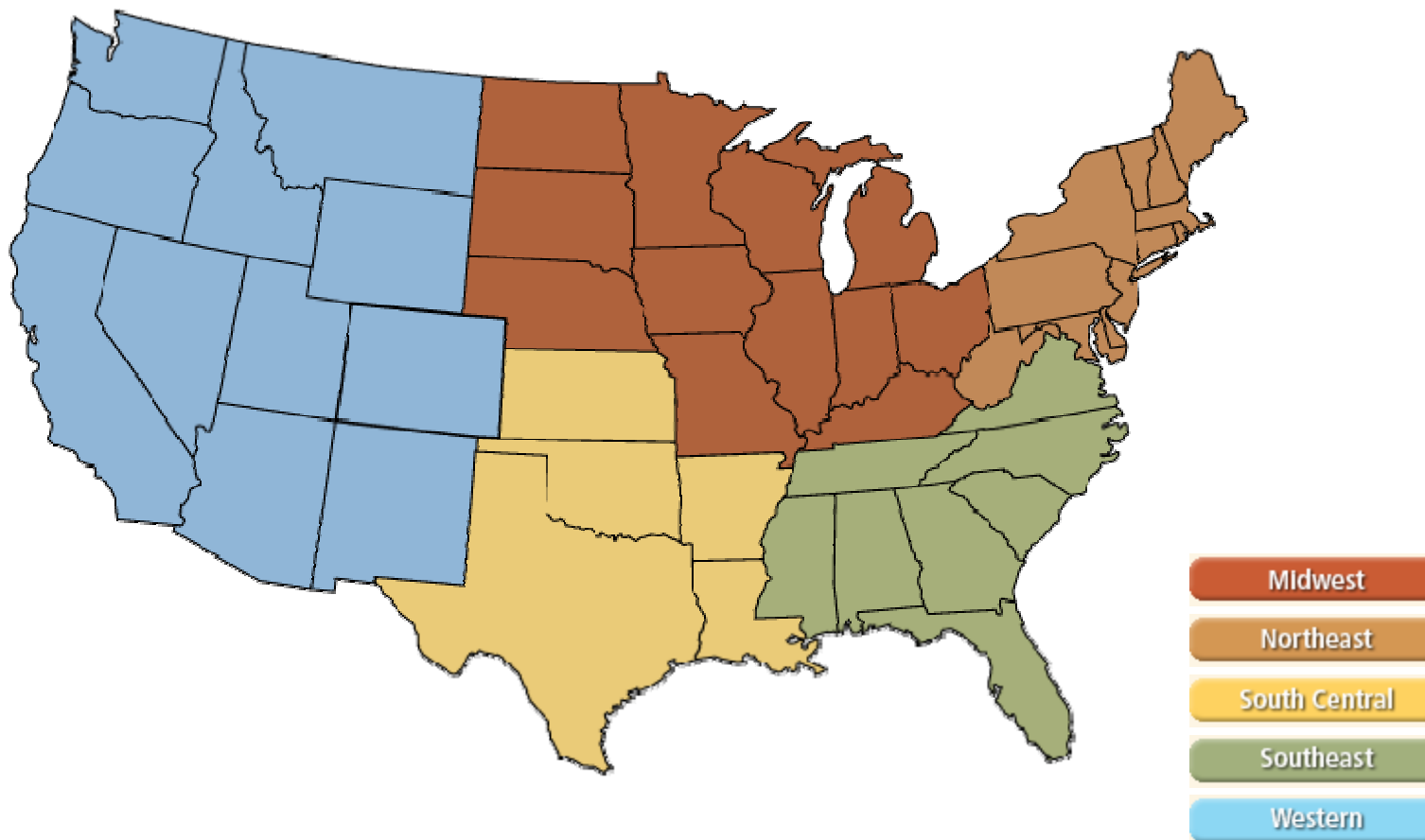
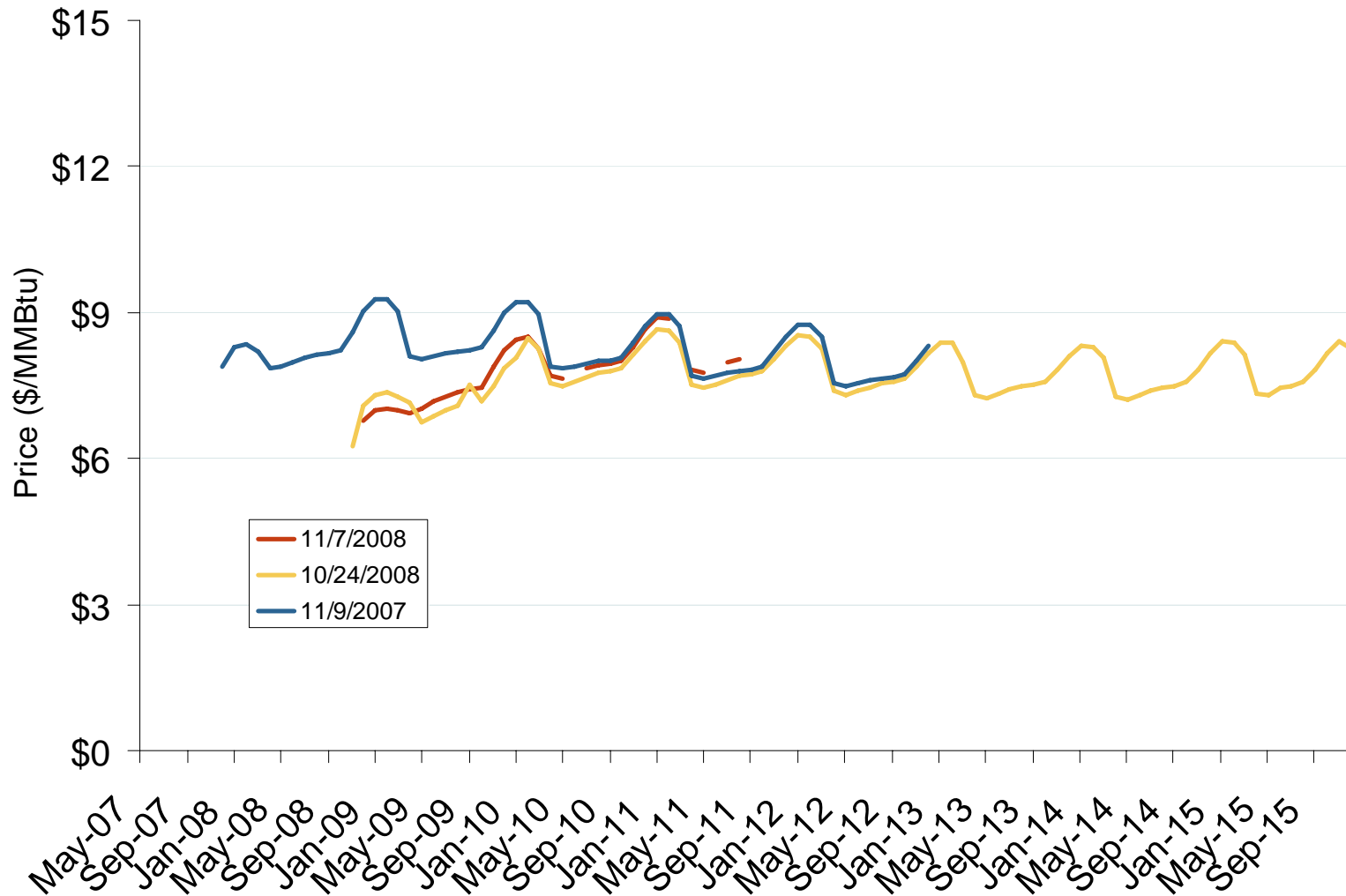


Natural Gas Futures Trading Markets



NYMEX Natural Gas Forward Price Curve

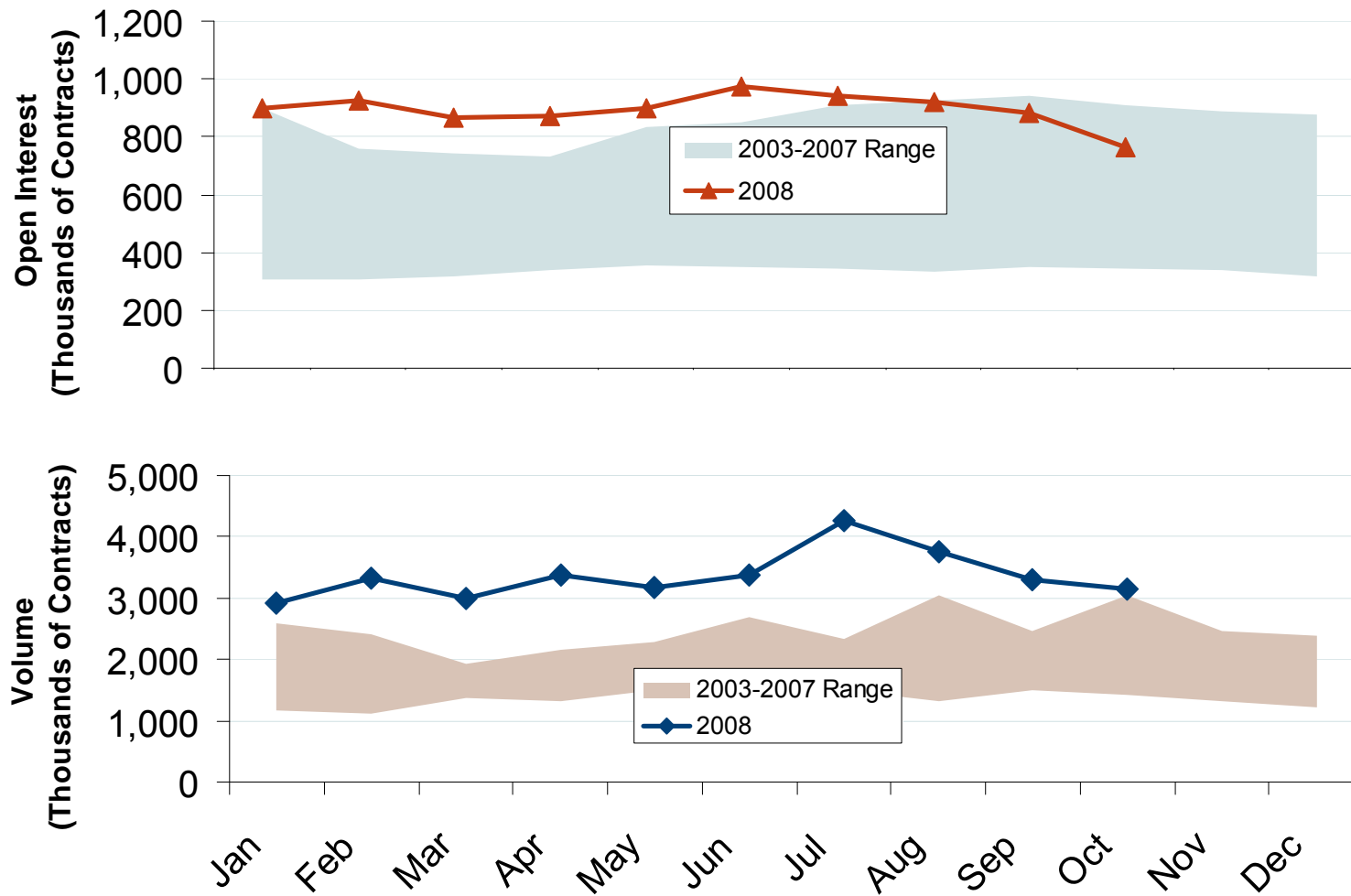


Source: Derived from NYMEX data.

Updated November 7, 2008

2009

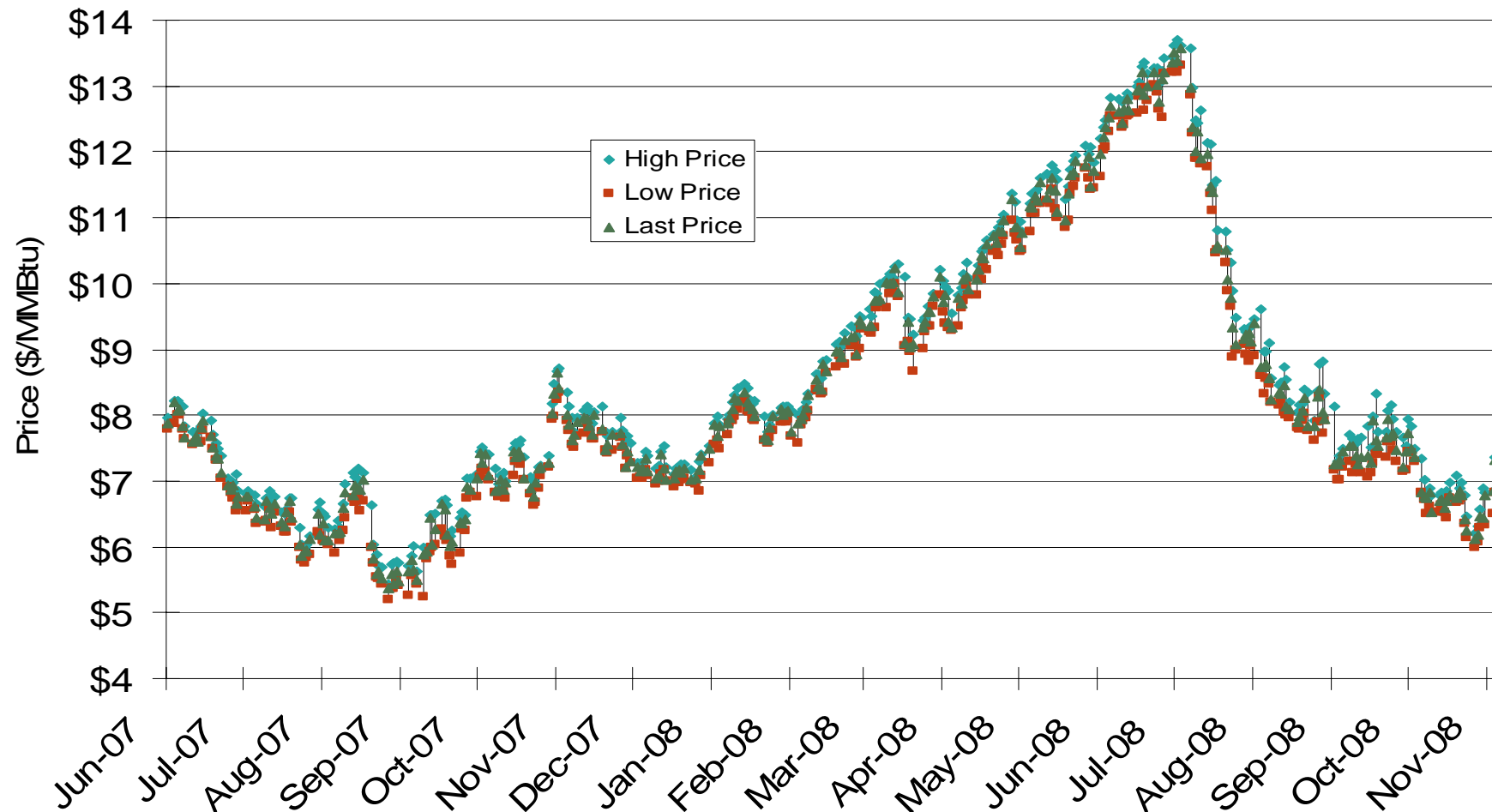
NYMEX Natural Gas Futures Month-End Open Interest and Total Monthly Volume



Source: Derived from NYMEX data.

Updated November 7, 2008 2010

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

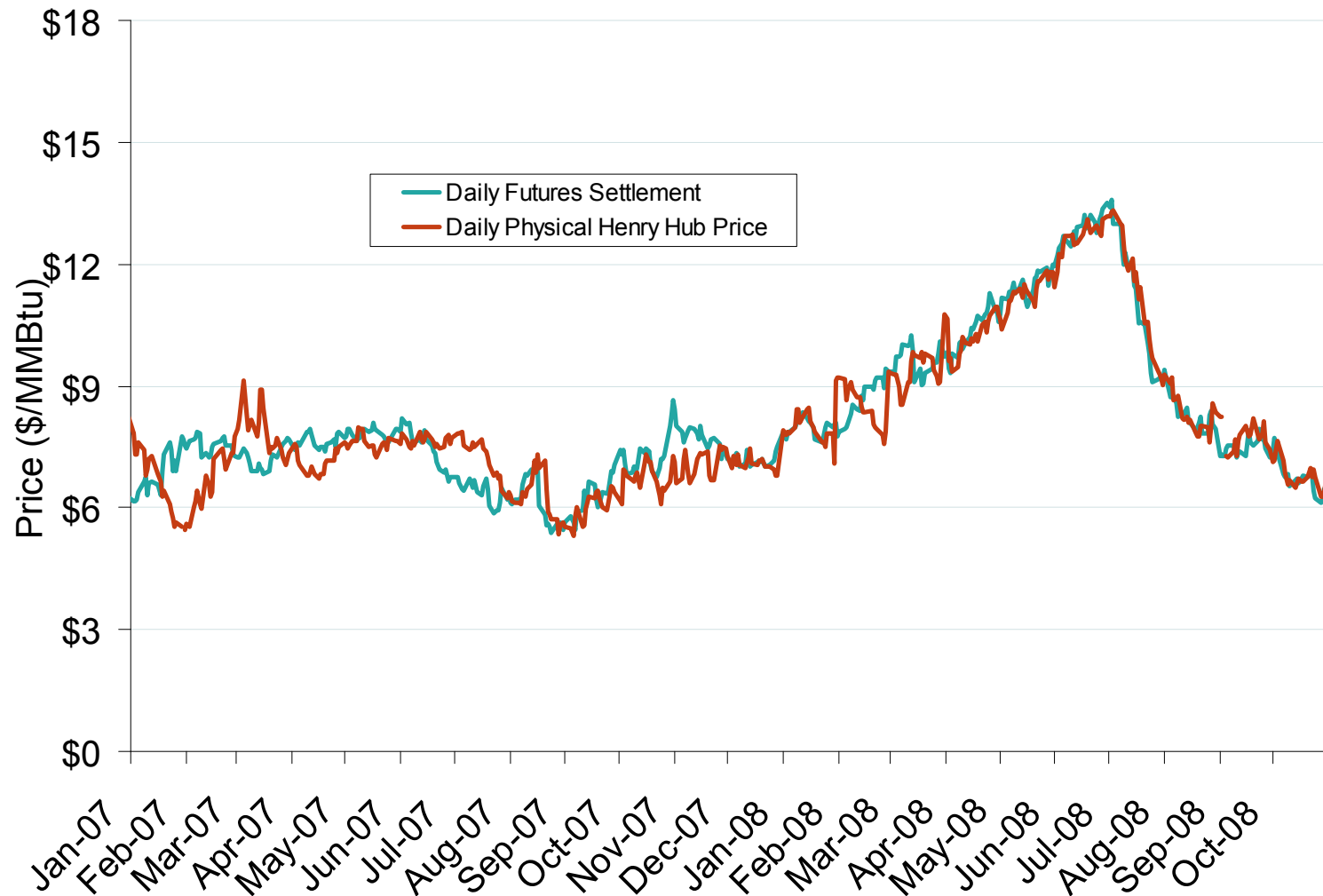


Source: Derived from NYMEX data.

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Daily Physical Index Price and Daily Futures Settlement Price

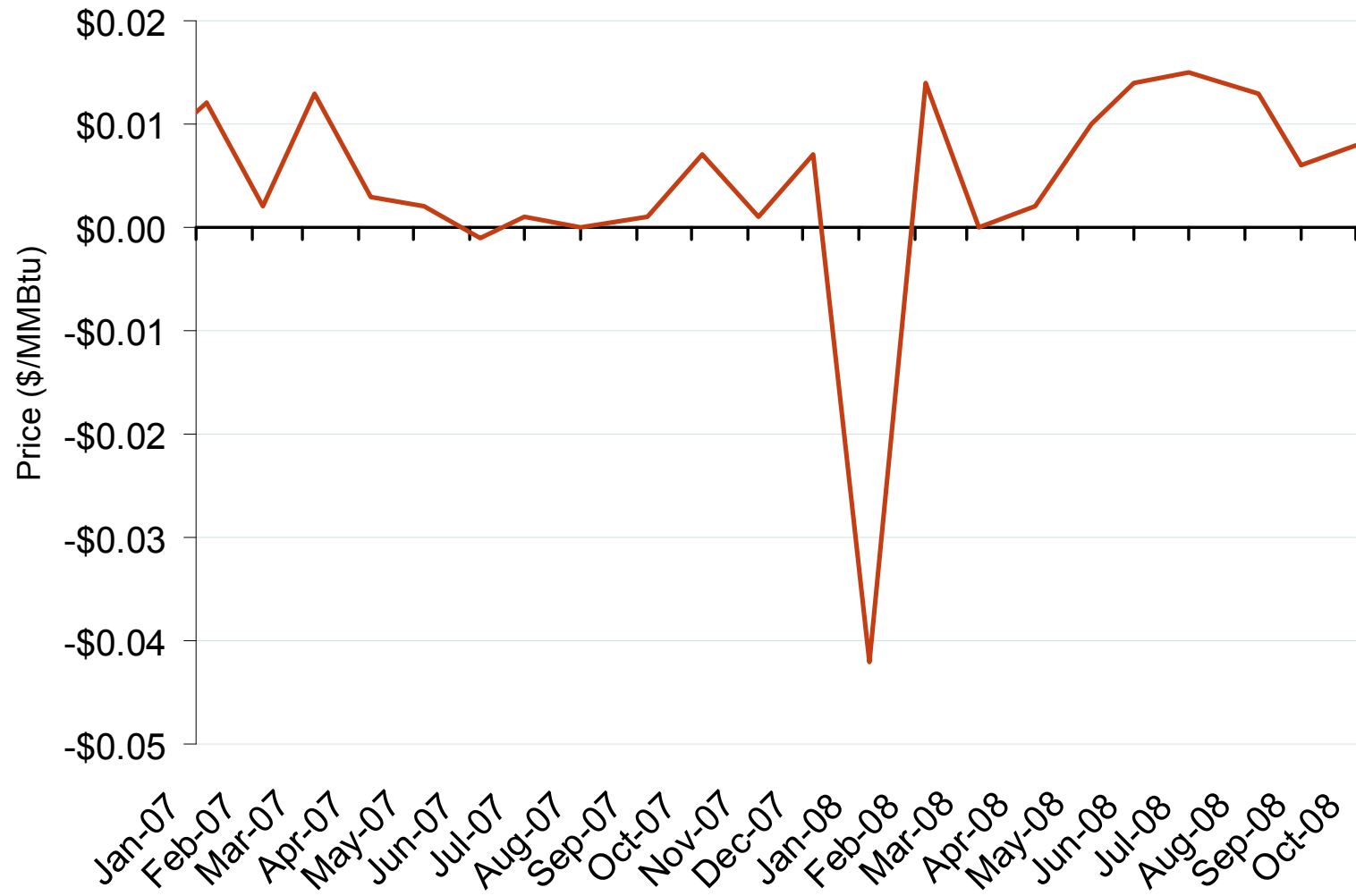


Source: Derived from *Platts* and *Bloomberg* data.

Updated November 7, 2008

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

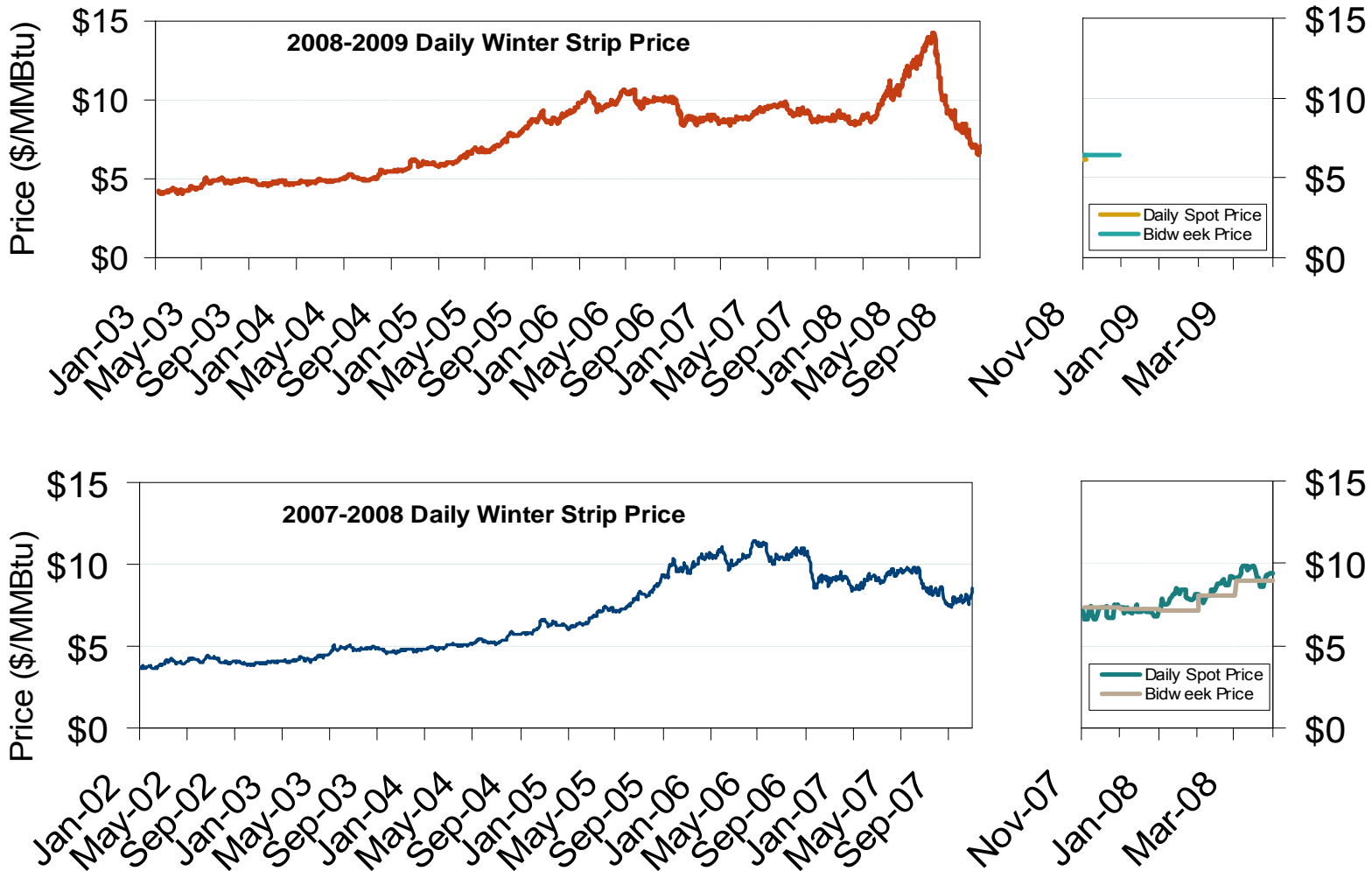


Source: Derived from *Platts* and *Bloomberg* data.

Updated November 7, 2008

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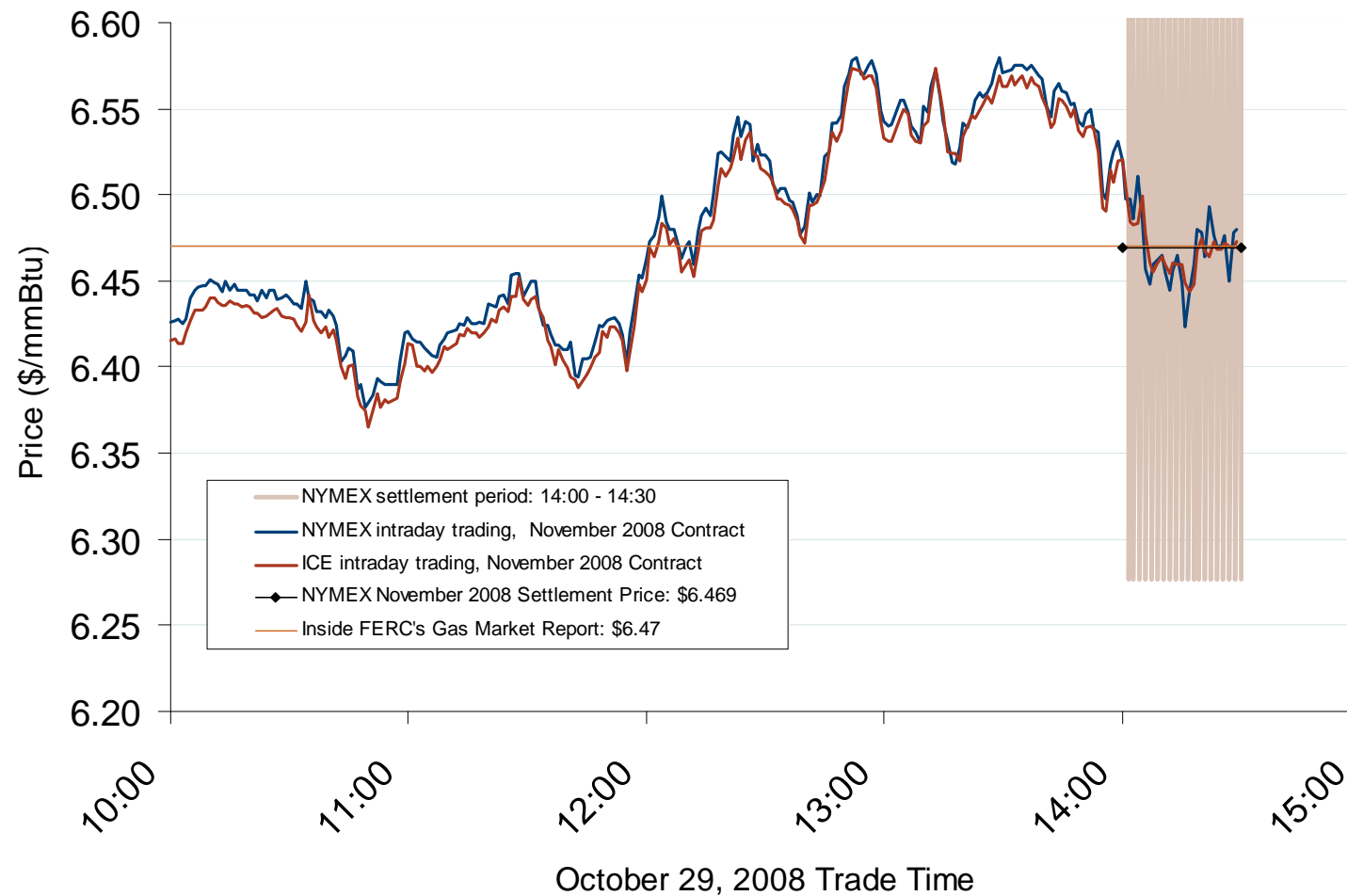
Natural Gas Winter Futures Strip and Daily Henry Hub Spot and Bidweek Prices



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

Updated November 7, 2008

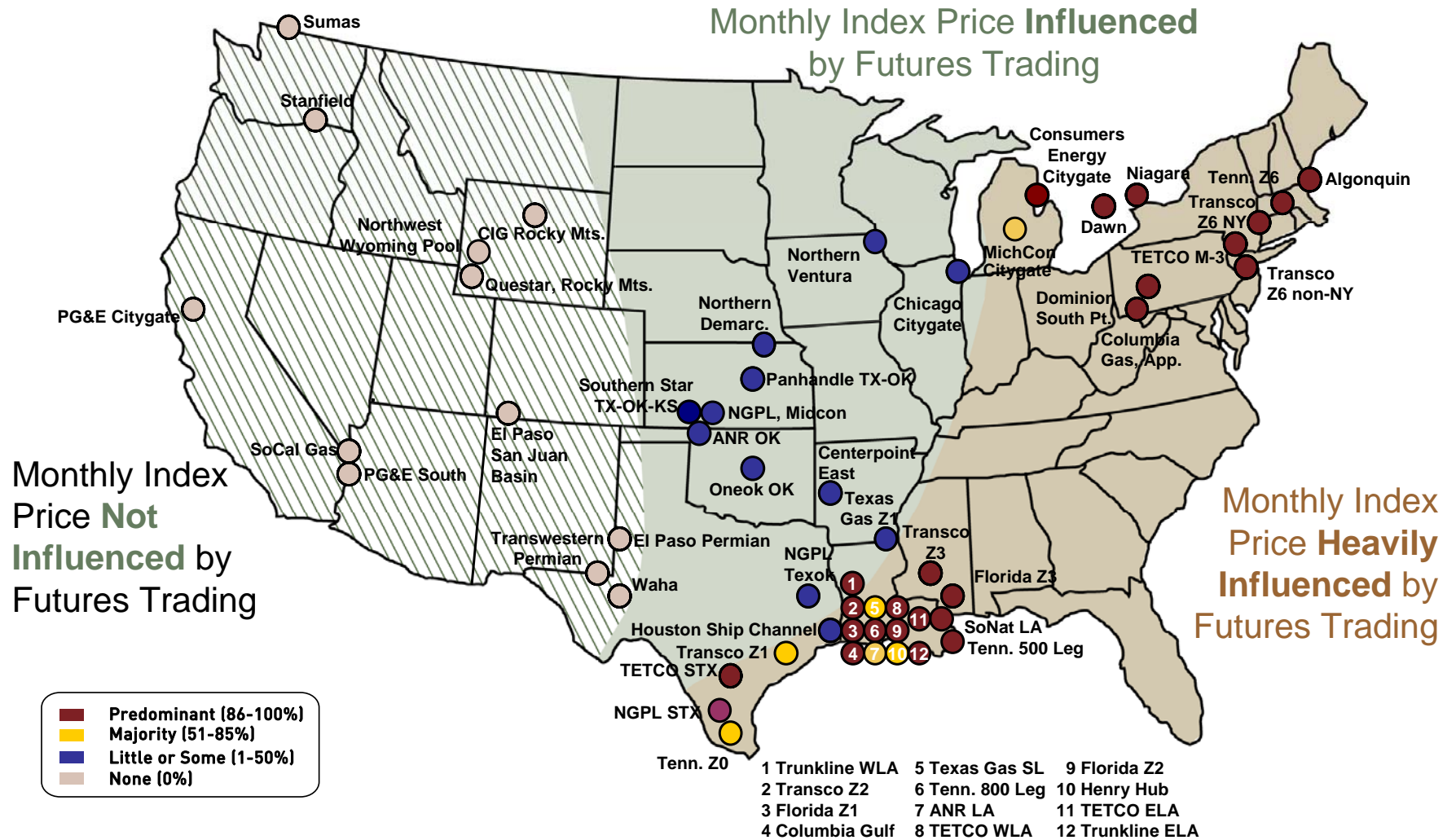
November 2008 NYMEX and ICE Contract Final Settlement Day

Source: Derived from *Nymex and ICE* data.

Updated November 4, 2008

2166

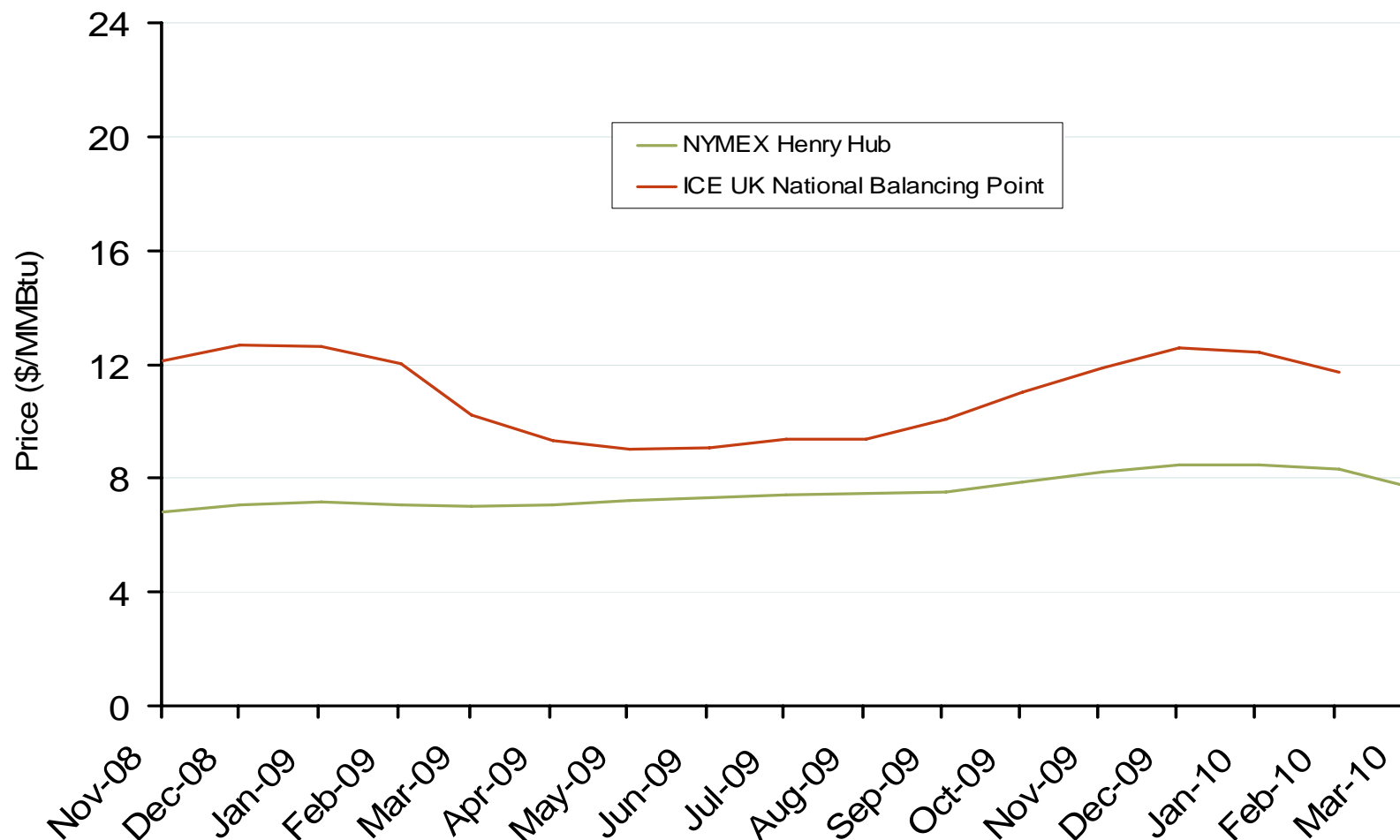
Use of Physical Basis in Natural Gas Price Indices at Major Trading Points, 2008



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

Updated May 6, 2008

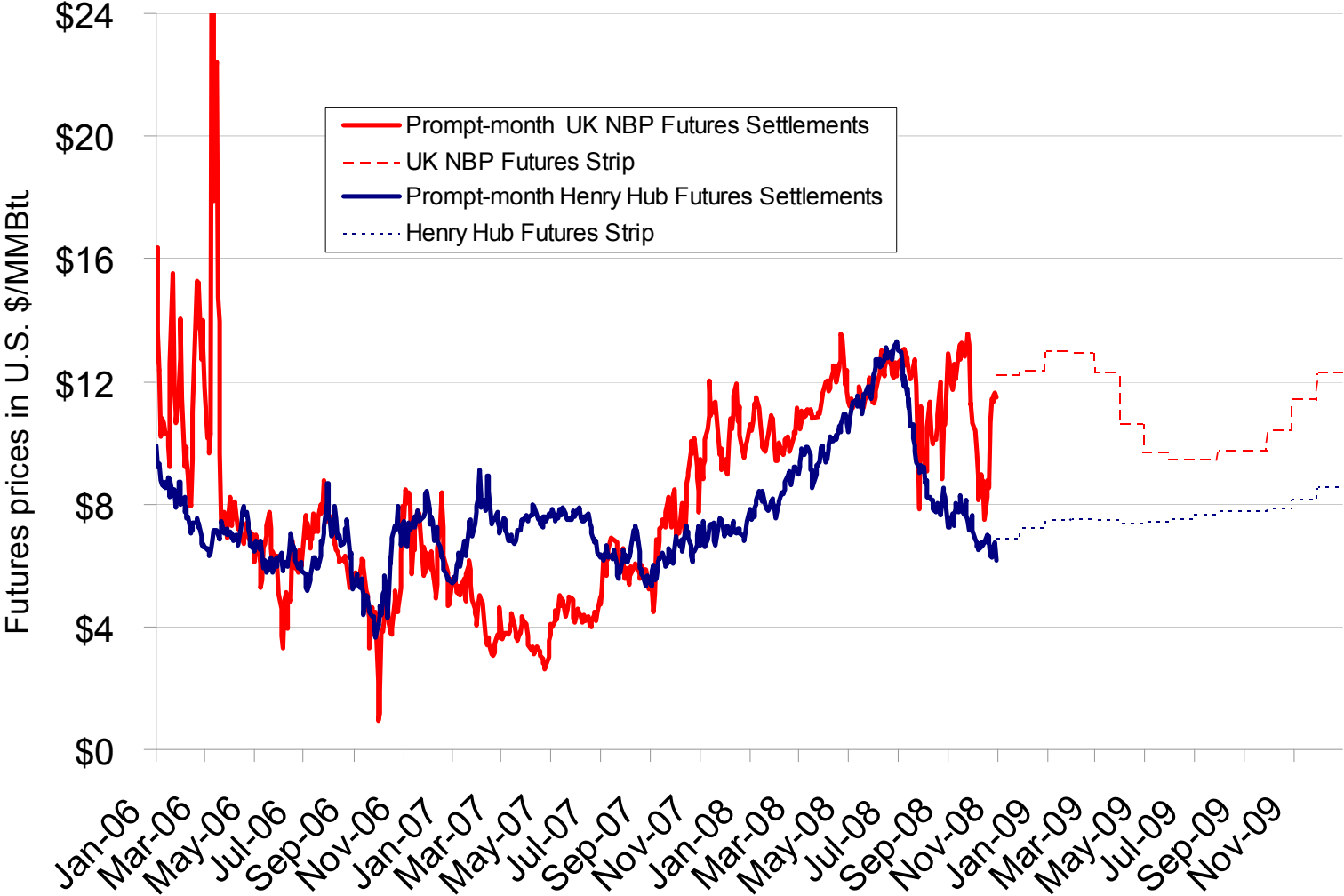
NYMEX Henry Hub and ICE UK National Balancing Point Natural Gas Forward Price Curves

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

Updated November 7, 2009

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US and UK Gas Futures Prices



Source: Derived from NYMEX and ICE data.

Updated November 7, 2008