



Direct Energy Business
1001 Liberty Avenue
Pittsburgh, PA 15222
Phone (412) 804-5546

Market Settles

| NYMEX Settle Prices | 7/27/20 | 7/24/20 | Change |
|---------------------|---------|---------|-----------|
| Aug-20 | \$1.734 | \$1.808 | \$(0.074) |
| Sep-20 | \$1.786 | \$1.867 | \$(0.081) |
| Oct-20 | \$1.932 | \$1.994 | \$(0.062) |
| Nov-20 | \$2.385 | \$2.410 | \$(0.025) |
| Dec-20 | \$2.763 | \$2.773 | \$(0.010) |
| Jan-21 | \$2.888 | \$2.898 | \$(0.010) |
| Feb-21 | \$2.858 | \$2.865 | \$(0.007) |
| Mar-21 | \$2.761 | \$2.764 | \$(0.003) |
| Apr-21 | \$2.516 | \$2.505 | \$0.011 |
| May-21 | \$2.484 | \$2.472 | \$0.012 |
| Jun-21 | \$2.524 | \$2.511 | \$0.013 |
| Jul-21 | \$2.570 | \$2.557 | \$0.013 |
| Aug-21 | \$2.583 | \$2.571 | \$0.012 |
| Sep-21 | \$2.566 | \$2.557 | \$0.009 |
| Oct-21 | \$2.583 | \$2.574 | \$0.009 |
| Nov-21 | \$2.634 | \$2.622 | \$0.012 |
| Dec-21 | \$2.765 | \$2.750 | \$0.015 |
| Jan-22 | \$2.869 | \$2.853 | \$0.016 |
| Feb-22 | \$2.832 | \$2.813 | \$0.019 |
| Mar-22 | \$2.685 | \$2.667 | \$0.018 |
| Apr-22 | \$2.331 | \$2.311 | \$0.020 |
| May-22 | \$2.295 | \$2.275 | \$0.020 |
| Jun-22 | \$2.335 | \$2.314 | \$0.021 |
| Jul-22 | \$2.379 | \$2.357 | \$0.022 |
| Aug-22 | \$2.392 | \$2.370 | \$0.022 |
| Sep-22 | \$2.383 | \$2.360 | \$0.023 |
| Oct-22 | \$2.403 | \$2.380 | \$0.023 |
| Nov-22 | \$2.473 | \$2.451 | \$0.022 |
| Dec-22 | \$2.645 | \$2.629 | \$0.016 |
| Jan-23 | \$2.769 | \$2.753 | \$0.016 |
| Feb-23 | \$2.734 | \$2.719 | \$0.015 |
| Mar-23 | \$2.589 | \$2.580 | \$0.009 |
| Apr-23 | \$2.309 | \$2.310 | \$(0.001) |
| May-23 | \$2.279 | \$2.280 | \$(0.001) |
| Jun-23 | \$2.322 | \$2.322 | \$0.000 |
| Jul-23 | \$2.362 | \$2.362 | \$0.000 |
| Aug-23 | \$2.373 | \$2.373 | \$0.000 |
| Sep-23 | \$2.368 | \$2.368 | \$0.000 |
| Oct-23 | \$2.395 | \$2.394 | \$0.001 |
| Nov-23 | \$2.473 | \$2.472 | \$0.001 |
| Dec-23 | \$2.658 | \$2.657 | \$0.001 |

| NYMEX Liquids | Prompt | Q4 '20 | 12 Month |
|---------------|---------|---------|----------|
| Crude | \$41.60 | \$41.99 | \$42.60 |

Data Source: New York Mercantile Exchange

| | | |
|---------------------|----------------------------|---------|
| Prompt Month | NYMEX Aug 2020 Natural Gas | 7/29/20 |
| Contract Expiration | NYMEX Sep 2020 Crude Oil | 8/20/20 |

Data Source: New York Mercantile Exchange

| E.I.A. Storage Data - Next report: 7/30/20, 10:30 EDT, for week ending July 24, 2020 | | | |
|--|----------------------|--------------|-----------|
| Region | Week Ended 7/17/2020 | Prior Week | Change |
| East | 693 | 672 | 21 |
| Midwest | 799 | 780 | 19 |
| Mountain | 190 | 186 | 4 |
| Pacific | 311 | 312 | -1 |
| South Central | 1,221 | 1,228 | -7 |
| TOTAL | 3,215 | 3,178 | 37 |
| Prior Year | 2,559 | 2,515 | 44 |
| 5-year avg | 2,779 | 2,742 | 37 |
| Current Year vs. Prior Year | 656 | 663 | -7 |
| Current Year vs. 5-yr Avg. | 436 | 436 | 0 |

| NYMEX Strips (\$/MMBtu) | 7/27/20 | 7/24/20 | Change |
|--------------------------------|---------|---------|-----------|
| 1-yr strip (Aug '20 - Jul '21) | \$2.433 | \$2.452 | \$(0.019) |
| Balance 2020 | \$2.120 | \$2.170 | \$(0.050) |
| Q4 2020 | \$2.360 | \$2.392 | \$(0.032) |
| Q1 2021 | \$2.836 | \$2.842 | \$(0.007) |
| Q2 2021 | \$2.508 | \$2.496 | \$0.012 |
| Q3 2021 | \$2.573 | \$2.562 | \$0.011 |
| Q4 2021 | \$2.661 | \$2.649 | \$0.012 |
| Q1 2022 | \$2.795 | \$2.778 | \$0.018 |
| Q2 2022 | \$2.320 | \$2.300 | \$0.020 |
| Q3 2022 | \$2.385 | \$2.362 | \$0.022 |
| Q4 2022 | \$2.507 | \$2.487 | \$0.020 |
| Q1 2024 | \$2.697 | \$2.684 | \$0.013 |
| Q2 2024 | \$2.303 | \$2.304 | \$(0.001) |
| Q3 2024 | \$2.368 | \$2.368 | \$0.000 |
| Q4 2024 | \$2.509 | \$2.508 | \$0.001 |
| 12 month strip | \$2.433 | \$2.452 | \$(0.019) |
| 24 month strip | \$2.502 | \$2.504 | \$(0.001) |
| 36 month strip | \$2.492 | \$2.489 | \$0.003 |
| 48 month strip | \$2.493 | \$2.490 | \$0.003 |
| 60 month strip | \$2.505 | \$2.495 | \$0.010 |
| Cal '21 | \$2.644 | \$2.637 | \$0.007 |
| Cal '22 | \$2.502 | \$2.482 | \$0.020 |
| Cal '23 | \$2.469 | \$2.466 | \$0.003 |
| Cal '24 | \$2.519 | \$2.507 | \$0.013 |
| Cal '25 | \$2.583 | \$2.533 | \$0.050 |
| Cal '26 | \$2.589 | \$2.538 | \$0.051 |

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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