



Direct Energy Business
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NYMEX Market Settles

| Natural Gas Settle Prices | 2/3/21 | 2/2/21 | Change |
|---------------------------|----------------|---------|-----------|
| Mar-21 | \$2.789 | \$2.845 | \$(0.056) |
| Apr-21 | \$2.772 | \$2.818 | \$(0.046) |
| May-21 | \$2.799 | \$2.842 | \$(0.043) |
| Jun-21 | \$2.843 | \$2.884 | \$(0.041) |
| Jul-21 | \$2.897 | \$2.936 | \$(0.039) |
| Aug-21 | \$2.911 | \$2.949 | \$(0.038) |
| Sep-21 | \$2.899 | \$2.936 | \$(0.037) |
| Oct-21 | \$2.920 | \$2.954 | \$(0.034) |
| Nov-21 | \$2.977 | \$3.006 | \$(0.029) |
| Dec-21 | \$3.093 | \$3.119 | \$(0.026) |
| Jan-22 | \$3.176 | \$3.201 | \$(0.025) |
| Feb-22 | \$3.117 | \$3.142 | \$(0.025) |
| Mar-22 | \$2.937 | \$2.962 | \$(0.025) |
| Apr-22 | \$2.520 | \$2.529 | \$(0.009) |
| May-22 | \$2.463 | \$2.472 | \$(0.009) |
| Jun-22 | \$2.486 | \$2.494 | \$(0.008) |
| Jul-22 | \$2.515 | \$2.523 | \$(0.008) |
| Aug-22 | \$2.520 | \$2.529 | \$(0.009) |
| Sep-22 | \$2.505 | \$2.516 | \$(0.011) |
| Oct-22 | \$2.533 | \$2.543 | \$(0.010) |
| Nov-22 | \$2.588 | \$2.597 | \$(0.009) |
| Dec-22 | \$2.729 | \$2.741 | \$(0.012) |
| Jan-23 | \$2.836 | \$2.847 | \$(0.011) |
| Feb-23 | \$2.798 | \$2.806 | \$(0.008) |
| Mar-23 | \$2.658 | \$2.665 | \$(0.007) |
| Apr-23 | \$2.353 | \$2.368 | \$(0.015) |
| May-23 | \$2.323 | \$2.337 | \$(0.014) |
| Jun-23 | \$2.353 | \$2.367 | \$(0.014) |
| Jul-23 | \$2.398 | \$2.412 | \$(0.014) |
| Aug-23 | \$2.409 | \$2.423 | \$(0.014) |
| Sep-23 | \$2.395 | \$2.409 | \$(0.014) |
| Oct-23 | \$2.425 | \$2.439 | \$(0.014) |
| Nov-23 | \$2.507 | \$2.521 | \$(0.014) |
| Dec-23 | \$2.702 | \$2.716 | \$(0.014) |
| Jan-24 | \$2.812 | \$2.826 | \$(0.014) |
| Feb-24 | \$2.770 | \$2.784 | \$(0.014) |
| Mar-24 | \$2.645 | \$2.659 | \$(0.014) |
| Apr-24 | \$2.355 | \$2.369 | \$(0.014) |
| May-24 | \$2.330 | \$2.344 | \$(0.014) |
| Jun-24 | \$2.362 | \$2.376 | \$(0.014) |
| Jul-24 | \$2.405 | \$2.419 | \$(0.014) |
| Aug-24 | \$2.409 | \$2.423 | \$(0.014) |
| Sep-24 | \$2.399 | \$2.418 | \$(0.019) |
| Oct-24 | \$2.429 | \$2.453 | \$(0.024) |
| Nov-24 | \$2.530 | \$2.559 | \$(0.029) |
| Dec-24 | \$2.732 | \$2.761 | \$(0.029) |
| Jan-25 | \$2.842 | \$2.871 | \$(0.029) |
| Feb-25 | \$2.799 | \$2.828 | \$(0.029) |
| Mar-25 | \$2.669 | \$2.688 | \$(0.019) |
| Apr-25 | \$2.389 | \$2.408 | \$(0.019) |

Data Source: New York Mercantile Exchange

| Natural Gas Strips (\$/MMBtu) | 2/3/21 | 2/2/21 | Change |
|--------------------------------|----------------|---------|-----------|
| 1-yr strip (Mar '21 - Feb '22) | \$2.933 | \$2.969 | \$(0.037) |
| Balance 2021 | \$2.890 | \$2.929 | \$(0.039) |
| Q2 2021 | \$2.805 | \$2.848 | \$(0.043) |
| Q3 2021 | \$2.902 | \$2.940 | \$(0.038) |
| Q4 2021 | \$2.997 | \$3.026 | \$(0.030) |
| Q1 2022 | \$3.077 | \$3.102 | \$(0.025) |
| Q2 2022 | \$2.490 | \$2.498 | \$(0.009) |
| Q3 2022 | \$2.513 | \$2.523 | \$(0.009) |
| Q4 2022 | \$2.617 | \$2.627 | \$(0.010) |
| Q1 2023 | \$2.764 | \$2.773 | \$(0.009) |
| Q2 2023 | \$2.343 | \$2.357 | \$(0.014) |
| Q3 2023 | \$2.401 | \$2.415 | \$(0.014) |
| Q4 2023 | \$2.545 | \$2.559 | \$(0.014) |
| Q1 2024 | \$2.742 | \$2.756 | \$(0.014) |
| Q2 2024 | \$2.349 | \$2.363 | \$(0.014) |
| Q3 2024 | \$2.404 | \$2.420 | \$(0.016) |
| Q4 2024 | \$2.564 | \$2.591 | \$(0.027) |
| 12-month strip | \$2.933 | \$2.969 | \$(0.037) |
| 24-month strip | \$2.776 | \$2.800 | \$(0.024) |
| 36-month strip | \$2.687 | \$2.707 | \$(0.020) |
| 48-month strip | \$2.645 | \$2.665 | \$(0.020) |
| 60-month strip | \$2.629 | \$2.649 | \$(0.020) |
| Cal '22 | \$2.674 | \$2.687 | \$(0.013) |
| Cal '23 | \$2.513 | \$2.526 | \$(0.013) |
| Cal '24 | \$2.515 | \$2.533 | \$(0.018) |
| Cal '25 | \$2.553 | \$2.573 | \$(0.021) |
| Cal '26 | \$2.590 | \$2.609 | \$(0.019) |
| Cal '27 | \$2.611 | \$2.630 | \$(0.019) |

Data Source: New York Mercantile Exchange

| NYMEX Liquids | Prompt | Q2 '21 | 12-Month |
|---------------|----------------|---------|----------|
| Crude | \$55.69 | \$55.25 | \$53.83 |

Data Source: New York Mercantile Exchange

| Prompt Month | NYMEX Feb 2021 | Natural Gas | 1/27/21 |
|---------------------|----------------|-------------|---------|
| Contract Expiration | NYMEX Mar 2021 | Crude Oil | 2/22/21 |

NYMEX CONTRACT EXPIRATIONS

| | Natural Gas | Crude Oil |
|-------------|-------------|-----------|
| Jan 2021: | 12/29/20 | 12/21/20 |
| Feb 2021: | 1/27/21 | 1/20/21 |
| Mar 2021: | 2/24/21 | 2/22/21 |
| April 2021: | 3/29/21 | 3/22/21 |
| May 2021: | 4/28/21 | 4/20/21 |
| June 2021: | 5/26/21 | 5/20/21 |
| July 2021: | 6/28/21 | 6/22/21 |
| Aug 2021: | 7/28/21 | 7/20/21 |
| Sep 2021: | 8/27/21 | 8/20/21 |
| Oct 2021: | 9/28/21 | 9/21/21 |
| Nov 2021: | 10/27/21 | 10/20/21 |
| Dec 2021: | 11/26/21 | 11/19/21 |

| E.I.A. Storage Data - Next report: 2/4/21, 10:30 EDT, for week ending January 29, 2021 | | | |
|--|----------------------|--------------|-------------|
| Region | Week Ended 1/22/2021 | Prior Week | Change |
| East | 641 | 679 | -38 |
| Midwest | 780 | 828 | -48 |
| Mountain | 170 | 176 | -6 |
| Pacific | 275 | 275 | 0 |
| South Central | 1,014 | 1,051 | -37 |
| TOTAL | 2,881 | 3,009 | -128 |
| Prior Year | 2,803 | 2,973 | -170 |
| 5-year avg | 2,637 | 2,811 | -174 |
| Current Year vs. Prior Year | 78 | 36 | 42 |
| Current Year vs. 5-yr Avg. | 244 | 198 | 46 |

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