Natural Gas Futures Trading Markets
The NYMEX futures contract trades in 10,000 million Btu units. The blue series shows the forward price curve for these contracts 1-year ago. The red and yellow curves show prices for contracts traded on the current and previous months.

Source: Derived from NYMEX data.

Updated February 5, 2010
NYMEX Natural Gas Futures Prompt Month Daily Settlement Price and Price Range

Source: Derived from NYMEX data.

Updated February 5, 2010
Daily Physical Index Price and Daily Futures Settlement Price

Source: Derived from Platts and Bloomberg data.

Updated February 5, 2010
Deviation Between Monthly Physical Index and Monthly Futures Expiration Price at Henry Hub

Source: Derived from Platt's and Bloomberg data.
Natural Gas Winter Futures Strip and Daily Henry Hub Spot and Bidweek Prices

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

Updated February 5, 2010
February 2010
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, 2009

Monthly Index Price Influenced by Futures Trading

Source: Derived from Platts data for January through June 2009 indices.
NYMEX Henry Hub and ICE UK National Balancing Point Natural Gas Forward Price Curves

Source: Derived from NYMEX and ICE data.

Updated February 5, 2010
US and UK Gas Spot and Futures Prices

Prices in U.S. $/MMBtu

Source: Derived from NYMEX and ICE data.

Updated February 5, 2010