



Direct Energy Business
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Market Settles

| NYMEX Settle Prices | 7/20/20 | 7/17/20 | Change |
|---------------------|---------|---------|-----------|
| Aug-20 | \$1.641 | \$1.718 | \$(0.077) |
| Sep-20 | \$1.684 | \$1.765 | \$(0.081) |
| Oct-20 | \$1.808 | \$1.876 | \$(0.068) |
| Nov-20 | \$2.291 | \$2.350 | \$(0.059) |
| Dec-20 | \$2.699 | \$2.749 | \$(0.050) |
| Jan-21 | \$2.827 | \$2.874 | \$(0.047) |
| Feb-21 | \$2.795 | \$2.841 | \$(0.046) |
| Mar-21 | \$2.696 | \$2.740 | \$(0.044) |
| Apr-21 | \$2.457 | \$2.483 | \$(0.026) |
| May-21 | \$2.427 | \$2.450 | \$(0.023) |
| Jun-21 | \$2.470 | \$2.490 | \$(0.020) |
| Jul-21 | \$2.520 | \$2.535 | \$(0.015) |
| Aug-21 | \$2.535 | \$2.549 | \$(0.014) |
| Sep-21 | \$2.521 | \$2.535 | \$(0.014) |
| Oct-21 | \$2.538 | \$2.554 | \$(0.016) |
| Nov-21 | \$2.588 | \$2.603 | \$(0.015) |
| Dec-21 | \$2.715 | \$2.731 | \$(0.016) |
| Jan-22 | \$2.816 | \$2.831 | \$(0.015) |
| Feb-22 | \$2.779 | \$2.792 | \$(0.013) |
| Mar-22 | \$2.633 | \$2.642 | \$(0.009) |
| Apr-22 | \$2.284 | \$2.289 | \$(0.005) |
| May-22 | \$2.251 | \$2.254 | \$(0.003) |
| Jun-22 | \$2.292 | \$2.294 | \$(0.002) |
| Jul-22 | \$2.333 | \$2.336 | \$(0.003) |
| Aug-22 | \$2.346 | \$2.345 | \$0.001 |
| Sep-22 | \$2.334 | \$2.333 | \$0.001 |
| Oct-22 | \$2.353 | \$2.352 | \$0.001 |
| Nov-22 | \$2.420 | \$2.420 | \$0.000 |
| Dec-22 | \$2.594 | \$2.595 | \$(0.001) |
| Jan-23 | \$2.716 | \$2.718 | \$(0.002) |
| Feb-23 | \$2.680 | \$2.682 | \$(0.002) |
| Mar-23 | \$2.542 | \$2.545 | \$(0.003) |
| Apr-23 | \$2.259 | \$2.263 | \$(0.004) |
| May-23 | \$2.228 | \$2.237 | \$(0.009) |
| Jun-23 | \$2.268 | \$2.277 | \$(0.009) |
| Jul-23 | \$2.307 | \$2.316 | \$(0.009) |
| Aug-23 | \$2.318 | \$2.327 | \$(0.009) |
| Sep-23 | \$2.311 | \$2.320 | \$(0.009) |
| Oct-23 | \$2.334 | \$2.343 | \$(0.009) |
| Nov-23 | \$2.407 | \$2.416 | \$(0.009) |
| Dec-23 | \$2.584 | \$2.593 | \$(0.009) |

| NYMEX Liquids | Prompt | Q4 '20 | 12 Month |
|---------------|---------|---------|----------|
| Crude | \$40.81 | \$41.24 | \$41.61 |

Data Source: New York Mercantile Exchange

| | | |
|---------------------|----------------------------|---------|
| Prompt Month | NYMEX Aug 2020 Natural Gas | 7/29/20 |
| Contract Expiration | NYMEX Aug 2020 Crude Oil | 7/21/20 |

Data Source: New York Mercantile Exchange

E.I.A. Storage Data - Next report: 7/23/20, 10:30 EDT, for week ending July 17, 2020

| Region | Week Ended 7/10/2020 | Prior Week | Change |
|-----------------------------|----------------------|--------------|-----------|
| East | 672 | 657 | 15 |
| Midwest | 780 | 761 | 19 |
| Mountain | 186 | 180 | 6 |
| Pacific | 312 | 310 | 2 |
| South Central | 1,228 | 1,226 | 2 |
| TOTAL | 3,178 | 3,133 | 45 |
| Prior Year | 2,515 | 2,448 | 67 |
| 5-year avg | 2,742 | 2,679 | 63 |
| Current Year vs. Prior Year | 663 | 685 | -22 |
| Current Year vs. 5-yr Avg. | 436 | 454 | -18 |

| NYMEX Strips (\$/MMBtu) | 7/20/20 | 7/17/20 | Change |
|--------------------------------|---------|---------|-----------|
| 1-yr strip (Aug '20 - Jul '21) | \$2.360 | \$2.406 | \$(0.046) |
| Balance 2020 | \$2.025 | \$2.092 | \$(0.067) |
| Q4 2020 | \$2.266 | \$2.325 | \$(0.059) |
| Q1 2021 | \$2.773 | \$2.818 | \$(0.046) |
| Q2 2021 | \$2.451 | \$2.474 | \$(0.023) |
| Q3 2021 | \$2.525 | \$2.540 | \$(0.014) |
| Q4 2021 | \$2.614 | \$2.629 | \$(0.016) |
| Q1 2022 | \$2.743 | \$2.755 | \$(0.012) |
| Q2 2022 | \$2.276 | \$2.279 | \$(0.003) |
| Q3 2022 | \$2.338 | \$2.338 | \$(0.000) |
| Q4 2022 | \$2.456 | \$2.456 | \$0.000 |
| Q1 2024 | \$2.646 | \$2.648 | \$(0.002) |
| Q2 2024 | \$2.252 | \$2.259 | \$(0.007) |
| Q3 2024 | \$2.312 | \$2.321 | \$(0.009) |
| Q4 2024 | \$2.442 | \$2.451 | \$(0.009) |
| 12 month strip | \$2.360 | \$2.406 | \$(0.046) |
| 24 month strip | \$2.442 | \$2.470 | \$(0.028) |
| 36 month strip | \$2.435 | \$2.455 | \$(0.020) |
| 48 month strip | \$2.430 | \$2.447 | \$(0.017) |
| 60 month strip | \$2.427 | \$2.443 | \$(0.016) |
| Cal '21 | \$2.591 | \$2.615 | \$(0.025) |
| Cal '22 | \$2.453 | \$2.457 | \$(0.004) |
| Cal '23 | \$2.413 | \$2.420 | \$(0.007) |
| Cal '24 | \$2.415 | \$2.424 | \$(0.009) |
| Cal '25 | \$2.424 | \$2.433 | \$(0.009) |
| Cal '26 | \$2.427 | \$2.436 | \$(0.009) |

Data Source: New York Mercantile Exchange

NYMEX CONTRACT EXPIRATIONS

| | Natural Gas | Crude Oil |
|-------------|-------------|-----------|
| Jan 2020: | 12/27/19 | 12/19/19 |
| Feb 2020: | 1/29/20 | 1/21/20 |
| Mar 2020: | 2/26/20 | 2/20/20 |
| April 2020: | 3/27/20 | 3/20/20 |
| May 2020: | 4/28/20 | 4/21/20 |
| June 2020: | 5/27/20 | 5/19/20 |
| July 2020: | 6/26/20 | 6/22/20 |
| Aug 2020: | 7/29/20 | 7/21/20 |
| Sep 2020: | 8/27/20 | 8/20/20 |
| Oct 2020: | 9/28/20 | 9/22/20 |
| Nov 2020: | 10/28/20 | 10/20/20 |
| Dec 2020: | 11/25/20 | 11/20/20 |

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