

Market Report

	Cı	urrent	Δ from YD	Δ from 7D Avg
Nat Gas Prompt	\$	1.56	> \$ (0.03)	\$ (0.09)

	Current	Δ from YD	Δ from 7D Avg
WTI Prompt	\$ 37.43	\$ (0.58)	> \$ (2.1)

	С	urrent	Δ from YD	m 7D va
Brent Prompt	\$	39.89	\$ (0.42)	5

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00z GWDD Change

Cooler Change

Warmer Change

ECMWF Ensemble 00z	1-5 Day	6-10 Day	11-15 Day	Total
12 Hr Chg	2.4	0.4	0.1	2.9
24 Hr Chg	0.8	-0.2	-1.4	-0.8
GFS Ensemble 00z	1-5 Day	6-10 Day	11-15 Day	Total
GFS Ensemble 00z 12 Hr Chg	1-5 Day -1.7	6-10 Day 1.4	11-15 Day -0.5	Total -0.8

	Current	Δ from YD	Δ from 7D Avg		
US Dry Production	82.7	▼ -0.92	▼ -1.72		

	Current	Δ from YD	Δ from 7D Avg
US ResComm	8.0	▼ -0.02	0.19

	Current	Δ from YD	Δ from 7D Avg
Net LNG Exports	4.8	a 0.58	▲ 0.89

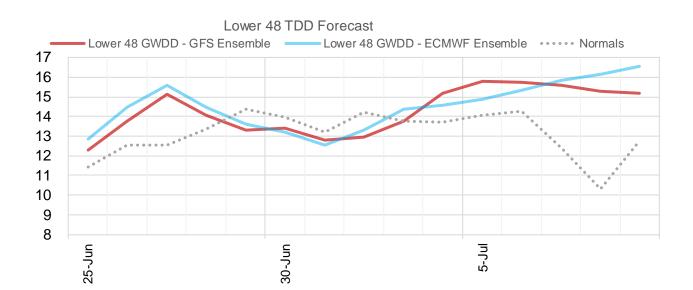
	Current	Δ from YD	Δ from 7D Avg
US Power Burns	37.4	▼ -0.44	a 0.52

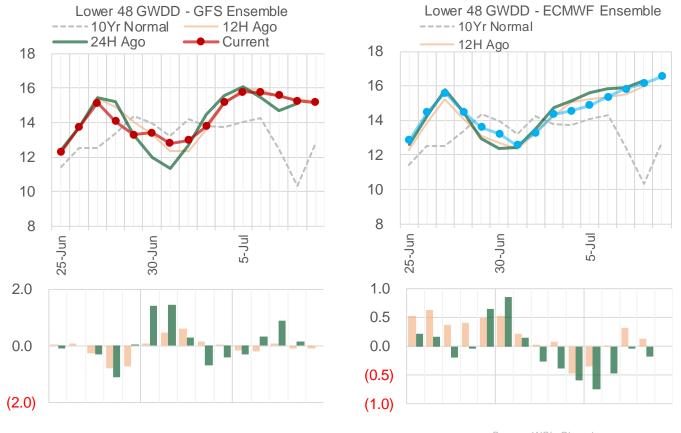
	Current	Δ from YD	Δ from 7D Avg
Canadian Imports	4.1	▼ -0.20	▼ -0.13

	Current	Δf	rom YD	Δf	rom 7D Avg
Mexican Exports	6.1		0.15		0.25



Short-term Weather Model Outlooks (00z)





Source: WSI, Bloomberg



Market Report

Lower 48 Component Models

Daily Balances

	19-Jun	20-Jun	21-Jun	22-Jun	23-Jun	24-Jun	25-Jun	DoD	vs.7D
Lower 48 Dry Production	84.7	84.8	84.8	84.7	83.9	83.6	82.7	▽ -0.9	▼ -1.7
Canadian Imports	4.2	3.9	4.0	4.4	4.6	4.3	4.1	▽ -0.2	▽ -0.1
L48 Power	36.5	35.3	35.2	39.5	38.9	37.8	37.4	▼ -0.4	△ 0.2
L48 Residential & Commercial	7.8	7.3	7.3	7.9	8.1	8.0	8.0	▼ 0.0	0.2
L48 Industrial	17.7	17.0	16.6	16.6	16.7	17.1	17.7	0.6	a 0.8
L48 Lease and Plant Fuel	4.8	4.8	4.8	4.8	4.7	4.7	4.7	▼ -0.1	▼ -0.1
L48 Pipeline Distribution	2.1	2.1	2.0	2.3	2.3	2.2	2.2	▼ 0.0	a 0.0
L48 Regional Gas Consumption	68.9	66.5	65.9	71.1	70.7	69.8	69.9	△ 0.1	1.1
Net LNG Exports	3.6	3.8	3.8	4.1	4.1	4.2	4.8	△ 0.6	▲ 0.9
Total Mexican Exports	5.9	5.8	5.5	5.7	6.1	6.0	6.1	△ 0.1	▲ 0.3
Implied Daily Storage Activity EIA Reported Daily Storage Activity Daily Model Error	10.5	12.6	13.5	8.1	7.6	7.9	5.9		

	15-May	22-May	29-May	5-Jun	12-Jun	19-Jun	WoW	vs. 4W
Lower 48 Dry Production	86.6	84.0	84.0	84.5	84.3	84.5	△ 0.2	△ 0.3
Canadian Imports	3.9	4.1	4.1	4.2	3.8	3.7	▽ -0.1	▼ -0.3
L48 Power	25.0	26.5	29.7	31.7	33.5	30.7	▼ -2.9	△ 0.3
L48 Residential & Commercial	19.3	10.8	8.2	8.5	8.1	8.3	△ 0.2	▼ -0.6
L48 Industrial	17.3	19.0	19.7	19.6	18.7	19.0	0.4	▼ -0.2
L48 Lease and Plant Fuel	4.8	4.7	4.7	4.7	4.7	4.8	0.0	a 0.0
L48 Pipeline Distribution	2.2	1.8	1.9	2.0	2.0	1.9	▼ -0.1	▼ 0.0
L48 Regional Gas Consumption	68.6	62.9	64.1	66.5	67.0	64.6	▽ -2.4	▽ -0.5
Net LNG Exports	6.9	6.3	6.1	5.1	3.9	3.8	▽ -0.1	▼ -1.5
Total Mexican Exports	4.7	5.2	5.0	5.3	5.7	5.6	▽ -0.1	△ 0.3
Implied Daily Storage Activity	10.2	13.7	12.9	11.8	11.5	14.2	2.7	
EIA Reported Daily Storage Activity	11.6	15.6	14.6	13.3	12.1			
Daily Model Error	-1.3	-1.9	-1.7	-1.5	-0.6			

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	2Yr Ago Jun-18	LY Jun-19	Feb-20	Mar-20	Apr-20	May-20	MTD Jun-20	MoM	vs. LY
Lower 48 Dry Production	81.6	89.6	91.8	92.2	91.2	85.3	84.3	▼ -1.0	▼ -5.2
Canadian Imports	5.6	4.7	5.2	4.1	4.0	3.9	4.0	△ 0.1	▼ -0.8
L48 Power	31.8	33.0	30.0	28.3	25.8	26.8	33.8	~ 7.0	▲ 0.8
L48 Residential & Commercial	8.6	9.0	39.9	27.7	21.6	12.8	8.1	▼ -4.6	▼ -0.9
L48 Industrial	21.3	21.3	24.3	21.6	18.9	18.7	18.4	▼ -0.3	▼ -2.9
L48 Lease and Plant Fuel	4.5	5.0	5.2	5.2	5.2	4.8	4.7	▼ 0.0	▼ -0.3
L48 Pipeline Distribution	1.9	2.0	3.0	2.5	2.3	2.0	2.0	△ 0.1	▼ 0.0
L48 Regional Gas Consumption	68.2	70.4	102.3	85.4	73.6	65.0	67.1	2.1	▼ -3.3
Net LNG Exports	3.2	5.5	8.5	8.5	8.2	6.7	4.0	▼ -2.7	▼ -1.6
Total Mexican Exports	4.5	5.3	5.3	5.6	4.9	4.9	5.7	▲ 0.8	△ 0.4
Implied Daily Storage Activity EIA Reported Daily Storage Activity Daily Model Error	11.3	13.1	-19.0	-3.1	8.4	12.7	11.5		
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Source: Bloomberg, analytix.ai



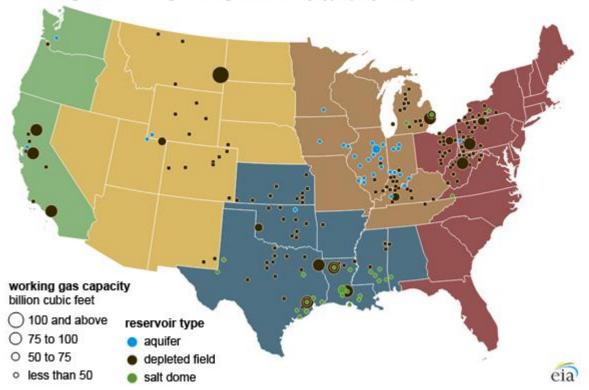
Regional S/D Models Storage Projection

Week Ending 19-Jun

	Daily Raw Storage	Daily Adjustment Factor	Daily Average Storage Activity (Adjusted) *	Weekly Adjusted Storage Activity
L48	14.0	1.4	15.4	108
East	2.6	1.8	4.4	31
Midwest	4.2	-0.1	4.1	29
Mountain	3.0	-2.0	1.0	7
South Central	2.3	2.0	4.3	30
Pacific	1.8	-0.3	1.6	11

^{*}Adjustment Factor is calcuated based on historical regional deltas

U.S. underground natural gas storage facilities by type (July 2015)





Weather Model Storage Projection

Next report and beyond							
	Week Storage						
Week Ending	Projection						
26-Jun	73						
3-Jul	59						
10-Jul	49						

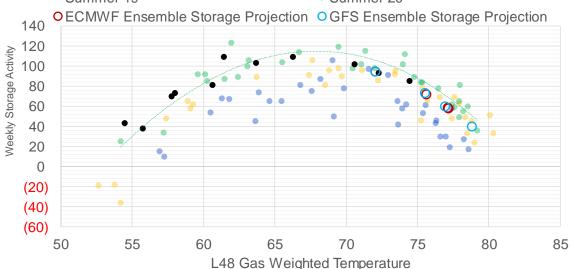
Weather Storage Model - Next 4 Week Forecast

Summer 17

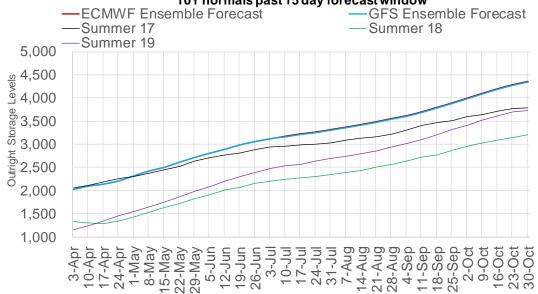
Summer 18

Summer 19

• Summer 20



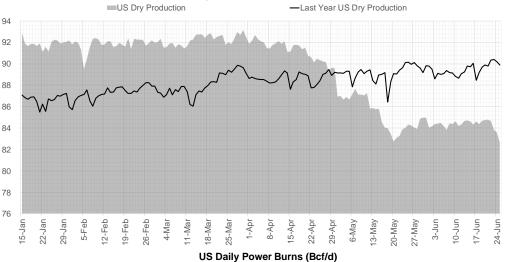
Weather Based End of Winter Projection (Bcf) 10Y normals past 15 day forecast window

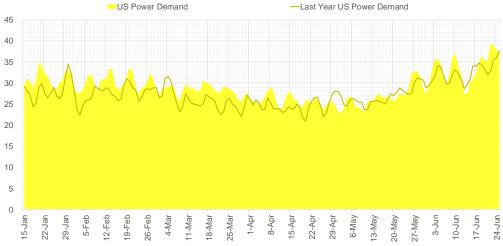




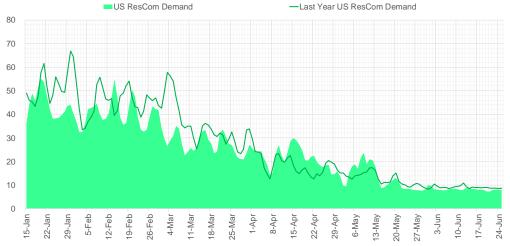
Supply - Demand Trends

US Dry Natural Gas Production (Bcf/d)





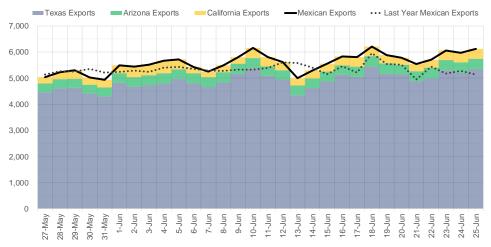
US Daily ResCom Consumption(Bcf/d)



Source: Bloomberg



Mexican Exports - Last 30 days (MMcf/d)



Net LNG Exports - Last 30 days (MMcf/d) Cove Point Exports ■Elba Exports Sabine Pass Exports Cameron Exports Everett Exports Freeport Exports Golden Pass Exports Lake Charles Exports Neptune Exports Northeast Exports Chorpus Christie Import LNG Exports 7,000 6,000 5,000 4.000 3.000 2.000 1,000 (1,000)

Source: Bloomberg



Market Report

Nat Gas Options Volume and Open Interest CME, ICE and Nasdaq Combined

Nonth YeAr				=,						
10			PUT/CALL	STRIKE				PUT/CALL	STRIKE	CUMULATIVE (
10	8	2020	С	2.00	9568	10	2020	-	1.50	41229
3	3	2021	С	7.00	4533	10	2020	С	2.75	36703
8 2020 P 1.50 3858 7 2020 P 1.75 33453 8 2020 P 1.60 2910 3 2021 P 2.00 32625 12 2020 P 1.60 2910 10 2020 P 1.60 32635 17 2020 C 1.75 2324 9 2020 P 1.20 31835 10 2020 P 1.40 2261 8 2020 P 1.50 33056 8 2020 P 1.40 2261 8 2020 P 1.50 33056 7 2020 P 1.40 2261 8 2020 P 1.50 33056 9 2020 P 1.40 2261 8 2020 P 1.50 33056 12 2020 P 1.55 2239 10 2020 P 2.00 28780 12 2020 P 2.00 2200 9 2020 C 2.50 27748 9 2020 C 1.90 2189 7 2020 P 1.25 26680 10 2020 P 1.00 2186 10 2020 P 1.25 26680 10 2020 P 1.00 2186 10 2020 P 1.75 26680 10 2020 P 0.85 2000 8 2020 C 2.50 23717 8 2020 C 2.25 1990 9 2020 C 2.50 23717 8 2020 C 1.65 1917 8 2020 C 2.25 2197 8 2020 C 1.65 1917 8 2020 C 2.25 2197 11 2020 C 1.65 1917 8 2020 C 2.25 2197 12 2020 P 1.50 1647 7 2020 P 1.50 227 9 2020 C 2.50 1.76 1614 8 2020 P 1.75 20307 11 2020 P 1.50 1647 7 2020 P 1.50 227 9 2020 C 2.50 1442 7 2020 P 1.50 227 9 2020 C 2.50 1442 7 2020 P 1.50 207 9 2020 C 2.50 1442 7 2020 P 1.50 207 9 2020 C 2.50 1442 7 2020 P 1.50 207 7 2020 P 1.60 1415 10 2020 P 1.75 20307 10 2020 P 1.50 1647 7 2020 P 1.50 207 7 2020 C 2.50 1442 7 2020 P 1.50 207 9 2020 C 2.50 1442 7 2020 P 1.50 207 9 2020 C 2.50 1442 7 2020 P 1.50 207 10 2020 P 1.60 1415 10 2020 P 1.20 207 10 2020 P 1.60 1415 10 2020 P 1.50 2027 9 2020 C 2.50 1868 10 2020 P 1.50 2027 10 2020 P 1.60 1415 10 2020 P 1.50 2027 10 2020 P 1.60 1415 10 2020 P 1.20 19867 10 2020 C 2.50 1989 10 2020 P 1.20 19867 10 2020 P 1.60 1415 10 2020 P 1.20 19867 10 2020 P 1.60 1415 10 2020 P 1.20 19867 10 2020 P 1.60 1415 10 2020 P 1.20 19867 10 2020 P 1.60 1415 10 2020 P 1.20 19867 10 2020 P 1.60 1415 10 2020 P 1.30 18246 10 2020 P 1.60 1415 10 2020 P 1.30 18246 10 2020 P 1.60 1415 10 2020 P 1.30 18246 10 2020 P 1.60 1415 10 2020 P 1.30 18246 10 2020 P 1.60 1415 10 2020 P 1.30 18246 10 2020 P 1.60 1415 10 2020 P 1.30 18246 10 2020 P 1.60 10 10 10 10 2020 P 1.30 18246 10 2020 P 1.60 10 10 10 2020 P 1.30 18246 10 2020 P 1.60 10 10 10 10 2020 P 1.30 18246 10 2020 P 1.60 10 10 10 10 2020 P 1.30 18246 10 2020 P 1.60 10 10 10 10 2020 P 1.30 18246 10 20	10	2020	Р	0.75	4212	10	2020		3.00	35268
8 2020 P 1.50 3888 7 2020 P 1.75 33435 8 2020 P 1.60 2910 3 2021 P 2.00 32543 12 2020 P 2.50 2400 10 2020 P 1.60 32543 10 2020 P 1.26 2283 10 2020 C 2.50 31355 8 2020 P 1.40 2261 8 2020 P 1.50 30389 7 2020 P 1.50 2329 10 2020 C 2.50 23730 12 2020 P 2.00 2200 9 2020 C 2.50 22774 9 2020 P 1.00 2186 10 2020 P 1.25 25698 10 2020 P 1.00 2166 10 2020 P 1.25 2560	3		С		4000	7	2020	Р	1.50	34316
8						7	2020	Р	1.75	33453
12			Р			3	2021	Р	2.00	32825
7	12	2020	Р		2400	10	2020	Р	1.60	32543
10			C			9	2020	Р	1.20	31863
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12						10	2020	Р	2.00	28780
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Source: CME, Nasdaq, ICE



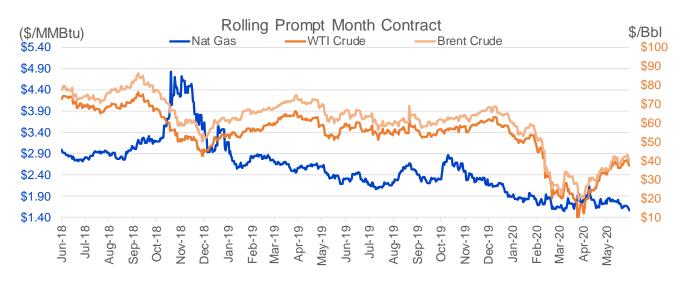


Nat Gas Futures Open Interest

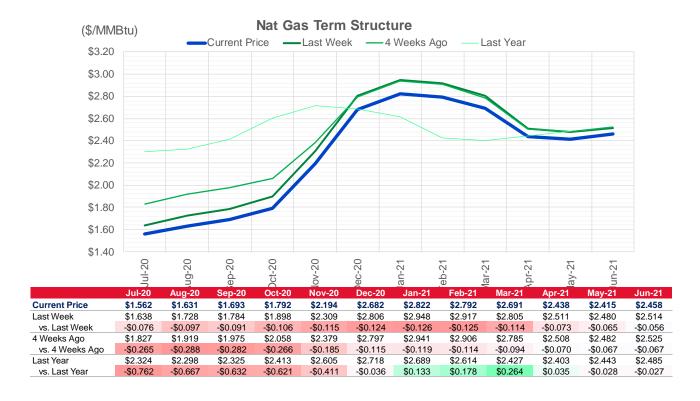
CME, and ICE Combined

CME Henry	CME Henry Hub Futures (10,000 MMBtu) ICE Henry Hub Futures Contract Equivalent (10,000 MM								
	Current	Prior	Daily Change	, , ,	Current	Prior	Daily Change		
JUL 20	18081	23372	-5291	JUL 20	76352	77470	-1118.75		
AUG 20	285755	284601	1154	AUG 20	94555	91235	3320.25		
SEP 20	191049	192743	-1694	SEP 20	69099	69928	-828.5		
OCT 20	126432	124749	1683	OCT 20	80988	80907	81.75		
NOV 20	63857	62807	1050	NOV 20	63061	62960	101		
DEC 20	73151	72971	180	DEC 20	60174	59829	345.25		
JAN 21	118425	118989	-564	JAN 21	75526	74621	904.25		
FEB 21	41069	40481	588	FEB 21	46694	46633	61.25		
MAR 21	86453	85781	672	MAR 21	62989	62524	465.5		
APR 21	72931	71487	1444	APR 21	49128	49204	-76.25		
MAY 21	28099	27736	363	MAY 21	45872	45898	-25.75		
JUN 21	17669	17860	-191	JUN 21	43667	43592	75.25		
JUL 21	16321	15760	561	JUL 21	44635	44453	181.75		
AUG 21	12212	12084	128	AUG 21	45203	45018	185.75		
SEP 21	14834	14838	-4	SEP 21	42819	42726	93.25		
OCT 21	34561	34130	431	OCT 21	57967	56742	1224.5		
NOV 21	19865	19623	242	NOV 21	36874	36831	43.25		
DEC 21	16152	16036	116	DEC 21	37715	37654	61.25		
JAN 22	13050	12702	348	JAN 22	29225	29606	-381.5		
FEB 22	8567	8568	-1	FEB 22	26212	26111	100.25		
MAR 22	13558	13957	-399	MAR 22	27888	27519	369.5		
APR 22	12402	12365	37	APR 22	26787	26355	431.5		
MAY 22	4655	4669	-14	MAY 22	22245	22157	87.5		
JUN 22	2029	2025	4	JUN 22	22032	22009	23		
JUL 22	1795	1795	0	JUL 22	22564	22547	17		
AUG 22	1253	1253	0	AUG 22	21669	21645	23.5		
SEP 22	1348	1338	10	SEP 22	21321	21698	-377		
OCT 22	1891	1891	0	OCT 22	23436	23334	102		
NOV 22	1395	1395	0	NOV 22	19686	19439	246.25		
DEC 22	1297	1296	1	DEC 22	20383	20131	251.75		

Source: CME, ICE







	Units	Cash Settled	Prompt Settle	Cash to Prompt
AGT Citygate	\$/MMBtu	1.57	1.56	-0.01
TETCO M3	\$/MMBtu	1.51	1.47	-0.04
FGT Zone 3	\$/MMBtu	1.51	1.67	0.16
Zone 6 NY	\$/MMBtu	1.51	1.43	-0.08
Chicago Citygate	\$/MMBtu	1.58	1.57	-0.01
Michcon	\$/MMBtu	1.54	1.56	0.02
Columbia TCO Pool	\$/MMBtu	1.47	1.40	-0.07
Ventura	\$/MMBtu	1.56	1.53	-0.03
Rockies/Opal	\$/MMBtu	1.51	1.45	-0.06
El Paso Permian Basin	\$/MMBtu	1.44	1.33	-0.11
Socal Citygate	\$/MMBtu	1.85	1.83	-0.02
Malin	\$/MMBtu	1.52	1.56	0.04
Houston Ship Channel	\$/MMBtu	1.57	1.64	0.07
Henry Hub Cash	\$/MMBtu	1.60	1.52	-0.08
AECO Cash	C\$/GJ	1.42	1.36	-0.06
Station2 Cash	C\$/GJ	1.41	1.50	0.09
Dawn Cash	C\$/GJ	1.58	1.58	0.00

Source: CME, Bloomberg

0.000

0.000

0.000

0.000

-0.050

-9.500

Coal, PRB

Coal, ILB

\$/MTon

\$/MTon

					V:	s. 4 Weeks		
	Units	Current Price	VS.	. Last Week		Ago	VS	s. Last Year
NatGas Jan/Apr	\$/MMBtu	-0.38	_	0.053		0.049	$\overline{}$	-0.009
NatGas Mar/Apr	\$/MMBtu	-0.253	_	0.041	$\overline{}$	-0.530	$\overline{}$	-0.501
NatGas Oct/Nov	\$/MMBtu	0.40	$\overline{}$	-0.009		0.081	_	0.336
NatGas Oct/Jan	\$/MMBtu	1.03	$\overline{}$	-0.020		0.147	_	0.695
WTI Crude	\$/Bbl	37.43	$\overline{}$	-1.410		3.720	$\overline{}$	-22.000
Brent Crude	\$/Bbl	39.89	$\overline{}$	-1.620	_	4.600	$\overline{}$	-26.660
Fuel Oil, NY Harbour 1%	\$/Bbl	98.03	_	0.000	_	0.000	_	0.000
Heating Oil	cents/Gallon	113.38	$\overline{}$	-6.480		20.820	$\overline{}$	-81.870
Propane, Mt. Bel	cents/Gallon	0.50	$\overline{}$	-0.004		0.088	_	0.055
Ethane, Mt. Bel	cents/Gallon	0.22	$\overline{}$	-0.008	$\overline{}$	-0.003	_	0.045

12.30

31.05