

**NOTICE OF PENDENCY OF
CLASS ACTION AND SETTLEMENTS**

**If You Purchased or Sold Certain
New York Mercantile Exchange
("NYMEX") Natural Gas Futures
Contracts, Including Certain
NYMEX E-mini Natural Gas
Futures Contracts, Between
February 16, 2006 and
September 28, 2006, Then Your
Rights May Be Affected and You
May Be Entitled To A Benefit**

The purpose of this notice is to inform you of the pendency of a class action and of settlements with certain defendants in the action *In re: Amaranth Natural Gas Commodities Litigation*, No. 07-CV-6377 (SAS) ("Action") pending in the U.S. District Court for the Southern District of New York. The Court has scheduled a public Settlement Hearing on April 9, 2012, 4:30 p.m. at the United States Courthouse, 500 Pearl Street, New York, New York, Courtroom 15C.

In this Action, Plaintiffs allege that defendants manipulated or are otherwise responsible for the manipulation of certain NYMEX natural gas futures contracts during February 16, 2006 through September 28, 2006 ("Class Period") which caused artificial prices in violation of the Commodity Exchange Act, 7 U.S.C. §1 *et seq.* Defendants have denied and continue to deny the claims against them.

In order to resolve the claims against them, the Amaranth Defendants have agreed to wire transfer \$72,400,000 into the Escrow Account within ten (10) business days after entry of the Scheduling Order and an additional \$4,700,000 into the Escrow Account within fifteen (15) business days after entry of the Scheduling Order. The foregoing payments, plus all interest earned thereon, constitute the Settlement Fund.

In order to resolve the claims against them, the Floor Broker Defendants have provided and have agreed to provide cooperation (including up to 35.5 hours of interviews and other cooperation) to Plaintiffs' counsel for the benefit of the Class.

Defendants J.P. Morgan Chase & Co., J.P. Morgan Chase Bank, N.A. and J.P. Morgan Futures Inc. are not part of the settlements.

If you are a Member of the Class, you may seek to share in the Net Settlement Fund by filing a Proof of Claim postmarked no later than June 8, 2012. You may obtain a Proof of Claim on the settlement website referenced below. If you are a Member of the Class but do not file a Proof of Claim, you will still be bound by the releases set forth in the settlement agreements if the Court enters an order approving the settlement agreements. All objections to the settlements must be made in accordance with the instructions set forth in the formal Settlement Notice and must be filed with the Court and served on the Parties' counsel on or before March 19, 2012. The Court will exclude you from the Class and thereby the settlements only if you make a written request for exclusion that is received by the Settlement Administrator (Rust Consulting, Inc.) at the address below no later than March 5, 2012.

Amaranth Commodities Litigation
c/o Rust Consulting, Inc.
P.O. Box 24771
West Palm Beach, FL 33416

A copy of the settlement agreements, the formal Settlement Notice, Proof of Claim, information on how to object or be excluded from the Class, and other important documents and information are available on the settlement website at www.amaranthcommoditieslitigation.com. For additional information, you may also contact the Settlement Administrator at 1-855-460-1525.