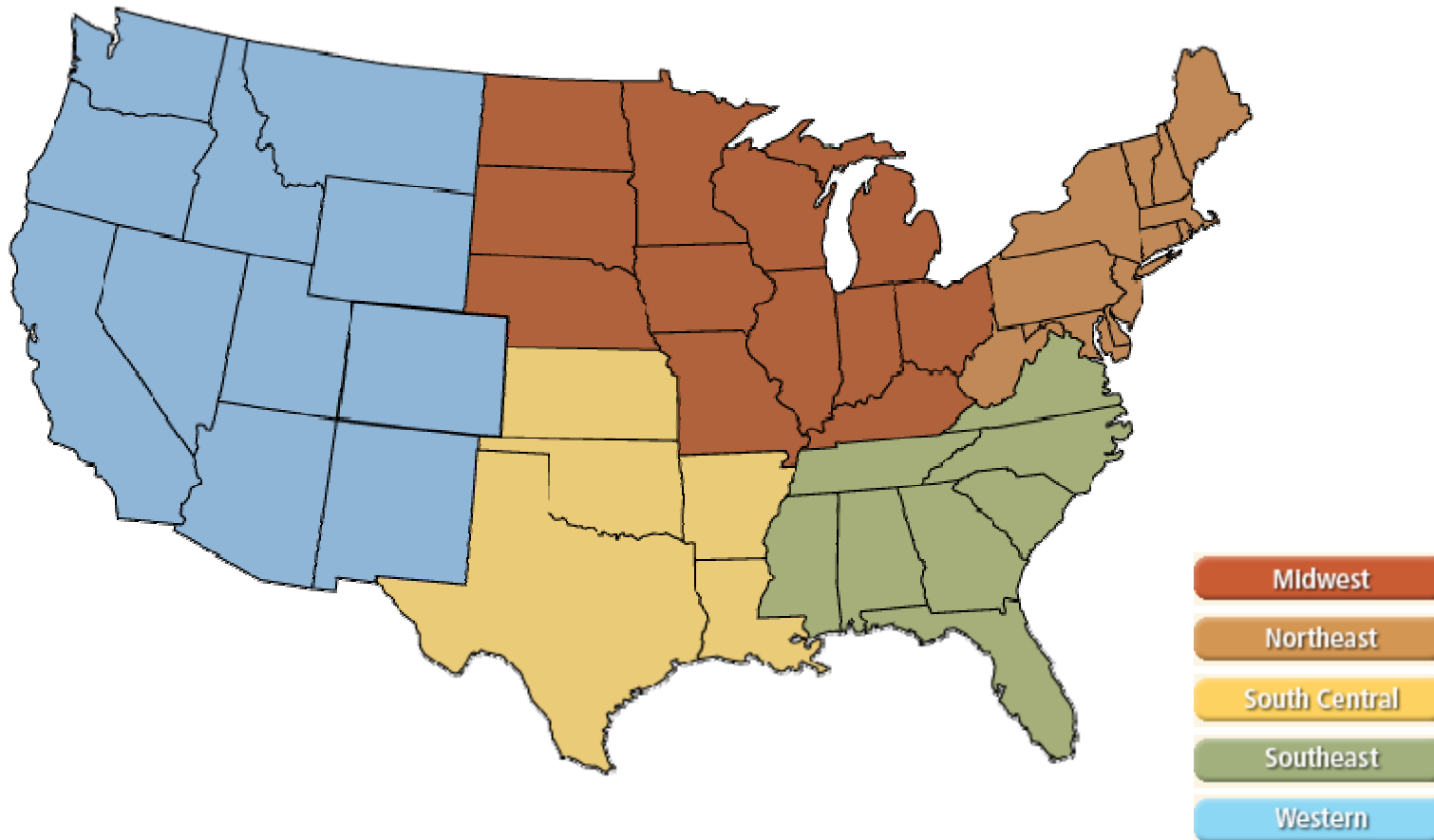
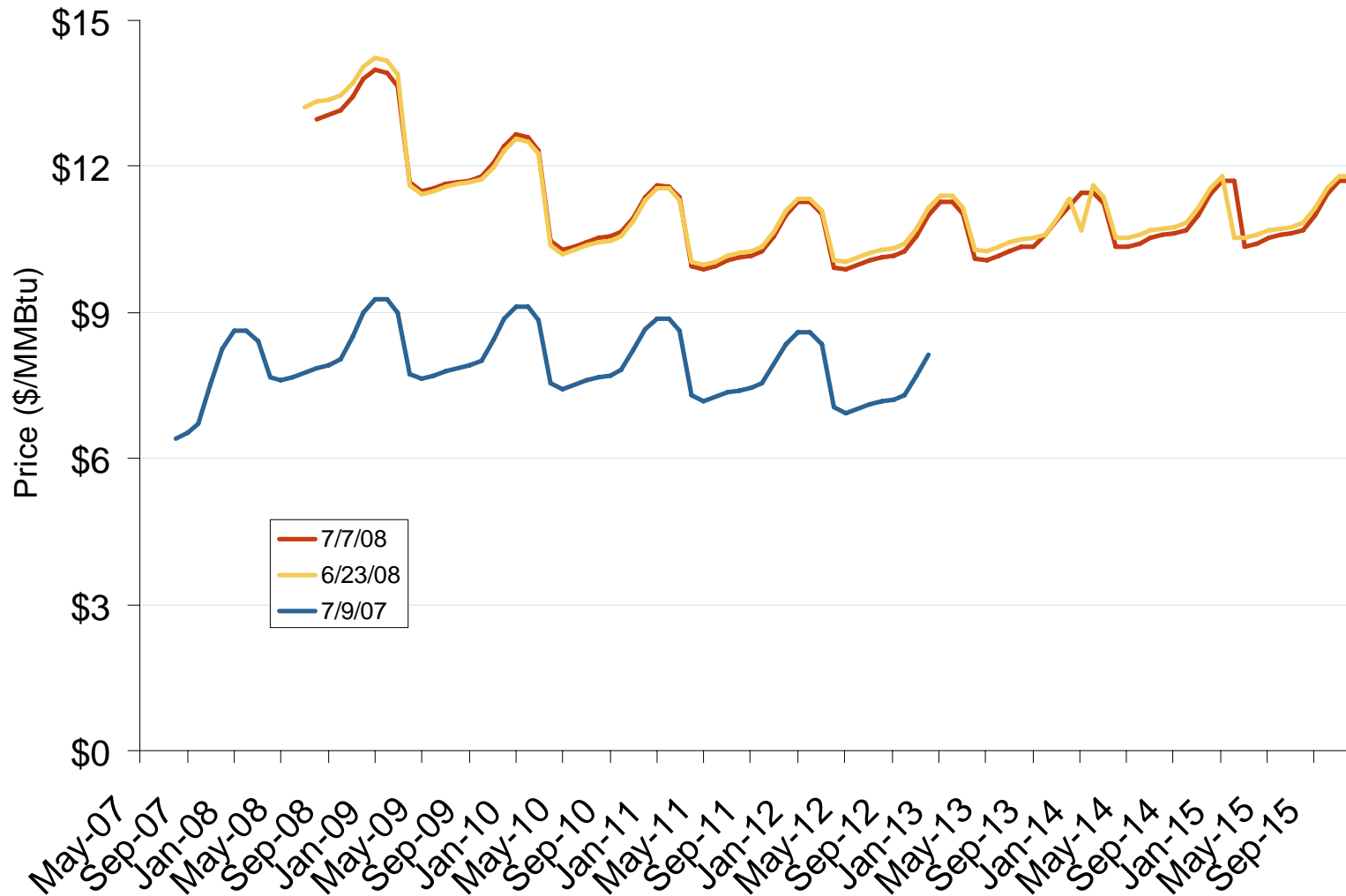


Natural Gas Futures Trading Markets



NYMEX Natural Gas Forward Price Curve

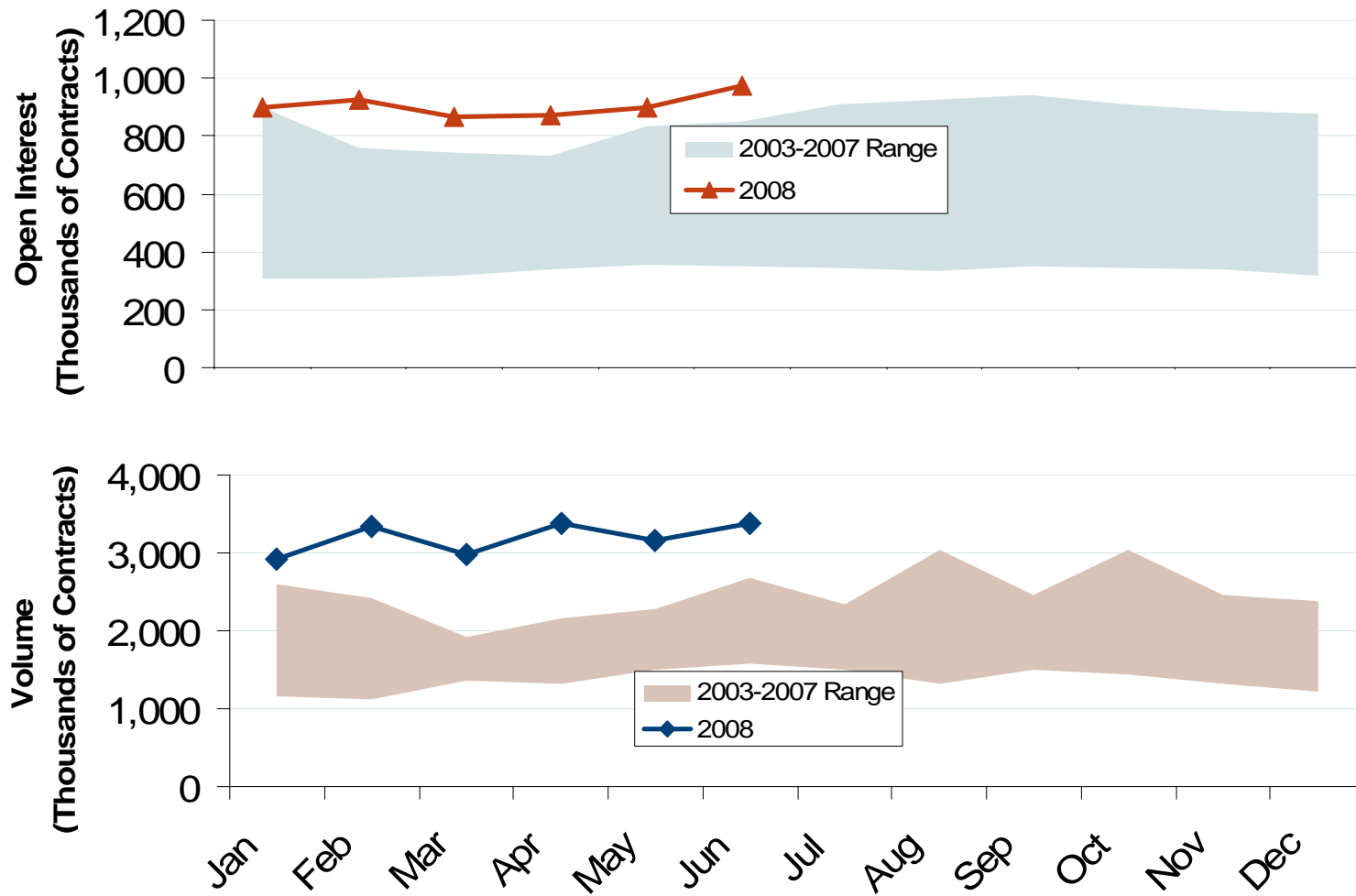


Source: Derived from NYMEX data.

Updated July 9, 2008

2009

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

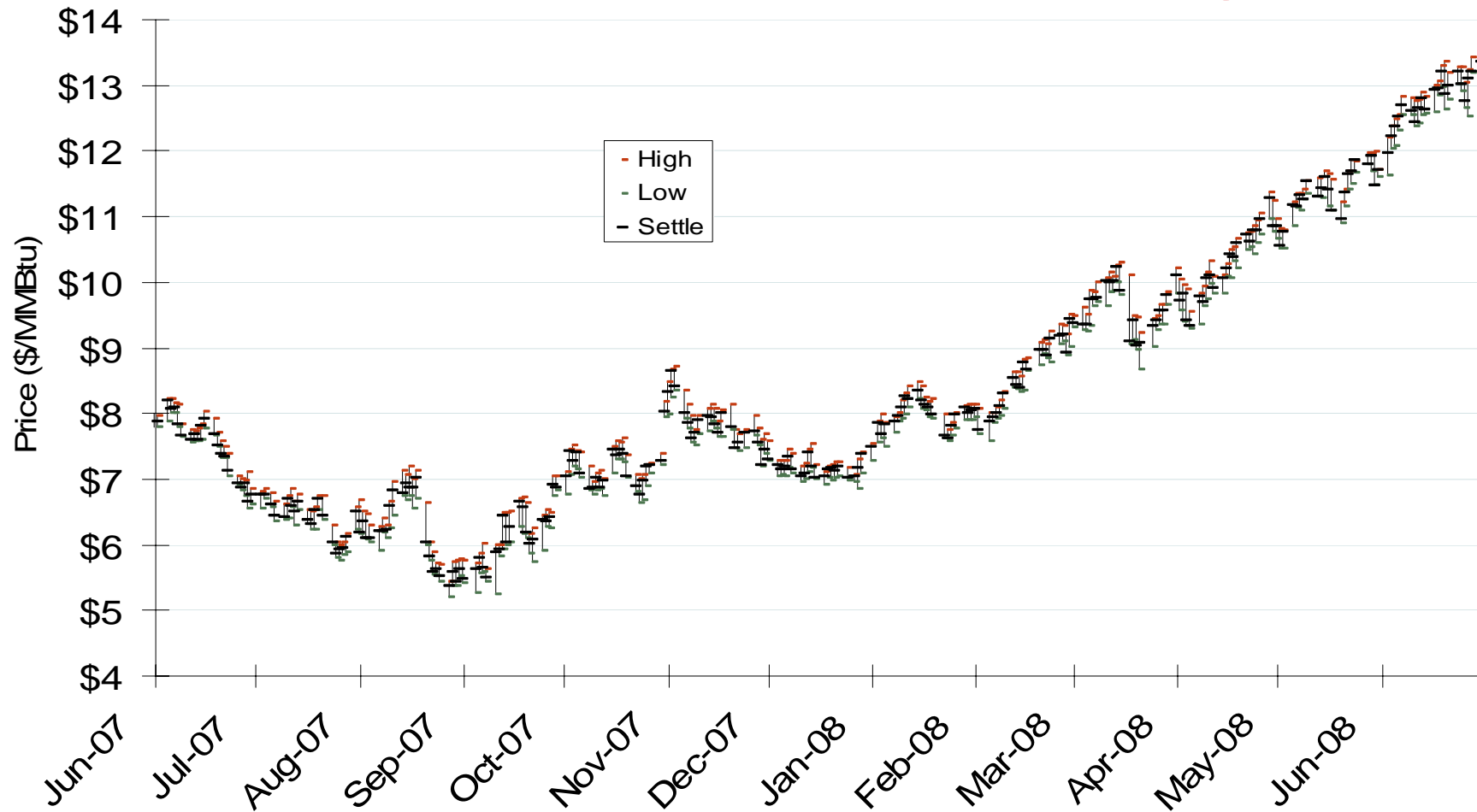


Source: Derived from NYMEX data.

Updated July 9, 2008

2010

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

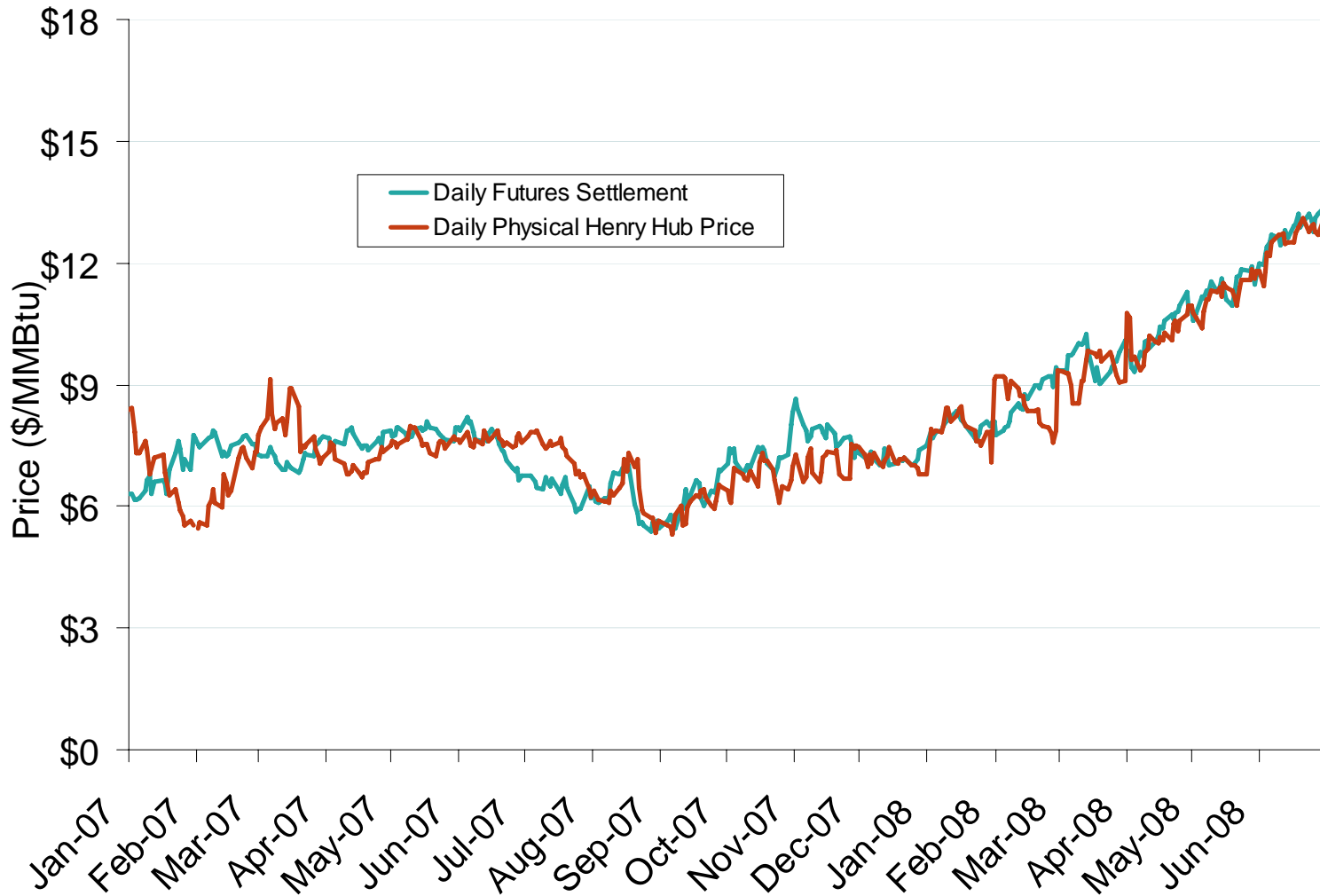


Source: Derived from NYMEX data.

Updated July 9, 2008

2086

Daily Physical Index Price and Daily Futures Settlement Price

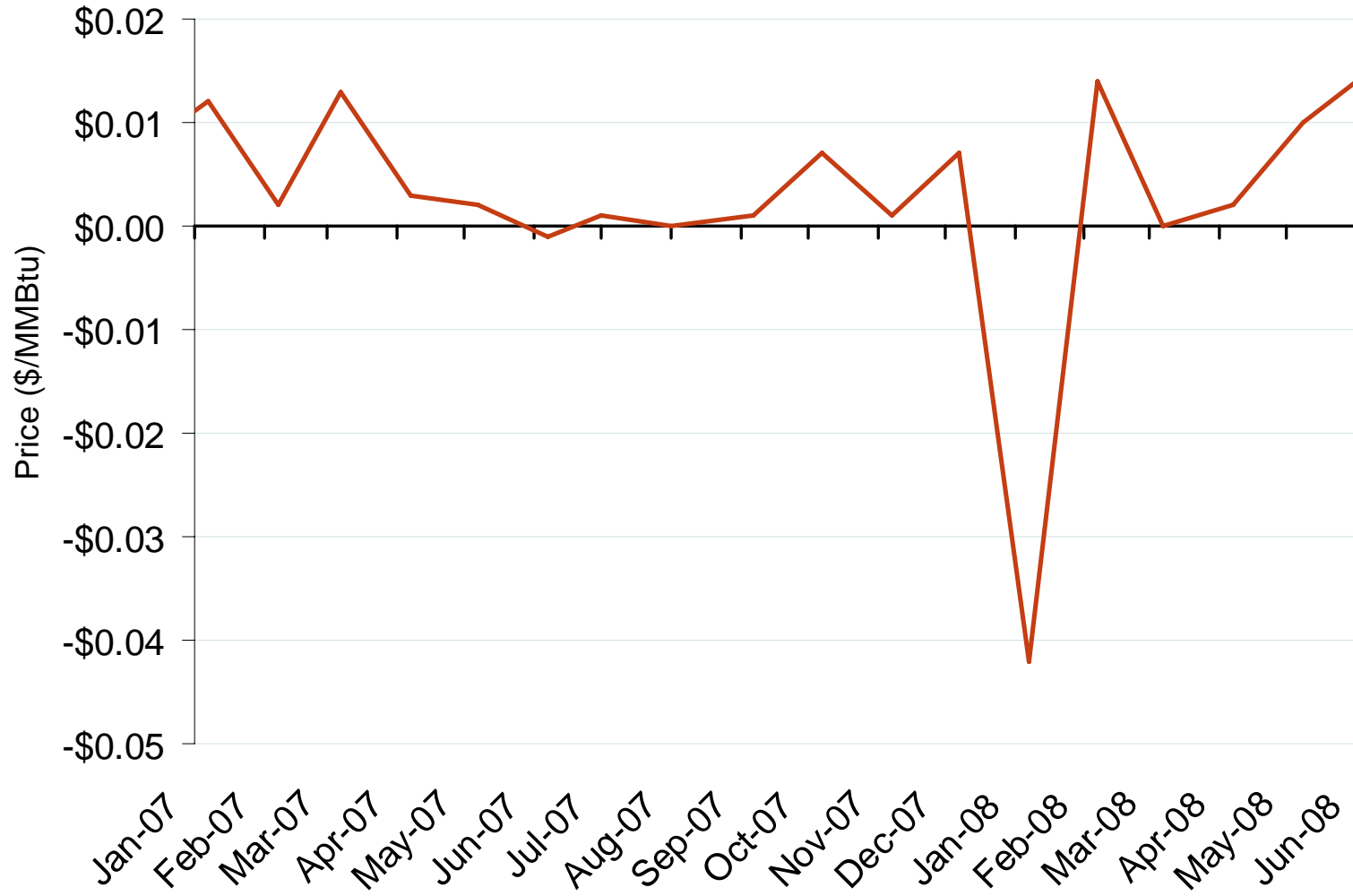


Source: Derived from *Platts* and *Bloomberg* data.

Updated July 9, 2008

2087

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

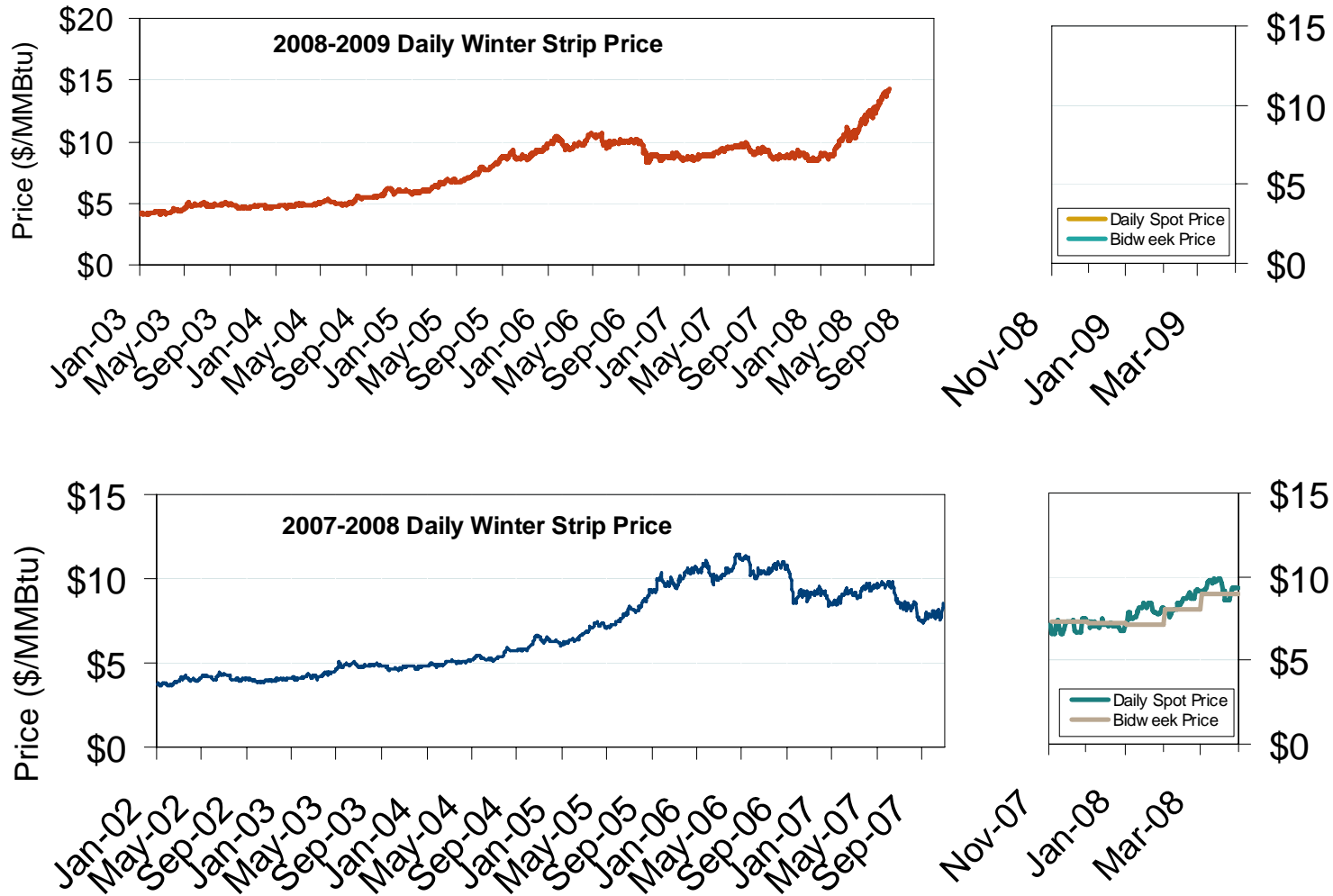


Source: Derived from *Platts* and *Bloomberg* data.

Updated July 9, 2008

2088

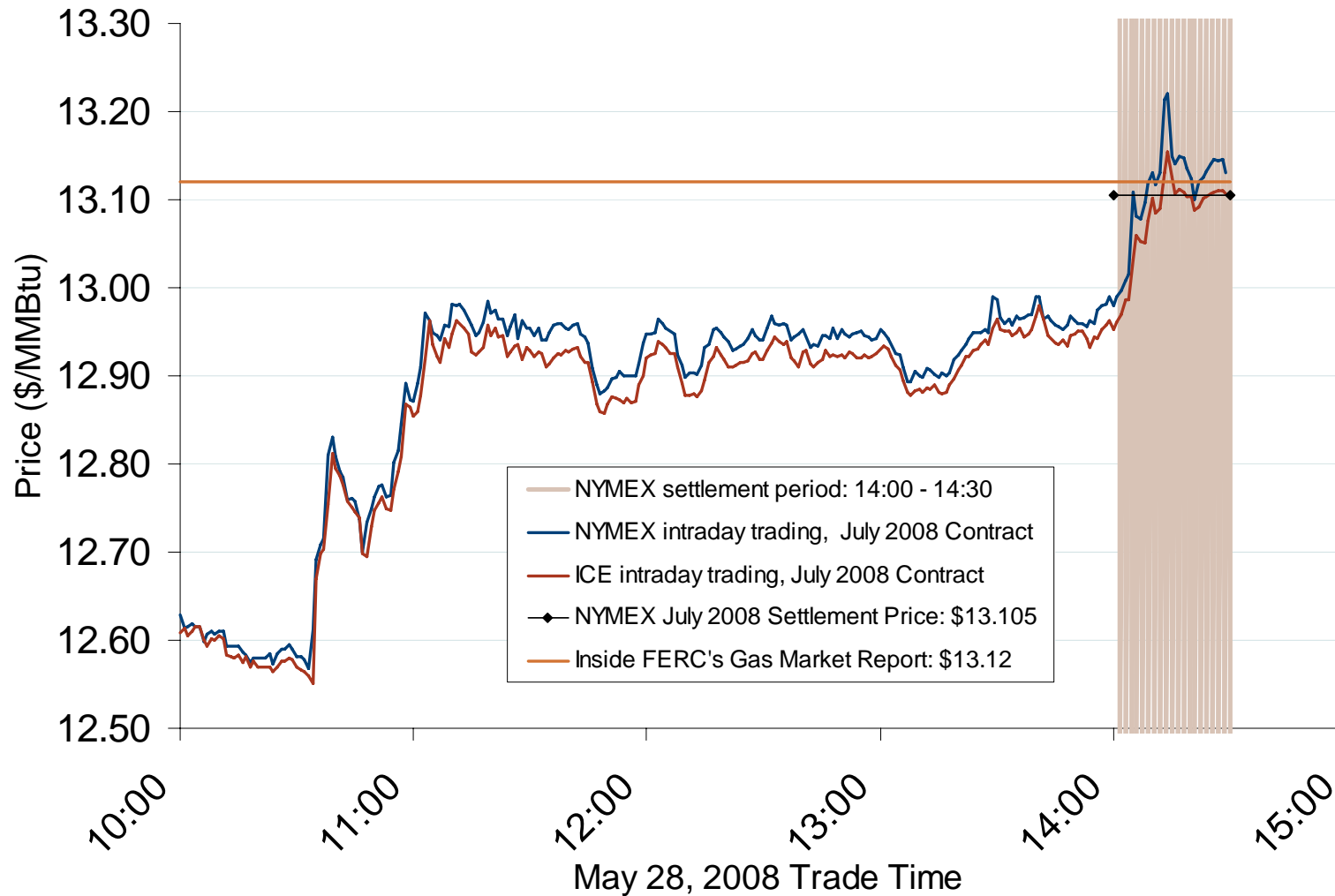
Natural Gas Winter Futures Strip and Daily Henry Hub Spot and Bidweek Prices



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

Updated July 9, 2008

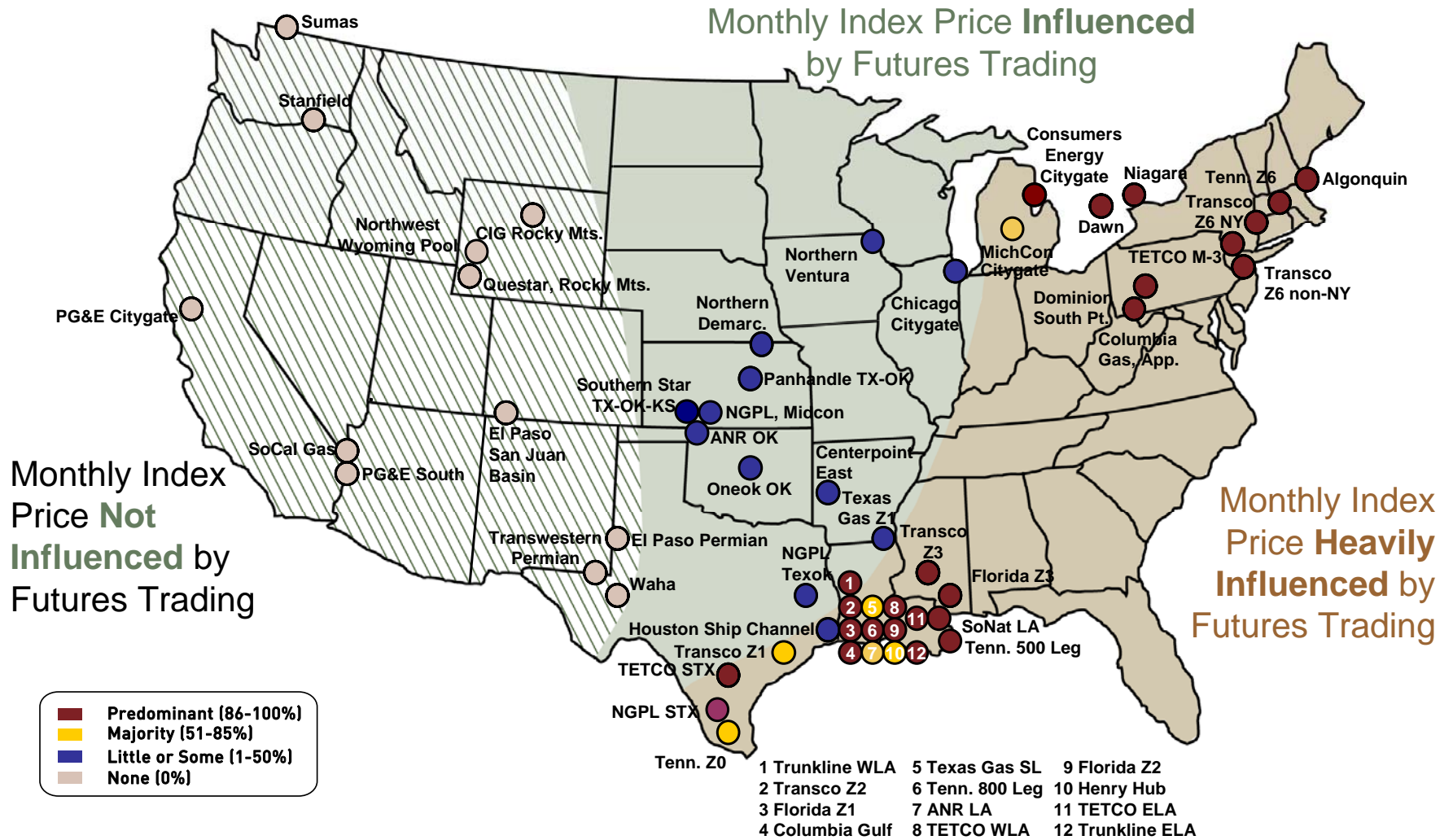
July 2008 NYMEX and ICE Contract Final Settlement Day



Source: Derived from Nymex and ICE data.

Updated July 2, 2008

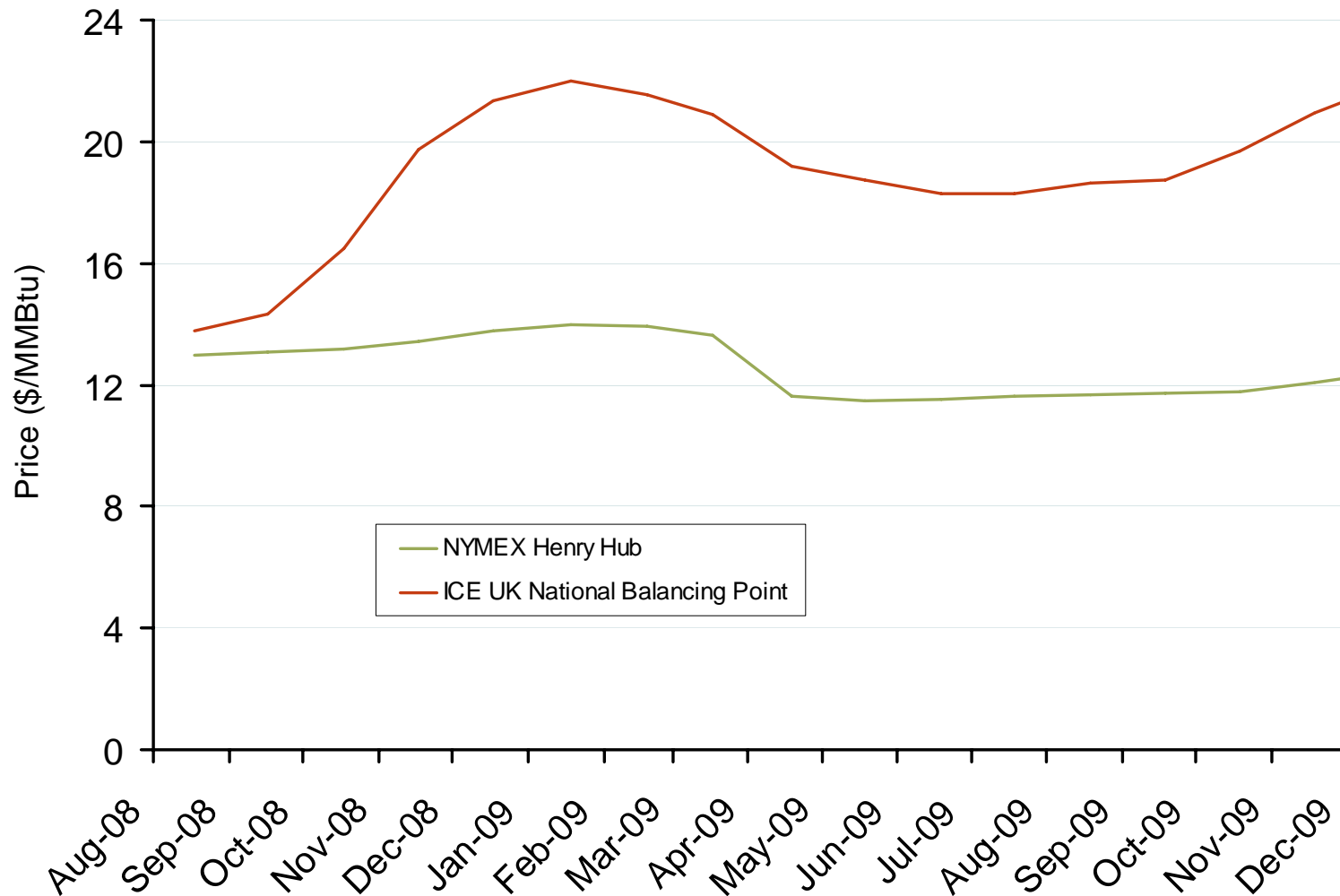
Use of Physical Basis in Natural Gas Price Indices at Major Trading Points, 2008



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

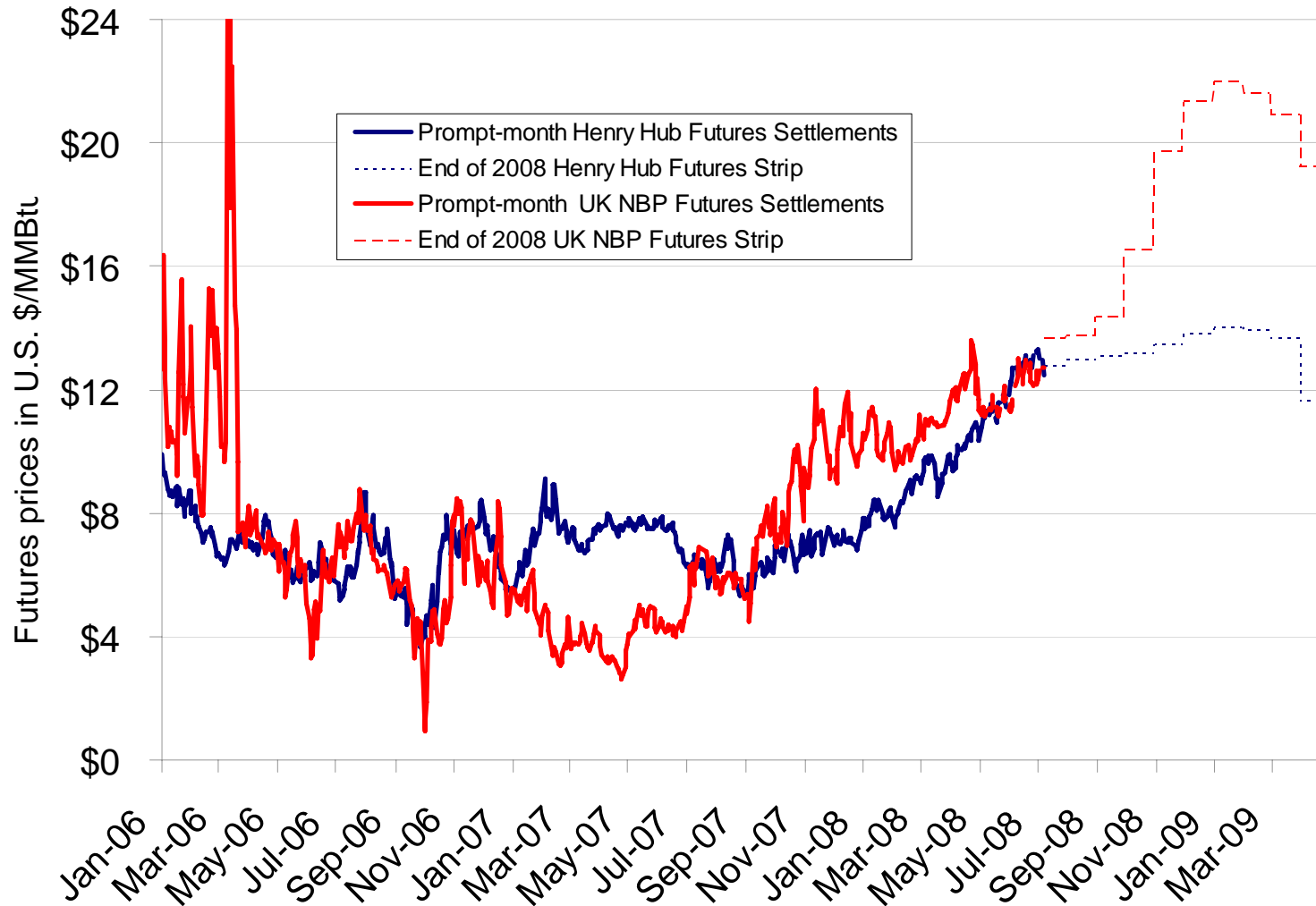


Source: Derived from NYMEX and ICE data.

Updated July 9, 2008

2170

US and UK Gas Futures Prices



Source: Derived from NYMEX and ICE data.

Updated July 9, 2008

2177