Trade Date 8/1/2000

Carr Futures

NATURAL GAS STRIP MATRIX

Month	Settle	2 month	3 month	4 month	5 month	6 month	7 month	8 month	9 month	10 month	11 month	12 month
NGU0	3.987	3.987	4.018	4.058	4.082	4.069	4.036	3.992	3.953	3.921	3.894	3.871
NGV0	3.986	4.033	4.082	4.105	4.085	4.044	3.993	3.949	3.914	3.884	3.861	3.840
NGX0	4.080	4.130	4.145	4.110	4.056	3.994	3.944	3.905	3.873	3.848	3.827	3.808
NGZ0	4.180	4.178	4.120	4.050	3.977	3.921	3.880	3.847	3.823	3.801	3.783	3.775
NGF1	4.175	4.090	4.007	3.926	3.869	3.830	3.799	3.778	3.759	3.743	3.739	3.742
NGG1	4.005	3.923	3.843	3.793	3.761	3.737	3.721	3.707	3.695	3.695	3.703	3.710
NGH1	3.840	3.763	3.722	3.700	3.683	3.674	3.665	3.656	3.661	3.672	3.683	3.680
NGJ1	3.685	3.663	3.653	3.644	3.641	3.635	3.630	3.638	3.654	3.668	3.665	
NGK1	3.640	3.637	3.630	3.630	3.625	3.621	3.631	3.650	3.666	3.663		
NGM1	3.633	3.626	3.626	3.622	3.617	3.630	3.651	3.669	3.666			
NGN1	3.618	3.623	3.618	3.613	3.629	3.654	3.674	3.670				
NGQ1	3.628	3.618	3.611	3.632	3.661	3.683	3.678					
NGU1	3.608	3.603	3.634	3.670	3.694	3.686						
NGV1	3.598	3.647	3.690	3.716	3.701							
NGX1	3.695	3.737	3.755	3.727								
NGZ1	3.778	3.786	3.738									
NGF2	3.793	3.718										
NGG2	3.643											