

**BEFORE THE PUBLIC SERVICE COMMISSION  
OF THE STATE OF MISSOURI**

In the Matter of Class Action Claims by Missouri	)	
Natural Gas Local Distribution Companies in the	)	Case No. GO-2006-0449
NYMEX Natural Gas Lawsuit.	)	

**MGU’S RESPONSE TO ORDER TO SHOW CAUSE**

COMES NOW Missouri Gas Utility, Inc. (MGU), and, in response to the Missouri Public Service Commission’s (Commission) Order to Show Cause, states as follows:

1. On May 25, 2006, the Commission issued its Order to Show Cause, which was assigned the above-referenced case number. The Order directed each Missouri local distribution company (LDC) to “show cause why it should not be required to file a claim seeking distribution from the settlement” reached in litigation in the Southern District of New York concerning “NYMEX” natural gas futures and options contracts.

2. MGU has been a Missouri LDC since it began operations on or about January 1, 2005, after purchasing certain natural gas distribution assets previously operated by the cities of Hamilton and Gallatin, Missouri (Case No. GO-2005-0120). MGU was formed on October 13, 2004, and registered to do business in Missouri on October 29, 2004.

3. Therefore, MGU made no NYMEX natural gas futures or options transactions during the class period of June 1, 1999 through December 31, 2002. For that reason, MGU will not file a claim seeking distribution from the settlement referenced by the Commission.

WHEREFORE, MGU respectfully requests that the Commission consider this pleading to satisfy the Order to Show Cause.

Respectfully Submitted,

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**BRYDON, SWEARENGEN & ENGLAND, P.C.**

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ATTORNEYS FOR MISSOURI GAS UTILITY, INC.

**CERTIFICATE OF SERVICE**

I hereby certify that a true and correct copy of the above and foregoing document was delivered by electronic mail, on this 30<sup>th</sup> day of May, 2006, to the following:

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