

October 25, 2018

**VIA HAND DELIVERY AND ELECTRONIC MAIL**

Luly E. Massaro, Commission Clerk  
Rhode Island Public Utilities Commission  
89 Jefferson Boulevard  
Warwick, RI 02888

**RE: Semi-Annual Report on Gas Procurement Incentive Plan**

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (GPIP), initially approved in Docket No. 3436 at Order No. 17444, enclosed please find 10 copies of National Grid's<sup>1</sup> semi-annual report on the status of the penalties and incentives as of September 30, 2018. On March 10, 2017, the Public Utilities Commission approved National Grid's filing in Docket No. 4647, at Order No. 22717, to change the GPIP incentive year from a July to June reporting period to an April to March reporting period to better align the incentive periods for the GPIP and the Natural Gas Portfolio Management Plan.

The first page of the report summarizes the savings to customers from the discretionary purchases in the column labeled "Gain/(Loss)." The incentive/penalty impact on National Grid as of September 30, 2018 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 2018 to March 2019, the report indicates a benefit to customers from discretionary purchases of \$168,810 and a calculated incentive of \$14,755. For the April 2019 to March 2020 year, the benefit to customers is \$14,165 and the incentive is \$1,417. For the April 2020 to March 2021 measurement year, the benefit is \$911 and the incentive is \$91.

For each month, the report itemizes the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. The report also shows the amount of discretionary hedges made, the gain or loss on the discretionary hedges and the calculated Company incentive or penalty. The summary results are derived by adding together the calculated incentive/penalty information from page 2, which reflects the current applicable provisions where discretionary hedges made within four months before the start of the month of flow have a sharing of 5 percent; and on page 3, where discretionary hedges made between four and eight months before the start of the month of flow have a sharing of 10 percent; plus the last incentive tier shown on page 4, where discretionary hedges were executed more than eight months before the start of the month of flow and were at least \$0.50 per dekatherm lower in cost.

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<sup>1</sup> The Narragansett Electric Company d/b/a National Grid (National Grid or the Company).

Luly E. Massaro, Commission Clerk  
Semi-Annual Report on Gas Procurement Incentive Plan  
October 25, 2018  
Page 2 of 2

Page 5 of the report shows the mandatory, accelerated, and discretionary hedge volumes and the total volume hedged as a percentage of the original forecast. The last two columns associated with the hedged volumes section show the average NYMEX hedge price and the total weighted cost. Marcellus region basis hedges are shown for informational purposes only and are not included as part of the GPIIP calculations. The remaining columns summarize the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the GPIIP.

Finally, the individual trade data that had previously been provided in the GPIIP quarterly report is shown beginning on page 6.

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact John Protano at 516-545-5417 or me at 401-784-7415.

Very truly yours,



Robert J. Humm

Enclosures

cc: Leo Wold, Esq.  
John Bell, Division  
Al Mancini, Division  
Bruce Oliver

Gas Procurement Incentive Program Worksheet - Sep 30 2018  
 Incentive Calculation  
 National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-18	\$ 2.8676	\$ 2.6659	\$ 0.20	220,000	\$ 44,381	5.21%	\$ 2,312
May-18	\$ 2.8455	\$ 2.6217	\$ 0.22	139,000	\$ 31,113	10.00%	\$ 3,111
Jun-18	\$ 2.8656	\$ 2.6405	\$ 0.23	134,000	\$ 30,170	10.00%	\$ 3,017
Jul-18	\$ 2.8791	\$ 2.7742	\$ 0.10	145,000	\$ 15,203	10.00%	\$ 1,520
Aug-18	\$ 2.8703	\$ 2.7939	\$ 0.08	70,000	\$ 5,353	10.00%	\$ 535
Sep-18	\$ 2.8543	\$ 2.7821	\$ 0.07	70,000	\$ 5,051	10.00%	\$ 505
Oct-18	\$ 2.8895	\$ 2.8109	\$ 0.08	95,000	\$ 7,463	10.00%	\$ 746
Nov-18	\$ 2.9327	\$ 2.8909	\$ 0.04	142,500	\$ 5,944	10.00%	\$ 594
Dec-18	\$ 3.0617	\$ 3.0375	\$ 0.02	267,000	\$ 6,449	10.00%	\$ 645
Jan-19	\$ 3.1567	\$ 3.1351	\$ 0.02	240,000	\$ 5,187	10.00%	\$ 519
Feb-19	\$ 3.1200	\$ 3.0936	\$ 0.03	224,000	\$ 5,899	10.00%	\$ 590
Mar-19	\$ 3.0343	\$ 2.9850	\$ 0.05	134,000	\$ 6,597	10.00%	\$ 660
<b>Subtotal 18-19</b>				<b>1,880,500</b>	<b>168,810</b>		<b>14,755</b>
Apr-19	\$ 2.7035	\$ 2.6703	\$ 0.03	136,000	\$ 4,519	10.00%	\$ 452
May-19	\$ 2.6544	\$ 2.6498	\$ 0.00	202,000	\$ 945	10.00%	\$ 95
Jun-19	\$ 2.6791	\$ 2.6654	\$ 0.01	118,000	\$ 1,613	10.00%	\$ 161
Jul-19	\$ 2.7056	\$ 2.6832	\$ 0.02	64,000	\$ 1,436	10.00%	\$ 144
Aug-19	\$ 2.7171	\$ 2.7039	\$ 0.01	81,000	\$ 1,074	10.00%	\$ 107
Sep-19	\$ 2.6950	\$ 2.6771	\$ 0.02	95,000	\$ 1,707	10.00%	\$ 171
Oct-19	\$ 2.7142	\$ 2.6987	\$ 0.02	105,000	\$ 1,625	10.00%	\$ 163
Nov-19	\$ 2.7687	\$ 2.7641	\$ 0.00	68,000	\$ 311	10.00%	\$ 31
Dec-19	\$ 2.8823	\$ 2.8811	\$ 0.00	127,000	\$ 154	10.00%	\$ 15
Jan-20	\$ 2.9821	\$ 2.9809	\$ 0.00	118,000	\$ 145	10.00%	\$ 15
Feb-20	\$ 2.9536	\$ 2.9517	\$ 0.00	110,000	\$ 203	10.00%	\$ 20
Mar-20	\$ 2.8516	\$ 2.8476	\$ 0.00	110,000	\$ 433	10.00%	\$ 43
<b>Subtotal 19-20</b>				<b>1,334,000</b>	<b>14,165</b>		<b>1,417</b>
Apr-20	\$ 2.5712	\$ 2.5650	0.01	48,000	299	0	30
May-20	\$ 2.5245	\$ 2.52	0.01	40,000	236	0	24
Jun-20	\$ 2.5381	\$ 2.53	0.00	24,000	91	0	9
Jul-20	\$ 2.5570	\$ 2.55	0.01	25,000	285	0	29
Aug-20	\$ 2.5413	\$ 2.54	-	15,000	-	-	-
Sep-20	\$ 2.5250	\$ 2.53	-	60,000	-	-	-
Oct-20	\$ -	\$ -	-	-	-	-	-
Nov-20	\$ -	\$ -	-	-	-	-	-
Dec-20	\$ -	\$ -	-	-	-	-	-
Jan-21	\$ -	\$ -	-	-	-	-	-
Feb-21	\$ -	\$ -	-	-	-	-	-
Mar-21	\$ -	\$ -	-	-	-	-	-
<b>Subtotal 20-21</b>				<b>212,000</b>	<b>911</b>		<b>91</b>
<b>TOTAL</b>				<b>3,426,500</b>	<b>183,886</b>		<b>16,262</b>

\* Percentage Computed as the weighted average of the three levels of incentive as detailed below:

- a) INCENTIVE MECHANISM Deals executed after Dec 1 2008
  - a. i) 5% for trades executed within 4 months to the start of the supply month; 10% for trades executed within the 8 months to the start of the Supply Month.
  - a. ii) 20% for trades executed at least 8 months prior to the start of the Supply Month and Margin is higher than \$.50, 10% if margin is lower than \$.50.

In both a & b explained above a 10% Penalty is applicable for months where discretionary price is higher than the mandatory hedged price.

\*\* See "Exception (Error) Trades" tab!

Deals executed within four months of the Supply Month - 5% Incentive Level

4 months or less to

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	5% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-18	890,000	650,000	200,000	\$ 2,552,200	\$ 1,768,000	\$ 531,000	\$ 2.8676	\$ 2.7200	\$ 2.6550	\$ 0.2126	\$ 2,126	5%
May-18	570,000	670,000	-	\$ 1,621,930	\$ 1,922,900	\$ -	\$ 2.8455	\$ 2.8700	\$ -	\$ -	\$ -	0%
Jun-18	440,000	480,000	-	\$ 1,260,880	\$ 1,380,000	\$ -	\$ 2.8656	\$ 2.8750	\$ -	\$ -	\$ -	0%
Jul-18	360,000	340,000	-	\$ 1,036,465	\$ 974,100	\$ -	\$ 2.8791	\$ 2.8650	\$ -	\$ -	\$ -	0%
Aug-18	240,000	490,000	-	\$ 688,880	\$ 1,402,380	\$ -	\$ 2.8703	\$ 2.8620	\$ -	\$ -	\$ -	0%
Sep-18	470,000	480,000	-	\$ 1,341,520	\$ 1,365,600	\$ -	\$ 2.8543	\$ 2.8450	\$ -	\$ -	\$ -	0%
Oct-18	500,000	580,000	-	\$ 1,444,750	\$ 1,706,070	\$ -	\$ 2.8895	\$ 2.9415	\$ -	\$ -	\$ -	0%
Nov-18	720,000	820,000	-	\$ 2,111,510	\$ 2,364,060	\$ -	\$ 2.9327	\$ 2.8830	\$ -	\$ -	\$ -	0%
Dec-18	1,120,000	1,150,000	-	\$ 3,429,050	\$ 3,491,800	\$ -	\$ 3.0617	\$ 3.0363	\$ -	\$ -	\$ -	0%
Jan-19	1,360,000	1,280,000	-	\$ 4,293,080	\$ 4,075,460	\$ -	\$ 3.1567	\$ 3.1840	\$ -	\$ -	\$ -	0%
Feb-19	1,270,000	1,140,000	-	\$ 3,962,370	\$ 3,644,710	\$ -	\$ 3.1200	\$ 3.1971	\$ -	\$ -	\$ -	0%
Mar-19	1,070,000	1,000,000	-	\$ 3,246,650	\$ 3,085,000	\$ -	\$ 3.0343	\$ 3.0850	\$ -	\$ -	\$ -	0%
Apr-19	525,000	780,000	-	\$ 1,419,339	\$ 2,093,520	\$ -	\$ 2.7035	\$ 2.6840	\$ -	\$ -	\$ -	0%
May-19	650,000	620,000	-	\$ 1,725,380	\$ 1,670,900	\$ -	\$ 2.6544	\$ 2.6950	\$ -	\$ -	\$ -	0%
Jun-19	485,000	440,000	-	\$ 1,299,365	\$ 1,194,160	\$ -	\$ 2.6791	\$ 2.7140	\$ -	\$ -	\$ -	0%
Jul-19	355,000	350,000	-	\$ 960,485	\$ 944,300	\$ -	\$ 2.7056	\$ 2.6980	\$ -	\$ -	\$ -	0%
Aug-19	285,000	360,000	-	\$ 774,380	\$ 988,200	\$ -	\$ 2.7171	\$ 2.7450	\$ -	\$ -	\$ -	0%
Sep-19	410,000	400,000	-	\$ 1,104,960	\$ 1,105,200	\$ -	\$ 2.6950	\$ 2.7630	\$ -	\$ -	\$ -	0%
Oct-19	390,000	560,000	-	\$ 1,058,525	\$ 1,555,680	\$ -	\$ 2.7142	\$ 2.7780	\$ -	\$ -	\$ -	0%
Nov-19	465,000	750,000	-	\$ 1,287,425	\$ 2,143,125	\$ -	\$ 2.7687	\$ 2.8575	\$ -	\$ -	\$ -	0%
Dec-19	637,000	1,100,000	-	\$ 1,836,026	\$ 3,201,000	\$ -	\$ 2.8823	\$ 2.9100	\$ -	\$ -	\$ -	0%
Jan-20	667,000	1,260,000	-	\$ 1,989,063	\$ 3,778,740	\$ -	\$ 2.9821	\$ 2.9990	\$ -	\$ -	\$ -	0%
Feb-20	590,000	1,220,000	-	\$ 1,742,610	\$ 3,672,200	\$ -	\$ 2.9536	\$ 3.0100	\$ -	\$ -	\$ -	0%
Mar-20	430,000	1,020,000	-	\$ 1,226,175	\$ 2,970,750	\$ -	\$ 2.8516	\$ 2.9125	\$ -	\$ -	\$ -	0%
Apr-20	245,000	660,000	-	\$ 629,950	\$ 1,740,900	\$ -	\$ 2.5712	\$ 2.6377	\$ -	\$ -	\$ -	0%
May-20	210,000	680,000	-	\$ 530,150	\$ 1,744,200	\$ -	\$ 2.5245	\$ 2.5650	\$ -	\$ -	\$ -	0%
Jun-20	130,000	530,000	-	\$ 329,950	\$ 1,356,270	\$ -	\$ 2.5381	\$ 2.5590	\$ -	\$ -	\$ -	0%
Jul-20	90,000	420,000	-	\$ 230,130	\$ 1,082,340	\$ -	\$ 2.5570	\$ 2.5770	\$ -	\$ -	\$ -	0%
Aug-20	60,000	360,000	-	\$ 152,480	\$ 918,720	\$ -	\$ 2.5413	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	10,000	510,000	-	\$ 25,250	\$ 1,287,750	\$ -	\$ 2.5250	\$ 2.5250	\$ -	\$ -	\$ -	0%
Oct-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Deals executed within eight months of the Supply Month - 10% Incentive Level

5 to 8 months

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-18	890,000	650,000	-	\$ 2,552,200	\$ 1,768,000	\$ -	\$ 2,8676	\$ 2,7200	\$ -	\$ -	\$ -	0%
May-18	570,000	670,000	100,000	\$ 1,621,930	\$ 1,922,900	\$ 253,970	\$ 2,8455	\$ 2,8700	\$ 2,5397	\$ 0.3058	\$ 3,058	10%
Jun-18	440,000	480,000	100,000	\$ 1,260,880	\$ 1,380,000	\$ 257,000	\$ 2,8656	\$ 2,8750	\$ 2,5700	\$ 0.2956	\$ 2,956	10%
Jul-18	360,000	340,000	120,000	\$ 1,036,465	\$ 974,100	\$ 330,720	\$ 2,8791	\$ 2,8650	\$ 2,7560	\$ 0.1231	\$ 1,477	10%
Aug-18	240,000	490,000	50,000	\$ 688,880	\$ 1,402,380	\$ 138,350	\$ 2,8703	\$ 2,8620	\$ 2,7670	\$ 0.1033	\$ 517	10%
Sep-18	470,000	480,000	50,000	\$ 1,341,520	\$ 1,365,600	\$ 137,800	\$ 2,8543	\$ 2,8450	\$ 2,7560	\$ 0.0983	\$ 491	10%
Oct-18	500,000	580,000	60,000	\$ 1,444,750	\$ 1,706,070	\$ 166,555	\$ 2,8895	\$ 2,9415	\$ 2,7759	\$ 0.1136	\$ 681	10%
Nov-18	720,000	820,000	10,000	\$ 2,111,510	\$ 2,364,060	\$ 28,700	\$ 2,9327	\$ 2,8830	\$ 2,8700	\$ 0.0627	\$ 63	10%
Dec-18	1,120,000	1,150,000	110,000	\$ 3,429,050	\$ 3,491,800	\$ 329,960	\$ 3,0617	\$ 3,0363	\$ 2,9996	\$ 0.0620	\$ 682	10%
Jan-19	1,360,000	1,280,000	70,000	\$ 4,293,080	\$ 4,075,460	\$ 216,350	\$ 3,1567	\$ 3,1840	\$ 3,0907	\$ 0.0660	\$ 462	10%
Feb-19	1,270,000	1,140,000	60,000	\$ 3,962,370	\$ 3,644,710	\$ 182,450	\$ 3,1200	\$ 3,1971	\$ 3,0408	\$ 0.0791	\$ 475	10%
Mar-19	1,070,000	1,000,000	60,000	\$ 3,246,650	\$ 3,085,000	\$ 176,700	\$ 3,0343	\$ 3,0850	\$ 2,9450	\$ 0.0893	\$ 536	10%
Apr-19	525,000	780,000	5,000	\$ 1,419,339	\$ 2,093,520	\$ 12,950	\$ 2,7035	\$ 2,6840	\$ 2,5900	\$ 0.1135	\$ 57	10%
May-19	650,000	620,000	10,000	\$ 1,725,380	\$ 1,670,900	\$ 25,650	\$ 2,6544	\$ 2,6950	\$ 2,5650	\$ 0.0894	\$ 89	10%
Jun-19	485,000	440,000	-	\$ 1,299,365	\$ 1,194,160	\$ -	\$ 2,6791	\$ 2,7140	\$ -	\$ -	\$ -	0%
Jul-19	355,000	350,000	-	\$ 960,485	\$ 944,300	\$ -	\$ 2,7056	\$ 2,6980	\$ -	\$ -	\$ -	0%
Aug-19	285,000	360,000	-	\$ 774,380	\$ 988,200	\$ -	\$ 2,7171	\$ 2,7450	\$ -	\$ -	\$ -	0%
Sep-19	410,000	400,000	-	\$ 1,104,960	\$ 1,105,200	\$ -	\$ 2,6950	\$ 2,7630	\$ -	\$ -	\$ -	0%
Oct-19	390,000	560,000	-	\$ 1,058,525	\$ 1,555,680	\$ -	\$ 2,7142	\$ 2,7780	\$ -	\$ -	\$ -	0%
Nov-19	465,000	750,000	-	\$ 1,287,425	\$ 2,143,125	\$ -	\$ 2,7687	\$ 2,8575	\$ -	\$ -	\$ -	0%
Dec-19	637,000	1,100,000	-	\$ 1,836,026	\$ 3,201,000	\$ -	\$ 2,8823	\$ 2,9100	\$ -	\$ -	\$ -	0%
Jan-20	667,000	1,260,000	-	\$ 1,989,063	\$ 3,778,740	\$ -	\$ 2,9821	\$ 2,9990	\$ -	\$ -	\$ -	0%
Feb-20	590,000	1,220,000	-	\$ 1,742,610	\$ 3,672,200	\$ -	\$ 2,9536	\$ 3,0100	\$ -	\$ -	\$ -	0%
Mar-20	430,000	1,020,000	-	\$ 1,226,175	\$ 2,970,750	\$ -	\$ 2,8516	\$ 2,9125	\$ -	\$ -	\$ -	0%
Apr-20	245,000	660,000	-	\$ 629,950	\$ 1,740,900	\$ -	\$ 2,5712	\$ 2,6377	\$ -	\$ -	\$ -	0%
May-20	210,000	680,000	-	\$ 530,150	\$ 1,744,200	\$ -	\$ 2,5245	\$ 2,5650	\$ -	\$ -	\$ -	0%
Jun-20	130,000	530,000	-	\$ 329,950	\$ 1,356,270	\$ -	\$ 2,5381	\$ 2,5590	\$ -	\$ -	\$ -	0%
Jul-20	90,000	420,000	-	\$ 230,130	\$ 1,082,340	\$ -	\$ 2,5570	\$ 2,5770	\$ -	\$ -	\$ -	0%
Aug-20	60,000	360,000	-	\$ 152,480	\$ 918,720	\$ -	\$ 2,5413	\$ 2,5520	\$ -	\$ -	\$ -	0%
Sep-20	10,000	510,000	-	\$ 25,250	\$ 1,287,750	\$ -	\$ 2,5250	\$ 2,5250	\$ -	\$ -	\$ -	0%
Oct-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Deals executed more than eight months prior to the Supply Month - Upto 20% Incentive Level

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20%	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		Incentive (USD)	Incentive %
Apr-18	890,000	650,000	20,000	\$ 2,552,200	\$ 1,768,000	\$ 55,500	\$ 2,8676	\$ 2,7200	\$ 2,7750	\$ 0.0926	\$ 185	10%
May-18	570,000	670,000	39,000	\$ 1,621,930	\$ 1,922,900	\$ 110,440	\$ 2,8455	\$ 2,8700	\$ 2,8318	\$ 0.0137	\$ 53	10%
Jun-18	440,000	480,000	34,000	\$ 1,260,880	\$ 1,380,000	\$ 96,825	\$ 2,8656	\$ 2,8750	\$ 2,8478	\$ 0.0178	\$ 61	10%
Jul-18	360,000	340,000	25,000	\$ 1,036,465	\$ 974,100	\$ 71,543	\$ 2,8791	\$ 2,8650	\$ 2,8617	\$ 0.0174	\$ 43	10%
Aug-18	240,000	490,000	20,000	\$ 688,880	\$ 1,402,380	\$ 57,220	\$ 2,8703	\$ 2,8620	\$ 2,8610	\$ 0.0093	\$ 19	10%
Sep-18	470,000	480,000	20,000	\$ 1,341,520	\$ 1,365,600	\$ 56,950	\$ 2,8543	\$ 2,8450	\$ 2,8475	\$ 0.0068	\$ 14	10%
Oct-18	500,000	580,000	35,000	\$ 1,444,750	\$ 1,706,070	\$ 100,485	\$ 2,8895	\$ 2,9415	\$ 2,8710	\$ 0.0185	\$ 65	10%
Nov-18	720,000	820,000	132,500	\$ 2,111,510	\$ 2,364,060	\$ 383,259	\$ 2,9327	\$ 2,8830	\$ 2,8925	\$ 0.0401	\$ 532	10%
Dec-18	1,120,000	1,150,000	157,000	\$ 3,429,050	\$ 3,491,800	\$ 481,052	\$ 3,0617	\$ 3,0363	\$ 3,0640	\$ (0.0024)	\$ (37)	10%
Jan-19	1,360,000	1,280,000	170,000	\$ 4,293,080	\$ 4,075,460	\$ 536,065	\$ 3,1567	\$ 3,1840	\$ 3,1533	\$ 0.0034	\$ 57	10%
Feb-19	1,270,000	1,140,000	164,000	\$ 3,962,370	\$ 3,644,710	\$ 510,526	\$ 3,1200	\$ 3,1971	\$ 3,1130	\$ 0.0070	\$ 115	10%
Mar-19	1,070,000	1,000,000	74,000	\$ 3,246,650	\$ 3,085,000	\$ 223,293	\$ 3,0343	\$ 3,0850	\$ 3,0175	\$ 0.0168	\$ 124	10%
Apr-19	525,000	780,000	131,000	\$ 1,419,339	\$ 2,093,520	\$ 350,208	\$ 2,7035	\$ 2,6840	\$ 2,6733	\$ 0.0302	\$ 395	10%
May-19	650,000	620,000	192,000	\$ 1,725,380	\$ 1,670,900	\$ 509,600	\$ 2,6544	\$ 2,6950	\$ 2,6542	\$ 0.0003	\$ 5	10%
Jun-19	485,000	440,000	118,000	\$ 1,299,365	\$ 1,194,160	\$ 314,521	\$ 2,6791	\$ 2,7140	\$ 2,6654	\$ 0.0137	\$ 161	10%
Jul-19	355,000	350,000	64,000	\$ 960,485	\$ 944,300	\$ 171,722	\$ 2,7056	\$ 2,6980	\$ 2,6832	\$ 0.0224	\$ 144	10%
Aug-19	285,000	360,000	81,000	\$ 774,380	\$ 988,200	\$ 219,013	\$ 2,7171	\$ 2,7450	\$ 2,7039	\$ 0.0133	\$ 107	10%
Sep-19	410,000	400,000	95,000	\$ 1,104,960	\$ 1,105,200	\$ 254,320	\$ 2,6950	\$ 2,7630	\$ 2,6771	\$ 0.0180	\$ 171	10%
Oct-19	390,000	560,000	105,000	\$ 1,058,525	\$ 1,555,680	\$ 283,363	\$ 2,7142	\$ 2,7780	\$ 2,6987	\$ 0.0155	\$ 163	10%
Nov-19	465,000	750,000	68,000	\$ 1,287,425	\$ 2,143,125	\$ 187,958	\$ 2,7687	\$ 2,8575	\$ 2,7641	\$ 0.0046	\$ 31	10%
Dec-19	637,000	1,100,000	127,000	\$ 1,836,026	\$ 3,201,000	\$ 365,898	\$ 2,8823	\$ 2,9100	\$ 2,8811	\$ 0.0012	\$ 15	10%
Jan-20	667,000	1,260,000	118,000	\$ 1,989,063	\$ 3,778,740	\$ 351,743	\$ 2,9821	\$ 2,9990	\$ 2,9809	\$ 0.0012	\$ 15	10%
Feb-20	590,000	1,220,000	110,000	\$ 1,742,610	\$ 3,672,200	\$ 324,690	\$ 2,9536	\$ 3,0100	\$ 2,9517	\$ 0.0018	\$ 20	10%
Mar-20	430,000	1,020,000	110,000	\$ 1,226,175	\$ 2,970,750	\$ 313,240	\$ 2,8516	\$ 2,9125	\$ 2,8476	\$ 0.0039	\$ 43	10%
Apr-20	245,000	660,000	48,000	\$ 629,950	\$ 1,740,900	\$ 123,120	\$ 2,5712	\$ 2,6377	\$ 2,5650	\$ 0.0062	\$ 30	10%
May-20	210,000	680,000	40,000	\$ 530,150	\$ 1,744,200	\$ 100,745	\$ 2,5245	\$ 2,5650	\$ 2,5186	\$ 0.0059	\$ 24	10%
Jun-20	130,000	530,000	24,000	\$ 329,950	\$ 1,356,270	\$ 60,823	\$ 2,5381	\$ 2,5590	\$ 2,5343	\$ 0.0038	\$ 9	10%
Jul-20	90,000	420,000	25,000	\$ 230,130	\$ 1,082,340	\$ 63,640	\$ 2,5570	\$ 2,5770	\$ 2,5456	\$ 0.0114	\$ 29	10%
Aug-20	60,000	360,000	15,000	\$ 152,480	\$ 918,720	\$ 38,120	\$ 2,5413	\$ 2,5520	\$ 2,5413	\$ -	\$ -	0%
Sep-20	10,000	510,000	60,000	\$ 25,250	\$ 1,287,750	\$ 151,500	\$ 2,5250	\$ 2,5250	\$ 2,5250	\$ -	\$ -	0%
Oct-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Sep 31 2018  
National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)								Average	PURCHASE (USD)				Average Price (\$/Dth)				
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"	Percentage		Hedge Price	Total Cost	Mandatory	Accelerated	Discretionary	Basis Hedge (MTM)	Mandatory	Accelerated	Discretionary
201804	4/1/2018	2,642,805	890,000	650,000	220,000	710,000	1,760,000	67%	\$ 2,7879	\$ 4,906,700	\$ 2,552,200	\$ 1,768,000	\$ 586,500	\$ 54,820	\$ 2,8676	\$ 2,7200	\$ 2,6659	\$ 0.0772
201805	5/1/2018	1,793,999	570,000	670,000	139,000	390,000	1,379,000	77%	\$ 2,8348	\$ 3,909,240	\$ 1,621,930	\$ 1,922,900	\$ 364,410	\$ 15,170	\$ 2,8455	\$ 2,8700	\$ 2,6217	\$ 0.0389
201806	6/1/2018	1,253,085	440,000	480,000	134,000	670,000	1,054,000	84%	\$ 2,8413	\$ 2,994,705	\$ 1,260,880	\$ 1,380,000	\$ 353,825	\$ (47,315)	\$ 2,8656	\$ 2,8750	\$ 2,6405	\$ (0.0706)
201807	7/1/2018	962,364	360,000	340,000	145,000	580,000	845,000	88%	\$ 2,8554	\$ 2,412,828	\$ 1,036,465	\$ 974,100	\$ 402,263	\$ (31,045)	\$ 2,8791	\$ 2,8650	\$ 2,7742	\$ (0.0535)
201808	8/1/2018	988,653	240,000	490,000	70,000	610,000	800,000	81%	\$ 2,8585	\$ 2,286,830	\$ 688,880	\$ 1,402,380	\$ 195,570	\$ 120,085	\$ 2,8703	\$ 2,8620	\$ 2,7939	\$ 0.1969
201809	9/1/2018	1,168,840	470,000	480,000	70,000	480,000	1,020,000	87%	\$ 2,8450	\$ 2,901,870	\$ 1,341,520	\$ 1,365,600	\$ 194,750	\$ 82,615	\$ 2,8543	\$ 2,8450	\$ 2,7821	\$ 0.1721
201810	10/1/2018	1,869,869	500,000	580,000	95,000	730,000	1,175,000	63%	\$ 2,9088	\$ 3,417,860	\$ 1,444,750	\$ 1,706,070	\$ 267,040	\$ (25,195)	\$ 2,8895	\$ 2,9415	\$ 2,8109	\$ (0.0345)
201811	11/1/2018	2,424,914	720,000	820,000	142,500	1,090,000	1,682,500	69%	\$ 2,9049	\$ 4,887,529	\$ 2,111,510	\$ 2,364,060	\$ 411,959	\$ (56,870)	\$ 2,9327	\$ 2,8830	\$ 2,8909	\$ (0.0522)
201812	12/1/2018	3,448,897	1,120,000	1,150,000	267,000	1,050,000	2,537,000	74%	\$ 3,0476	\$ 7,731,862	\$ 3,429,050	\$ 3,491,800	\$ 811,012	\$ (9,100)	\$ 3,0617	\$ 3,0363	\$ 3,0375	\$ (0.0087)
201901	1/1/2019	3,824,491	1,360,000	1,280,000	240,000	930,000	2,880,000	75%	\$ 3,1670	\$ 9,120,955	\$ 4,293,080	\$ 4,075,460	\$ 752,415	\$ 56,360	\$ 3,1567	\$ 3,1840	\$ 3,1351	\$ 0.0606
201902	2/1/2019	3,424,322	1,270,000	1,140,000	224,000	860,000	2,634,000	77%	\$ 3,1511	\$ 8,300,056	\$ 3,962,370	\$ 3,644,710	\$ 692,976	\$ 87,220	\$ 3,1200	\$ 3,1971	\$ 3,0936	\$ 0.1014
201903	3/1/2019	3,000,951	1,070,000	1,000,000	134,000	810,000	2,204,000	73%	\$ 3,0543	\$ 6,731,643	\$ 3,246,650	\$ 3,085,000	\$ 399,993	\$ 40,005	\$ 3,0343	\$ 3,0850	\$ 2,9850	\$ 0.0494
201904	4/1/2019	2,739,686	525,000	780,000	136,000	-	1,441,000	53%	\$ 2,6898	\$ 3,876,017	\$ 1,419,339	\$ 2,093,520	\$ 363,158	\$ -	\$ 2,7035	\$ 2,6840	\$ 2,6703	\$ -
201905	5/1/2019	1,841,093	650,000	620,000	202,000	-	1,472,000	80%	\$ 2,6709	\$ 3,931,530	\$ 1,725,380	\$ 1,670,900	\$ 535,250	\$ -	\$ 2,6544	\$ 2,6950	\$ 2,6498	\$ -
201906	6/1/2019	1,334,683	485,000	440,000	118,000	-	1,043,000	78%	\$ 2,6923	\$ 2,808,046	\$ 1,299,365	\$ 1,194,160	\$ 314,521	\$ -	\$ 2,6791	\$ 2,7140	\$ 2,6654	\$ -
201907	7/1/2019	1,054,181	355,000	350,000	64,000	-	769,000	73%	\$ 2,7003	\$ 2,076,507	\$ 960,485	\$ 944,300	\$ 171,722	\$ -	\$ 2,7056	\$ 2,6980	\$ 2,6832	\$ -
201908	8/1/2019	1,084,682	285,000	360,000	81,000	-	726,000	67%	\$ 2,7295	\$ 1,981,593	\$ 774,380	\$ 988,200	\$ 219,013	\$ -	\$ 2,7171	\$ 2,7450	\$ 2,7039	\$ -
201909	9/1/2019	1,201,565	410,000	400,000	95,000	-	905,000	75%	\$ 2,7232	\$ 2,464,480	\$ 1,104,960	\$ 1,105,200	\$ 254,320	\$ -	\$ 2,6950	\$ 2,7630	\$ 2,6771	\$ -
201910	10/1/2019	1,954,119	390,000	560,000	105,000	-	1,055,000	54%	\$ 2,7465	\$ 2,897,568	\$ 1,058,525	\$ 1,555,680	\$ 283,363	\$ -	\$ 2,7142	\$ 2,7780	\$ 2,6987	\$ -
201911	11/1/2019	2,448,512	465,000	750,000	68,000	-	1,283,000	52%	\$ 2,8203	\$ 3,618,508	\$ 1,287,425	\$ 2,143,125	\$ 187,958	\$ -	\$ 2,7687	\$ 2,8575	\$ 2,7641	\$ -
201912	12/1/2019	3,477,189	637,000	1,100,000	127,000	-	1,864,000	54%	\$ 2,8986	\$ 5,402,924	\$ 1,836,026	\$ 3,201,000	\$ 365,898	\$ -	\$ 2,8823	\$ 2,9100	\$ 2,8811	\$ -
202001	1/1/2020	3,853,537	667,000	1,260,000	118,000	-	2,045,000	53%	\$ 2,9924	\$ 6,119,546	\$ 1,989,063	\$ 3,778,740	\$ 351,743	\$ -	\$ 2,9821	\$ 2,9990	\$ 2,9809	\$ -
202002	2/1/2020	3,638,905	590,000	1,220,000	110,000	-	1,920,000	53%	\$ 2,9893	\$ 5,739,500	\$ 1,742,610	\$ 3,672,200	\$ 324,690	\$ -	\$ 2,9536	\$ 3,0100	\$ 2,9517	\$ -
202003	3/1/2020	3,036,664	430,000	1,020,000	110,000	-	1,560,000	51%	\$ 2,8911	\$ 4,510,165	\$ 1,226,175	\$ 2,970,750	\$ 313,240	\$ -	\$ 2,8516	\$ 2,9125	\$ 2,8476	\$ -
202004	4/1/2020	2,240,142	245,000	660,000	48,000	-	953,000	43%	\$ 2,6170	\$ 2,493,970	\$ 629,950	\$ 1,740,900	\$ 123,120	\$ -	\$ 2,5712	\$ 2,6377	\$ 2,5650	\$ -
202005	5/1/2020	1,983,572	210,000	680,000	40,000	-	930,000	47%	\$ 2,5539	\$ 2,375,095	\$ 530,150	\$ 1,744,200	\$ 100,745	\$ -	\$ 2,5245	\$ 2,5650	\$ 2,5186	\$ -
202006	6/1/2020	1,448,188	130,000	530,000	24,000	-	684,000	47%	\$ 2,5542	\$ 1,747,043	\$ 329,950	\$ 1,356,270	\$ 60,823	\$ -	\$ 2,5381	\$ 2,5590	\$ 2,5343	\$ -
202007	7/1/2020	1,164,732	90,000	420,000	25,000	-	535,000	46%	\$ 2,5722	\$ 1,376,110	\$ 230,130	\$ 1,082,340	\$ 63,640	\$ -	\$ 2,5570	\$ 2,5770	\$ 2,5456	\$ -
202008	8/1/2020	1,195,624	60,000	360,000	15,000	-	435,000	36%	\$ 2,5502	\$ 1,109,320	\$ 152,480	\$ 918,720	\$ 38,120	\$ -	\$ 2,5413	\$ 2,5520	\$ 2,5413	\$ -
202009	9/1/2020	1,397,495	10,000	510,000	60,000	-	580,000	42%	\$ 2,5250	\$ 1,464,500	\$ 25,250	\$ 1,287,750	\$ 151,500	\$ -	\$ 2,5250	\$ 2,5250	\$ 2,5250	\$ -
202010	10/1/2020	2,061,284	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202011	11/1/2020	2,446,379	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202012	12/1/2020	3,474,961	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202101	1/1/2021	3,897,760	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202102	2/1/2021	3,505,476	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202103	3/1/2021	3,077,229	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202104	4/1/2021	2,281,458	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202105	5/1/2021	1,993,849	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202106	6/1/2021	1,443,121	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202107	7/1/2021	1,186,608	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202108	8/1/2021	1,201,087	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202109	9/1/2021	1,415,945	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202110	10/1/2021	2,069,215	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Settled

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
230754	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	4/6/2016	7.0	\$ 2.7200	\$ 190,400	
230755	NG OTC Swap	HENRY HUB	Apr-18	ACCELERATED	4/6/2016	65.0	\$ 2.7200	\$ 1,768,000	
230756	NG OTC Swap	HENRY HUB	Apr-18	DISCRETIONARY	4/6/2016	1.0	\$ 2.7200	\$ 27,200	
233027	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	5/11/2016	3.0	\$ 2.8300	\$ 84,900	
233028	NG OTC Swap	HENRY HUB	Apr-18	DISCRETIONARY	5/11/2016	1.0	\$ 2.8300	\$ 28,300	
234471	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	6/3/2016	4.0	\$ 2.8730	\$ 114,920	
236749	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	7/8/2016	4.0	\$ 2.8900	\$ 115,600	
240047	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	8/17/2016	4.0	\$ 2.8125	\$ 112,500	
242378	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	9/19/2016	3.0	\$ 2.8600	\$ 85,800	
245065	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	10/25/2016	4.0	\$ 2.8900	\$ 115,600	
247568	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	11/23/2016	4.0	\$ 2.8700	\$ 114,800	
248921	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	12/12/2016	5.0	\$ 2.9000	\$ 145,000	
251163	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	1/9/2017	6.0	\$ 2.8600	\$ 171,600	
253776	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	2/10/2017	5.0	\$ 2.9400	\$ 147,000	
255375	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	3/7/2017	5.0	\$ 2.8500	\$ 142,500	
257744	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	4/3/2017	5.0	\$ 2.8900	\$ 144,500	
260218	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	5/8/2017	5.0	\$ 2.9250	\$ 146,250	
262162	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	6/13/2017	5.0	\$ 2.9000	\$ 145,000	
263608	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	7/7/2017	5.0	\$ 2.8100	\$ 140,500	
266491	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	8/11/2017	5.0	\$ 2.9030	\$ 145,150	
268325	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	9/7/2017	14.0	\$ (0.5050)	\$ -	
268448	NG Clearport Swap	HENRY HUB	Apr-18	MANDATORY	9/8/2017	5.0	\$ 2.9000	\$ 145,000	
270258	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	10/2/2017	14.0	\$ (0.5200)	\$ -	
270499	NG Clearport Swap	HENRY HUB	Apr-18	MANDATORY	10/3/2017	2.0	\$ 2.9030	\$ 58,060	
270500	NG Clearport Swap	HENRY HUB	Apr-18	MANDATORY	10/3/2017	3.0	\$ 2.9040	\$ 87,120	
272662	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	11/2/2017	11.0	\$ (0.5700)	\$ -	
274803	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	12/4/2017	11.0	\$ (0.6300)	\$ -	
274955	NG Clearport Swap	HENRY HUB	Apr-18	DISCRETIONARY	12/5/2017	10.0	\$ 2.8000	\$ 280,000	
276528	NG Clearport Swap	HENRY HUB	Apr-18	DISCRETIONARY	12/21/2017	10.0	\$ 2.5100	\$ 251,000	
277385	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	1/3/2018	11.0	\$ (0.5250)	\$ -	
280139	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	2/1/2018	10.0	\$ (0.5740)	\$ -	
							<b>176.0</b>	<b>\$</b>	<b>4,906,700</b>



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
232819	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	5/6/2016	1.0	\$ 2.8700	\$ 28,700
232820	NG OTC Swap	HENRY HUB	May-18	ACCELERATED	5/6/2016	67.0	\$ 2.8700	\$ 1,922,900
232821	NG OTC Swap	HENRY HUB	May-18	MANDATORY	5/6/2016	7.0	\$ 2.8700	\$ 200,900
234471	NG OTC Swap	HENRY HUB	May-18	MANDATORY	6/3/2016	4.0	\$ 2.8550	\$ 114,200
234472	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	6/3/2016	0.5	\$ 2.8550	\$ 14,275
236749	NG OTC Swap	HENRY HUB	May-18	MANDATORY	7/8/2016	4.0	\$ 2.8600	\$ 114,400
240086	NG OTC Swap	HENRY HUB	May-18	MANDATORY	8/18/2016	3.0	\$ 2.7950	\$ 83,850
240087	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	8/18/2016	0.5	\$ 2.7950	\$ 13,975
242378	NG OTC Swap	HENRY HUB	May-18	MANDATORY	9/19/2016	3.0	\$ 2.8100	\$ 84,300
242380	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	9/19/2016	0.4	\$ 2.8100	\$ 11,240
245065	NG OTC Swap	HENRY HUB	May-18	MANDATORY	10/25/2016	4.0	\$ 2.8500	\$ 114,000
247568	NG OTC Swap	HENRY HUB	May-18	MANDATORY	11/23/2016	4.0	\$ 2.8400	\$ 113,600
248921	NG OTC Swap	HENRY HUB	May-18	MANDATORY	12/12/2016	3.0	\$ 2.8300	\$ 84,900
248922	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	12/12/2016	0.5	\$ 2.8300	\$ 14,150
251163	NG OTC Swap	HENRY HUB	May-18	MANDATORY	1/9/2017	3.0	\$ 2.8100	\$ 84,300
253776	NG OTC Swap	HENRY HUB	May-18	MANDATORY	2/10/2017	3.0	\$ 2.8900	\$ 86,700
255375	NG OTC Swap	HENRY HUB	May-18	MANDATORY	3/7/2017	3.0	\$ 2.8100	\$ 84,300
255376	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8100	\$ 28,100
257744	NG OTC Swap	HENRY HUB	May-18	MANDATORY	4/3/2017	2.0	\$ 2.8350	\$ 56,700
260218	NG OTC Swap	HENRY HUB	May-18	MANDATORY	5/8/2017	2.0	\$ 2.8700	\$ 57,400
262162	NG OTC Swap	HENRY HUB	May-18	MANDATORY	6/13/2017	2.0	\$ 2.8630	\$ 57,260
263608	NG OTC Swap	HENRY HUB	May-18	MANDATORY	7/7/2017	2.0	\$ 2.7750	\$ 55,500
266491	NG OTC Swap	HENRY HUB	May-18	MANDATORY	8/11/2017	2.0	\$ 2.8680	\$ 57,360
268325	NG Basis Swap	TETCO M2	May-18	MANDATORY	9/7/2017	6.0	\$ (0.5050)	\$ -
268449	NG Clearport Swap	HENRY HUB	May-18	MANDATORY	9/8/2017	1.0	\$ 2.8690	\$ 28,690
268450	NG Clearport Swap	HENRY HUB	May-18	MANDATORY	9/8/2017	1.0	\$ 2.8700	\$ 28,700
270258	NG Basis Swap	TETCO M2	May-18	MANDATORY	10/2/2017	6.0	\$ (0.5200)	\$ -
270501	NG Clearport Swap	HENRY HUB	May-18	MANDATORY	10/3/2017	2.0	\$ 2.8730	\$ 57,460
272662	NG Basis Swap	TETCO M2	May-18	MANDATORY	11/2/2017	5.0	\$ (0.5700)	\$ -
274110	NG Clearport Swap	HENRY HUB	May-18	MANDATORY	11/22/2017	1.0	\$ 2.9110	\$ 29,110
274803	NG Basis Swap	TETCO M2	May-18	MANDATORY	12/4/2017	6.0	\$ (0.6300)	\$ -
274877	NG OTC Swap	HENRY HUB	May-18	MANDATORY	12/4/2017	1.0	\$ 2.8300	\$ 28,300
276529	NG Clearport Swap	HENRY HUB	May-18	DISCRETIONARY	12/21/2017	7.0	\$ 2.5400	\$ 177,800
276670	NG Clearport Swap	HENRY HUB	May-18	DISCRETIONARY	12/21/2017	3.0	\$ 2.5390	\$ 76,170
277385	NG Basis Swap	TETCO M2	May-18	MANDATORY	1/3/2018	5.0	\$ (0.5250)	\$ -
280139	NG Basis Swap	TETCO M2	May-18	MANDATORY	2/1/2018	5.0	\$ (0.5740)	\$ -
282778	NG Basis Swap	TETCO M2	May-18	MANDATORY	3/1/2018	6.0	\$ (0.7625)	\$ -
							<b>137.9</b>	<b>\$ 3,909,240</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
286062	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	4/3/2018	10.0	\$ (0.7125)	\$ -
282778	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	3/1/2018	9.0	\$ (0.7625)	\$ -
280139	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	2/1/2018	9.0	\$ (0.5740)	\$ -
277641	NG Clearport Swap	HENRY HUB	Jun-18	MANDATORY	1/5/2018	1.0	\$ 2.6840	\$ 26,840
277385	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	1/3/2018	9.0	\$ (0.5250)	\$ -
276530	NG Clearport Swap	HENRY HUB	Jun-18	DISCRETIONARY	12/21/2017	10.0	\$ 2.5700	\$ 257,000
274877	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	12/4/2017	4.0	\$ 2.8575	\$ 114,300
274803	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	12/4/2017	9.0	\$ (0.6300)	\$ -
272662	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	11/2/2017	9.0	\$ (0.5700)	\$ -
270502	NG Clearport Swap	HENRY HUB	Jun-18	MANDATORY	10/3/2017	2.0	\$ 2.9020	\$ 58,040
270258	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	10/2/2017	6.0	\$ (0.5200)	\$ -
268451	NG Clearport Swap	HENRY HUB	Jun-18	MANDATORY	9/8/2017	2.0	\$ 2.8950	\$ 57,900
268325	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	9/7/2017	6.0	\$ (0.5050)	\$ -
266491	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	8/11/2017	1.0	\$ 2.8910	\$ 28,910
263608	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	7/7/2017	1.0	\$ 2.8000	\$ 28,000
262162	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	6/13/2017	1.0	\$ 2.8900	\$ 28,900
260218	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	5/8/2017	1.0	\$ 2.8950	\$ 28,950
257744	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	4/3/2017	2.0	\$ 2.8550	\$ 57,100
255376	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8350	\$ 28,350
255375	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	3/7/2017	2.0	\$ 2.8350	\$ 56,700
253776	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	2/10/2017	2.0	\$ 2.9050	\$ 58,100
251163	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	1/9/2017	2.0	\$ 2.8300	\$ 56,600
248922	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	12/12/2016	0.5	\$ 2.8500	\$ 14,250
248921	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	12/12/2016	2.0	\$ 2.8500	\$ 57,000
247568	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	11/23/2016	3.0	\$ 2.8600	\$ 85,800
245065	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	10/25/2016	3.0	\$ 2.8660	\$ 85,980
242380	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	9/19/2016	0.4	\$ 2.8400	\$ 11,360
242378	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	9/19/2016	2.0	\$ 2.8400	\$ 56,800
240087	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	8/18/2016	0.5	\$ 2.8230	\$ 14,115
240086	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	8/18/2016	2.0	\$ 2.8230	\$ 56,460
236749	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	7/8/2016	3.0	\$ 2.8800	\$ 86,400
235651	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	6/22/2016	1.0	\$ 2.8750	\$ 28,750
235650	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	6/22/2016	5.0	\$ 2.8750	\$ 143,750
235649	NG OTC Swap	HENRY HUB	Jun-18	ACCELERATED	6/22/2016	48.0	\$ 2.8750	\$ 1,380,000

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<b>105.4</b>	<b>\$</b>	<b>2,994,705</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
237657	NG OTC Swap	HENRY HUB	Jul-18	ACCELERATED	7/20/2016	34.0	\$ 2.8650	\$ 974,100
237658	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	7/20/2016	4.0	\$ 2.8650	\$ 114,600
237659	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	7/20/2016	1.0	\$ 2.8650	\$ 28,650
240086	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	8/18/2016	1.0	\$ 2.8585	\$ 28,585
240087	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	8/18/2016	0.5	\$ 2.8585	\$ 14,293
242378	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	9/19/2016	2.0	\$ 2.8700	\$ 57,400
247568	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	11/23/2016	2.0	\$ 2.8800	\$ 57,600
248921	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	12/12/2016	2.0	\$ 2.8680	\$ 57,360
248922	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	12/12/2016	0.0	#DIV/0!	\$ -
251163	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	1/9/2017	2.0	\$ 2.8500	\$ 57,000
253776	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	2/10/2017	2.0	\$ 2.9250	\$ 58,500
255375	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	3/7/2017	2.0	\$ 2.8600	\$ 57,200
255376	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
257744	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	4/3/2017	2.0	\$ 2.8750	\$ 57,500
260218	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	5/8/2017	1.0	\$ 2.9250	\$ 29,250
262162	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	6/13/2017	1.0	\$ 2.9200	\$ 29,200
263608	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	7/7/2017	1.0	\$ 2.8250	\$ 28,250
266491	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	8/11/2017	1.0	\$ 2.9160	\$ 29,160
268325	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	9/7/2017	5.0	\$ (0.5050)	\$ -
268452	NG Clearport Swap	HENRY HUB	Jul-18	MANDATORY	9/8/2017	2.0	\$ 2.9210	\$ 58,420
270258	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	10/2/2017	5.0	\$ (0.5200)	\$ -
270503	NG Clearport Swap	HENRY HUB	Jul-18	MANDATORY	10/3/2017	1.0	\$ 2.9290	\$ 29,290
272662	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	11/2/2017	3.0	\$ (0.5700)	\$ -
274112	NG Clearport Swap	HENRY HUB	Jul-18	MANDATORY	11/22/2017	1.0	\$ 2.9730	\$ 29,730
274113	NG Clearport Swap	HENRY HUB	Jul-18	MANDATORY	11/22/2017	1.0	\$ 2.9740	\$ 29,740
274803	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	12/4/2017	8.0	\$ (0.6300)	\$ -
274877	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	12/4/2017	2.0	\$ 2.8900	\$ 57,800
277385	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	1/3/2018	7.0	\$ (0.5250)	\$ -
277642	NG Clearport Swap	HENRY HUB	Jul-18	MANDATORY	1/5/2018	2.0	\$ 2.7180	\$ 54,360
280035	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	2/1/2018	2.0	\$ 2.8900	\$ 57,800
280139	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	2/1/2018	8.0	\$ (0.5740)	\$ -
282430	NG Clearport Swap	HENRY HUB	Jul-18	DISCRETIONARY	2/27/2018	12.0	\$ 2.7560	\$ 330,720
282778	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	3/1/2018	7.0	\$ (0.7625)	\$ -
286062	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	4/3/2018	8.0	\$ (0.7125)	\$ -
287942	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	5/1/2018	7.0	\$ (0.7200)	\$ -
						<b>84.5</b>	<b>\$</b>	<b>2,412,828</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
290157	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	6/4/2018	6.0	\$ (0.5800)	\$ -
287942	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	5/1/2018	7.0	\$ (0.7200)	\$ -
286062	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	4/3/2018	7.0	\$ (0.7125)	\$ -
282982	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	3/2/2018	1.0	\$ 2.8230	\$ 28,230
282778	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	3/1/2018	6.0	\$ (0.7625)	\$ -
282431	NG Clearport Swap	HENRY HUB	Aug-18	DISCRETIONARY	2/27/2018	5.0	\$ 2.7670	\$ 138,350
280139	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	2/1/2018	7.0	\$ (0.5740)	\$ -
280035	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	2/1/2018	1.0	\$ 2.8900	\$ 28,900
277643	NG Clearport Swap	HENRY HUB	Aug-18	MANDATORY	1/5/2018	1.0	\$ 2.7190	\$ 27,190
277385	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	1/3/2018	6.0	\$ (0.5250)	\$ -
274877	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	12/4/2017	1.0	\$ 2.8900	\$ 28,900
274803	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	12/4/2017	7.0	\$ (0.6300)	\$ -
274114	NG Clearport Swap	HENRY HUB	Aug-18	MANDATORY	11/22/2017	1.0	\$ 2.9730	\$ 29,730
272662	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	11/2/2017	7.0	\$ (0.5700)	\$ -
270258	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	10/2/2017	4.0	\$ (0.5200)	\$ -
268325	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	9/7/2017	4.0	\$ (0.5050)	\$ -
266491	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	8/11/2017	0.0	#DIV/0!	\$ -
263608	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	7/7/2017	0.0	#DIV/0!	\$ -
262162	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	6/13/2017	0.0	#DIV/0!	\$ -
260218	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	5/8/2017	0.0	#DIV/0!	\$ -
257744	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	4/3/2017	1.0	\$ 2.8800	\$ 28,800
255376	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
255375	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
253776	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	2/10/2017	1.0	\$ 2.9200	\$ 29,200
251163	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	1/9/2017	1.0	\$ 2.8500	\$ 28,500
248922	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONARY	12/12/2016	0.0	#DIV/0!	\$ -
248921	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	12/12/2016	1.0	\$ 2.8700	\$ 28,700
247568	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	11/23/2016	3.0	\$ 2.8800	\$ 86,400
245065	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	10/25/2016	3.0	\$ 2.8870	\$ 86,610
242378	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	9/19/2016	2.0	\$ 2.8700	\$ 57,400
240082	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONARY	8/18/2016	1.0	\$ 2.8620	\$ 28,620
240081	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	8/18/2016	6.0	\$ 2.8620	\$ 171,720
240080	NG OTC Swap	HENRY HUB	Aug-18	ACCELERATED	8/18/2016	49.0	\$ 2.8620	\$ 1,402,380

**80.0**      **\$**      **2,286,830**

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
268325	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	9/7/2017	4.0	\$ (0.5050)	\$ -	
270258	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	10/2/2017	4.0	\$ (0.5200)	\$ -	
272662	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	11/2/2017	4.0	\$ (0.5700)	\$ -	
274803	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	12/4/2017	4.0	\$ (0.6300)	\$ -	
277385	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	1/3/2018	4.0	\$ (0.5250)	\$ -	
280139	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	2/1/2018	5.0	\$ (0.5740)	\$ -	
282778	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	3/1/2018	4.0	\$ (0.7625)	\$ -	
286062	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	4/3/2018	5.0	\$ (0.7125)	\$ -	
287942	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	5/1/2018	4.0	\$ (0.7200)	\$ -	
290157	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	6/4/2018	7.0	\$ (0.5800)	\$ -	
292046	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	7/2/2018	3.0	\$ (0.6050)	\$ -	
268470	NG Clearport Swap	HENRY HUB	Sep-18	MANDATORY	9/8/2017	1.0	\$ 2.9000	\$ 29,000	
270504	NG Clearport Swap	HENRY HUB	Sep-18	MANDATORY	10/3/2017	1.0	\$ 2.9090	\$ 29,090	
274115	NG Clearport Swap	HENRY HUB	Sep-18	MANDATORY	11/22/2017	1.0	\$ 2.9580	\$ 29,580	
274116	NG Clearport Swap	HENRY HUB	Sep-18	MANDATORY	11/22/2017	2.0	\$ 2.9710	\$ 59,420	
277644	NG Clearport Swap	HENRY HUB	Sep-18	MANDATORY	1/5/2018	3.0	\$ 2.7070	\$ 81,210	
282432	NG Clearport Swap	HENRY HUB	Sep-18	DISCRETIONARY	2/27/2018	5.0	\$ 2.7560	\$ 137,800	
241232	NG OTC Swap	HENRY HUB	Sep-18	ACCELERATED	9/1/2016	48.0	\$ 2.8450	\$ 1,365,600	
241236	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	9/1/2016	5.0	\$ 2.8450	\$ 142,250	
241239	NG OTC Swap	HENRY HUB	Sep-18	DISCRETIONARY	9/1/2016	1.0	\$ 2.8450	\$ 28,450	
245065	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	10/25/2016	3.0	\$ 2.8780	\$ 86,340	
247568	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	11/23/2016	3.0	\$ 2.8800	\$ 86,400	
248921	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	12/12/2016	2.0	\$ 2.8500	\$ 57,000	
248922	NG OTC Swap	HENRY HUB	Sep-18	DISCRETIONARY	12/12/2016	0.0	#DIV/0!	\$ -	
251163	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	1/9/2017	2.0	\$ 2.8300	\$ 56,600	
253776	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	2/10/2017	2.0	\$ 2.9000	\$ 58,000	
255375	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	3/7/2017	2.0	\$ 2.8500	\$ 57,000	
255376	NG OTC Swap	HENRY HUB	Sep-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8500	\$ 28,500	
257744	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	4/3/2017	2.0	\$ 2.8600	\$ 57,200	
260218	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	5/8/2017	1.0	\$ 2.9050	\$ 29,050	
262162	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	6/13/2017	1.0	\$ 2.9040	\$ 29,040	
263608	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	7/7/2017	1.0	\$ 2.8100	\$ 28,100	
266491	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	8/11/2017	1.0	\$ 2.8960	\$ 28,960	
274877	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	12/4/2017	4.0	\$ 2.8800	\$ 115,200	
280035	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	2/1/2018	4.0	\$ 2.8700	\$ 114,800	
282982	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	3/2/2018	3.0	\$ 2.8090	\$ 84,270	
285968	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	4/2/2018	3.0	\$ 2.7670	\$ 83,010	
							<b>102.0</b>	<b>\$</b>	<b>2,901,870</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
268325	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	9/7/2017	3.0	\$ (0.5050)	\$ -
270258	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	10/2/2017	3.0	\$ (0.5200)	\$ -
272662	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	11/2/2017	3.0	\$ (0.5700)	\$ -
274803	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	12/4/2017	7.0	\$ (0.6300)	\$ -
277385	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	1/3/2018	7.0	\$ (0.5250)	\$ -
280139	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	2/1/2018	7.0	\$ (0.5740)	\$ -
282778	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	3/1/2018	7.0	\$ (0.7625)	\$ -
286062	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	4/3/2018	6.0	\$ (0.7125)	\$ -
287942	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	5/1/2018	8.0	\$ (0.7200)	\$ -
290157	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	6/4/2018	7.0	\$ (0.5800)	\$ -
292047	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	7/2/2018	8.0	\$ (0.6050)	\$ -
295056	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	8/6/2018	7.0	\$ (0.3300)	\$ -
268471	NG Clearport Swap	HENRY HUB	Oct-18	MANDATORY	9/8/2017	2.0	\$ 2.9200	\$ 58,400
270505	NG Clearport Swap	HENRY HUB	Oct-18	MANDATORY	10/3/2017	2.0	\$ 2.9330	\$ 58,660
274117	NG Clearport Swap	HENRY HUB	Oct-18	MANDATORY	11/22/2017	2.0	\$ 2.9830	\$ 59,660
277645	NG Clearport Swap	HENRY HUB	Oct-18	MANDATORY	1/5/2018	2.0	\$ 2.7300	\$ 54,600
282433	NG Clearport Swap	HENRY HUB	Oct-18	DISCRETIONARY	2/27/2018	5.0	\$ 2.7750	\$ 138,750
244321	NG OTC Swap	HENRY HUB	Oct-18	ACCELERATED	10/17/2016	58.0	\$ 2.9415	\$ 1,706,070
244322	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	10/17/2016	7.0	\$ 2.9415	\$ 205,905
244324	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	10/17/2016	1.0	\$ 2.9415	\$ 29,415
247568	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	11/23/2016	3.0	\$ 2.8900	\$ 86,700
248921	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	12/12/2016	3.0	\$ 2.8900	\$ 86,700
248922	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	12/12/2016	0.5	\$ 2.8900	\$ 14,450
251163	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	1/9/2017	3.0	\$ 2.8540	\$ 85,620
253776	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	2/10/2017	3.0	\$ 2.9150	\$ 87,450
254700	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	2/27/2017	1.0	\$ 2.7920	\$ 27,920
255375	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	3/7/2017	3.0	\$ 2.8700	\$ 86,100
255376	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8700	\$ 28,700
257744	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	4/3/2017	3.0	\$ 2.8750	\$ 86,250
260218	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	5/8/2017	2.0	\$ 2.9200	\$ 58,400
262162	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	6/13/2017	2.0	\$ 2.9240	\$ 58,480
263608	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	7/7/2017	2.0	\$ 2.8300	\$ 56,600
266491	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	8/11/2017	2.0	\$ 2.9110	\$ 58,220
274877	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	12/4/2017	2.0	\$ 2.9000	\$ 58,000
280035	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	2/1/2018	2.0	\$ 2.8900	\$ 57,800
282982	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	3/2/2018	2.0	\$ 2.8230	\$ 56,460
285969	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	4/2/2018	1.0	\$ 2.7805	\$ 27,805
285982	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	4/2/2018	1.0	\$ 2.7805	\$ 27,805
287961	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	5/1/2018	2.0	\$ 2.8470	\$ 56,940
						<b>117.5</b>	<b>\$</b>	<b>3,417,860</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
298049	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	9/11/2018	12.0	\$ (0.3650)	\$ -
295057	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	8/6/2018	12.0	\$ (0.3300)	\$ -
292051	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	7/2/2018	13.0	\$ (0.3650)	\$ -
290747	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	6/12/2018	2.0	\$ 2.9670	\$ 59,340
290172	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	6/4/2018	12.0	\$ (0.3800)	\$ -
287962	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	5/1/2018	2.0	\$ 2.8900	\$ 57,800
287943	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	5/1/2018	12.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	4/3/2018	12.0	\$ (0.4425)	\$ -
285970	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	4/2/2018	2.0	\$ 2.8270	\$ 56,540
282984	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	3/2/2018	1.0	\$ 2.8700	\$ 28,700
282983	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	3/2/2018	2.0	\$ 2.8700	\$ 57,400
282817	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	3/1/2018	12.0	\$ (0.4560)	\$ -
282434	NG Clearport Swap	HENRY HUB 10K	Nov-18	DISCRETIONARY	2/27/2018	5.0	\$ 2.8210	\$ 141,050
280140	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	2/1/2018	12.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	2/1/2018	0.2	\$ 2.9400	\$ 5,880
280036	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	2/1/2018	2.0	\$ 2.9400	\$ 58,800
278691	NG Basis Swap	TETCO M2	Nov-18	MANDATORY	1/18/2018	12.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	1/16/2018	0.3	\$ 2.9000	\$ 8,700
278463	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	1/16/2018	2.0	\$ 2.9000	\$ 58,000
274820	NG Clearport Swap	HENRY HUB 10K	Nov-18	DISCRETIONARY	12/4/2017	2.0	\$ 2.9530	\$ 59,060
274812	NG Clearport Swap	HENRY HUB 10K	Nov-18	MANDATORY	12/4/2017	2.0	\$ 2.9530	\$ 59,060
274119	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	11/22/2017	0.2	\$ 3.0300	\$ 6,060
274118	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	11/22/2017	2.0	\$ 3.0300	\$ 60,600
270374	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	10/2/2017	4.0	\$ 2.9950	\$ 119,800
268467	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	9/8/2017	0.5	\$ 2.9750	\$ 14,875
268466	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	9/8/2017	4.0	\$ 2.9750	\$ 119,000
266985	NG Clearport Swap	HENRY HUB 10K	Nov-18	DISCRETIONARY	8/17/2017	1.0	\$ 2.9460	\$ 29,460
266493	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	8/11/2017	0.2	\$ 2.9640	\$ 5,928
266492	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	8/11/2017	4.0	\$ 2.9640	\$ 118,560
263611	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	7/7/2017	1.0	\$ 2.8800	\$ 28,800
263610	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	7/7/2017	4.0	\$ 2.8800	\$ 115,200
262290	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	6/14/2017	0.4	\$ 2.9660	\$ 10,381
262289	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	6/14/2017	4.0	\$ 2.9660	\$ 118,640
259899	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	5/4/2017	0.5	\$ 2.9710	\$ 14,855
259897	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	5/4/2017	4.0	\$ 2.9710	\$ 118,840
258218	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	4/11/2017	1.0	\$ 2.9380	\$ 29,380
258217	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	4/11/2017	4.0	\$ 2.9380	\$ 117,520
256056	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	3/16/2017	4.0	\$ 2.8960	\$ 115,840
253775	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	2/10/2017	5.0	\$ 2.9750	\$ 148,750
251164	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	1/9/2017	5.0	\$ 2.9100	\$ 145,500
248937	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	12/12/2016	5.0	\$ 2.9370	\$ 146,850
246220	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	11/8/2016	1.0	\$ 2.8830	\$ 28,830
246216	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	11/8/2016	9.0	\$ 2.8830	\$ 259,470
246215	NG OTC Swap	HENRY HUB	Nov-18	ACCELERATED	11/8/2016	82.0	\$ 2.8830	\$ 2,364,060
							<b>168.3</b>	<b>\$ 4,887,529</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
298050	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	9/11/2018	11.0	\$ (0.3650)	\$ -	
295058	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	8/6/2018	11.0	\$ (0.3300)	\$ -	
292213	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	7/3/2018	5.0	\$ 3.0100	\$ 150,500	
292209	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	7/3/2018	4.0	\$ 3.0100	\$ 120,400	
292052	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	7/2/2018	12.0	\$ (0.3650)	\$ -	
290748	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	6/12/2018	5.0	\$ 3.0750	\$ 153,750	
290172	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	6/4/2018	11.0	\$ (0.3800)	\$ -	
287967	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	5/1/2018	5.0	\$ 2.9980	\$ 149,900	
287963	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	5/1/2018	4.0	\$ 2.9980	\$ 119,920	
287943	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	5/1/2018	12.0	\$ (0.4550)	\$ -	
286063	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	4/3/2018	12.0	\$ (0.4425)	\$ -	
285983	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	4/2/2018	1.0	\$ 2.9560	\$ 29,560	
285971	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	4/2/2018	4.0	\$ 2.9560	\$ 118,240	
282984	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	3/2/2018	1.0	\$ 2.9700	\$ 29,700	
282983	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	3/2/2018	5.0	\$ 2.9700	\$ 148,500	
282817	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	3/1/2018	12.0	\$ (0.4560)	\$ -	
280140	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	2/1/2018	12.0	\$ (0.5740)	\$ -	
280037	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	2/1/2018	1.0	\$ 3.0700	\$ 30,700	
280036	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	2/1/2018	4.0	\$ 3.0700	\$ 122,800	
278691	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	1/18/2018	12.0	\$ (0.4700)	\$ -	
278465	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	1/16/2018	1.0	\$ 3.0100	\$ 30,100	
278463	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	1/16/2018	4.0	\$ 3.0100	\$ 120,400	
274821	NG Clearport Swap	HENRY HUB 10K	Dec-18	DISCRETIONARY	12/4/2017	2.0	\$ 3.0870	\$ 61,740	
274814	NG Clearport Swap	HENRY HUB 10K	Dec-18	MANDATORY	12/4/2017	4.0	\$ 3.0870	\$ 123,480	
274119	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	11/22/2017	0.6	\$ 3.1600	\$ 18,960	
274118	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	11/22/2017	5.0	\$ 3.1600	\$ 158,000	
270374	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	10/2/2017	6.0	\$ 3.1330	\$ 187,980	
268467	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	9/8/2017	1.0	\$ 3.1050	\$ 31,050	
268466	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	9/8/2017	6.0	\$ 3.1050	\$ 186,300	
266986	NG Clearport Swap	HENRY HUB 10K	Dec-18	DISCRETIONARY	8/17/2017	3.0	\$ 3.0730	\$ 92,190	
266493	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	8/11/2017	0.6	\$ 3.0920	\$ 18,552	
266492	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	8/11/2017	6.0	\$ 3.0920	\$ 185,520	
263611	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	7/7/2017	1.0	\$ 3.0050	\$ 30,050	
263610	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	7/7/2017	6.0	\$ 3.0050	\$ 180,300	
262290	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	6/14/2017	0.5	\$ 3.1000	\$ 15,500	
262289	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	6/14/2017	6.0	\$ 3.1000	\$ 186,000	
259899	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	5/4/2017	1.0	\$ 3.1060	\$ 31,060	
259897	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	5/4/2017	6.0	\$ 3.1060	\$ 186,360	
258218	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	4/11/2017	1.0	\$ 3.0740	\$ 30,740	
258217	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	4/11/2017	6.0	\$ 3.0740	\$ 184,440	
256067	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	3/16/2017	1.0	\$ 3.0310	\$ 30,310	
256056	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	3/16/2017	6.0	\$ 3.0310	\$ 181,860	
253775	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	2/10/2017	6.0	\$ 3.1100	\$ 186,600	
251394	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATED	12/15/2016	60.0	\$ 3.0330	\$ 1,819,800	
251164	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	1/9/2017	6.0	\$ 3.0500	\$ 183,000	
249247	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	12/15/2016	1.0	\$ 3.0400	\$ 30,400	
249243	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	12/15/2016	13.0	\$ 3.0400	\$ 395,200	
249242	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATED	12/15/2016	55.0	\$ 3.0400	\$ 1,672,000	
							<b>253.7</b>	<b>\$</b>	<b>7,731,862</b>



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
298051	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	9/11/2018	7.0	\$ (0.3650)	\$ -
295687	NG Future	HENRY HUB	Jan-19	MANDATORY	8/9/2018	1.0	\$ 3.1570	\$ 31,570
295686	NG Future	HENRY HUB	Jan-19	MANDATORY	8/9/2018	5.0	\$ 3.1580	\$ 157,900
295059	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	8/6/2018	7.0	\$ (0.3300)	\$ -
292214	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	7/3/2018	5.0	\$ 3.0950	\$ 154,750
292210	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	7/3/2018	7.0	\$ 3.0950	\$ 216,650
292053	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	7/2/2018	10.0	\$ (0.3650)	\$ -
290749	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	6/12/2018	6.0	\$ 3.1590	\$ 189,540
290172	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	6/4/2018	10.0	\$ (0.3800)	\$ -
287968	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	5/1/2018	2.0	\$ 3.0800	\$ 61,600
287964	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	5/1/2018	6.0	\$ 3.0800	\$ 184,800
287943	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	5/1/2018	12.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	4/3/2018	12.0	\$ (0.4425)	\$ -
285984	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	4/2/2018	1.0	\$ 3.0430	\$ 30,430
285972	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	4/2/2018	6.0	\$ 3.0430	\$ 182,580
282984	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	3/2/2018	1.0	\$ 3.0770	\$ 30,770
282983	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	3/2/2018	6.0	\$ 3.0770	\$ 184,620
282817	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	3/1/2018	12.0	\$ (0.4560)	\$ -
280140	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	2/1/2018	11.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	2/1/2018	1.0	\$ 3.1600	\$ 31,600
280036	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	2/1/2018	6.0	\$ 3.1600	\$ 189,600
278691	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	1/18/2018	12.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	1/16/2018	1.0	\$ 3.0900	\$ 30,900
278463	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	1/16/2018	6.0	\$ 3.0900	\$ 185,400
274823	NG Clearport Swap	HENRY HUB 10K	Jan-19	DISCRETIONARY	12/4/2017	1.0	\$ 3.1770	\$ 31,770
274815	NG Clearport Swap	HENRY HUB 10K	Jan-19	MANDATORY	12/4/2017	6.0	\$ 3.1770	\$ 190,620
274119	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	11/22/2017	0.5	\$ 3.2500	\$ 16,250
274118	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	11/22/2017	7.0	\$ 3.2500	\$ 227,500
270374	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	10/2/2017	7.0	\$ 3.2200	\$ 225,400
268467	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	9/8/2017	1.0	\$ 3.1920	\$ 31,920
268466	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	9/8/2017	7.0	\$ 3.1920	\$ 223,440
266987	NG Clearport Swap	HENRY HUB 10K	Jan-19	DISCRETIONARY	8/17/2017	3.0	\$ 3.1600	\$ 94,800
266493	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	8/11/2017	0.5	\$ 3.1750	\$ 15,875
266492	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	8/11/2017	6.0	\$ 3.1750	\$ 190,500
263611	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.1000	\$ 31,000
263610	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	7/7/2017	6.0	\$ 3.1000	\$ 186,000
262282	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.1800	\$ 31,800
262280	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	6/14/2017	7.0	\$ 3.1800	\$ 222,600
259899	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	5/4/2017	2.0	\$ 3.2010	\$ 64,020
259897	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	5/4/2017	6.0	\$ 3.2010	\$ 192,060
258218	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.1840	\$ 31,840
258217	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	4/11/2017	7.0	\$ 3.1840	\$ 222,880
256067	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	3/16/2017	1.0	\$ 3.1270	\$ 31,270
256056	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	3/16/2017	7.0	\$ 3.1270	\$ 218,890
253775	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	2/10/2017	7.0	\$ 3.2150	\$ 225,050
250621	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	1/3/2017	1.0	\$ 3.1820	\$ 31,820
250620	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	1/3/2017	14.0	\$ 3.1820	\$ 445,480
250619	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	28.0	\$ 3.1820	\$ 890,960
250618	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	50.0	\$ 3.1840	\$ 1,592,000
250586	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	50.0	\$ 3.1850	\$ 1,592,500
							<b>288.0</b>	<b>\$ 9,120,955</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
298052	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	9/11/2018	9.0	\$ (0.3650)	\$ -
297861	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.9450	\$ 29,450
297842	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	9/7/2018	5.0	\$ 2.9450	\$ 147,250
295689	NG Future	HENRY HUB	Feb-19	MANDATORY	8/9/2018	3.0	\$ 3.1210	\$ 93,630
295688	NG Future	HENRY HUB	Feb-19	MANDATORY	8/9/2018	3.0	\$ 3.1200	\$ 93,600
295060	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	8/6/2018	9.0	\$ (0.3300)	\$ -
292215	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	7/3/2018	5.0	\$ 3.0600	\$ 153,000
292211	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	7/3/2018	7.0	\$ 3.0600	\$ 214,200
292054	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	7/2/2018	10.0	\$ (0.3650)	\$ -
290750	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	6/12/2018	6.0	\$ 3.1300	\$ 187,800
290172	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	6/4/2018	9.0	\$ (0.3800)	\$ -
287969	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	5/1/2018	2.0	\$ 3.0420	\$ 60,840
287965	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	5/1/2018	6.0	\$ 3.0420	\$ 182,520
287943	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	5/1/2018	10.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	4/3/2018	10.0	\$ (0.4425)	\$ -
285985	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	4/2/2018	1.0	\$ 3.0130	\$ 30,130
285973	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	4/2/2018	6.0	\$ 3.0130	\$ 180,780
282984	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	3/2/2018	1.0	\$ 3.0490	\$ 30,490
282983	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	3/2/2018	6.0	\$ 3.0490	\$ 182,940
282817	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	3/1/2018	9.0	\$ (0.4560)	\$ -
280140	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	2/1/2018	10.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	2/1/2018	1.0	\$ 3.1200	\$ 31,200
280036	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	2/1/2018	6.0	\$ 3.1200	\$ 187,200
278691	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	1/18/2018	10.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	1/16/2018	1.0	\$ 3.0600	\$ 30,600
278463	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	1/16/2018	6.0	\$ 3.0600	\$ 183,600
274816	NG Clearport Swap	HENRY HUB 10K	Feb-19	MANDATORY	12/4/2017	6.0	\$ 3.1480	\$ 188,880
274118	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	11/22/2017	7.0	\$ 3.2150	\$ 225,050
270374	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	10/2/2017	6.0	\$ 3.1900	\$ 191,400
268467	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	9/8/2017	1.0	\$ 3.1660	\$ 31,660
268466	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	9/8/2017	6.0	\$ 3.1660	\$ 189,960
266988	NG Clearport Swap	HENRY HUB 10K	Feb-19	DISCRETIONARY	8/17/2017	3.0	\$ 3.1400	\$ 94,200
266493	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	8/11/2017	0.4	\$ 3.1540	\$ 12,616
266492	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	8/11/2017	6.0	\$ 3.1540	\$ 189,240
263611	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.0650	\$ 30,650
263610	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	7/7/2017	6.0	\$ 3.0650	\$ 183,900
262282	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.1600	\$ 31,600
262280	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	6/14/2017	6.0	\$ 3.1600	\$ 189,600
259899	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	5/4/2017	1.0	\$ 3.1830	\$ 31,830
259897	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	5/4/2017	6.0	\$ 3.1830	\$ 190,980
258218	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.1570	\$ 31,570
258217	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	4/11/2017	6.0	\$ 3.1570	\$ 189,420
256067	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	3/16/2017	1.0	\$ 3.1210	\$ 31,210
256056	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	3/16/2017	6.0	\$ 3.1210	\$ 187,260
253481	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	2/8/2017	1.0	\$ 3.1930	\$ 31,930
253480	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	2/8/2017	12.0	\$ 3.1930	\$ 383,160
253479	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATED	2/8/2017	47.0	\$ 3.1930	\$ 1,500,710
253476	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATED	2/8/2017	67.0	\$ 3.2000	\$ 2,144,000
							<b>263.4</b>	<b>\$ 8,300,056</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
298053	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	9/11/2018	9.0	\$ (0.3650)	\$ -
297862	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.8450	\$ 28,450
297843	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	9/7/2018	5.0	\$ 2.8450	\$ 142,250
295690	NG Future	HENRY HUB	Mar-19	MANDATORY	8/9/2018	6.0	\$ 3.0180	\$ 181,080
295061	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	8/6/2018	9.0	\$ (0.3300)	\$ -
292216	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	7/3/2018	5.0	\$ 2.9650	\$ 148,250
292212	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	7/3/2018	6.0	\$ 2.9650	\$ 177,900
292055	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	7/2/2018	9.0	\$ (0.3650)	\$ -
290751	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	6/12/2018	5.0	\$ 3.0330	\$ 151,650
290172	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	6/4/2018	9.0	\$ (0.3800)	\$ -
287970	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	5/1/2018	1.0	\$ 2.9280	\$ 29,280
287966	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	5/1/2018	6.0	\$ 2.9280	\$ 175,680
287943	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	5/1/2018	9.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	4/3/2018	9.0	\$ (0.4425)	\$ -
285986	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	4/2/2018	0.5	\$ 2.9160	\$ 14,580
285974	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	4/2/2018	5.0	\$ 2.9160	\$ 145,800
282984	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	3/2/2018	1.0	\$ 2.9570	\$ 29,570
282983	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	3/2/2018	5.0	\$ 2.9570	\$ 147,850
282817	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	3/1/2018	9.0	\$ (0.4560)	\$ -
280140	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	2/1/2018	9.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	2/1/2018	0.5	\$ 3.0250	\$ 15,125
280036	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	2/1/2018	5.0	\$ 3.0250	\$ 151,250
278691	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	1/18/2018	9.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	1/16/2018	0.4	\$ 2.9870	\$ 11,948
278463	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	1/16/2018	5.0	\$ 2.9870	\$ 149,350
274818	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	12/4/2017	5.0	\$ 3.0770	\$ 153,850
274118	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	11/22/2017	5.0	\$ 3.1400	\$ 157,000
270374	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	10/2/2017	5.0	\$ 3.1200	\$ 156,000
268466	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	9/8/2017	6.0	\$ 3.1020	\$ 186,120
266492	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	8/11/2017	5.0	\$ 3.0870	\$ 154,350
263611	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.0120	\$ 30,120
263610	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	7/7/2017	5.0	\$ 3.0120	\$ 150,600
262282	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.0980	\$ 30,980
262280	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	6/14/2017	6.0	\$ 3.0980	\$ 185,880
259897	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	5/4/2017	5.0	\$ 3.1130	\$ 155,650
258218	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.0840	\$ 30,840
258217	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	4/11/2017	6.0	\$ 3.0840	\$ 185,040
255379	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	3/7/2017	1.0	\$ 3.0850	\$ 30,850
255378	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	3/7/2017	11.0	\$ 3.0850	\$ 339,350
255377	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATED	3/7/2017	30.0	\$ 3.0850	\$ 925,500
255067	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATED	3/3/2017	70.0	\$ 3.0850	\$ 2,159,500
							<b>220.4</b>	<b>\$ 6,731,643</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297863	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.5900	\$ 12,950
297844	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	9/7/2018	1.0	\$ 2.5900	\$ 25,900
295629	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	8/10/2018	2.0	\$ 2.6850	\$ 53,700
292224	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	7/3/2018	5.0	\$ 2.6500	\$ 132,500
292217	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	7/3/2018	1.0	\$ 2.6500	\$ 26,500
290458	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	6/8/2018	0.3	\$ 2.6280	\$ 7,884
290451	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	6/8/2018	1.4	\$ 2.6280	\$ 36,792
288088	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.5930	\$ 12,965
288081	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	5/2/2018	2.0	\$ 2.5930	\$ 51,860
285987	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	4/2/2018	0.3	\$ 2.6450	\$ 7,935
285975	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	4/2/2018	2.0	\$ 2.6450	\$ 52,900
283689	NG Clearport Swap	HENRY HUB 10K	Apr-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6790	\$ 26,790
283667	NG Clearport Swap	HENRY HUB 10K	Apr-19	MANDATORY	3/9/2018	2.0	\$ 2.6800	\$ 53,600
280052	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	2/1/2018	2.0	\$ 2.7290	\$ 54,580
278500	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900
278499	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	1/16/2018	2.0	\$ 2.6900	\$ 53,800
274957	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	12/5/2017	2.0	\$ 2.7100	\$ 54,200
274130	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800
271501	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	10/18/2017	4.0	\$ 2.7600	\$ 110,400
268886	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	9/14/2017	0.6	\$ 2.7580	\$ 16,548
268884	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	9/14/2017	4.0	\$ 2.7580	\$ 110,320
266495	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	8/1/2017	4.0	\$ 2.7200	\$ 108,800
263705	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6720	\$ 26,720
263702	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	7/10/2017	4.0	\$ 2.6720	\$ 106,880
262278	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	6/14/2017	0.5	\$ 2.7485	\$ 13,743
262271	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	6/14/2017	4.0	\$ 2.7485	\$ 109,940
259903	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	5/4/2017	0.9	\$ 2.7270	\$ 24,543
259902	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	5/4/2017	4.1	\$ 2.7270	\$ 111,807
258224	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	4/11/2017	2.0	\$ 2.6840	\$ 53,680
258223	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	4/11/2017	9.0	\$ 2.6840	\$ 241,560
258222	NG OTC Swap	HENRY HUB	Apr-19	ACCELERATED	4/11/2017	78.0	\$ 2.6840	\$ 2,093,520

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<b>144.1</b>	<b>\$</b>	<b>3,876,017</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297864	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.5650	\$ 25,650
297845	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/7/2018	4.0	\$ 2.5650	\$ 102,600
295636	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/10/2018	2.0	\$ 2.6500	\$ 53,000
295630	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/10/2018	4.0	\$ 2.6500	\$ 106,000
292225	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/3/2018	2.0	\$ 2.6200	\$ 52,400
292218	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/3/2018	4.0	\$ 2.6200	\$ 104,800
290459	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/8/2018	1.2	\$ 2.5850	\$ 31,020
290452	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/8/2018	4.0	\$ 2.5850	\$ 103,400
288089	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.5590	\$ 25,590
288082	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/2/2018	4.0	\$ 2.5590	\$ 102,360
285988	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6170	\$ 26,170
285976	NG OTC Swap	HENRY HUB	May-19	MANDATORY	4/2/2018	4.0	\$ 2.6170	\$ 104,680
283690	NG Clearport Swap	HENRY HUB 10K	May-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6400	\$ 26,400
283668	NG Clearport Swap	HENRY HUB 10K	May-19	MANDATORY	3/9/2018	4.0	\$ 2.6400	\$ 105,600
280065	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	2/1/2018	2.0	\$ 2.6910	\$ 53,820
280052	NG OTC Swap	HENRY HUB	May-19	MANDATORY	2/1/2018	4.0	\$ 2.6910	\$ 107,640
278500	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6500	\$ 26,500
278499	NG OTC Swap	HENRY HUB	May-19	MANDATORY	1/16/2018	4.0	\$ 2.6500	\$ 106,000
274959	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	12/5/2017	2.0	\$ 2.6600	\$ 53,200
274957	NG OTC Swap	HENRY HUB	May-19	MANDATORY	12/5/2017	4.0	\$ 2.6600	\$ 106,400
274130	NG OTC Swap	HENRY HUB	May-19	MANDATORY	11/22/2017	4.0	\$ 2.7450	\$ 109,800
271501	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/18/2017	3.0	\$ 2.7200	\$ 81,600
268886	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7260	\$ 27,260
268884	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/14/2017	3.0	\$ 2.7260	\$ 81,780
266496	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/11/2017	1.0	\$ 2.6800	\$ 26,800
266495	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/11/2017	3.0	\$ 2.6800	\$ 80,400
263706	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6410	\$ 26,410
263703	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/10/2017	3.0	\$ 2.6410	\$ 79,230
262275	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/14/2017	1.0	\$ 2.7090	\$ 27,090
262273	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/14/2017	3.0	\$ 2.7090	\$ 81,270
259887	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/4/2017	2.0	\$ 2.6970	\$ 53,940
259886	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/4/2017	6.0	\$ 2.6970	\$ 161,820
259884	NG OTC Swap	HENRY HUB	May-19	ACCELERATED	5/4/2017	62.0	\$ 2.6950	\$ 1,670,900

147.2      \$      3,931,530

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297865	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.5950	\$ 25,950
297846	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	9/7/2018	3.0	\$ 2.5950	\$ 77,850
295631	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	8/10/2018	4.0	\$ 2.6750	\$ 107,000
292226	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6450	\$ 26,450
292219	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	7/3/2018	3.0	\$ 2.6450	\$ 79,350
290460	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6150	\$ 26,150
290453	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	6/8/2018	3.5	\$ 2.6150	\$ 91,525
288090	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.5880	\$ 25,880
288083	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	5/2/2018	3.0	\$ 2.5880	\$ 77,640
285989	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6460	\$ 26,460
285977	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	4/2/2018	3.0	\$ 2.6460	\$ 79,380
283691	NG Clearport Swap	HENRY HUB 10K	Jun-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6710	\$ 26,710
283669	NG Clearport Swap	HENRY HUB 10K	Jun-19	MANDATORY	3/9/2018	3.0	\$ 2.6710	\$ 80,130
280065	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	2/1/2018	2.0	\$ 2.7140	\$ 54,280
280052	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	2/1/2018	4.0	\$ 2.7140	\$ 108,560
278500	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900
278499	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	1/16/2018	3.0	\$ 2.6900	\$ 80,700
274959	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	12/5/2017	1.0	\$ 2.7000	\$ 27,000
274957	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	12/5/2017	3.0	\$ 2.7000	\$ 81,000
274130	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	11/22/2017	3.0	\$ 2.7650	\$ 82,950
271501	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	10/18/2017	2.0	\$ 2.7500	\$ 55,000
268886	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7470	\$ 8,241
268884	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	9/14/2017	2.0	\$ 2.7470	\$ 54,940
266495	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	8/11/2017	2.0	\$ 2.7100	\$ 54,200
263707	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	7/10/2017	0.5	\$ 2.6720	\$ 13,360
263704	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	7/10/2017	2.0	\$ 2.6720	\$ 53,440
262241	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	6/13/2017	1.0	\$ 2.7140	\$ 27,140
262237	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	6/13/2017	5.0	\$ 2.7140	\$ 135,700
262236	NG OTC Swap	HENRY HUB	Jun-19	ACCELERATED	6/13/2017	44.0	\$ 2.7140	\$ 1,194,160

**104.3**      **\$ 2,808,046**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297866	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.6250	\$ 13,125
297847	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/7/2018	2.0	\$ 2.6250	\$ 52,500
295632	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/10/2018	3.0	\$ 2.7100	\$ 81,300
292227	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6800	\$ 26,800
292220	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/3/2018	2.0	\$ 2.6800	\$ 53,600
290461	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.6450	\$ 13,225
290454	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	6/8/2018	2.5	\$ 2.6450	\$ 66,125
288091	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.6210	\$ 13,105
288084	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	5/2/2018	2.0	\$ 2.6210	\$ 52,420
285990	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	4/2/2018	0.6	\$ 2.6755	\$ 16,053
285978	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	4/2/2018	2.0	\$ 2.6755	\$ 53,510
283692	NG Clearport Swap	HENRY HUB 10K	Jul-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7030	\$ 27,030
283670	NG Clearport Swap	HENRY HUB 10K	Jul-19	MANDATORY	3/9/2018	3.0	\$ 2.7030	\$ 81,090
280065	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	2/1/2018	0.0	#DIV/0!	\$ -
280052	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	2/1/2018	3.0	\$ 2.7390	\$ 82,170
278500	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7100	\$ 27,100
278499	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	1/16/2018	2.0	\$ 2.7100	\$ 54,200
274959	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	12/5/2017	0.0	#DIV/0!	\$ -
274957	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	12/5/2017	2.0	\$ 2.7200	\$ 54,400
274130	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800
271501	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	10/18/2017	2.0	\$ 2.7725	\$ 55,450
268886	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7680	\$ 8,304
268884	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/14/2017	2.0	\$ 2.7680	\$ 55,360
266495	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/11/2017	2.0	\$ 2.7320	\$ 54,640
263697	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6980	\$ 26,980
263696	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/10/2017	4.0	\$ 2.6980	\$ 107,920
263691	NG OTC Swap	HENRY HUB	Jul-19	ACCELERATED	7/10/2017	35.0	\$ 2.6980	\$ 944,300

76.9 \$ 2,076,507

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297867	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.6300	\$ 13,150
297848	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/7/2018	1.0	\$ 2.6300	\$ 26,300
295633	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/10/2018	2.0	\$ 2.7100	\$ 54,200
292228	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6850	\$ 26,850
292221	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	7/3/2018	2.0	\$ 2.6850	\$ 53,700
290462	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.6500	\$ 13,250
290455	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	6/8/2018	1.5	\$ 2.6500	\$ 39,750
288092	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.6280	\$ 13,140
288085	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	5/2/2018	2.0	\$ 2.6280	\$ 52,560
285991	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	4/2/2018	0.6	\$ 2.6805	\$ 16,083
285979	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	4/2/2018	2.0	\$ 2.6805	\$ 53,610
283693	NG Clearport Swap	HENRY HUB 10K	Aug-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7050	\$ 27,050
283671	NG Clearport Swap	HENRY HUB 10K	Aug-19	MANDATORY	3/9/2018	2.0	\$ 2.7050	\$ 54,100
280065	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7400	\$ 27,400
280052	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	2/1/2018	2.0	\$ 2.7400	\$ 54,800
278500	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7200	\$ 27,200
278499	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	1/16/2018	2.0	\$ 2.7200	\$ 54,400
274959	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7150	\$ 13,575
274957	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	12/5/2017	2.0	\$ 2.7150	\$ 54,300
274130	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800
271501	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	10/18/2017	2.0	\$ 2.7800	\$ 55,600
268886	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/14/2017	0.5	\$ 2.7730	\$ 13,865
268884	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/14/2017	2.0	\$ 2.7730	\$ 55,460
266246	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	8/8/2017	1.0	\$ 2.7450	\$ 27,450
266245	NG OTC Swap	HENRY HUB	Aug-19	ACCELERATED	8/8/2017	36.0	\$ 2.7450	\$ 988,200
266237	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/8/2017	4.0	\$ 2.7450	\$ 109,800

72.6 \$ 1,981,593



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297868	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.6100	\$ 26,100
297849	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/7/2018	3.0	\$ 2.6100	\$ 78,300
295634	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	8/10/2018	4.0	\$ 2.6950	\$ 107,800
292229	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6700	\$ 26,700
292222	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	7/3/2018	3.0	\$ 2.6700	\$ 80,100
290463	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6450	\$ 26,450
290456	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	6/8/2018	3.0	\$ 2.6450	\$ 79,350
288093	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.6150	\$ 26,150
288086	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	5/2/2018	3.0	\$ 2.6150	\$ 78,450
285992	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6690	\$ 26,690
285980	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	4/2/2018	3.0	\$ 2.6690	\$ 80,070
283694	NG Clearport Swap	HENRY HUB 10K	Sep-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6930	\$ 26,930
283673	NG Clearport Swap	HENRY HUB 10K	Sep-19	MANDATORY	3/9/2018	1.0	\$ 2.6920	\$ 26,920
283672	NG Clearport Swap	HENRY HUB 10K	Sep-19	MANDATORY	3/9/2018	2.0	\$ 2.6930	\$ 53,860
280065	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7270	\$ 27,270
280052	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	2/1/2018	3.0	\$ 2.7270	\$ 81,810
278500	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900
278499	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	1/16/2018	3.0	\$ 2.6900	\$ 80,700
274959	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7000	\$ 13,500
274957	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	12/5/2017	3.0	\$ 2.7000	\$ 81,000
274130	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	11/22/2017	3.0	\$ 2.7750	\$ 83,250
271501	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	10/18/2017	2.0	\$ 2.7600	\$ 55,200
268890	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7630	\$ 27,630
268888	NG OTC Swap	HENRY HUB	Sep-19	ACCELERATED	9/14/2017	40.0	\$ 2.7630	\$ 1,105,200
268887	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/14/2017	5.0	\$ 2.7630	\$ 138,150

90.5 \$ 2,464,480

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297869	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.6250	\$ 26,250
297850	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	9/7/2018	3.0	\$ 2.6250	\$ 78,750
295635	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	8/10/2018	3.0	\$ 2.7150	\$ 81,450
292230	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	7/3/2018	2.0	\$ 2.6950	\$ 53,900
292223	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	7/3/2018	3.0	\$ 2.6950	\$ 80,850
290464	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6600	\$ 26,600
290457	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	6/8/2018	3.0	\$ 2.6600	\$ 79,800
288094	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.6410	\$ 26,410
288087	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	5/2/2018	3.0	\$ 2.6410	\$ 79,230
285993	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6960	\$ 26,960
285981	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	4/2/2018	3.0	\$ 2.6960	\$ 80,880
283695	NG Clearport Swap	HENRY HUB 10K	Oct-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7200	\$ 27,200
283675	NG Clearport Swap	HENRY HUB 10K	Oct-19	MANDATORY	3/9/2018	1.0	\$ 2.7190	\$ 27,190
283674	NG Clearport Swap	HENRY HUB 10K	Oct-19	MANDATORY	3/9/2018	2.0	\$ 2.7200	\$ 54,400
280065	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7510	\$ 27,510
280052	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	2/1/2018	3.0	\$ 2.7510	\$ 82,530
278500	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7200	\$ 27,200
278499	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	1/16/2018	3.0	\$ 2.7200	\$ 81,600
274959	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7105	\$ 13,553
274957	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	12/5/2017	3.0	\$ 2.7105	\$ 81,315
274130	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	11/22/2017	3.0	\$ 2.7950	\$ 83,850
270516	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	10/3/2017	1.0	\$ 2.7780	\$ 27,780
270515	NG OTC Swap	HENRY HUB	Oct-19	ACCELERATED	10/3/2017	56.0	\$ 2.7780	\$ 1,555,680
270514	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	10/3/2017	6.0	\$ 2.7780	\$ 166,680

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<b>105.5</b>	<b>\$</b>	<b>2,897,568</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297870	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.7050	\$ 27,050
297851	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	9/7/2018	4.0	\$ 2.7050	\$ 108,200
295642	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	8/10/2018	0.5	\$ 2.7650	\$ 13,825
295637	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	8/10/2018	4.0	\$ 2.7650	\$ 110,600
292763	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	7/10/2018	0.5	\$ 2.7480	\$ 13,740
292755	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	7/10/2018	4.0	\$ 2.7480	\$ 109,920
290472	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	6/8/2018	0.4	\$ 2.7050	\$ 10,820
290465	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	6/8/2018	4.0	\$ 2.7050	\$ 108,200
288148	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	5/3/2018	0.5	\$ 2.6950	\$ 13,475
288142	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	5/3/2018	4.0	\$ 2.6950	\$ 107,800
286532	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/9/2018	0.5	\$ 2.7540	\$ 13,770
286257	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/5/2018	0.5	\$ 2.7750	\$ 13,875
286252	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	4/5/2018	4.0	\$ 2.7750	\$ 111,000
284311	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	3/19/2018	0.5	\$ 2.7800	\$ 13,900
284310	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	3/19/2018	4.0	\$ 2.7800	\$ 111,200
280064	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	2/1/2018	0.5	\$ 2.7950	\$ 13,975
280049	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	2/1/2018	3.5	\$ 2.7950	\$ 97,825
278502	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	1/16/2018	0.4	\$ 2.7720	\$ 11,088
278501	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	1/16/2018	3.0	\$ 2.7720	\$ 83,160
274961	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7730	\$ 13,865
274960	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	12/5/2017	4.0	\$ 2.7730	\$ 110,920
273990	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	11/20/2017	1.0	\$ 2.8575	\$ 28,575
273989	NG OTC Swap	HENRY HUB	Nov-19	ACCELERATED	11/20/2017	75.0	\$ 2.8575	\$ 2,143,125
273981	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	11/20/2017	8.0	\$ 2.8575	\$ 228,600

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<b>128.3</b>	<b>\$</b>	<b>3,618,508</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297871	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.8250	\$ 28,250
297852	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	9/7/2018	5.0	\$ 2.8250	\$ 141,250
297143	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	8/30/2018	0.5	\$ 2.8480	\$ 14,240
295643	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	8/10/2018	1.0	\$ 2.8850	\$ 28,850
295638	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	8/10/2018	6.0	\$ 2.8850	\$ 173,100
292764	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	7/10/2018	2.2	\$ 2.8790	\$ 63,338
292756	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	7/10/2018	5.0	\$ 2.8790	\$ 143,950
290473	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.8300	\$ 14,150
290466	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	6/8/2018	6.0	\$ 2.8300	\$ 169,800
288149	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	5/3/2018	1.0	\$ 2.8250	\$ 28,250
288143	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	5/3/2018	6.0	\$ 2.8250	\$ 169,500
286533	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	4/9/2018	1.0	\$ 2.8840	\$ 28,840
286258	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	4/5/2018	1.0	\$ 2.9050	\$ 29,050
286253	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	4/5/2018	6.0	\$ 2.9050	\$ 174,300
284311	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	3/19/2018	0.5	\$ 2.9100	\$ 14,550
284310	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	3/19/2018	6.0	\$ 2.9100	\$ 174,600
280064	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.9180	\$ 29,180
280049	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	2/1/2018	5.7	\$ 2.9180	\$ 166,326
278502	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.9000	\$ 29,000
278501	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	1/16/2018	6.0	\$ 2.9000	\$ 174,000
274918	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	12/4/2017	2.0	\$ 2.9100	\$ 58,200
274917	NG OTC Swap	HENRY HUB	Dec-19	ACCELERATED	12/4/2017	110.0	\$ 2.9100	\$ 3,201,000
274916	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	12/4/2017	12.0	\$ 2.9100	\$ 349,200

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<b>186.4</b>	<b>\$</b>	<b>5,402,924</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297872	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.9200	\$ 29,200
297853	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	9/7/2018	6.0	\$ 2.9200	\$ 175,200
297144	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/30/2018	0.5	\$ 2.9450	\$ 14,725
295644	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.9850	\$ 29,850
295639	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	8/10/2018	7.0	\$ 2.9850	\$ 208,950
292765	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/10/2018	1.8	\$ 2.9710	\$ 53,478
292757	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	7/10/2018	6.0	\$ 2.9710	\$ 178,260
290474	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.9500	\$ 14,750
290467	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	6/8/2018	7.0	\$ 2.9500	\$ 206,500
288150	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.9300	\$ 29,300
288144	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	5/3/2018	7.0	\$ 2.9300	\$ 205,100
286534	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.9850	\$ 29,850
286259	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/5/2018	1.0	\$ 3.0150	\$ 30,150
286254	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	4/5/2018	7.0	\$ 3.0150	\$ 211,050
284311	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/19/2018	1.0	\$ 3.0170	\$ 30,170
284310	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/19/2018	7.0	\$ 3.0170	\$ 211,190
280064	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2018	1.0	\$ 3.0290	\$ 30,290
280049	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2018	6.7	\$ 3.0290	\$ 202,943
278959	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/19/2018	2.0	\$ 2.9990	\$ 59,980
278957	NG OTC Swap	HENRY HUB	Jan-20	ACCELERATED	1/19/2018	126.0	\$ 2.9990	\$ 3,778,740
278956	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/19/2018	13.0	\$ 2.9990	\$ 389,870

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204.5	\$	6,119,546
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297873	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.8800	\$ 28,800
297854	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	9/7/2018	6.0	\$ 2.8800	\$ 172,800
297145	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/30/2018	0.5	\$ 2.9030	\$ 14,515
295645	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.9450	\$ 29,450
295640	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	8/10/2018	7.0	\$ 2.9450	\$ 206,150
292766	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/10/2018	2.0	\$ 2.9280	\$ 58,560
292758	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	7/10/2018	6.0	\$ 2.9280	\$ 175,680
290475	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.9150	\$ 14,575
290468	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	6/8/2018	7.0	\$ 2.9150	\$ 204,050
288151	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.9050	\$ 29,050
288145	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	5/3/2018	7.0	\$ 2.9050	\$ 203,350
286535	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.9650	\$ 29,650
286260	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.9950	\$ 29,950
286255	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	4/5/2018	6.0	\$ 2.9950	\$ 179,700
284311	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	3/19/2018	1.0	\$ 2.9940	\$ 29,940
284310	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	3/19/2018	7.0	\$ 2.9940	\$ 209,580
281040	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	2/9/2018	2.0	\$ 3.0100	\$ 60,200
281037	NG OTC Swap	HENRY HUB	Feb-20	ACCELERATED	2/9/2018	122.0	\$ 3.0100	\$ 3,672,200
281036	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	2/9/2018	13.0	\$ 3.0100	\$ 391,300

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192.0                      \$                      5,739,500

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297874	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	9/7/2018	1.5	\$ 2.7650	\$ 41,475
297855	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	9/7/2018	5.0	\$ 2.7650	\$ 138,250
296195	NG Clearport Swap	HENRY HUB 10K	Mar-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.8360	\$ 28,360
295646	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.8350	\$ 28,350
295641	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	8/10/2018	6.0	\$ 2.8350	\$ 170,100
292767	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/10/2018	2.0	\$ 2.8340	\$ 56,680
292759	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	7/10/2018	5.0	\$ 2.8340	\$ 141,700
290476	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.8250	\$ 14,125
290469	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	6/8/2018	6.0	\$ 2.8250	\$ 169,500
288152	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.8200	\$ 28,200
288146	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	5/3/2018	5.0	\$ 2.8200	\$ 141,000
286536	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.8750	\$ 28,750
286261	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.9050	\$ 29,050
286256	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	4/5/2018	5.0	\$ 2.9050	\$ 145,250
282887	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/2/2018	2.0	\$ 2.9125	\$ 58,250
282886	NG OTC Swap	HENRY HUB	Mar-20	ACCELERATED	3/2/2018	102.0	\$ 2.9125	\$ 2,970,750
282885	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/2/2018	11.0	\$ 2.9125	\$ 320,375

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<b>156.0</b>	<b>\$</b>	<b>4,510,165</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297875	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5000	\$ 12,500
297856	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/7/2018	3.0	\$ 2.5000	\$ 75,000
296133	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5430	\$ 25,430
296129	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/16/2018	4.0	\$ 2.5430	\$ 101,720
292768	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/10/2018	0.5	\$ 2.5460	\$ 12,730
292760	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/10/2018	3.0	\$ 2.5460	\$ 76,380
290477	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5500	\$ 25,500
290470	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/8/2018	3.5	\$ 2.5500	\$ 89,250
288153	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	5/3/2018	0.8	\$ 2.5700	\$ 20,560
288147	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/3/2018	4.0	\$ 2.5700	\$ 102,800
286265	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.6400	\$ 26,400
286264	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	36.0	\$ 2.6400	\$ 950,400
286263	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/5/2018	7.0	\$ 2.6400	\$ 184,800
286262	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	30.0	\$ 2.6350	\$ 790,500

95.3 \$ 2,493,970



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297876	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4600	\$ 12,300
297857	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/7/2018	3.0	\$ 2.4600	\$ 73,800
296196	NG Clearport Swap	HENRY HUB 10K	May-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5050	\$ 25,050
296134	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5030	\$ 12,515
296130	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/16/2018	4.0	\$ 2.5030	\$ 100,120
292769	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/10/2018	0.5	\$ 2.5160	\$ 12,580
292761	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/10/2018	3.0	\$ 2.5160	\$ 75,480
290478	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.5300	\$ 12,650
290471	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/8/2018	4.0	\$ 2.5300	\$ 101,200
288097	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	5/2/2018	1.0	\$ 2.5650	\$ 25,650
288096	NG OTC Swap	HENRY HUB	May-20	ACCELERATED	5/2/2018	68.0	\$ 2.5650	\$ 1,744,200
288095	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2018	7.0	\$ 2.5650	\$ 179,550

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<b>93.0</b>	<b>\$</b>	<b>2,375,095</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297877	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4800	\$ 12,400
297858	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/7/2018	2.0	\$ 2.4800	\$ 49,600
296135	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5290	\$ 12,645
296131	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/16/2018	3.0	\$ 2.5290	\$ 75,870
292770	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/10/2018	0.4	\$ 2.5470	\$ 10,188
292762	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/10/2018	2.0	\$ 2.5470	\$ 50,940
290503	NG OTC Swap	HENRY HUB	Jun-20	ACCELERATED	6/8/2018	53.0	\$ 2.5590	\$ 1,356,270
290502	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5590	\$ 25,590
290501	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/8/2018	6.0	\$ 2.5590	\$ 153,540

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68.4	\$	1,747,043
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
297878	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.5100	\$ 25,100
297859	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/7/2018	2.0	\$ 2.5100	\$ 50,200
296136	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5540	\$ 12,770
296132	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/16/2018	2.0	\$ 2.5540	\$ 51,080
292246	NG OTC Swap	HENRY HUB	Jul-20	ACCELERATED	7/3/2018	42.0	\$ 2.5770	\$ 1,082,340
292245	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/3/2018	1.0	\$ 2.5770	\$ 25,770
292243	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/3/2018	5.0	\$ 2.5770	\$ 128,850

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53.5	\$	1,376,110
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
297879	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5200	\$	12,600
297860	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/7/2018	2.0	\$ 2.5200	\$	50,400
295660	NG OTC Swap	HENRY HUB	Aug-20	ACCELERATED	8/10/2018	36.0	\$ 2.5520	\$	918,720
295659	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.5520	\$	25,520
295658	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/10/2018	4.0	\$ 2.5520	\$	102,080

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43.5	\$	1,109,320
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
298553	NG OTC Swap	HENRY HUB	Sep-20	ACCELERATED	9/14/2018	51.0	\$ 2.5250	\$	1,287,750
298552	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/14/2018	6.0	\$ 2.5250	\$	151,500
298551	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/14/2018	1.0	\$ 2.5250	\$	25,250

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<b>58.0</b>	<b>\$</b>	<b>1,464,500</b>
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