

COQUEST STRUCTURED PRODUCTS, LTD. MAR, 2020 SETTLEMENT AVERAGES						
Date	CRUDE FUTURES MONTH	MAR CALENDAR CRUDE		APR NG FUTURES		
		NYMEX WTI	ICE BRENT	NYMEX NG	FUTURES MONTH	
	APR	APR	MAY	APR	MAY	
3/1/2020						
3/2/2020		\$46.75	\$51.90	\$1.756		
3/3/2020		\$47.18	\$51.86	\$1.800		
3/4/2020		\$46.78	\$51.25	\$1.827		
3/5/2020		\$45.90	\$50.17	\$1.772		
3/6/2020		\$41.28	\$45.52	\$1.708		
3/7/2020						
3/8/2020						
3/9/2020		\$31.13	\$35.10	\$1.778		
3/10/2020		\$34.36	\$38.09	\$1.936		
3/11/2020		\$32.98	\$37.23	\$1.878		
3/12/2020		\$31.50	\$35.20	\$1.841		
3/13/2020		\$31.73	\$35.44	\$1.869		
3/14/2020						
3/15/2020						
3/16/2020		\$28.70	\$30.05	\$1.815		
3/17/2020		\$26.95	\$28.73	\$1.729		
3/18/2020		\$20.37	\$24.88	\$1.604		
3/19/2020		\$25.22	\$28.47	\$1.654		
3/20/2020	WTI Expiry	\$22.43	\$26.98	\$1.604		
3/21/2020	MAY					
3/22/2020						
3/23/2020		\$23.36	\$27.03	\$1.602		
3/24/2020		\$24.01	\$27.15	\$1.653		
3/25/2020		\$24.49	\$27.39	\$1.659	\$1.643	3-Day Average
3/26/2020		\$22.60	\$26.34	\$1.637	\$1.637	Penultimate
3/27/2020	NatGas Expiry	\$21.51	\$24.93	\$1.634	\$1.738	Contract Avg.
3/28/2020	MAY					
3/29/2020						
3/30/2020		\$20.09	\$22.76	\$1.690		
3/31/2020	Brent Expiry	\$20.48	\$22.74	\$1.640		
4/1/2020	JUN					
4/2/2020						
MAR CALENDAR AVERAGE		\$30.445	\$34.055			
BRENT/WTI MAR CAL AVG DIFF \$3.610						

MAR 31, 2020 NYMEX FORWARD CURVE					
Date	CRUDE - CUSHING			NG - HENRY HUB	
	SETTLE	SWAP	QTRLY SWAP	SETTLE	QTRLY SETTLE
May-20	\$20.48	\$25.62		\$1.640	
Jun-20	\$24.51	\$28.26		\$1.756	
Jul-20	\$27.69	\$30.27		\$1.912	
Aug-20	\$29.79	\$31.44		\$1.978	
Sep-20	\$31.12	\$32.32	\$31.34	\$2.006	\$1.965
Oct-20	\$32.08	\$33.15		\$2.070	
Nov-20	\$32.91	\$33.72		\$2.295	
Dec-20	\$33.58	\$34.31	\$33.73	\$2.615	\$2.327
Jan-21	\$34.15	34.81		\$2.739	
Feb-21	\$34.64	35.19		\$2.706	
Mar-21	\$35.10	35.64	\$35.21	\$2.604	\$2.683
Apr-21	\$35.52	36.02		\$2.359	
May-21	\$35.90	36.30		\$2.330	
Jun-21	\$36.22	36.56	\$36.29	\$2.367	\$2.352
Dec-21	\$37.88			\$2.607	
Jun-22	\$39.15			\$2.258	
Dec-22	\$40.19			\$2.570	
Jun-23	\$41.11			\$2.283	
Dec-23	\$42.12			\$2.608	
Jun-24	\$42.92			\$2.311	
Dec-24	\$43.81			\$2.599	
Jun-25	\$44.52			\$2.339	
Dec-25	\$45.33			\$2.640	
Jun-26	\$45.96			\$2.369	
Dec-26	\$46.63			\$2.674	