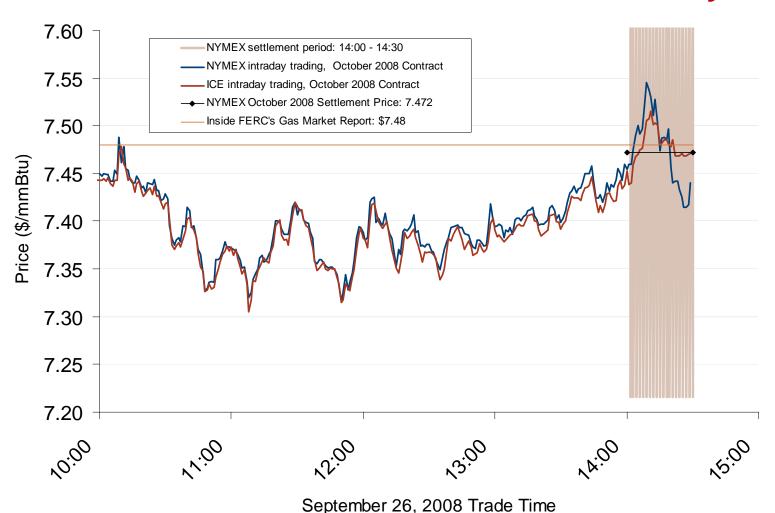


Natural Gas Winter Futures Strip and Daily Henry Hub Spot and Bidweek Prices



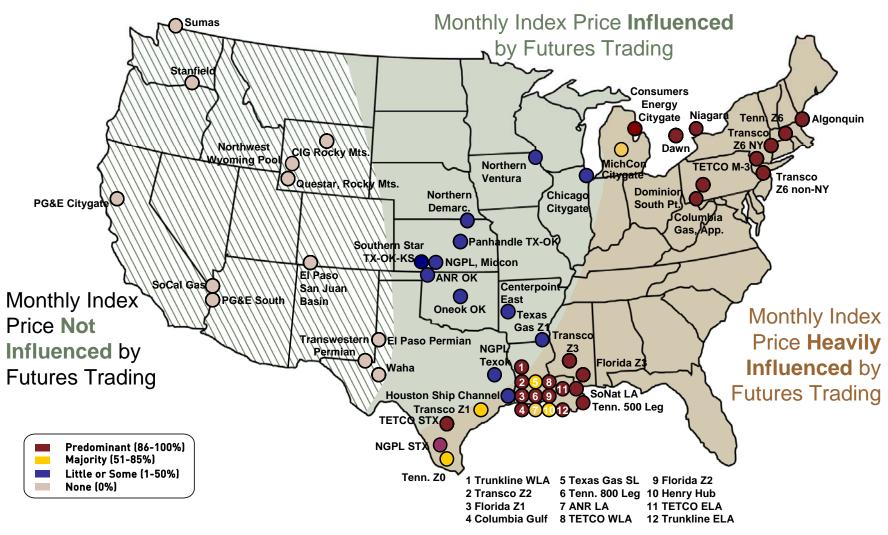
Source: Derived from *Platts* and *Nymex* data.

October 2008 NYMEX and ICE Contract Final Settlement Day



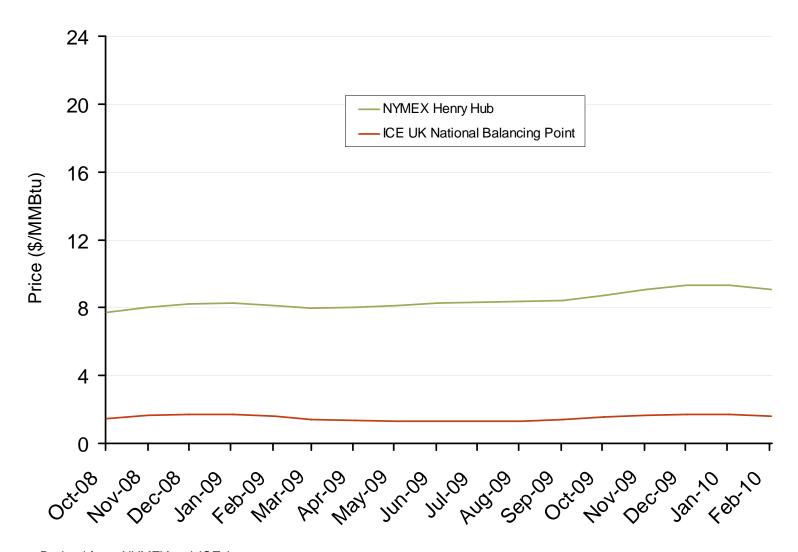
Source: Derived from *Nymex and ICE* data.

Use of Physical Basis in Natural Gas Price Indices at Major Trading Points, 2008



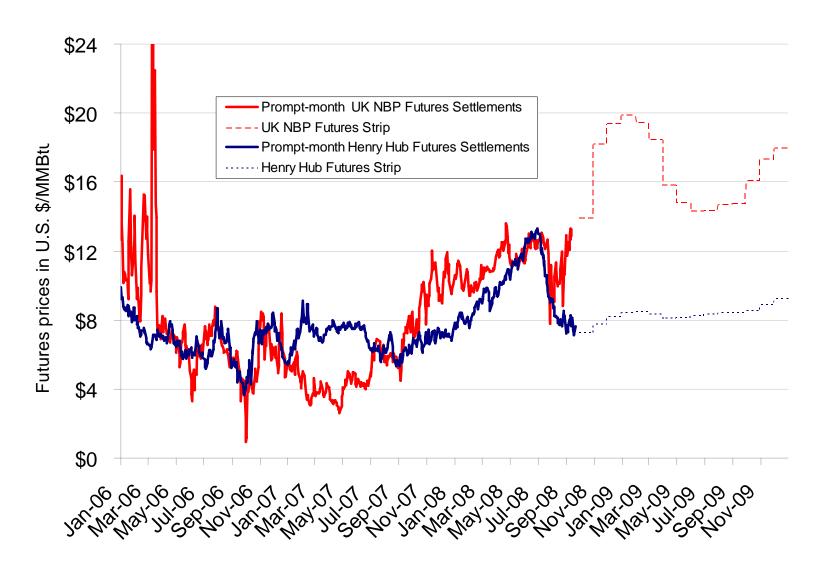
Source: Derived from Platts data for January through March 2008 indices.

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



Source: Derived from NYMEX and ICE data.

US and UK Gas Futures Prices



Source: Derived from NYMEX and ICE data.