

April 25, 2017

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's¹ semi-annual report on the status of the penalties and incentives as of March 31, 2017. 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 March 31, 2017 can be found in the last column of the table labeled "Company Incentive." For the nine-month period of July 2016 to March 2017, the report indicates a benefit to customers from discretionary purchases of \$569,715 and a calculated incentive of \$54,616. For the April 2017 to March 2018 year, the benefit to customers is \$84,275 and the incentive \$8,428. For the April 2018 to March 2019 measurement year, the benefit is \$5,660 and the incentive is \$566.

For each month, the report itemizes the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. It 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 4 months before the start of the month of flow have a sharing of 5 percent; and on page 3, where discretionary hedges made within 8 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 greater than 8 months before the start of the month of flow and were at least \$0.50 per dekatherm lower in cost.

¹ 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
April 25, 2017
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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 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, which continue onto page 6, 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 7.

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact Stephen McCauley at (516) 545-5403 or me at (401) 784-7415.

Very truly yours,



Robert J. Humm

Enclosures

cc: Leo Wold, Esq.
Steve Scialabba, Division
Bruce Oliver, Division

Gas Procurement Incentive Program Worksheet - March 31 2017
 Incentive Calculation
 National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Jul-16	\$ 3.2354	\$ 3.1209	\$ 0.11	165,000	\$ 18,901	10.00%	\$ 1,890
Aug-16	\$ 3.4474	\$ 2.6193	\$ 0.83	115,000	\$ 95,222	10.00%	\$ 9,522
Sep-16	\$ 3.1007	\$ 2.6048	\$ 0.50	165,000	\$ 81,825	10.00%	\$ 8,183 **
Oct-16	\$ 3.1276	\$ 2.5473	\$ 0.58	385,000	\$ 223,423	10.00%	\$ 22,342
Nov-16	\$ 3.0563	\$ 2.8687	\$ 0.19	330,000	\$ 61,907	7.83%	\$ 4,846
Dec-16	\$ 3.2125	\$ 3.0433	\$ 0.17	290,000	\$ 49,075	8.59%	\$ 4,217
Jan-17	\$ 3.2801	\$ 3.2105	\$ 0.07	300,000	\$ 20,870	8.46%	\$ 1,767
Feb-17	\$ 3.2192	\$ 3.1809	\$ 0.04	230,000	\$ 8,819	10.00%	\$ 882
Mar-17	\$ 3.1507	\$ 3.0701	\$ 0.08	120,000	\$ 9,673	10.00%	\$ 967
Subtotal 16-17				2,100,000	569,715		54,616
Apr-17	\$ 2.9482	\$ 2.8642	\$ 0.08	90,000	\$ 7,561	10.00%	\$ 756
May-17	\$ 2.8784	\$ 2.7595	\$ 0.12	75,000	\$ 8,918	10.00%	\$ 892
Jun-17	\$ 2.9013	\$ 2.6838	\$ 0.22	50,000	\$ 10,875	10.00%	\$ 1,087
Jul-17	\$ 2.9976	\$ 2.7378	\$ 0.26	45,000	\$ 11,691	10.00%	\$ 1,169
Aug-17	\$ 2.9217	\$ 2.7321	\$ 0.19	70,000	\$ 13,267	10.00%	\$ 1,327
Sep-17	\$ 2.8966	\$ 2.7370	\$ 0.16	50,000	\$ 7,978	10.00%	\$ 798
Oct-17	\$ 2.9645	\$ 2.7258	\$ 0.24	40,000	\$ 9,552	10.00%	\$ 955
Nov-17	\$ 3.0268	\$ 2.9278	\$ 0.10	70,000	\$ 6,934	10.00%	\$ 693
Dec-17	\$ 3.1768	\$ 3.0911	\$ 0.09	45,000	\$ 3,855	10.00%	\$ 386
Jan-18	\$ 3.2858	\$ 3.2413	\$ 0.04	30,000	\$ 1,334	10.00%	\$ 133
Feb-18	\$ 3.2669	\$ 3.2012	\$ 0.07	30,000	\$ 1,971	10.00%	\$ 197
Mar-18	\$ 3.2090	\$ 3.1750	\$ 0.03	10,000	\$ 340	10.00%	\$ 34
Subtotal 17-18				605,000	84,275		8,428
Apr-18	\$ 2.8530	\$ 2.7750	\$ 0.08	20,000	\$ 1,560	10.00%	\$ 156
May-18	\$ 2.8426	\$ 2.8318	\$ 0.01	39,000	\$ 420	10.00%	\$ 42
Jun-18	\$ 2.8600	\$ 2.8478	\$ 0.01	34,000	\$ 414	10.00%	\$ 41
Jul-18	\$ 2.8735	\$ 2.8617	\$ 0.01	25,000	\$ 295	10.00%	\$ 30
Aug-18	\$ 2.8729	\$ 2.8610	\$ 0.01	20,000	\$ 239	10.00%	\$ 24
Sep-18	\$ 2.8610	\$ 2.8475	\$ 0.01	20,000	\$ 270	10.00%	\$ 27
Oct-18	\$ 2.9022	\$ 2.8710	\$ 0.03	35,000	\$ 1,091	10.00%	\$ 109
Nov-18	\$ 2.9158	\$ 2.8830	\$ 0.03	10,000	\$ 328	10.00%	\$ 33
Dec-18	\$ 3.0537	\$ 3.0355	\$ 0.02	20,000	\$ 365	10.00%	\$ 36
Jan-19	\$ 3.1765	\$ 3.1545	\$ 0.02	20,000	\$ 440	10.00%	\$ 44
Feb-19	\$ 3.1690	\$ 3.1570	\$ 0.01	20,000	\$ 240	10.00%	\$ 24
Mar-19	\$ 3.0850	\$ 3.0850	\$ -	10,000	\$ -	0.00%	\$ -
Subtotal 18-19				273,000	5,660		566
TOTAL				2,978,000	659,651		63,609

* 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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-16	650,000	210,000	-	\$ 2,103,030	\$ 878,850	\$ -	\$ 3.2354	\$ 4.1850	\$ -	\$ -	\$ -	0%
Aug-16	360,000	470,000	-	\$ 1,241,050	\$ 1,886,050	\$ -	\$ 3.4474	\$ 4.0129	\$ -	\$ -	\$ -	0%
Sep-16	480,000	450,000	-	\$ 1,488,350	\$ 1,789,650	\$ -	\$ 3.1007	\$ 3.9770	\$ -	\$ -	\$ -	0%
Oct-16	590,000	500,000	-	\$ 1,845,310	\$ 1,998,000	\$ -	\$ 3.1276	\$ 3.9960	\$ -	\$ -	\$ -	0%
Nov-16	840,000	760,000	80,000	\$ 2,567,266	\$ 2,968,310	\$ 217,600	\$ 3.0563	\$ 3.9057	\$ 2.7200	\$ 0.3363	\$ 1,345	5%
Dec-16	1,220,000	1,140,000	80,000	\$ 3,919,300	\$ 4,607,880	\$ 243,200	\$ 3.2125	\$ 4.0420	\$ 3.0400	\$ 0.1725	\$ 690	5%
Jan-17	1,430,000	1,280,000	80,000	\$ 4,690,552	\$ 4,860,800	\$ 256,000	\$ 3.2801	\$ 3.7975	\$ 3.2000	\$ 0.0801	\$ 320	5%
Feb-17	1,350,000	1,140,000	-	\$ 4,345,952	\$ 4,112,400	\$ -	\$ 3.2192	\$ 3.6074	\$ -	\$ -	\$ -	0%
Mar-17	1,210,000	970,000	-	\$ 3,812,360	\$ 3,412,100	\$ -	\$ 3.1507	\$ 3.5176	\$ -	\$ -	\$ -	0%
Apr-17	640,000	750,000	-	\$ 1,886,870	\$ 2,411,250	\$ -	\$ 2.9482	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	880,000	620,000	-	\$ 2,532,970	\$ 1,996,400	\$ -	\$ 2.8784	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	510,000	440,000	-	\$ 1,479,660	\$ 1,422,450	\$ -	\$ 2.9013	\$ 3.2328	\$ -	\$ -	\$ -	0%
Jul-17	240,000	450,000	-	\$ 719,420	\$ 1,469,700	\$ -	\$ 2.9976	\$ 3.2660	\$ -	\$ -	\$ -	0%
Aug-17	450,000	320,000	-	\$ 1,314,750	\$ 1,008,000	\$ -	\$ 2.9217	\$ 3.1500	\$ -	\$ -	\$ -	0%
Sep-17	440,000	430,000	-	\$ 1,274,488	\$ 1,302,900	\$ -	\$ 2.8966	\$ 3.0300	\$ -	\$ -	\$ -	0%
Oct-17	550,000	560,000	-	\$ 1,630,496	\$ 1,674,400	\$ -	\$ 2.9645	\$ 2.9900	\$ -	\$ -	\$ -	0%
Nov-17	800,000	770,000	-	\$ 2,421,470	\$ 2,217,600	\$ -	\$ 3.0268	\$ 2.8800	\$ -	\$ -	\$ -	0%
Dec-17	1,020,000	1,130,000	-	\$ 3,240,320	\$ 3,373,050	\$ -	\$ 3.1768	\$ 2.9850	\$ -	\$ -	\$ -	0%
Jan-18	1,080,000	1,330,000	-	\$ 3,548,670	\$ 4,129,650	\$ -	\$ 3.2858	\$ 3.1050	\$ -	\$ -	\$ -	0%
Feb-18	910,000	1,200,000	-	\$ 2,972,848	\$ 3,545,400	\$ -	\$ 3.2669	\$ 2.9545	\$ -	\$ -	\$ -	0%
Mar-18	790,000	1,040,000	-	\$ 2,535,074	\$ 3,011,840	\$ -	\$ 3.2090	\$ 2.8960	\$ -	\$ -	\$ -	0%
Apr-18	540,000	650,000	-	\$ 1,540,620	\$ 1,768,000	\$ -	\$ 2.8530	\$ 2.7200	\$ -	\$ -	\$ -	0%
May-18	410,000	670,000	-	\$ 1,165,450	\$ 1,922,900	\$ -	\$ 2.8426	\$ 2.8700	\$ -	\$ -	\$ -	0%
Jun-18	260,000	480,000	-	\$ 743,590	\$ 1,380,000	\$ -	\$ 2.8600	\$ 2.8750	\$ -	\$ -	\$ -	0%
Jul-18	190,000	340,000	-	\$ 545,965	\$ 974,100	\$ -	\$ 2.8735	\$ 2.8650	\$ -	\$ -	\$ -	0%
Aug-18	180,000	490,000	-	\$ 517,130	\$ 1,402,380	\$ -	\$ 2.8729	\$ 2.8620	\$ -	\$ -	\$ -	0%
Sep-18	190,000	480,000	-	\$ 543,590	\$ 1,365,600	\$ -	\$ 2.8610	\$ 2.8450	\$ -	\$ -	\$ -	0%
Oct-18	220,000	580,000	-	\$ 638,475	\$ 1,706,070	\$ -	\$ 2.9022	\$ 2.9415	\$ -	\$ -	\$ -	0%
Nov-18	280,000	820,000	-	\$ 816,410	\$ 2,364,060	\$ -	\$ 2.9158	\$ 2.8830	\$ -	\$ -	\$ -	0%
Dec-18	310,000	1,150,000	-	\$ 946,660	\$ 3,491,800	\$ -	\$ 3.0537	\$ 3.0363	\$ -	\$ -	\$ -	0%
Jan-19	280,000	1,280,000	-	\$ 889,420	\$ 4,075,460	\$ -	\$ 3.1765	\$ 3.1840	\$ -	\$ -	\$ -	0%
Feb-19	180,000	1,140,000	-	\$ 570,420	\$ 3,644,710	\$ -	\$ 3.1690	\$ 3.1971	\$ -	\$ -	\$ -	0%
Mar-19	110,000	1,000,000	-	\$ 339,350	\$ 3,085,000	\$ -	\$ 3.0850	\$ 3.0850	\$ -	\$ -	\$ -	0%

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-16	650,000	210,000	40,000	\$ 2,103,030	\$ 878,850	\$ 100,200	\$ 3.2354	\$ 4.1850	\$ 2.5050	\$ 0.7304	\$ 2,922	10%
Aug-16	360,000	470,000	60,000	\$ 1,241,050	\$ 1,886,050	\$ 124,680	\$ 3.4474	\$ 4.0129	\$ 2.0780	\$ 1.3694	\$ 8,216	10%
Sep-16	480,000	450,000	100,000	\$ 1,488,350	\$ 1,789,650	\$ 218,280	\$ 3.1007	\$ 3.9770	\$ 2.1828	\$ 0.9179	\$ 9,179	10%
Oct-16	590,000	500,000	250,000	\$ 1,845,310	\$ 1,998,000	\$ 583,170	\$ 3.1276	\$ 3.9960	\$ 2.3327	\$ 0.7950	\$ 19,874	10%
Nov-16	840,000	760,000	90,000	\$ 2,567,266	\$ 2,968,310	\$ 231,670	\$ 3.0563	\$ 3.9057	\$ 2.5741	\$ 0.4822	\$ 4,339	10%
Dec-16	1,220,000	1,140,000	80,000	\$ 3,919,300	\$ 4,607,880	\$ 231,940	\$ 3.2125	\$ 4.0420	\$ 2.8993	\$ 0.3133	\$ 2,506	10%
Jan-17	1,430,000	1,280,000	60,000	\$ 4,690,552	\$ 4,860,800	\$ 187,500	\$ 3.2801	\$ 3.7975	\$ 3.1250	\$ 0.1551	\$ 931	10%
Feb-17	1,350,000	1,140,000	-	\$ 4,345,952	\$ 4,112,400	\$ -	\$ 3.2192	\$ 3.6074	\$ -	\$ -	\$ -	0%
Mar-17	1,210,000	970,000	-	\$ 3,812,360	\$ 3,412,100	\$ -	\$ 3.1507	\$ 3.5176	\$ -	\$ -	\$ -	0%
Apr-17	640,000	750,000	-	\$ 1,886,870	\$ 2,411,250	\$ -	\$ 2.9482	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	880,000	620,000	-	\$ 2,532,970	\$ 1,996,400	\$ -	\$ 2.8784	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	510,000	440,000	-	\$ 1,479,660	\$ 1,422,450	\$ -	\$ 2.9013	\$ 3.2328	\$ -	\$ -	\$ -	0%
Jul-17	240,000	450,000	-	\$ 719,420	\$ 1,469,700	\$ -	\$ 2.9976	\$ 3.2660	\$ -	\$ -	\$ -	0%
Aug-17	450,000	320,000	-	\$ 1,314,750	\$ 1,008,000	\$ -	\$ 2.9217	\$ 3.1500	\$ -	\$ -	\$ -	0%
Sep-17	440,000	430,000	-	\$ 1,274,488	\$ 1,302,900	\$ -	\$ 2.8966	\$ 3.0300	\$ -	\$ -	\$ -	0%
Oct-17	550,000	560,000	-	\$ 1,630,496	\$ 1,674,400	\$ -	\$ 2.9645	\$ 2.9900	\$ -	\$ -	\$ -	0%
Nov-17	800,000	770,000	-	\$ 2,421,470	\$ 2,217,600	\$ -	\$ 3.0268	\$ 2.8800	\$ -	\$ -	\$ -	0%
Dec-17	1,020,000	1,130,000	-	\$ 3,240,320	\$ 3,373,050	\$ -	\$ 3.1768	\$ 2.9850	\$ -	\$ -	\$ -	0%
Jan-18	1,080,000	1,330,000	-	\$ 3,548,670	\$ 4,129,650	\$ -	\$ 3.2858	\$ 3.1050	\$ -	\$ -	\$ -	0%
Feb-18	910,000	1,200,000	-	\$ 2,972,848	\$ 3,545,400	\$ -	\$ 3.2669	\$ 2.9545	\$ -	\$ -	\$ -	0%
Mar-18	790,000	1,040,000	-	\$ 2,535,074	\$ 3,011,840	\$ -	\$ 3.2090	\$ 2.8960	\$ -	\$ -	\$ -	0%
Apr-18	540,000	650,000	-	\$ 1,540,620	\$ 1,768,000	\$ -	\$ 2.8530	\$ 2.7200	\$ -	\$ -	\$ -	0%
May-18	410,000	670,000	-	\$ 1,165,450	\$ 1,922,900	\$ -	\$ 2.8426	\$ 2.8700	\$ -	\$ -	\$ -	0%
Jun-18	260,000	480,000	-	\$ 743,590	\$ 1,380,000	\$ -	\$ 2.8600	\$ 2.8750	\$ -	\$ -	\$ -	0%
Jul-18	190,000	340,000	-	\$ 545,965	\$ 974,100	\$ -	\$ 2.8735	\$ 2.8650	\$ -	\$ -	\$ -	0%
Aug-18	180,000	490,000	-	\$ 517,130	\$ 1,402,380	\$ -	\$ 2.8729	\$ 2.8620	\$ -	\$ -	\$ -	0%
Sep-18	190,000	480,000	-	\$ 543,590	\$ 1,365,600	\$ -	\$ 2.8610	\$ 2.8450	\$ -	\$ -	\$ -	0%
Oct-18	220,000	580,000	-	\$ 638,475	\$ 1,706,070	\$ -	\$ 2.9022	\$ 2.9415	\$ -	\$ -	\$ -	0%
Nov-18	280,000	820,000	-	\$ 816,410	\$ 2,364,060	\$ -	\$ 2.9158	\$ 2.8830	\$ -	\$ -	\$ -	0%
Dec-18	310,000	1,150,000	-	\$ 946,660	\$ 3,491,800	\$ -	\$ 3.0537	\$ 3.0363	\$ -	\$ -	\$ -	0%
Jan-19	280,000	1,280,000	-	\$ 889,420	\$ 4,075,460	\$ -	\$ 3.1765	\$ 3.1840	\$ -	\$ -	\$ -	0%
Feb-19	180,000	1,140,000	-	\$ 570,420	\$ 3,644,710	\$ -	\$ 3.1690	\$ 3.1971	\$ -	\$ -	\$ -	0%
Mar-19	110,000	1,000,000	-	\$ 339,350	\$ 3,085,000	\$ -	\$ 3.0850	\$ 3.0850	\$ -	\$ -	\$ -	0%

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-16	650,000	210,000	125,000	\$ 2,103,030	\$ 878,850	\$ 414,745	\$ 3.2354	\$ 4.1850	\$ 3.3180	\$ (0.0825)	\$ (1,032)	10%
Aug-16	360,000	470,000	55,000	\$ 1,241,050	\$ 1,886,050	\$ 176,545	\$ 3.4474	\$ 4.0129	\$ 3.2099	\$ 0.2375	\$ 1,306	10%
Sep-16	480,000	450,000	65,000	\$ 1,488,350	\$ 1,789,650	\$ 211,515	\$ 3.1007	\$ 3.9770	\$ 3.2541	\$ (0.1533)	\$ (997)	10%
Oct-16	590,000	500,000	135,000	\$ 1,845,310	\$ 1,998,000	\$ 397,550	\$ 3.1276	\$ 3.9960	\$ 2.9448	\$ 0.1828	\$ 2,468	10%
Nov-16	840,000	760,000	160,000	\$ 2,567,266	\$ 2,968,310	\$ 497,392	\$ 3.0563	\$ 3.9057	\$ 3.1087	\$ (0.0524)	\$ (839)	10%
Dec-16	1,220,000	1,140,000	130,000	\$ 3,919,300	\$ 4,607,880	\$ 407,422	\$ 3.2125	\$ 4.0420	\$ 3.1340	\$ 0.0785	\$ 1,021	10%
Jan-17	1,430,000	1,280,000	160,000	\$ 4,690,552	\$ 4,860,800	\$ 519,662	\$ 3.2801	\$ 3.7975	\$ 3.2479	\$ 0.0322	\$ 516	10%
Feb-17	1,350,000	1,140,000	230,000	\$ 4,345,952	\$ 4,112,400	\$ 731,602	\$ 3.2192	\$ 3.6074	\$ 3.1809	\$ 0.0383	\$ 882	10%
Mar-17	1,210,000	970,000	120,000	\$ 3,812,360	\$ 3,412,100	\$ 368,412	\$ 3.1507	\$ 3.5176	\$ 3.0701	\$ 0.0806	\$ 967	10%
Apr-17	640,000	750,000	90,000	\$ 1,886,870	\$ 2,411,250	\$ 257,780	\$ 2.9482	\$ 3.2150	\$ 2.8642	\$ 0.0840	\$ 756	10%
May-17	880,000	620,000	75,000	\$ 2,532,970	\$ 1,996,400	\$ 206,960	\$ 2.8784	\$ 3.2200	\$ 2.7595	\$ 0.1189	\$ 892	10%
Jun-17	510,000	440,000	50,000	\$ 1,479,660	\$ 1,422,450	\$ 134,190	\$ 2.9013	\$ 3.2328	\$ 2.6838	\$ 0.2175	\$ 1,087	10%
Jul-17	240,000	450,000	45,000	\$ 719,420	\$ 1,469,700	\$ 123,200	\$ 2.9976	\$ 3.2660	\$ 2.7378	\$ 0.2598	\$ 1,169	10%
Aug-17	450,000	320,000	70,000	\$ 1,314,750	\$ 1,008,000	\$ 191,250	\$ 2.9217	\$ 3.1500	\$ 2.7321	\$ 0.1895	\$ 1,327	10%
Sep-17	440,000	430,000	50,000	\$ 1,274,488	\$ 1,302,900	\$ 136,850	\$ 2.8966	\$ 3.0300	\$ 2.7370	\$ 0.1596	\$ 798	10%
Oct-17	550,000	560,000	40,000	\$ 1,630,496	\$ 1,674,400	\$ 109,030	\$ 2.9645	\$ 2.9900	\$ 2.7258	\$ 0.2388	\$ 955	10%
Nov-17	800,000	770,000	70,000	\$ 2,421,470	\$ 2,217,600	\$ 204,945	\$ 3.0268	\$ 2.8800	\$ 2.9278	\$ 0.0991	\$ 693	10%
Dec-17	1,020,000	1,130,000	45,000	\$ 3,240,320	\$ 3,373,050	\$ 139,100	\$ 3.1768	\$ 2.9850	\$ 3.0911	\$ 0.0857	\$ 386	10%
Jan-18	1,080,000	1,330,000	30,000	\$ 3,548,670	\$ 4,129,650	\$ 97,240	\$ 3.2858	\$ 3.1050	\$ 3.2413	\$ 0.0445	\$ 133	10%
Feb-18	910,000	1,200,000	30,000	\$ 2,972,848	\$ 3,545,400	\$ 96,035	\$ 3.2669	\$ 2.9545	\$ 3.2012	\$ 0.0657	\$ 197	10%
Mar-18	790,000	1,040,000	10,000	\$ 2,535,074	\$ 3,011,840	\$ 31,750	\$ 3.2090	\$ 2.8960	\$ 3.1750	\$ 0.0340	\$ 34	10%
Apr-18	540,000	650,000	20,000	\$ 1,540,620	\$ 1,768,000	\$ 55,500	\$ 2.8530	\$ 2.7200	\$ 2.7750	\$ 0.0780	\$ 156	10%
May-18	410,000	670,000	39,000	\$ 1,165,450	\$ 1,922,900	\$ 110,440	\$ 2.8426	\$ 2.8700	\$ 2.8318	\$ 0.0108	\$ 42	10%
Jun-18	260,000	480,000	34,000	\$ 743,590	\$ 1,380,000	\$ 96,825	\$ 2.8600	\$ 2.8750	\$ 2.8478	\$ 0.0122	\$ 41	10%
Jul-18	190,000	340,000	25,000	\$ 545,965	\$ 974,100	\$ 71,543	\$ 2.8735	\$ 2.8650	\$ 2.8617	\$ 0.0118	\$ 30	10%
Aug-18	180,000	490,000	20,000	\$ 517,130	\$ 1,402,380	\$ 57,220	\$ 2.8729	\$ 2.8620	\$ 2.8610	\$ 0.0119	\$ 24	10%
Sep-18	190,000	480,000	20,000	\$ 543,590	\$ 1,365,600	\$ 56,950	\$ 2.8610	\$ 2.8450	\$ 2.8475	\$ 0.0135	\$ 27	10%
Oct-18	220,000	580,000	35,000	\$ 638,475	\$ 1,706,070	\$ 100,485	\$ 2.9022	\$ 2.9415	\$ 2.8710	\$ 0.0312	\$ 109	10%
Nov-18	280,000	820,000	10,000	\$ 816,410	\$ 2,364,060	\$ 28,830	\$ 2.9158	\$ 2.8830	\$ 2.8830	\$ 0.0328	\$ 33	10%
Dec-18	310,000	1,150,000	20,000	\$ 946,660	\$ 3,491,800	\$ 60,710	\$ 3.0537	\$ 3.0363	\$ 3.0355	\$ 0.0182	\$ 36	10%
Jan-19	280,000	1,280,000	20,000	\$ 889,420	\$ 4,075,460	\$ 63,090	\$ 3.1765	\$ 3.1840	\$ 3.1545	\$ 0.0220	\$ 44	10%
Feb-19	180,000	1,140,000	20,000	\$ 570,420	\$ 3,644,710	\$ 63,140	\$ 3.1690	\$ 3.1971	\$ 3.1570	\$ 0.0120	\$ 24	10%
Mar-19	110,000	1,000,000	10,000	\$ 339,350	\$ 3,085,000	\$ 30,850	\$ 3.0850	\$ 3.0850	\$ 3.0850	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending March 31 2017
National Grid - Rhode Island

Forecast (Dth)	Volume *	HEDGED VOLUME (Dth)				Basis Hedge	Monthly	Percentage	Average	
		Mandatory	Accelerated	Discretionary			"Locked"	"Locked"	Hedge Price	Total Cost
7/1/2016	1,358,175	650,000	210,000	165,000	810,000	1,025,000	75%	\$ 3.4115	\$ 3,496,825	
8/1/2016	1,264,502	360,000	470,000	115,000	710,000	945,000	75%	\$ 3.6279	\$ 3,428,325	
9/1/2016	1,308,500	480,000	450,000	165,000	440,000	1,095,000	84%	\$ 3.3861	\$ 3,707,795 **	
10/1/2016	1,946,678	590,000	500,000	385,000	810,000	1,475,000	76%	\$ 3.2705	\$ 4,824,030	
11/1/2016	2,394,008	840,000	760,000	330,000	300,000	1,930,000	81%	\$ 3.3587	\$ 6,482,238	
12/1/2016	3,357,835	1,220,000	1,140,000	290,000	1,100,000	2,650,000	79%	\$ 3.5508	\$ 9,409,742	
1/1/2017	3,778,380	1,430,000	1,280,000	300,000	1,180,000	3,010,000	80%	\$ 3.4932	\$ 10,514,514	
2/1/2017	3,400,079	1,350,000	1,140,000	230,000	1,060,000	2,720,000	80%	\$ 3.3787	\$ 9,189,954	
3/1/2017	2,976,418	1,210,000	970,000	120,000	1,030,000	2,300,000	77%	\$ 3.3012	\$ 7,592,872	
4/1/2017	2,616,576	640,000	750,000	90,000	430,000	1,480,000	57%	\$ 3.0783	\$ 4,555,900	
5/1/2017	1,761,253	880,000	620,000	75,000	130,000	1,575,000	89%	\$ 3.0072	\$ 4,736,330	
6/1/2017	1,253,731	510,000	440,000	50,000	120,000	1,000,000	80%	\$ 3.0363	\$ 3,036,300	
7/1/2017	987,180	240,000	450,000	45,000	150,000	735,000	74%	\$ 3.1460	\$ 2,312,320	
8/1/2017	1,031,830	450,000	320,000	70,000	120,000	840,000	81%	\$ 2.9929	\$ 2,514,000	
9/1/2017	1,180,781	440,000	430,000	50,000	70,000	920,000	78%	\$ 2.9503	\$ 2,714,238	
10/1/2017	1,885,611	550,000	560,000	40,000	130,000	1,150,000	61%	\$ 2.9686	\$ 3,413,926	
11/1/2017	2,408,550	800,000	770,000	70,000	-	1,640,000	68%	\$ 2.9537	\$ 4,844,015	
12/1/2017	3,412,203	1,020,000	1,130,000	45,000	-	2,195,000	64%	\$ 3.0763	\$ 6,752,470	
1/1/2018	3,854,478	1,080,000	1,330,000	30,000	-	2,440,000	63%	\$ 3.1867	\$ 7,775,560	
2/1/2018	3,435,167	910,000	1,200,000	30,000	-	2,140,000	62%	\$ 3.0908	\$ 6,614,283	
3/1/2018	3,004,445	790,000	1,040,000	10,000	-	1,840,000	61%	\$ 3.0319	\$ 5,578,664	
4/1/2018	2,642,805	540,000	650,000	20,000	-	1,210,000	46%	\$ 2.7803	\$ 3,364,120	
5/1/2018	1,793,999	410,000	670,000	39,000	-	1,119,000	62%	\$ 2.8586	\$ 3,198,790	
6/1/2018	1,253,085	260,000	480,000	34,000	-	774,000	62%	\$ 2.8688	\$ 2,220,415	
7/1/2018	962,364	190,000	340,000	25,000	-	555,000	58%	\$ 2.8678	\$ 1,591,608	
8/1/2018	988,653	180,000	490,000	20,000	-	690,000	70%	\$ 2.8648	\$ 1,976,730	
9/1/2018	1,168,840	190,000	480,000	20,000	-	690,000	59%	\$ 2.8495	\$ 1,966,140	
10/1/2018	1,869,869	220,000	580,000	35,000	-	835,000	45%	\$ 2.9282	\$ 2,445,030	
11/1/2018	2,424,914	280,000	820,000	10,000	-	1,110,000	46%	\$ 2.8913	\$ 3,209,300	
12/1/2018	3,448,897	310,000	1,150,000	20,000	-	1,480,000	43%	\$ 3.0400	\$ 4,499,170	
1/1/2019	3,824,491	280,000	1,280,000	20,000	-	1,580,000	41%	\$ 3.1823	\$ 5,027,970	
2/1/2019	3,424,322	180,000	1,140,000	20,000	-	1,340,000	39%	\$ 3.1927	\$ 4,278,270	
3/1/2019	3,000,951	110,000	1,000,000	10,000	-	1,120,000	37%	\$ 3.0850	\$ 3,455,200	

* Purchase Forecast Revised 12/1/2016 for Nov 2016 to Dec 2019.

** See "Exception(Error) Trades tab.

Please note that negative basis numbers would increase the cost of the hedge, and that basis figures are shown for informational purposes only and are not included as part of any GPIIP calculations

	PURCHASE (USD)				Average Price (\$/Dth)			
	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM)	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM / Dth)
7/1/2016	\$ 2,103,030	\$ 878,850	\$ 514,945	\$ (20,550)	\$ 3.2354	\$ 4.1850	\$ 3.1209	\$ (0.0254)
8/1/2016	\$ 1,241,050	\$ 1,886,050	\$ 301,225	\$ (352,320)	\$ 3.4474	\$ 4.0129	\$ 2.6193	\$ (0.4962)
9/1/2016	\$ 1,488,350	\$ 1,789,165	\$ 429,795	\$ (320,245)	\$ 3.1007	\$ 3.9759	\$ 2.6048	\$ (0.7278)
10/1/2016	\$ 1,845,310	\$ 1,998,000	\$ 980,720	\$ (912,825)	\$ 3.1276	\$ 3.9960	\$ 2.5473	\$ (1.1269)
11/1/2016	\$ 2,567,266	\$ 2,968,310	\$ 946,662	\$ (239,925)	\$ 3.0563	\$ 3.9057	\$ 2.8687	\$ (0.7998)
12/1/2016	\$ 3,919,300	\$ 4,607,880	\$ 882,562	\$ 80,185	\$ 3.2125	\$ 4.0420	\$ 3.0433	\$ 0.0729
1/1/2017	\$ 4,690,552	\$ 4,860,800	\$ 963,162	\$ 366,825	\$ 3.2801	\$ 3.7975	\$ 3.2105	\$ 0.3109
2/1/2017	\$ 4,345,952	\$ 4,112,400	\$ 731,602	\$ 463,450	\$ 3.2192	\$ 3.6074	\$ 3.1809	\$ 0.4372
3/1/2017	\$ 3,812,360	\$ 3,412,100	\$ 368,412	\$ 252,045	\$ 3.1507	\$ 3.5176	\$ 3.0701	\$ 0.2447
4/1/2017	\$ 1,886,870	\$ 2,411,250	\$ 257,780	\$ 84,500	\$ 2.9482	\$ 3.2150	\$ 2.8642	\$ 0.1965
5/1/2017	\$ 2,532,970	\$ 1,996,400	\$ 206,960	\$ 49,185	\$ 2.8784	\$ 3.2200	\$ 2.7595	\$ 0.3783
6/1/2017	\$ 1,479,660	\$ 1,422,450	\$ 134,190	\$ 35,975	\$ 2.9013	\$ 3.2328	\$ 2.6838	\$ 0.2998
7/1/2017	\$ 719,420	\$ 1,469,700	\$ 123,200	\$ 39,825	\$ 2.9976	\$ 3.2660	\$ 2.7378	\$ 0.2655
8/1/2017	\$ 1,314,750	\$ 1,008,000	\$ 191,250	\$ 26,615	\$ 2.9217	\$ 3.1500	\$ 2.7321	\$ 0.2218
9/1/2017	\$ 1,274,488	\$ 1,302,900	\$ 136,850	\$ 13,560	\$ 2.8966	\$ 3.0300	\$ 2.7370	\$ 0.1937
10/1/2017	\$ 1,630,496	\$ 1,674,400	\$ 109,030	\$ 36,825	\$ 2.9645	\$ 2.9900	\$ 2.7258	\$ 0.2833
11/1/2017	\$ 2,421,470	\$ 2,217,600	\$ 204,945	\$ -	\$ 3.0268	\$ 2.8800	\$ 2.9278	\$ -
12/1/2017	\$ 3,240,320	\$ 3,373,050	\$ 139,100	\$ -	\$ 3.1768	\$ 2.9850	\$ 3.0911	\$ -
1/1/2018	\$ 3,548,670	\$ 4,129,650	\$ 97,240	\$ -	\$ 3.2858	\$ 3.1050	\$ 3.2413	\$ -
2/1/2018	\$ 2,972,848	\$ 3,545,400	\$ 96,035	\$ -	\$ 3.2669	\$ 2.9545	\$ 3.2012	\$ -
3/1/2018	\$ 2,535,074	\$ 3,011,840	\$ 31,750	\$ -	\$ 3.2090	\$ 2.8960	\$ 3.1750	\$ -
4/1/2018	\$ 1,540,620	\$ 1,768,000	\$ 55,500	\$ -	\$ 2.8530	\$ 2.7200	\$ 2.7750	\$ -
5/1/2018	\$ 1,165,450	\$ 1,922,900	\$ 110,440	\$ -	\$ 2.8426	\$ 2.8700	\$ 2.8318	\$ -
6/1/2018	\$ 743,590	\$ 1,380,000	\$ 96,825	\$ -	\$ 2.8600	\$ 2.8750	\$ 2.8478	\$ -
7/1/2018	\$ 545,965	\$ 974,100	\$ 71,543	\$ -	\$ 2.8735	\$ 2.8650	\$ 2.8617	\$ -
8/1/2018	\$ 517,130	\$ 1,402,380	\$ 57,220	\$ -	\$ 2.8729	\$ 2.8620	\$ 2.8610	\$ -
9/1/2018	\$ 543,590	\$ 1,365,600	\$ 56,950	\$ -	\$ 2.8610	\$ 2.8450	\$ 2.8475	\$ -
10/1/2018	\$ 638,475	\$ 1,706,070	\$ 100,485	\$ -	\$ 2.9022	\$ 2.9415	\$ 2.8710	\$ -
11/1/2018	\$ 816,410	\$ 2,364,060	\$ 28,830	\$ -	\$ 2.9158	\$ 2.8830	\$ 2.8830	\$ -
12/1/2018	\$ 946,660	\$ 3,491,800	\$ 60,710	\$ -	\$ 3.0537	\$ 3.0363	\$ 3.0355	\$ -
1/1/2019	\$ 889,420	\$ 4,075,460	\$ 63,090	\$ -	\$ 3.1765	\$ 3.1840	\$ 3.1545	\$ -
2/1/2019	\$ 570,420	\$ 3,644,710	\$ 63,140	\$ -	\$ 3.1690	\$ 3.1971	\$ 3.1570	\$ -
3/1/2019	\$ 339,350	\$ 3,085,000	\$ 30,850	\$ -	\$ 3.0850	\$ 3.0850	\$ 3.0850	\$ -

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
172545	NG Future	HENRY HUB	Jul-16	ACCELERATED	7/1/2014	21.0	\$ 4.1850	\$ 878,850
172546	NG Future	HENRY HUB	Jul-16	MANDATORY	7/1/2014	3.0	\$ 4.1850	\$ 125,550
173202	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	7/8/2014	1.0	\$ 4.1050	\$ 41,050
176665	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	8/13/2014	2.0	\$ 4.0000	\$ 80,000
176669	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	8/13/2014	1.0	\$ 4.0000	\$ 40,000
179914	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	9/17/2014	1.0	\$ 4.0460	\$ 40,460
181299	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
181332	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	10/8/2014	1.0	\$ 3.9230	\$ 39,230
187171	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	11/18/2014	5.0	\$ 3.8450	\$ 192,250
188510	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	12/4/2014	5.0	\$ 3.7300	\$ 186,500
190585	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	12/22/2014	1.0	\$ 3.5600	\$ 35,600
191987	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	1/12/2015	4.0	\$ 3.3300	\$ 133,200
191988	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	1/12/2015	1.0	\$ 3.3300	\$ 33,300
194546	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	2/12/2015	4.0	\$ 3.2600	\$ 130,400
195642	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	2/26/2015	1.0	\$ 3.1600	\$ 31,600
196974	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	3/12/2015	4.0	\$ 3.1600	\$ 126,400
198525	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	3/27/2015	1.0	\$ 3.0820	\$ 30,820
199606	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	4/8/2015	4.0	\$ 3.0700	\$ 122,800
199612	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	4/8/2015	1.0	\$ 3.0700	\$ 30,700
202481	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	5/11/2015	4.0	\$ 3.1600	\$ 126,400
202482	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	5/11/2015	1.0	\$ 3.1600	\$ 31,600
205193	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	6/11/2015	4.0	\$ 3.1610	\$ 126,440
207460	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	7/9/2015	4.0	\$ 3.0700	\$ 122,800
209976	NG Basis Swap	S. POINT	Jul-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
210625	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	8/11/2015	4.0	\$ 3.0310	\$ 121,240
211391	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	8/19/2015	1.0	\$ 2.9750	\$ 29,750
213194	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	9/4/2015	4.0	\$ 2.8970	\$ 115,880
213196	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	9/4/2015	1.0	\$ 2.8970	\$ 28,970
214750	NG Basis Swap	S. POINT	Jul-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
215175	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	9/30/2015	1.0	\$ 2.7990	\$ 27,990
216377	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	10/13/2015	4.0	\$ 2.8270	\$ 113,080
216384	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	10/13/2015	0.5	\$ 2.8270	\$ 14,135
218021	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	10/29/2015	6.0	\$ (0.9400)	\$ -
219682	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	11/19/2015	2.0	\$ 2.6150	\$ 52,300
219683	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	11/19/2015	1.0	\$ 2.6150	\$ 26,150
220021	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	11/23/2015	9.0	\$ (0.8400)	\$ -
220761	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	12/2/2015	2.0	\$ 2.4600	\$ 49,200
220763	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	12/2/2015	1.0	\$ 2.4600	\$ 24,600
221823	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	12/14/2015	9.0	\$ (0.8575)	\$ -
223724	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	1/7/2016	9.0	\$ (1.0350)	\$ -
223936	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	1/11/2016	2.0	\$ 2.5650	\$ 51,300
223937	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	1/11/2016	1.0	\$ 2.5650	\$ 25,650
225477	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	2/1/2016	2.0	\$ 2.3800	\$ 47,600
225478	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONAF	2/1/2016	1.0	\$ 2.3800	\$ 23,800
226205	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	2/10/2016	9.0	\$ (0.9025)	\$ -
228781	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	3/15/2016	9.0	\$ (0.8600)	\$ -
230726	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	4/6/2016	6.0	\$ (0.8100)	\$ -
232731	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	5/5/2016	18.0	\$ (0.8550)	\$ -
236048	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	6/28/2016	-1.0	\$ -	\$ -
236050	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-1.0	\$ -	\$ -
236051	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-4.0	\$ -	\$ -
236052	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-2.0	\$ -	\$ -
236053	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	6/28/2016	-2.0	\$ -	\$ -
236055	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-4.0	\$ -	\$ -
236056	NG Future	HENRY HUB	Jul-16	DISCRETIONAF	6/28/2016	-1.0	\$ -	\$ -
236057	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-4.0	\$ -	\$ -
236058	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-2.0	\$ -	\$ -
236059	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-2.0	\$ -	\$ -
236060	NG Future	HENRY HUB	Jul-16	ACCELERATED	6/28/2016	-2.0	\$ -	\$ -
236061	NG Future	HENRY HUB	Jul-16	MANDATORY	6/28/2016	-3.0	\$ -	\$ -
						102.5	\$	3,496,825

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
209976	NG Basis Swap	S. POINT	Aug-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -	
214750	NG Basis Swap	S. POINT	Aug-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -	
218021	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	10/29/2015	7.0	\$ (0.9400)	\$ -	
220021	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	11/23/2015	7.0	\$ (0.8400)	\$ -	
221823	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	12/14/2015	7.0	\$ (0.8575)	\$ -	
223724	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	1/7/2016	7.0	\$ (1.0350)	\$ -	
226205	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	2/10/2016	7.0	\$ (0.9025)	\$ -	
228781	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	3/15/2016	8.0	\$ (0.8600)	\$ -	
230726	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	4/6/2016	6.0	\$ (0.8100)	\$ -	
232731	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	5/5/2016	12.0	\$ (0.8550)	\$ -	
234367	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	6/2/2016	3.0	\$ (0.7525)	\$ -	
236872	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	7/11/2016	1.0	\$ (1.2525)	\$ -	
176170	NG Future	HENRY HUB	Aug-16	ACCELERATED	8/7/2014	24.0	\$ 4.0300	\$ 967,200	
176171	NG Future	HENRY HUB	Aug-16	MANDATORY	8/7/2014	5.0	\$ 4.0300	\$ 201,500	
176713	NG Future	HENRY HUB	Aug-16	ACCELERATED	8/13/2014	23.0	\$ 3.9950	\$ 918,850	
228085	NG Future	HENRY HUB	Aug-16	DISCRETIONAF	3/4/2016	3.0	\$ 2.0060	\$ 60,180	
228086	NG Future	HENRY HUB	Aug-16	DISCRETIONAF	3/4/2016	2.0	\$ 2.0150	\$ 40,300	
238270	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-4.0	\$ -	\$ -	
238271	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-2.0	\$ -	\$ -	
238272	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-4.0	\$ -	\$ -	
238273	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-1.0	\$ -	\$ -	
238274	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-3.0	\$ -	\$ -	
238275	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-1.0	\$ -	\$ -	
238276	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-4.0	\$ -	\$ -	
238277	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-4.0	\$ -	\$ -	
238278	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-2.0	\$ -	\$ -	
238279	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-5.0	\$ -	\$ -	
238280	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-3.0	\$ -	\$ -	
238281	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-4.0	\$ -	\$ -	
238282	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-3.0	\$ -	\$ -	
238283	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-4.0	\$ -	\$ -	
238284	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-2.0	\$ -	\$ -	
238285	NG Future	HENRY HUB	Aug-16	ACCELERATED	7/27/2016	-1.0	\$ -	\$ -	
238286	NG Future	HENRY HUB	Aug-16	DISCRETIONAF	7/27/2016	-2.0	\$ -	\$ -	
238287	NG Future	HENRY HUB	Aug-16	DISCRETIONAF	7/27/2016	-1.0	\$ -	\$ -	
238288	NG Future	HENRY HUB	Aug-16	DISCRETIONAF	7/27/2016	-1.0	\$ -	\$ -	
238289	NG Future	HENRY HUB	Aug-16	DISCRETIONAF	7/27/2016	-1.0	\$ -	\$ -	
238290	NG Future	HENRY HUB	Aug-16	MANDATORY	7/27/2016	-2.0	\$ -	\$ -	
238291	NG Future	HENRY HUB	Aug-16	MANDATORY	7/27/2016	-2.0	\$ -	\$ -	
238292	NG Future	HENRY HUB	Aug-16	MANDATORY	7/27/2016	-1.0	\$ -	\$ -	
179914	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	9/17/2014	3.0	\$ 4.0500	\$ 121,500	
181299	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	10/8/2014	3.0	\$ 3.9310	\$ 117,930	
181332	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	10/8/2014	1.0	\$ 3.9310	\$ 39,310	
187171	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	11/18/2014	2.0	\$ 3.8480	\$ 76,960	
188510	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	12/4/2014	2.0	\$ 3.7350	\$ 74,700	
191987	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	1/12/2015	2.0	\$ 3.3400	\$ 66,800	
191988	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	1/12/2015	1.0	\$ 3.3400	\$ 33,400	
194546	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	2/12/2015	2.0	\$ 3.2700	\$ 65,400	
195642	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	2/26/2015	1.0	\$ 3.1650	\$ 31,650	
196974	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	3/12/2015	2.0	\$ 3.2000	\$ 64,000	
199606	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	4/8/2015	2.0	\$ 3.0750	\$ 61,500	
202481	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	5/11/2015	2.0	\$ 3.1700	\$ 63,400	
202482	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	5/11/2015	1.0	\$ 3.1700	\$ 31,700	
205193	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	6/11/2015	2.0	\$ 3.1810	\$ 63,620	
207460	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	7/9/2015	2.0	\$ 3.0900	\$ 61,800	
210625	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	8/11/2015	2.0	\$ 3.0300	\$ 60,600	
213194	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	9/4/2015	2.0	\$ 2.9150	\$ 58,300	
216377	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	10/13/2015	2.0	\$ 2.8370	\$ 56,740	
216384	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	10/13/2015	0.5	\$ 2.8370	\$ 14,185	
219682	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	11/19/2015	1.0	\$ 2.6300	\$ 26,300	
219683	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	11/19/2015	1.0	\$ 2.6300	\$ 26,300	
225478	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONAF	2/1/2016	1.0	\$ 2.4200	\$ 24,200	
							93.5	\$	3,428,325

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
209976	NG Basis Swap	S. POINT	Sep-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -	
214750	NG Basis Swap	S. POINT	Sep-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -	
218021	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	10/29/2015	7.0	\$ (0.9400)	\$ -	
220021	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	11/23/2015	3.0	\$ (0.8400)	\$ -	
221823	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	12/14/2015	3.0	\$ (0.8575)	\$ -	
223724	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	1/7/2016	3.0	\$ (1.0350)	\$ -	
226205	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	2/10/2016	3.0	\$ (0.9025)	\$ -	
228781	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	3/15/2016	4.0	\$ (0.8600)	\$ -	
230726	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	4/6/2016	3.0	\$ (0.8100)	\$ -	
232731	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	5/5/2016	6.0	\$ (0.8550)	\$ -	
234367	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	6/2/2016	2.0	\$ (0.7525)	\$ -	
236872	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	7/11/2016	1.0	\$ (1.2525)	\$ -	
239768	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	8/15/2016	3.0	\$ (1.0400)	\$ -	
178125	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/2/2014	45.0	\$ 3.9770	\$ 1,789,650	
178128	NG Future	HENRY HUB	Sep-16	MANDATORY	9/2/2014	5.0	\$ 3.9770	\$ 198,850	
179654	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/12/2014	46.0	\$ 3.9650	\$ -	
180441	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/29/2014	-46.0	\$ -	\$ -	
228080	NG Future	HENRY HUB	Sep-16	MANDATORY	3/4/2016	2.0	\$ 2.0310	\$ 40,620	
228083	NG Future	HENRY HUB	Sep-16	DISCRETIONAF	3/4/2016	5.0	\$ 2.0310	\$ 101,550	
230326	NG Future	HENRY HUB	Sep-16	DISCRETIONAF	3/31/2016	2.0	\$ 2.2440	\$ 44,880	
240930	NG Future	HENRY HUB	Sep-16	DISCRETIONAF	8/29/2016	-1.0	\$ -	\$ -	
240931	NG Future	HENRY HUB	Sep-16	DISCRETIONAF	8/29/2016	-1.0	\$ -	\$ -	
240932	NG Future	HENRY HUB	Sep-16	MANDATORY	8/29/2016	-5.0	\$ -	\$ -	
240933	NG Future	HENRY HUB	Sep-16	DISCRETIONAF	8/29/2016	-5.0	\$ -	\$ -	
240934	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-4.0	\$ -	\$ -	
240935	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-4.0	\$ -	\$ -	
240936	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-4.0	\$ -	\$ -	
240937	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-8.0	\$ -	\$ -	
240938	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-9.0	\$ -	\$ -	
240939	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-3.0	\$ -	\$ -	
240940	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-7.0	\$ -	\$ -	
240941	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-3.0	\$ -	\$ -	
240942	NG Future	HENRY HUB	Sep-16	ACCELERATED	8/29/2016	-3.0	\$ -	\$ -	
240943	NG Future	HENRY HUB	Sep-16	MANDATORY	8/29/2016	-1.0	\$ -	\$ -	
240944	NG Future	HENRY HUB	Sep-16	MANDATORY	8/29/2016	-1.0	\$ -	\$ -	
181299	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	10/8/2014	3.0	\$ 3.9160	\$ 117,480	
181332	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	10/8/2014	1.0	\$ 3.9160	\$ 39,160	
187171	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	11/18/2014	3.0	\$ 3.8270	\$ 114,810	
188510	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	12/4/2014	2.0	\$ 3.7250	\$ 74,500	
190585	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	12/22/2014	1.0	\$ 3.5600	\$ 35,600	
191987	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	1/12/2015	2.0	\$ 3.3200	\$ 66,400	
191988	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	1/12/2015	1.0	\$ 3.3200	\$ 33,200	
194546	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	2/12/2015	2.0	\$ 3.2700	\$ 65,400	
195642	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	2/26/2015	1.0	\$ 3.1600	\$ 31,600	
196974	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	3/12/2015	2.0	\$ 3.1570	\$ 63,140	
199606	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	4/8/2015	2.0	\$ 3.0650	\$ 61,300	
202481	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	5/11/2015	2.0	\$ 3.1600	\$ 63,200	
202482	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	5/11/2015	1.0	\$ 3.1600	\$ 31,600	
205193	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	6/11/2015	2.0	\$ 3.1640	\$ 63,280	
207460	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	7/9/2015	2.0	\$ 3.0800	\$ 61,600	
210625	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	8/11/2015	2.0	\$ 3.0330	\$ 60,660	
213194	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	9/4/2015	2.0	\$ 2.9100	\$ 58,200	
216377	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	10/13/2015	2.0	\$ 2.8310	\$ 56,620	
216384	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	10/13/2015	0.5	\$ 2.8310	\$ 14,155	
219682	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	11/19/2015	3.0	\$ 2.6200	\$ 78,600	
219683	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	11/19/2015	1.0	\$ 2.6200	\$ 26,200	
220761	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	12/2/2015	3.0	\$ 2.4730	\$ 74,190	
223936	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	1/11/2016	3.0	\$ 2.5800	\$ 77,400	
223937	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	1/11/2016	1.0	\$ 2.5800	\$ 25,800	
225477	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	2/1/2016	2.0	\$ 2.4000	\$ 48,000	
225478	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	2/1/2016	1.0	\$ 2.4000	\$ 24,000	
230767	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	4/6/2016	2.0	\$ 2.2050	\$ 44,100	
230768	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONAF	4/6/2016	1.0	\$ 2.2050	\$ 22,050	
							109.5	\$	3,707,795

Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
180725	NG Future	HENRY HUB	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9970	\$ 999,250
180726	NG Future	HENRY HUB	Oct-16	MANDATORY	10/1/2014	6.0	\$ 3.9970	\$ 239,820
180729	NG Future	HENRY HUB	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9950	\$ 998,750
181332	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	10/8/2014	1.0	\$ 3.9420	\$ 39,420
187171	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	11/18/2014	4.0	\$ 3.8510	\$ 154,040
188510	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	12/4/2014	4.0	\$ 3.7500	\$ 150,000
190585	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	12/22/2014	1.0	\$ 3.5900	\$ 35,900
191987	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	1/12/2015	3.0	\$ 3.3400	\$ 100,200
191988	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	1/12/2015	1.0	\$ 3.3400	\$ 33,400
194546	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	2/12/2015	3.0	\$ 3.2800	\$ 98,400
195642	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	2/26/2015	1.0	\$ 3.1800	\$ 31,800
196974	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	3/12/2015	3.0	\$ 3.1800	\$ 95,400
199606	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	4/8/2015	3.0	\$ 3.0940	\$ 92,820
202481	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	5/11/2015	3.0	\$ 3.1900	\$ 95,700
202482	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	5/11/2015	1.0	\$ 3.1900	\$ 31,900
205193	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	6/11/2015	3.0	\$ 3.1870	\$ 95,610
207460	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	7/9/2015	3.0	\$ 3.1100	\$ 93,300
209976	NG Basis Swap	S. POINT	Oct-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
210625	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	8/11/2015	3.0	\$ 3.0660	\$ 91,980
211392	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	8/19/2015	1.0	\$ 3.0120	\$ 30,120
213194	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	9/4/2015	3.0	\$ 2.9300	\$ 87,900
214750	NG Basis Swap	S. POINT	Oct-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
216377	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	10/13/2015	3.0	\$ 2.8560	\$ 85,680
216384	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	10/13/2015	0.5	\$ 2.8560	\$ 14,280
218021	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	10/29/2015	7.0	\$ (0.9400)	\$ -
218077	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	10/30/2015	5.0	\$ 2.5650	\$ 128,250
219682	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	11/19/2015	2.0	\$ 2.6400	\$ 52,800
219683	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	11/19/2015	1.0	\$ 2.6400	\$ 26,400
220021	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	11/23/2015	7.0	\$ (0.8400)	\$ -
220761	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	12/2/2015	2.0	\$ 2.4900	\$ 49,800
221823	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	12/14/2015	7.0	\$ (0.8575)	\$ -
223724	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	1/7/2016	7.0	\$ (1.0350)	\$ -
223936	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	1/11/2016	2.0	\$ 2.6080	\$ 52,160
223937	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	1/11/2016	1.0	\$ 2.6080	\$ 26,080
225477	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	2/1/2016	2.0	\$ 2.4300	\$ 48,600
225478	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	2/1/2016	1.0	\$ 2.4300	\$ 24,300
226205	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	2/10/2016	7.0	\$ (0.9025)	\$ -
228081	NG Future	HENRY HUB	Oct-16	MANDATORY	3/4/2016	2.0	\$ 2.0750	\$ 41,500
228084	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	3/4/2016	5.0	\$ 2.0750	\$ 103,750
228781	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	3/15/2016	7.0	\$ (0.8600)	\$ -
230327	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	3/31/2016	2.0	\$ 2.2960	\$ 45,920
230726	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	4/6/2016	6.0	\$ (0.8100)	\$ -
230767	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	4/6/2016	2.0	\$ 2.2600	\$ 45,200
230768	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONAF	4/6/2016	1.0	\$ 2.2600	\$ 22,600
232488	NG Future	HENRY HUB	Oct-16	MANDATORY	5/2/2016	3.0	\$ 2.4800	\$ 74,400
232489	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	5/2/2016	6.0	\$ 2.4800	\$ 148,800
232731	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	5/5/2016	8.0	\$ (0.8550)	\$ -
233265	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	5/16/2016	10.0	\$ 2.3780	\$ 237,800
234367	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	6/2/2016	5.0	\$ (0.7525)	\$ -
236872	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	7/11/2016	4.0	\$ (1.2525)	\$ -
239768	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	8/15/2016	10.0	\$ (1.0400)	\$ -
243204	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-7.0	\$ -	\$ -
243205	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-12.0	\$ -	\$ -
243206	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-2.0	\$ -	\$ -
243207	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-4.0	\$ -	\$ -
243208	NG Future	HENRY HUB	Oct-16	MANDATORY	9/28/2016	-6.0	\$ -	\$ -
243209	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-1.0	\$ -	\$ -
243210	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-2.0	\$ -	\$ -
243211	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-7.0	\$ -	\$ -
243212	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-3.0	\$ -	\$ -
243214	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-6.0	\$ -	\$ -
243215	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-7.0	\$ -	\$ -
243216	NG Future	HENRY HUB	Oct-16	DISCRETIONAF	9/28/2016	-3.0	\$ -	\$ -
243217	NG Future	HENRY HUB	Oct-16	MANDATORY	9/28/2016	-3.0	\$ -	\$ -
243218	NG Future	HENRY HUB	Oct-16	MANDATORY	9/28/2016	-2.0	\$ -	\$ -
243219	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-4.0	\$ -	\$ -
243220	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-6.0	\$ -	\$ -
243221	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-5.0	\$ -	\$ -
243222	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-4.0	\$ -	\$ -
243223	NG Future	HENRY HUB	Oct-16	ACCELERATED	9/28/2016	-3.0	\$ -	\$ -

243224 NG Future HENRY HUB Oct-16 ACCELERATED 9/28/2016 -3.0 \$ - \$ -

147.5 \$ 4,824,030

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
186250	NG Future	HENRY HUB	Nov-16	ACCELERATEC	11/13/2014	37.0	\$ 3.9380	\$ 1,457,060
186251	NG Future	HENRY HUB	Nov-16	MANDATORY	11/13/2014	8.0	\$ 3.9380	\$ 315,040
187628	NG Future	HENRY HUB	Nov-16	ACCELERATEC	11/21/2014	39.0	\$ 3.8750	\$ 1,511,250
187629	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	11/21/2014	1.0	\$ 3.8750	\$ 38,750
188511	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	12/4/2014	4.0	\$ 3.8200	\$ 152,800
190586	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	12/22/2014	1.0	\$ 3.6900	\$ 36,900
191989	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	1/12/2015	4.0	\$ 3.4300	\$ 137,200
191990	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	1/12/2015	1.0	\$ 3.4300	\$ 34,300
195569	NG Future	HENRY HUB	Nov-16	MANDATORY	2/26/2015	4.0	\$ 3.2700	\$ 130,800
195580	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	2/26/2015	1.0	\$ 3.2700	\$ 32,700
197726	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	3/19/2015	4.0	\$ 3.2550	\$ 130,200
197728	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	3/19/2015	1.0	\$ 3.2550	\$ 32,550
200844	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	4/23/2015	4.0	\$ 3.1400	\$ 125,600
200851	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	4/23/2015	1.0	\$ 3.1400	\$ 31,400
203715	NG Future	HENRY HUB	Nov-16	MANDATORY	5/22/2015	4.0	\$ 3.2700	\$ 130,800
203716	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	5/22/2015	1.0	\$ 3.2700	\$ 32,700
205315	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	6/12/2015	4.0	\$ 3.2200	\$ 128,800
205316	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	6/12/2015	1.0	\$ 3.2200	\$ 32,200
208798	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	7/22/2015	4.0	\$ 3.2590	\$ 130,360
208802	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	7/22/2015	1.0	\$ 3.2590	\$ 32,590
211181	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	8/17/2015	4.0	\$ 3.1250	\$ 125,000
211186	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	8/17/2015	1.0	\$ 3.1250	\$ 31,250
213762	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	9/14/2015	4.0	\$ 3.0550	\$ 122,200
213764	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	9/14/2015	1.0	\$ 3.0550	\$ 30,550
217250	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	10/21/2015	3.0	\$ 2.8572	\$ 85,716
217251	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	10/21/2015	1.0	\$ 2.8572	\$ 28,572
219705	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	11/19/2015	4.0	\$ 2.7120	\$ 108,480
219707	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	11/19/2015	1.0	\$ 2.7120	\$ 27,120
221817	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	12/14/2015	5.0	\$ 2.4450	\$ 122,250
221819	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	12/14/2015	1.0	\$ 2.4450	\$ 24,450
222244	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	12/17/2015	3.0	\$(0.6250)	\$ -
223938	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	1/11/2016	5.0	\$ 2.6900	\$ 134,500
223939	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	1/11/2016	1.0	\$ 2.6900	\$ 26,900
225159	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	1/28/2016	3.0	\$(0.6900)	\$ -
226246	NG Future	HENRY HUB	Nov-16	MANDATORY	2/10/2016	4.0	\$ 2.4460	\$ 97,840
226247	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	2/10/2016	1.0	\$ 2.4460	\$ 24,460
226696	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	2/18/2016	3.0	\$(0.7200)	\$ -
228783	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	3/15/2016	2.0	\$(0.7800)	\$ -
228906	NG Future	HENRY HUB	Nov-16	MANDATORY	3/16/2016	4.0	\$ 2.4220	\$ 96,880
228933	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	3/16/2016	1.0	\$ 2.4220	\$ 24,220
230729	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	4/6/2016	2.0	\$(0.8100)	\$ -
230769	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	4/6/2016	4.0	\$ 2.4400	\$ 97,600
230770	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	4/6/2016	1.0	\$ 2.4400	\$ 24,400
232490	NG Future	HENRY HUB	Nov-16	MANDATORY	5/2/2016	4.0	\$ 2.6900	\$ 107,600
232491	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	5/2/2016	2.0	\$ 2.6900	\$ 53,800
232732	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	5/5/2016	3.0	\$(0.8550)	\$ -
233266	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	5/16/2016	5.0	\$ 2.5850	\$ 129,250
234368	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	6/2/2016	3.0	\$(0.7525)	\$ -
234842	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	6/10/2016	3.0	\$ 2.9200	\$ 87,600
236869	NG Basis Swap	S. POINT	Nov-16	MANDATORY	7/11/2016	2.0	\$(0.8900)	\$ -
239769	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	8/15/2016	5.0	\$(1.0400)	\$ -
241819	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	9/8/2016	4.0	\$(1.0300)	\$ -
245338	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONAF	10/27/2016	8.0	\$ 2.7200	\$ 217,600
245390	NG Future	HENRY HUB	Nov-16	MANDATORY	10/27/2016	-3.0	\$ -	\$ -
245393	NG Future	HENRY HUB	Nov-16	MANDATORY	10/27/2016	-1.0	\$ -	\$ -
245394	NG Future	HENRY HUB	Nov-16	MANDATORY	10/27/2016	-4.0	\$ -	\$ -
245396	NG Future	HENRY HUB	Nov-16	MANDATORY	10/27/2016	-4.0	\$ -	\$ -
245397	NG Future	HENRY HUB	Nov-16	MANDATORY	10/27/2016	-4.0	\$ -	\$ -
245399	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	10/27/2016	-4.0	\$ -	\$ -
245401	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245402	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-9.0	\$ -	\$ -
245403	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245404	NG Future	HENRY HUB	Nov-16	DISCRETIONAF	10/27/2016	-2.0	\$ -	\$ -
245405	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-2.0	\$ -	\$ -
245406	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245407	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245408	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245409	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245410	NG Future	HENRY HUB	Nov-16	ACCELERATEC	10/27/2016	-4.0	\$ -	\$ -
245412	NG Future	HENRY HUB	Nov-16	MANDATORY	10/27/2016	-5.0	\$ -	\$ -

245413 NG Future	HENRY HUB	Nov-16 MANDATORY	10/27/2016	-3.0 \$	-	\$	-
245414 NG Future	HENRY HUB	Nov-16 MANDATORY	10/27/2016	-4.0 \$	-	\$	-
245415 NG Future	HENRY HUB	Nov-16 DISCRETIONAF	10/27/2016	-1.0 \$	-	\$	-
245416 NG Future	HENRY HUB	Nov-16 DISCRETIONAF	10/27/2016	-3.0 \$	-	\$	-
245417 NG Future	HENRY HUB	Nov-16 DISCRETIONAF	10/27/2016	-2.0 \$	-	\$	-
245418 NG Future	HENRY HUB	Nov-16 ACCELERATEC	10/27/2016	-2.0 \$	-	\$	-
245419 NG Future	HENRY HUB	Nov-16 ACCELERATEC	10/27/2016	-10.0 \$	-	\$	-
245420 NG Future	HENRY HUB	Nov-16 ACCELERATEC	10/27/2016	-9.0 \$	-	\$	-
245421 NG Future	HENRY HUB	Nov-16 ACCELERATEC	10/27/2016	-9.0 \$	-	\$	-
245422 NG Future	HENRY HUB	Nov-16 ACCELERATEC	10/27/2016	-4.0 \$	-	\$	-
245423 NG Future	HENRY HUB	Nov-16 ACCELERATEC	10/27/2016	-3.0 \$	-	\$	-

193	\$	6,482,238
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
188323	NG Future	HENRY HUB	Dec-16	ACCELERATEC	12/2/2014	57.0	\$ 4.0690	\$ 2,319,330
188325	NG Future	HENRY HUB	Dec-16	MANDATORY	12/2/2014	12.0	\$ 4.0690	\$ 488,280
190121	NG Future	HENRY HUB	Dec-16	ACCELERATEC	12/15/2014	57.0	\$ 4.0150	\$ 2,288,550
190586	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	12/22/2014	1.0	\$ 3.8600	\$ 38,600
191989	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	1/12/2015	6.0	\$ 3.6200	\$ 217,200
191990	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	1/12/2015	1.0	\$ 3.6200	\$ 36,200
195569	NG Future	HENRY HUB	Dec-16	MANDATORY	2/26/2015	6.0	\$ 3.4600	\$ 207,600
197726	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	3/19/2015	6.0	\$ 3.4370	\$ 206,220
200844	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	4/23/2015	6.0	\$ 3.3080	\$ 198,480
200851	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	4/23/2015	1.0	\$ 3.3080	\$ 33,080
203717	NG Future	HENRY HUB	Dec-16	MANDATORY	5/22/2015	6.0	\$ 3.4200	\$ 205,200
203718	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	5/22/2015	1.0	\$ 3.4200	\$ 34,200
205315	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	6/12/2015	6.0	\$ 3.3750	\$ 202,500
208798	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	7/22/2015	6.0	\$ 3.4200	\$ 205,200
208802	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	7/22/2015	1.0	\$ 3.4200	\$ 34,200
211181	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	8/17/2015	6.0	\$ 3.2750	\$ 196,500
211393	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	8/19/2015	1.0	\$ 3.2580	\$ 32,580
213762	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	9/14/2015	6.0	\$ 3.2150	\$ 192,900
213764	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	9/14/2015	1.0	\$ 3.2150	\$ 32,150
217250	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	10/21/2015	5.0	\$ 3.0132	\$ 150,660
217251	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	10/21/2015	1.0	\$ 3.0132	\$ 30,132
219705	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	11/19/2015	6.0	\$ 2.8620	\$ 171,720
219707	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	11/19/2015	1.0	\$ 2.8620	\$ 28,620
221817	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	12/14/2015	6.0	\$ 2.6000	\$ 156,000
221819	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	12/14/2015	1.0	\$ 2.6000	\$ 26,000
222244	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	12/17/2015	10.0	\$ (0.6250)	\$ -
223938	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	1/11/2016	6.0	\$ 2.8500	\$ 171,000
223939	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	1/11/2016	1.0	\$ 2.8500	\$ 28,500
225159	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	1/28/2016	10.0	\$ (0.6900)	\$ -
226246	NG Future	HENRY HUB	Dec-16	MANDATORY	2/10/2016	6.0	\$ 2.6390	\$ 158,340
226247	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	2/10/2016	1.0	\$ 2.6390	\$ 26,390
226696	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	2/18/2016	10.0	\$ (0.7200)	\$ -
228783	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	3/15/2016	7.0	\$ (0.7800)	\$ -
228906	NG Future	HENRY HUB	Dec-16	MANDATORY	3/16/2016	6.0	\$ 2.6770	\$ 160,620
228933	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	3/16/2016	1.0	\$ 2.6770	\$ 26,770
230328	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	3/31/2016	1.0	\$ 2.7440	\$ 27,440
230329	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	3/31/2016	1.0	\$ 2.7450	\$ 27,450
230729	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	4/6/2016	6.0	\$ (0.8100)	\$ -
230769	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	4/6/2016	6.0	\$ 2.7200	\$ 163,200
230770	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONAF	4/6/2016	1.0	\$ 2.7200	\$ 27,200
232490	NG Future	HENRY HUB	Dec-16	MANDATORY	5/2/2016	6.0	\$ 2.9970	\$ 179,820
232491	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	5/2/2016	5.0	\$ 2.9970	\$ 149,850
232732	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	5/5/2016	11.0	\$ (0.8550)	\$ -
234368	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	6/2/2016	9.0	\$ (0.7525)	\$ -
234842	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	6/10/2016	5.0	\$ 3.1900	\$ 159,500
236411	NG Future	HENRY HUB	Dec-16	MANDATORY	7/5/2016	4.0	\$ 3.2090	\$ 128,360
236869	NG Basis Swap	S. POINT	Dec-16	MANDATORY	7/11/2016	8.0	\$ (0.8900)	\$ -
239769	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	8/15/2016	20.0	\$ (1.0400)	\$ -
241819	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	9/8/2016	10.0	\$ (1.0300)	\$ -
244126	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	10/13/2016	9.0	\$ (1.1850)	\$ -
245318	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	10/27/2016	8.0	\$ 3.0400	\$ 243,200
247790	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-1.0	\$ -	\$ -
247791	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-7.0	\$ -	\$ -
247792	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-6.0	\$ -	\$ -
247793	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-1.0	\$ -	\$ -
247795	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-6.0	\$ -	\$ -
247797	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-7.0	\$ -	\$ -
247800	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-8.0	\$ -	\$ -
247801	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-7.0	\$ -	\$ -
247802	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-7.0	\$ -	\$ -
247803	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-7.0	\$ -	\$ -
247804	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	11/28/2016	-7.0	\$ -	\$ -
247805	NG Future	HENRY HUB	Dec-16	DISCRETIONAF	11/28/2016	-3.0	\$ -	\$ -
247806	NG Future	HENRY HUB	Dec-16	MANDATORY	11/28/2016	-5.0	\$ -	\$ -
247807	NG Future	HENRY HUB	Dec-16	MANDATORY	11/28/2016	-14.0	\$ -	\$ -
247808	NG Future	HENRY HUB	Dec-16	MANDATORY	11/28/2016	-7.0	\$ -	\$ -
247809	NG Future	HENRY HUB	Dec-16	MANDATORY	11/28/2016	-14.0	\$ -	\$ -
247810	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-12.0	\$ -	\$ -
247811	NG Future	HENRY HUB	Dec-16	ACCELERATEC	11/28/2016	-12.0	\$ -	\$ -

247812 NG Future	HENRY HUB	Dec-16 ACCELERATEC	11/28/2016	-12.0 \$	-	\$	-
247813 NG Future	HENRY HUB	Dec-16 ACCELERATEC	11/28/2016	-12.0 \$	-	\$	-
247814 NG Future	HENRY HUB	Dec-16 DISCRETIONAF	11/28/2016	-9.0 \$	-	\$	-
247815 NG Future	HENRY HUB	Dec-16 MANDATORY	11/28/2016	-3.0 \$	-	\$	-
247816 NG Future	HENRY HUB	Dec-16 MANDATORY	11/28/2016	-3.0 \$	-	\$	-
247817 NG Future	HENRY HUB	Dec-16 ACCELERATEC	11/28/2016	-6.0 \$	-	\$	-
247818 NG Future	HENRY HUB	Dec-16 ACCELERATEC	11/28/2016	-3.0 \$	-	\$	-

				265.0		\$	9,409,742
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
191457	NG Future	HENRY HUB	Jan-17	ACCELERATED	1/5/2015	64.0	\$ 3.8350	\$ 2,454,400
191458	NG Future	HENRY HUB	Jan-17	MANDATORY	1/5/2015	14.0	\$ 3.8350	\$ 536,900
191990	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	1/12/2015	1.0	\$ 3.7700	\$ 37,700
191991	NG Future	HENRY HUB	Jan-17	ACCELERATED	1/12/2015	64.0	\$ 3.7600	\$ 2,406,400
195569	NG Future	HENRY HUB	Jan-17	MANDATORY	2/26/2015	7.0	\$ 3.6150	\$ 253,050
195580	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	2/26/2015	1.0	\$ 3.6150	\$ 36,150
197726	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	3/19/2015	7.0	\$ 3.5900	\$ 251,300
197728	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	3/19/2015	1.0	\$ 3.5900	\$ 35,900
200844	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	4/23/2015	7.0	\$ 3.4900	\$ 244,300
200851	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	4/23/2015	1.0	\$ 3.4900	\$ 34,900
203719	NG Future	HENRY HUB	Jan-17	MANDATORY	5/22/2015	7.0	\$ 3.5350	\$ 247,450
203720	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	5/22/2015	1.0	\$ 3.5350	\$ 35,350
205315	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	6/12/2015	7.0	\$ 3.5450	\$ 248,150
205316	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	6/12/2015	1.0	\$ 3.5450	\$ 35,450
208798	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	7/22/2015	7.0	\$ 3.5270	\$ 246,890
208802	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	7/22/2015	1.0	\$ 3.5270	\$ 35,270
211181	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	8/17/2015	6.0	\$ 3.4200	\$ 205,200
211186	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	8/17/2015	1.0	\$ 3.4200	\$ 34,200
213762	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	9/14/2015	7.0	\$ 3.3150	\$ 232,050
213764	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	9/14/2015	1.0	\$ 3.3150	\$ 33,150
217250	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	10/21/2015	6.0	\$ 3.1172	\$ 187,032
217251	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	10/21/2015	1.0	\$ 3.1172	\$ 31,172
219705	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	11/19/2015	7.0	\$ 2.9720	\$ 208,040
219707	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	11/19/2015	1.0	\$ 2.9720	\$ 29,720
221817	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	12/14/2015	7.0	\$ 2.7100	\$ 189,700
221819	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	12/14/2015	1.0	\$ 2.7100	\$ 27,100
222244	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	12/17/2015	9.0	\$ (0.6250)	\$ -
223938	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	1/11/2016	7.0	\$ 2.9500	\$ 206,500
223939	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	1/11/2016	1.0	\$ 2.9500	\$ 29,500
225159	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	1/28/2016	9.0	\$ (0.6900)	\$ -
226246	NG Future	HENRY HUB	Jan-17	MANDATORY	2/10/2016	7.0	\$ 2.7590	\$ 193,130
226247	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	2/10/2016	1.0	\$ 2.7590	\$ 27,590
226696	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	2/18/2016	9.0	\$ (0.7200)	\$ -
228783	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	3/15/2016	7.0	\$ (0.7800)	\$ -
228906	NG Future	HENRY HUB	Jan-17	MANDATORY	3/16/2016	7.0	\$ 2.8010	\$ 196,070
228933	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	3/16/2016	1.0	\$ 2.8010	\$ 28,010
230729	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	4/6/2016	7.0	\$ (0.8100)	\$ -
230769	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	4/6/2016	7.0	\$ 2.8500	\$ 199,500
230770	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONAF	4/6/2016	1.0	\$ 2.8500	\$ 28,500
232490	NG Future	HENRY HUB	Jan-17	MANDATORY	5/2/2016	7.0	\$ 3.1250	\$ 218,750
232491	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	5/2/2016	6.0	\$ 3.1250	\$ 187,500
232732	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	5/5/2016	11.0	\$ (0.8550)	\$ -
234368	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	6/2/2016	9.0	\$ (0.7525)	\$ -
234842	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	6/10/2016	7.0	\$ 3.3200	\$ 232,400
236411	NG Future	HENRY HUB	Jan-17	MANDATORY	7/5/2016	6.0	\$ 3.3390	\$ 200,340
236869	NG Basis Swap	S. POINT	Jan-17	MANDATORY	7/11/2016	8.0	\$ (0.8900)	\$ -
239450	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	8/10/2016	6.0	\$ 3.2300	\$ 193,800
239769	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	8/15/2016	16.0	\$ (1.0400)	\$ -
241819	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	9/8/2016	11.0	\$ (1.0300)	\$ -
244126	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	10/13/2016	11.0	\$ (1.1850)	\$ -
245317	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	10/27/2016	8.0	\$ 3.2000	\$ 256,000
246748	NG Basis Swap	TETCO M2	Jan-17	MANDATORY	11/14/2016	11.0	\$ (0.6450)	\$ -
250264	NG Future	HENRY HUB	Jan-17	ACCELERATED	12/28/2016	-13.0	\$ -	\$ -
250265	NG Future	HENRY HUB	Jan-17	ACCELERATED	12/28/2016	-11.0	\$ -	\$ -
250266	NG Future	HENRY HUB	Jan-17	ACCELERATED	12/28/2016	-10.0	\$ -	\$ -
250267	NG Future	HENRY HUB	Jan-17	ACCELERATED	12/28/2016	-10.0	\$ -	\$ -
250268	NG Future	HENRY HUB	Jan-17	ACCELERATED	12/28/2016	-10.0	\$ -	\$ -
250269	NG Future	HENRY HUB	Jan-17	ACCELERATED	12/28/2016	-10.0	\$ -	\$ -
250270	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-1.0	\$ -	\$ -
250271	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	12/28/2016	-1.0	\$ -	\$ -
250272	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-5.0	\$ -	\$ -
250273	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-2.0	\$ -	\$ -
250274	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	12/28/2016	-1.0	\$ -	\$ -
250275	NG Future	HENRY HUB	Jan-17	DISCRETIONAF	12/28/2016	-6.0	\$ -	\$ -
250276	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-6.0	\$ -	\$ -
250277	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-5.0	\$ -	\$ -
250278	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-2.0	\$ -	\$ -
250279	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-2.0	\$ -	\$ -
250280	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-7.0	\$ -	\$ -
250281	NG Future	HENRY HUB	Jan-17	MANDATORY	12/28/2016	-7.0	\$ -	\$ -

250282 NG Future	HENRY HUB	Jan-17 DISCRETIONAF	12/28/2016	-1.0 \$	-	\$	-
250283 NG Future	HENRY HUB	Jan-17 MANDATORY	12/28/2016	-4.0 \$	-	\$	-
250284 NG Future	HENRY HUB	Jan-17 MANDATORY	12/28/2016	-7.0 \$	-	\$	-
250285 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-12.0 \$	-	\$	-
250286 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-8.0 \$	-	\$	-
250287 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-10.0 \$	-	\$	-
250288 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-12.0 \$	-	\$	-
250289 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-3.0 \$	-	\$	-
250290 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-12.0 \$	-	\$	-
250291 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-5.0 \$	-	\$	-
250292 NG Future	HENRY HUB	Jan-17 ACCELERATED	12/28/2016	-2.0 \$	-	\$	-
250293 NG Future	HENRY HUB	Jan-17 MANDATORY	12/28/2016	-2.0 \$	-	\$	-
250294 NG Future	HENRY HUB	Jan-17 MANDATORY	12/28/2016	-3.0 \$	-	\$	-
250295 NG Future	HENRY HUB	Jan-17 DISCRETIONAF	12/28/2016	-3.0 \$	-	\$	-
250296 NG Future	HENRY HUB	Jan-17 DISCRETIONAF	12/28/2016	-3.0 \$	-	\$	-
250297 NG Future	HENRY HUB	Jan-17 MANDATORY	12/28/2016	-2.0 \$	-	\$	-
250298 NG Future	HENRY HUB	Jan-17 DISCRETIONAF	12/28/2016	-1.0 \$	-	\$	-
250299 NG Future	HENRY HUB	Jan-17 DISCRETIONAF	12/28/2016	-2.0 \$	-	\$	-

301.0	\$	10,514,514
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
193811	NG Future	HENRY HUB	Feb-17	ACCELERATED	2/5/2015	56.0	\$ 3.6150	\$ 2,024,400
193813	NG Future	HENRY HUB	Feb-17	MANDATORY	2/5/2015	12.0	\$ 3.6150	\$ 433,800
197726	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	3/19/2015	6.0	\$ 3.5780	\$ 214,680
197728	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	3/19/2015	1.0	\$ 3.5780	\$ 35,780
199071	NG Future	HENRY HUB	Feb-17	ACCELERATED	2/26/2015	58.0	\$ 3.6000	\$ 2,088,000
199072	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	2/26/2015	1.0	\$ 3.6000	\$ 36,000
200844	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	4/23/2015	4.0	\$ 3.4800	\$ 139,200
201078	NG Future	HENRY HUB	Feb-17	MANDATORY	4/27/2015	2.0	\$ 3.4150	\$ 68,300
201080	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	4/27/2015	1.0	\$ 3.4150	\$ 34,150
203897	NG Future	HENRY HUB	Feb-17	MANDATORY	5/26/2015	6.0	\$ 3.4980	\$ 209,880
203898	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	5/26/2015	3.0	\$ 3.4980	\$ 104,940
205315	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	6/12/2015	6.0	\$ 3.5300	\$ 211,800
205316	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	6/12/2015	1.0	\$ 3.5300	\$ 35,300
208798	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	7/22/2015	6.0	\$ 3.5180	\$ 211,080
208802	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	7/22/2015	1.0	\$ 3.5180	\$ 35,180
211181	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	8/17/2015	6.0	\$ 3.4200	\$ 205,200
213762	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	9/14/2015	6.0	\$ 3.3100	\$ 198,600
213764	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	9/14/2015	1.0	\$ 3.3100	\$ 33,100
217250	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	10/21/2015	6.0	\$ 3.1142	\$ 186,852
217251	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	10/21/2015	1.0	\$ 3.1142	\$ 31,142
221817	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	12/14/2015	7.0	\$ 2.7100	\$ 189,700
221819	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	12/14/2015	1.0	\$ 2.7100	\$ 27,100
222244	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	12/17/2015	8.0	\$ (0.6250)	\$ -
223938	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	1/11/2016	7.0	\$ 2.9400	\$ 205,800
223939	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	1/11/2016	1.0	\$ 2.9400	\$ 29,400
225159	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	1/28/2016	8.0	\$ (0.6900)	\$ -
226246	NG Future	HENRY HUB	Feb-17	MANDATORY	2/10/2016	7.0	\$ 2.7580	\$ 193,060
226247	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	2/10/2016	1.0	\$ 2.7580	\$ 27,580
226696	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	2/18/2016	8.0	\$ (0.7200)	\$ -
228783	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	3/15/2016	6.0	\$ (0.7800)	\$ -
228906	NG Future	HENRY HUB	Feb-17	MANDATORY	3/16/2016	2.0	\$ 2.7930	\$ 55,860
228910	NG Future	HENRY HUB	Feb-17	MANDATORY	3/16/2016	5.0	\$ 2.7940	\$ 139,700
228933	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	3/16/2016	1.0	\$ 2.7940	\$ 27,940
230330	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	3/31/2016	1.0	\$ 2.8730	\$ 28,730
230729	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	4/6/2016	6.0	\$ (0.8100)	\$ -
230769	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	4/6/2016	7.0	\$ 2.8450	\$ 199,150
230770	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	4/6/2016	1.0	\$ 2.8450	\$ 28,450
232492	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	5/2/2016	7.0	\$ 3.1200	\$ 218,400
232493	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	5/2/2016	6.0	\$ 3.1200	\$ 187,200
232732	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	5/5/2016	9.0	\$ (0.8550)	\$ -
234368	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	6/2/2016	8.0	\$ (0.7525)	\$ -
234842	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	6/10/2016	7.0	\$ 3.3050	\$ 231,350
236412	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	7/5/2016	7.0	\$ 3.3410	\$ 233,870
236869	NG Basis Swap	S. POINT	Feb-17	MANDATORY	7/11/2016	7.0	\$ (0.8900)	\$ -
239450	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	8/10/2016	6.0	\$ 3.2250	\$ 193,500
239769	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	8/15/2016	12.0	\$ (1.0400)	\$ -
241819	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	9/8/2016	9.0	\$ (1.0300)	\$ -
242314	NG Future	HENRY HUB	Feb-17	MANDATORY	9/16/2016	6.0	\$ 3.3150	\$ 198,900
244126	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	10/13/2016	8.0	\$ (1.1850)	\$ -
246748	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	11/14/2016	8.0	\$ (0.6450)	\$ -
248779	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	12/9/2016	9.0	\$ (0.5750)	\$ -
251740	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	11/19/2015	7.0	\$ 2.9610	\$ 207,270
251741	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONAF	11/19/2015	1.0	\$ 2.9610	\$ 29,610
252651	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	1/27/2017	-1.0	\$ -	\$ -
252652	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-9.0	\$ -	\$ -
252653	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-10.0	\$ -	\$ -
252654	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-9.0	\$ -	\$ -
252655	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-2.0	\$ -	\$ -
252656	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-8.0	\$ -	\$ -
252657	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-2.0	\$ -	\$ -
252658	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-8.0	\$ -	\$ -
252659	NG Future	HENRY HUB	Feb-17	ACCELERATED	1/27/2017	-10.0	\$ -	\$ -
252660	NG Future	HENRY HUB	Feb-17	MANDATORY	1/27/2017	-1.0	\$ -	\$ -
252661	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	1/27/2017	-1.0	\$ -	\$ -
252662	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	1/27/2017	-1.0	\$ -	\$ -
252663	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	1/27/2017	-1.0	\$ -	\$ -
252664	NG Future	HENRY HUB	Feb-17	MANDATORY	1/27/2017	-12.0	\$ -	\$ -
252665	NG Future	HENRY HUB	Feb-17	MANDATORY	1/27/2017	-6.0	\$ -	\$ -
252666	NG Future	HENRY HUB	Feb-17	DISCRETIONAF	1/27/2017	-3.0	\$ -	\$ -
252667	NG Future	HENRY HUB	Feb-17	MANDATORY	1/27/2017	-7.0	\$ -	\$ -

252668 NG Future	HENRY HUB	Feb-17 MANDATORY	1/27/2017	-6.0 \$	-	\$	-
252669 NG Future	HENRY HUB	Feb-17 DISCRETIONAF	1/27/2017	-1.0 \$	-	\$	-
252670 NG Future	HENRY HUB	Feb-17 MANDATORY	1/27/2017	-6.0 \$	-	\$	-
252671 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-4.0 \$	-	\$	-
252672 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-4.0 \$	-	\$	-
252673 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-14.0 \$	-	\$	-
252674 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-15.0 \$	-	\$	-
252675 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-7.0 \$	-	\$	-
252676 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-7.0 \$	-	\$	-
252677 NG Future	HENRY HUB	Feb-17 MANDATORY	1/27/2017	-2.0 \$	-	\$	-
252678 NG Future	HENRY HUB	Feb-17 ACCELERATED	1/27/2017	-5.0 \$	-	\$	-

272.0	\$	9,189,954
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
196452	NG Future	HENRY HUB	Mar-17	ACCELERATEC	3/9/2015	49.0	\$ 3.5300	\$ 1,729,700
196454	NG Future	HENRY HUB	Mar-17	MANDATORY	3/9/2015	11.0	\$ 3.5300	\$ 388,300
199073	NG Future	HENRY HUB	Mar-17	ACCELERATEC	3/13/2015	48.0	\$ 3.5050	\$ 1,682,400
199074	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	3/13/2015	1.0	\$ 3.5050	\$ 35,050
200844	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	4/23/2015	4.0	\$ 3.4300	\$ 137,200
201082	NG Future	HENRY HUB	Mar-17	MANDATORY	4/27/2015	1.0	\$ 3.3600	\$ 33,600
201083	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	4/27/2015	1.0	\$ 3.3600	\$ 33,600
203899	NG Future	HENRY HUB	Mar-17	MANDATORY	5/26/2015	5.0	\$ 3.4430	\$ 172,150
203901	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	5/26/2015	2.0	\$ 3.4430	\$ 68,860
205315	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	6/12/2015	5.0	\$ 3.4700	\$ 173,500
208798	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	7/22/2015	5.0	\$ 3.4580	\$ 172,900
211181	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	8/17/2015	5.0	\$ 3.3500	\$ 167,500
213762	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	9/14/2015	6.0	\$ 3.2400	\$ 194,400
213764	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONAF	9/14/2015	1.0	\$ 3.2400	\$ 32,400
217250	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	10/21/2015	5.0	\$ 3.0622	\$ 153,110
217251	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONAF	10/21/2015	1.0	\$ 3.0622	\$ 30,622
221817	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	12/14/2015	7.0	\$ 2.6800	\$ 187,600
221819	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONAF	12/14/2015	1.0	\$ 2.6800	\$ 26,800
222244	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	12/17/2015	7.0	\$ (0.6250)	\$ -
223938	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	1/11/2016	6.0	\$ 2.9000	\$ 174,000
223939	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONAF	1/11/2016	1.0	\$ 2.9000	\$ 29,000
225159	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	1/28/2016	7.0	\$ (0.6900)	\$ -
226246	NG Future	HENRY HUB	Mar-17	MANDATORY	2/10/2016	6.0	\$ 2.7250	\$ 163,500
226247	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	2/10/2016	1.0	\$ 2.7250	\$ 27,250
226696	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	2/18/2016	7.0	\$ (0.7200)	\$ -
228783	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	3/15/2016	6.0	\$ (0.7800)	\$ -
228906	NG Future	HENRY HUB	Mar-17	MANDATORY	3/16/2016	2.0	\$ 2.7530	\$ 55,060
228910	NG Future	HENRY HUB	Mar-17	MANDATORY	3/16/2016	4.0	\$ 2.7550	\$ 110,200
228933	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	3/16/2016	1.0	\$ 2.7550	\$ 27,550
230729	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	4/6/2016	5.0	\$ (0.8100)	\$ -
230769	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	4/6/2016	6.0	\$ 2.8100	\$ 168,600
230770	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONAF	4/6/2016	1.0	\$ 2.8100	\$ 28,100
232492	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	5/2/2016	6.0	\$ 3.0700	\$ 184,200
232732	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	5/5/2016	8.0	\$ (0.8550)	\$ -
234368	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	6/2/2016	7.0	\$ (0.7525)	\$ -
234842	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	6/10/2016	6.0	\$ 3.2500	\$ 195,000
236412	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	7/5/2016	6.0	\$ 3.2850	\$ 197,100
236869	NG Basis Swap	S. POINT	Mar-17	MANDATORY	7/11/2016	6.0	\$ (0.8900)	\$ -
239450	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	8/10/2016	5.0	\$ 3.1850	\$ 159,250
239769	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	8/15/2016	10.0	\$ (1.0400)	\$ -
241819	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	9/8/2016	8.0	\$ (1.0300)	\$ -
242314	NG Future	HENRY HUB	Mar-17	MANDATORY	9/16/2016	5.0	\$ 3.2730	\$ 163,650
243387	NG Future	HENRY HUB	Mar-17	MANDATORY	10/3/2016	8.0	\$ 3.2160	\$ 257,280
244126	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	10/13/2016	8.0	\$ (1.1850)	\$ -
246748	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	11/14/2016	8.0	\$ (0.6450)	\$ -
248779	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	12/9/2016	8.0	\$ (0.5750)	\$ -
251415	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	1/12/2017	8.0	\$ (0.5600)	\$ -
251740	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	11/19/2015	7.0	\$ 2.9180	\$ 204,260
251741	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONAF	11/19/2015	1.0	\$ 2.9180	\$ 29,180
254638	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-6.0	\$ -	\$ -
254639	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	2/24/2017	-2.0	\$ -	\$ -
254640	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-8.0	\$ -	\$ -
254641	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-7.0	\$ -	\$ -
254642	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-7.0	\$ -	\$ -
254643	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-4.0	\$ -	\$ -
254644	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-1.0	\$ -	\$ -
254645	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	2/24/2017	-1.0	\$ -	\$ -
254646	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-5.0	\$ -	\$ -
254647	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-5.0	\$ -	\$ -
254648	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	2/24/2017	-2.0	\$ -	\$ -
254649	NG Future	HENRY HUB	Mar-17	MANDATORY	2/24/2017	-2.0	\$ -	\$ -
254660	NG Future	HENRY HUB	Mar-17	DISCRETIONAF	2/24/2017	-4.0	\$ -	\$ -
254661	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-3.0	\$ -	\$ -
254662	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-6.0	\$ -	\$ -
254663	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-6.0	\$ -	\$ -
254664	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-6.0	\$ -	\$ -
254665	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-7.0	\$ -	\$ -
254666	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-6.0	\$ -	\$ -
254667	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-7.0	\$ -	\$ -
254668	NG Future	HENRY HUB	Mar-17	ACCELERATEC	2/24/2017	-1.0	\$ -	\$ -

254669 NG Future	HENRY HUB	Mar-17 DISCRETIONAF	2/24/2017	-1.0 \$	-	\$	-
254670 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-1.0 \$	-	\$	-
254671 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-14.0 \$	-	\$	-
254672 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-8.0 \$	-	\$	-
254673 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-9.0 \$	-	\$	-
254674 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-8.0 \$	-	\$	-
254675 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-1.0 \$	-	\$	-
254676 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-6.0 \$	-	\$	-
254725 NG Future	HENRY HUB	Mar-17 ACCELERATEC	2/24/2017	-1.0 \$	-	\$	-

				230.0		\$	7,592,872
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
199622	NG Future	HENRY HUB	Apr-17	ACCELERATEC	4/8/2015	75.0	\$ 3.2150	\$ 2,411,250
199624	NG Future	HENRY HUB	Apr-17	MANDATORY	4/8/2015	8.0	\$ 3.2150	\$ 257,200
199761	NG Future	HENRY HUB	Apr-17	DISCRETIONAF	4/9/2015	1.0	\$ 3.2150	\$ 32,150
203902	NG Future	HENRY HUB	Apr-17	MANDATORY	5/26/2015	4.0	\$ 3.2080	\$ 128,320
203903	NG Future	HENRY HUB	Apr-17	DISCRETIONAF	5/26/2015	2.0	\$ 3.2080	\$ 64,160
205317	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	6/12/2015	4.0	\$ 3.2000	\$ 128,000
208798	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	7/22/2015	4.0	\$ 3.2080	\$ 128,320
211182	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	8/17/2015	4.0	\$ 3.0900	\$ 123,600
213763	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	9/14/2015	4.0	\$ 3.0100	\$ 120,400
213767	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONAF	9/14/2015	1.0	\$ 3.0100	\$ 30,100
217299	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	10/22/2015	4.0	\$ 2.8800	\$ 115,200
217303	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONAF	10/22/2015	0.5	\$ 2.8800	\$ 14,400
220104	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	11/23/2015	3.0	\$ 2.6680	\$ 80,040
220105	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONAF	11/23/2015	1.0	\$ 2.6680	\$ 26,680
222030	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	12/16/2015	3.0	\$ 2.5200	\$ 75,600
222039	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.5200	\$ 25,200
224248	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	1/14/2016	3.0	\$ 2.5800	\$ 77,400
224249	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONAF	1/14/2016	0.5	\$ 2.5800	\$ 12,900
226384	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	2/11/2016	3.0	\$ 2.5500	\$ 76,500
226385	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONAF	2/11/2016	1.0	\$ 2.5500	\$ 25,500
229434	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	3/21/2016	2.0	\$ 2.5900	\$ 51,800
231339	NG Future	HENRY HUB	Apr-17	MANDATORY	4/14/2016	2.0	\$ 2.6690	\$ 53,380
231340	NG Future	HENRY HUB	Apr-17	DISCRETIONAF	4/14/2016	1.0	\$ 2.6690	\$ 26,690
232494	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	5/2/2016	3.0	\$ 2.8800	\$ 86,400
235601	NG Future	HENRY HUB	Apr-17	MANDATORY	6/22/2016	2.0	\$ 3.0210	\$ 60,420
236413	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	7/5/2016	1.0	\$ 3.0320	\$ 30,320
239452	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	8/10/2016	2.0	\$ 2.9650	\$ 59,300
242315	NG Future	HENRY HUB	Apr-17	MANDATORY	9/16/2016	1.0	\$ 3.0400	\$ 30,400
243388	NG Future	HENRY HUB	Apr-17	MANDATORY	10/3/2016	3.0	\$ 2.9890	\$ 89,670
246236	NG Future	HENRY HUB	Apr-17	MANDATORY	11/8/2016	4.0	\$ 2.8650	\$ 114,600
253179	NG Basis Swap	TETCO M2	Apr-17	MANDATORY	2/3/2017	25.0	\$ (0.5900)	\$ -
253511	NG Basis Swap	TETCO M2	Apr-17	MANDATORY	2/8/2017	18.0	\$ (0.8325)	\$ -
257392	NG Future	HENRY HUB	Apr-17	DISCRETIONAF	3/29/2017	-1.0	\$ -	\$ -
257393	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-2.0	\$ -	\$ -
257394	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-4.0	\$ -	\$ -
257395	NG Future	HENRY HUB	Apr-17	DISCRETIONAF	3/29/2017	-1.0	\$ -	\$ -
257396	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-7.0	\$ -	\$ -
257397	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-14.0	\$ -	\$ -
257398	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-10.0	\$ -	\$ -
257399	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-3.0	\$ -	\$ -
257400	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-7.0	\$ -	\$ -
257401	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-7.0	\$ -	\$ -
257402	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-13.0	\$ -	\$ -
257403	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-7.0	\$ -	\$ -
257404	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-7.0	\$ -	\$ -
257405	NG Future	HENRY HUB	Apr-17	ACCELERATEC	3/29/2017	-10.0	\$ -	\$ -
257406	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-3.0	\$ -	\$ -
257407	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-5.0	\$ -	\$ -
257408	NG Future	HENRY HUB	Apr-17	DISCRETIONAF	3/29/2017	-2.0	\$ -	\$ -
						148.0	\$	4,555,900

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
202173	NG Future	HENRY HUB	May-17	ACCELERATEC	5/7/2015	62.0	\$ 3.2200	\$ 1,996,400
202174	NG Future	HENRY HUB	May-17	MANDATORY	5/7/2015	7.0	\$ 3.2200	\$ 225,400
203904	NG Future	HENRY HUB	May-17	DISCRETIONAF	5/26/2015	1.0	\$ 3.2050	\$ 32,050
205317	NG OTC Swap	HENRY HUB	May-17	MANDATORY	6/12/2015	3.0	\$ 3.2000	\$ 96,000
208798	NG OTC Swap	HENRY HUB	May-17	MANDATORY	7/22/2015	4.0	\$ 3.2050	\$ 128,200
211182	NG OTC Swap	HENRY HUB	May-17	MANDATORY	8/17/2015	3.0	\$ 3.0900	\$ 92,700
213763	NG OTC Swap	HENRY HUB	May-17	MANDATORY	9/14/2015	4.0	\$ 3.0000	\$ 120,000
213767	NG OTC Swap	HENRY HUB	May-17	DISCRETIONAF	9/14/2015	1.0	\$ 3.0000	\$ 30,000
217299	NG OTC Swap	HENRY HUB	May-17	MANDATORY	10/22/2015	3.0	\$ 2.8840	\$ 86,520
217303	NG OTC Swap	HENRY HUB	May-17	DISCRETIONAF	10/22/2015	0.5	\$ 2.8840	\$ 14,420
220104	NG OTC Swap	HENRY HUB	May-17	MANDATORY	11/23/2015	5.0	\$ 2.6700	\$ 133,500
220105	NG OTC Swap	HENRY HUB	May-17	DISCRETIONAF	11/23/2015	1.0	\$ 2.6700	\$ 26,700
222030	NG OTC Swap	HENRY HUB	May-17	MANDATORY	12/16/2015	5.0	\$ 2.5400	\$ 127,000
222039	NG OTC Swap	HENRY HUB	May-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.5400	\$ 25,400
224248	NG OTC Swap	HENRY HUB	May-17	MANDATORY	1/14/2016	5.0	\$ 2.6000	\$ 130,000
224249	NG OTC Swap	HENRY HUB	May-17	DISCRETIONAF	1/14/2016	1.0	\$ 2.6000	\$ 26,000
226384	NG OTC Swap	HENRY HUB	May-17	MANDATORY	2/11/2016	5.0	\$ 2.5600	\$ 128,000
226385	NG OTC Swap	HENRY HUB	May-17	DISCRETIONAF	2/11/2016	1.0	\$ 2.5600	\$ 25,600
229434	NG OTC Swap	HENRY HUB	May-17	MANDATORY	3/21/2016	5.0	\$ 2.6000	\$ 130,000
231341	NG Future	HENRY HUB	May-17	MANDATORY	4/14/2016	2.0	\$ 2.6750	\$ 53,500
231342	NG Future	HENRY HUB	May-17	MANDATORY	4/14/2016	3.0	\$ 2.6790	\$ 80,370
231343	NG Future	HENRY HUB	May-17	DISCRETIONAF	4/14/2016	1.0	\$ 2.6790	\$ 26,790
232494	NG OTC Swap	HENRY HUB	May-17	MANDATORY	5/2/2016	5.0	\$ 2.8600	\$ 143,000
235602	NG Future	HENRY HUB	May-17	MANDATORY	6/22/2016	5.0	\$ 2.9880	\$ 149,400
236413	NG OTC Swap	HENRY HUB	May-17	MANDATORY	7/5/2016	5.0	\$ 3.0000	\$ 150,000
239452	NG OTC Swap	HENRY HUB	May-17	MANDATORY	8/10/2016	5.0	\$ 2.9450	\$ 147,250
242315	NG Future	HENRY HUB	May-17	MANDATORY	9/16/2016	4.0	\$ 3.0130	\$ 120,520
243388	NG Future	HENRY HUB	May-17	MANDATORY	10/3/2016	3.0	\$ 2.9530	\$ 88,590
243393	NG Future	HENRY HUB	May-17	MANDATORY	10/3/2016	2.0	\$ 2.9540	\$ 59,080
246236	NG Future	HENRY HUB	May-17	MANDATORY	11/8/2016	4.0	\$ 2.8790	\$ 115,160
250643	NG Future	HENRY HUB	May-17	MANDATORY	11/8/2016	1.0	\$ 2.8780	\$ 28,780
253511	NG Basis Swap	TETCO M2	May-17	MANDATORY	2/8/2017	9.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	May-17	MANDATORY	3/2/2017	4.0	\$ (0.9100)	\$ -
						157.5	\$	4,736,330

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
205321	NG Future	HENRY HUB	Jun-17	ACCELERATEC	6/12/2015	25.0	\$ 3.2350	\$ 808,750
205323	NG Future	HENRY HUB	Jun-17	MANDATORY	6/12/2015	5.0	\$ 3.2300	\$ 161,500
205324	NG Future	HENRY HUB	Jun-17	ACCELERATEC	6/12/2015	19.0	\$ 3.2300	\$ 613,700
208798	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	7/22/2015	3.0	\$ 3.2360	\$ 97,080
211182	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	8/17/2015	2.0	\$ 3.1100	\$ 62,200
213763	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	9/14/2015	3.0	\$ 3.0200	\$ 90,600
215176	NG Future	HENRY HUB	Jun-17	DISCRETIONAF	9/30/2015	1.0	\$ 2.9040	\$ 29,040
217299	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	10/22/2015	2.0	\$ 2.9000	\$ 58,000
220104	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	11/23/2015	3.0	\$ 2.7100	\$ 81,300
220105	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONAF	11/23/2015	1.0	\$ 2.7100	\$ 27,100
222030	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	12/16/2015	3.0	\$ 2.5900	\$ 77,700
222039	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.5900	\$ 25,900
224248	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	1/14/2016	3.0	\$ 2.6200	\$ 78,600
224249	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONAF	1/14/2016	1.0	\$ 2.6200	\$ 26,200
226384	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	2/11/2016	3.0	\$ 2.5950	\$ 77,850
226385	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONAF	2/11/2016	1.0	\$ 2.5950	\$ 25,950
229434	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	3/21/2016	3.0	\$ 2.6500	\$ 79,500
231344	NG Future	HENRY HUB	Jun-17	MANDATORY	4/14/2016	3.0	\$ 2.7160	\$ 81,480
232494	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	5/2/2016	3.0	\$ 2.8900	\$ 86,700
235603	NG Future	HENRY HUB	Jun-17	MANDATORY	6/22/2016	3.0	\$ 3.0110	\$ 90,330
236413	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	7/5/2016	2.0	\$ 3.0350	\$ 60,700
239452	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	8/10/2016	2.0	\$ 2.9750	\$ 59,500
242315	NG Future	HENRY HUB	Jun-17	MANDATORY	9/16/2016	1.0	\$ 3.0410	\$ 30,410
243388	NG Future	HENRY HUB	Jun-17	MANDATORY	10/3/2016	1.0	\$ 2.9840	\$ 29,840
243393	NG Future	HENRY HUB	Jun-17	MANDATORY	10/3/2016	2.0	\$ 2.9850	\$ 59,700
246236	NG Future	HENRY HUB	Jun-17	MANDATORY	11/8/2016	3.0	\$ 2.9170	\$ 87,510
246238	NG Future	HENRY HUB	Jun-17	MANDATORY	11/8/2016	1.0	\$ 2.9160	\$ 29,160
253511	NG Basis Swap	TETCO M2	Jun-17	MANDATORY	2/8/2017	7.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Jun-17	MANDATORY	3/2/2017	5.0	\$ (0.9100)	\$ -
						100.0	\$	3,036,300

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
207524	NG Future	HENRY HUB	Jul-17	ACCELERATEC	7/9/2015	45.0	\$ 3.2660	\$ 1,469,700
207525	NG Future	HENRY HUB	Jul-17	MANDATORY	7/9/2015	5.0	\$ 3.2660	\$ 163,300
211182	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	8/17/2015	2.0	\$ 3.1400	\$ 62,800
213763	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	9/14/2015	3.0	\$ 3.0600	\$ 91,800
215176	NG Future	HENRY HUB	Jul-17	DISCRETIONAF	9/30/2015	1.0	\$ 2.9420	\$ 29,420
217299	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	10/22/2015	2.0	\$ 2.9400	\$ 58,800
220104	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	11/23/2015	1.0	\$ 2.7530	\$ 27,530
220105	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONAF	11/23/2015	1.0	\$ 2.7530	\$ 27,530
222030	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	12/16/2015	1.0	\$ 2.6400	\$ 26,400
222039	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.6400	\$ 26,400
224248	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	1/14/2016	1.0	\$ 2.7000	\$ 27,000
224249	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONAF	1/14/2016	0.5	\$ 2.7000	\$ 13,500
226384	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	2/11/2016	1.0	\$ 2.6350	\$ 26,350
226385	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONAF	2/11/2016	1.0	\$ 2.6350	\$ 26,350
229434	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	3/21/2016	1.0	\$ 2.6900	\$ 26,900
231345	NG Future	HENRY HUB	Jul-17	MANDATORY	4/14/2016	1.0	\$ 2.7570	\$ 27,570
232494	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	5/2/2016	1.0	\$ 2.9200	\$ 29,200
235605	NG Future	HENRY HUB	Jul-17	MANDATORY	6/22/2016	1.0	\$ 3.0470	\$ 30,470
243388	NG Future	HENRY HUB	Jul-17	MANDATORY	10/3/2016	1.0	\$ 3.0110	\$ 30,110
246236	NG Future	HENRY HUB	Jul-17	MANDATORY	11/8/2016	2.0	\$ 2.9530	\$ 59,060
251129	NG Clearport Swap	HENRY HUB 10K	Jul-17	MANDATORY	1/9/2017	1.0	\$ 3.2130	\$ 32,130
253511	NG Basis Swap	TETCO M2	Jul-17	MANDATORY	2/8/2017	9.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Jul-17	MANDATORY	3/2/2017	6.0	\$ (0.9100)	\$ -
						73.5	\$	2,312,320

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
210627	NG Future	HENRY HUB	Aug-17	ACCELERATED	8/11/2015	32.0	\$ 3.1500	\$ 1,008,000
210628	NG Future	HENRY HUB	Aug-17	MANDATORY	8/11/2015	4.0	\$ 3.1500	\$ 126,000
213763	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	9/14/2015	2.0	\$ 3.0700	\$ 61,400
217299	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	10/22/2015	2.0	\$ 2.9560	\$ 59,120
217303	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONAF	10/22/2015	1.0	\$ 2.9560	\$ 29,560
220104	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	11/23/2015	3.0	\$ 2.7670	\$ 83,010
220105	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONAF	11/23/2015	2.0	\$ 2.7670	\$ 55,340
222030	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	12/16/2015	3.0	\$ 2.6500	\$ 79,500
222039	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.6500	\$ 26,500
224248	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	1/14/2016	3.0	\$ 2.6700	\$ 80,100
224249	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONAF	1/14/2016	2.0	\$ 2.6700	\$ 53,400
226384	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	2/11/2016	3.0	\$ 2.6450	\$ 79,350
226385	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONAF	2/11/2016	1.0	\$ 2.6450	\$ 26,450
229434	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	3/21/2016	3.0	\$ 2.7000	\$ 81,000
231346	NG Future	HENRY HUB	Aug-17	MANDATORY	4/14/2016	3.0	\$ 2.7680	\$ 83,040
232494	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	5/2/2016	3.0	\$ 2.9400	\$ 88,200
235606	NG Future	HENRY HUB	Aug-17	MANDATORY	6/22/2016	3.0	\$ 3.0540	\$ 91,620
236413	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	7/5/2016	3.0	\$ 3.0800	\$ 92,400
239452	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	8/10/2016	2.0	\$ 3.0150	\$ 60,300
242376	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	9/19/2016	2.0	\$ 3.1000	\$ 62,000
244306	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	10/17/2016	3.0	\$ 3.3000	\$ 99,000
246236	NG Future	HENRY HUB	Aug-17	MANDATORY	11/8/2016	3.0	\$ 2.9570	\$ 88,710
253511	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	2/8/2017	7.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	3/2/2017	5.0	\$ (0.9100)	\$ -

84.0 **\$ 2,514,000**

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
213197	NG OTC Swap	HENRY HUB	Sep-17	ACCELERATEE	9/4/2015	43.0	\$ 3.0300	\$ 1,302,900	
213198	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	9/4/2015	5.0	\$ 3.0300	\$ 151,500	
217299	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	10/22/2015	2.0	\$ 2.9500	\$ 59,000	
217303	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONAF	10/22/2015	1.0	\$ 2.9500	\$ 29,500	
220104	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	11/23/2015	3.0	\$ 2.7550	\$ 82,650	
220105	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONAF	11/23/2015	1.0	\$ 2.7550	\$ 27,550	
222030	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	12/16/2015	3.0	\$ 2.6400	\$ 79,200	
222039	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.6400	\$ 26,400	
224248	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	1/14/2016	3.0	\$ 2.7000	\$ 81,000	
224249	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONAF	1/14/2016	1.0	\$ 2.7000	\$ 27,000	
226384	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	2/11/2016	3.0	\$ 2.6400	\$ 79,200	
226385	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONAF	2/11/2016	1.0	\$ 2.6400	\$ 26,400	
229434	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	3/21/2016	3.0	\$ 2.6900	\$ 80,700	
231327	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	4/14/2016	3.0	\$ 2.7610	\$ 82,830	
232494	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	5/2/2016	3.0	\$ 2.9400	\$ 88,200	
234841	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	6/10/2016	3.0	\$ 3.0000	\$ 90,000	
236413	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	7/5/2016	3.0	\$ 3.0650	\$ 91,950	
239452	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	8/10/2016	2.0	\$ 3.0050	\$ 60,100	
242376	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	9/19/2016	2.0	\$ 3.0800	\$ 61,600	
244306	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	10/17/2016	3.0	\$ 3.2800	\$ 98,400	
246244	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	11/8/2016	3.0	\$ 2.9386	\$ 88,158	
253511	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	2/8/2017	4.0	\$ (0.8325)	\$ -	
254907	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	3/2/2017	3.0	\$ (0.9100)	\$ -	
							92.0	\$	2,714,238

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
216394	NG OTC Swap	HENRY HUB	Oct-17	ACCELERATED	10/13/2015	56.0	\$ 2.9900	\$ 1,674,400
216395	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	10/13/2015	6.0	\$ 2.9900	\$ 179,400
220104	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	11/23/2015	3.0	\$ 2.7830	\$ 83,490
220105	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONAF	11/23/2015	1.0	\$ 2.7830	\$ 27,830
222030	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	12/16/2015	4.0	\$ 2.6600	\$ 106,400
222039	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.6600	\$ 26,600
224248	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	1/14/2016	3.0	\$ 2.7300	\$ 81,900
224249	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONAF	1/14/2016	2.0	\$ 2.7300	\$ 54,600
226384	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	2/11/2016	3.0	\$ 2.6600	\$ 79,800
229434	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	3/21/2016	3.0	\$ 2.7100	\$ 81,300
231327	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	4/14/2016	3.0	\$ 2.7900	\$ 83,700
232494	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	5/2/2016	4.0	\$ 2.9700	\$ 118,800
235607	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	6/22/2016	3.0	\$ 3.0550	\$ 91,650
236413	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	7/5/2016	3.0	\$ 3.0850	\$ 92,550
239452	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	8/10/2016	3.0	\$ 3.0250	\$ 90,750
242376	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	9/19/2016	3.0	\$ 3.0950	\$ 92,850
244306	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	10/17/2016	3.0	\$ 3.2950	\$ 98,850
246244	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	11/8/2016	3.0	\$ 2.9592	\$ 88,776
248909	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	12/12/2016	2.0	\$ 3.3600	\$ 67,200
251131	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	1/9/2017	2.0	\$ 3.2190	\$ 64,380
253461	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	2/8/2017	2.0	\$ 3.3300	\$ 66,600
253511	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	2/8/2017	7.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	3/2/2017	6.0	\$ (0.9100)	\$ -
255055	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	3/3/2017	2.0	\$ 3.1050	\$ 62,100

115.0 \$ 3,413,926

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
218204	NG OTC Swap	HENRY HUB	Nov-17	ACCELERATED	11/2/2015	77.0	\$ 2.8800	\$ 2,217,600
218205	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	11/2/2015	9.0	\$ 2.8800	\$ 259,200
218206	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONAF	11/2/2015	1.0	\$ 2.8800	\$ 28,800
222042	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	12/16/2015	5.0	\$ 2.7425	\$ 137,125
222044	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONAF	12/16/2015	1.0	\$ 2.7425	\$ 27,425
224250	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	1/14/2016	5.0	\$ 2.8000	\$ 140,000
224251	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONAF	1/14/2016	1.0	\$ 2.8000	\$ 28,000
226911	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	2/22/2016	4.0	\$ 2.5650	\$ 102,600
226912	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONAF	2/22/2016	1.0	\$ 2.5650	\$ 25,650
229436	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	3/21/2016	4.0	\$ 2.7800	\$ 111,200
231328	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	4/14/2016	4.0	\$ 2.8600	\$ 114,400
233026	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	5/11/2016	4.0	\$ 2.9900	\$ 119,600
233029	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONAF	5/11/2016	1.0	\$ 2.9900	\$ 29,900
234470	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	6/3/2016	5.0	\$ 3.0510	\$ 152,550
236748	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	7/8/2016	5.0	\$ 3.1840	\$ 159,200
239453	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	8/10/2016	5.0	\$ 3.0850	\$ 154,250
241193	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	9/1/2016	5.0	\$ 3.0975	\$ 154,875
244305	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	10/17/2016	5.0	\$ 3.3550	\$ 167,750
246246	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	11/8/2016	4.0	\$ 3.0050	\$ 120,200
248910	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	12/12/2016	4.0	\$ 3.3860	\$ 135,440
251132	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	1/9/2017	4.0	\$ 3.2700	\$ 130,800
253462	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	2/8/2017	4.0	\$ 3.3900	\$ 135,600
254228	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONAF	2/16/2017	1.0	\$ 3.2570	\$ 32,570
254229	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONAF	2/16/2017	1.0	\$ 3.2600	\$ 32,600
255056	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	3/3/2017	4.0	\$ 3.1670	\$ 126,680
						164.0	\$	4,844,015

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
220765	NG OTC Swap	HENRY HUB	Dec-17	ACCELERATEE	12/2/2015	113.0	\$ 2.9850	\$ 3,373,050	
220767	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	12/2/2015	12.0	\$ 2.9850	\$ 358,200	
220768	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONAF	12/2/2015	1.0	\$ 2.9850	\$ 29,850	
224250	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	1/14/2016	6.0	\$ 2.9160	\$ 174,960	
224251	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONAF	1/14/2016	0.5	\$ 2.9160	\$ 14,580	
226911	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	2/22/2016	6.0	\$ 2.7050	\$ 162,300	
226912	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONAF	2/22/2016	1.0	\$ 2.7050	\$ 27,050	
229436	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	3/21/2016	6.0	\$ 2.9100	\$ 174,600	
231328	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	4/14/2016	6.0	\$ 3.0100	\$ 180,600	
233026	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	5/11/2016	6.0	\$ 3.1150	\$ 186,900	
234470	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	6/3/2016	6.0	\$ 3.2000	\$ 192,000	
236748	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	7/8/2016	6.0	\$ 3.3100	\$ 198,600	
240046	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	8/17/2016	6.0	\$ 3.1975	\$ 191,850	
242377	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	9/19/2016	6.0	\$ 3.2700	\$ 196,200	
244305	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	10/17/2016	6.0	\$ 3.4900	\$ 209,400	
246246	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	11/8/2016	6.0	\$ 3.1605	\$ 189,630	
248911	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	12/12/2016	5.0	\$ 3.5280	\$ 176,400	
249103	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	12/12/2016	1.0	\$ 3.5110	\$ 35,110	
251134	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	1/9/2017	6.0	\$ 3.4000	\$ 204,000	
253462	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	2/8/2017	6.0	\$ 3.5300	\$ 211,800	
254230	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONAF	2/16/2017	2.0	\$ 3.3810	\$ 67,620	
255057	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	3/3/2017	1.0	\$ 3.2940	\$ 32,940	
255058	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	3/3/2017	1.0	\$ 3.2950	\$ 32,950	
255059	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	3/3/2017	4.0	\$ 3.2970	\$ 131,880	
							219.5	\$	6,752,470

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
223962	NG OTC Swap	HENRY HUB	Jan-18	ACCELERATEC	1/11/2016	66.0	\$ 3.1050	\$ 2,049,300
223963	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	1/11/2016	14.0	\$ 3.1050	\$ 434,700
223964	NG OTC Swap	HENRY HUB	Jan-18	ACCELERATEC	1/11/2016	67.0	\$ 3.1050	\$ 2,080,350
226911	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	2/22/2016	7.0	\$ 2.7800	\$ 194,600
226912	NG OTC Swap	HENRY HUB	Jan-18	DISCRETIONAF	2/22/2016	1.0	\$ 2.7800	\$ 27,800
229436	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	3/21/2016	7.0	\$ 3.0100	\$ 210,700
231328	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	4/14/2016	7.0	\$ 3.1100	\$ 217,700
233026	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	5/11/2016	7.0	\$ 3.2400	\$ 226,800
234470	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	6/3/2016	7.0	\$ 3.3160	\$ 232,120
236748	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	7/8/2016	7.0	\$ 3.4200	\$ 239,400
240046	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	8/17/2016	7.0	\$ 3.2996	\$ 230,972
242377	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	9/19/2016	7.0	\$ 3.3800	\$ 236,600
244305	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	10/17/2016	7.0	\$ 3.5800	\$ 250,600
246246	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	11/8/2016	7.0	\$ 3.2554	\$ 227,878
248920	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	12/12/2016	6.0	\$ 3.5950	\$ 215,700
251161	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	1/9/2017	6.0	\$ 3.4800	\$ 208,800
253462	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	2/8/2017	6.0	\$ 3.6100	\$ 216,600
254231	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONAF	2/16/2017	1.0	\$ 3.4710	\$ 34,710
254232	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONAF	2/16/2017	1.0	\$ 3.4730	\$ 34,730
255374	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	3/7/2017	6.0	\$ 3.4250	\$ 205,500
						244.0	\$	7,775,560

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
226213	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	2/10/2016	13.0	\$ 2.9700	\$ 386,100
226214	NG OTC Swap	HENRY HUB	Feb-18	ACCELERATED	2/10/2016	60.0	\$ 2.9700	\$ 1,782,000
226370	NG OTC Swap	HENRY HUB	Feb-18	ACCELERATED	2/11/2016	60.0	\$ 2.9390	\$ 1,763,400
226371	NG OTC Swap	HENRY HUB	Feb-18	DISCRETIONAF	2/11/2016	1.0	\$ 2.9390	\$ 29,390
229436	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	3/21/2016	6.0	\$ 3.0000	\$ 180,000
231328	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	4/14/2016	7.0	\$ 3.0920	\$ 216,440
233026	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	5/11/2016	6.0	\$ 3.2215	\$ 193,290
233029	NG OTC Swap	HENRY HUB	Feb-18	DISCRETIONAF	5/11/2016	1.0	\$ 3.2215	\$ 32,215
234470	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	6/3/2016	7.0	\$ 3.3010	\$ 231,070
236748	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	7/8/2016	6.0	\$ 3.3600	\$ 201,600
240046	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	8/17/2016	6.0	\$ 3.2655	\$ 195,930
241196	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	9/1/2016	6.0	\$ 3.2850	\$ 197,100
244305	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	10/17/2016	7.0	\$ 3.5350	\$ 247,450
246246	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	11/8/2016	7.0	\$ 3.2374	\$ 226,618
248920	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	12/12/2016	5.0	\$ 3.5300	\$ 176,500
251161	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	1/9/2017	5.0	\$ 3.4300	\$ 171,500
253462	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	2/8/2017	5.0	\$ 3.5900	\$ 179,500
254233	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONAF	2/16/2017	1.0	\$ 3.4430	\$ 34,430
255374	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	3/7/2017	5.0	\$ 3.3950	\$ 169,750

214.0 \$ 6,614,283

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
228087	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	3/4/2016	11.0	\$ 2.8420	\$ 312,620
228088	NG OTC Swap	HENRY HUB	Mar-18	ACCELERATEC	3/4/2016	52.0	\$ 2.8420	\$ 1,477,840
229751	NG OTC Swap	HENRY HUB	Mar-18	ACCELERATEC	3/24/2016	52.0	\$ 2.9500	\$ 1,534,000
231328	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	4/14/2016	6.0	\$ 3.0300	\$ 181,800
232822	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	5/6/2016	6.0	\$ 3.1750	\$ 190,500
232823	NG OTC Swap	HENRY HUB	Mar-18	DISCRETIONAF	5/6/2016	1.0	\$ 3.1750	\$ 31,750
234470	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	6/3/2016	6.0	\$ 3.2120	\$ 192,720
236748	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	7/8/2016	6.0	\$ 3.2800	\$ 196,800
240046	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	8/17/2016	6.0	\$ 3.1825	\$ 190,950
241198	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	9/1/2016	6.0	\$ 3.2100	\$ 192,600
244305	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	10/17/2016	6.0	\$ 3.4450	\$ 206,700
246246	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	11/8/2016	6.0	\$ 3.1764	\$ 190,584
248920	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	12/12/2016	5.0	\$ 3.4300	\$ 171,500
251161	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	1/9/2017	5.0	\$ 3.3460	\$ 167,300
253462	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	2/8/2017	5.0	\$ 3.5100	\$ 175,500
255374	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	3/7/2017	5.0	\$ 3.3100	\$ 165,500

184.0 \$ 5,578,664

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

121.0 \$ 3,364,120

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	DISCRETIONAF	5/6/2016	1.0	\$ 2.8700	\$ 28,700
232820	NG OTC Swap	HENRY HUB	May-18	ACCELERATEC	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	DISCRETIONAF	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	DISCRETIONAF	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	DISCRETIONAF	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	DISCRETIONAF	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	DISCRETIONAF	3/7/2017	1.0	\$ 2.8100	\$ 28,100

111.9	\$	3,198,790
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
235649	NG OTC Swap	HENRY HUB	Jun-18	ACCELERATEC	6/22/2016	48.0	\$ 2.8750	\$ 1,380,000
235650	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	6/22/2016	5.0	\$ 2.8750	\$ 143,750
235651	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONAF	6/22/2016	1.0	\$ 2.8750	\$ 28,750
236749	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	7/8/2016	3.0	\$ 2.8800	\$ 86,400
240086	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	8/18/2016	2.0	\$ 2.8230	\$ 56,460
240087	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONAF	8/18/2016	0.5	\$ 2.8230	\$ 14,115
242378	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	9/19/2016	2.0	\$ 2.8400	\$ 56,800
242380	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONAF	9/19/2016	0.4	\$ 2.8400	\$ 11,360
245065	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	10/25/2016	3.0	\$ 2.8660	\$ 85,980
247568	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	11/23/2016	3.0	\$ 2.8600	\$ 85,800
248921	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	12/12/2016	2.0	\$ 2.8500	\$ 57,000
248922	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONAF	12/12/2016	0.5	\$ 2.8500	\$ 14,250
251163	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	1/9/2017	2.0	\$ 2.8300	\$ 56,600
253776	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	2/10/2017	2.0	\$ 2.9050	\$ 58,100
255375	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	3/7/2017	2.0	\$ 2.8350	\$ 56,700
255376	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONAF	3/7/2017	1.0	\$ 2.8350	\$ 28,350

77.4 \$ 2,220,415

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	ACCELERATEC	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	DISCRETIONAF	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	DISCRETIONAF	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	
245065	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	10/25/2016	2.0	\$ 2.8860	\$ 57,720	
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	
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	DISCRETIONAF	3/7/2017	1.0	\$ 2.8600	\$ 28,600	
							55.5	\$	1,591,608

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
240080	NG OTC Swap	HENRY HUB	Aug-18	ACCELERATEC	8/18/2016	49.0	\$ 2.8620	\$ 1,402,380
240081	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	8/18/2016	6.0	\$ 2.8620	\$ 171,720
240082	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONAF	8/18/2016	1.0	\$ 2.8620	\$ 28,620
242378	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	9/19/2016	2.0	\$ 2.8700	\$ 57,400
245065	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	10/25/2016	3.0	\$ 2.8870	\$ 86,610
247568	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	11/23/2016	3.0	\$ 2.8800	\$ 86,400
248921	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	12/12/2016	1.0	\$ 2.8700	\$ 28,700
251163	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	1/9/2017	1.0	\$ 2.8500	\$ 28,500
253776	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	2/10/2017	1.0	\$ 2.9200	\$ 29,200
255375	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
255376	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONAF	3/7/2017	1.0	\$ 2.8600	\$ 28,600

69.0 **\$** **1,976,730**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
241232	NG OTC Swap	HENRY HUB	Sep-18	ACCELERATEC	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	DISCRETIONAF	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
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	DISCRETIONAF	3/7/2017	1.0	\$ 2.8500	\$ 28,500

69.0 \$ 1,966,140

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
244321	NG OTC Swap	HENRY HUB	Oct-18	ACCELERATEC	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	DISCRETIONAF	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	DISCRETIONAF	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	DISCRETIONAF	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	DISCRETIONAF	3/7/2017	1.0	\$ 2.8700	\$ 28,700

83.5	\$	2,445,030
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
246215	NG OTC Swap	HENRY HUB	Nov-18	ACCELERATEC	11/8/2016	82.0	\$ 2.8830	\$ 2,364,060
246216	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	11/8/2016	9.0	\$ 2.8830	\$ 259,470
246220	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONAF	11/8/2016	1.0	\$ 2.8830	\$ 28,830
248937	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	12/12/2016	5.0	\$ 2.9370	\$ 146,850
251164	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	1/9/2017	5.0	\$ 2.9100	\$ 145,500
253775	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	2/10/2017	5.0	\$ 2.9750	\$ 148,750
256056	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	3/16/2017	4.0	\$ 2.8960	\$ 115,840

111.0	\$	3,209,300
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
249242	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATEC	12/15/2016	55.0	\$ 3.0400	\$ 1,672,000
249243	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	12/15/2016	13.0	\$ 3.0400	\$ 395,200
249247	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONAF	12/15/2016	1.0	\$ 3.0400	\$ 30,400
251164	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	1/9/2017	6.0	\$ 3.0500	\$ 183,000
251394	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATEC	12/15/2016	60.0	\$ 3.0330	\$ 1,819,800
253775	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	2/10/2017	6.0	\$ 3.1100	\$ 186,600
256056	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	3/16/2017	6.0	\$ 3.0310	\$ 181,860
256067	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONAF	3/16/2017	1.0	\$ 3.0310	\$ 30,310

148.0	\$ 4,499,170
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
250586	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATEC	1/3/2017	50.0	\$ 3.1850	\$ 1,592,500
250618	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATEC	1/3/2017	50.0	\$ 3.1840	\$ 1,592,000
250619	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATEC	1/3/2017	28.0	\$ 3.1820	\$ 890,960
250620	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	1/3/2017	14.0	\$ 3.1820	\$ 445,480
250621	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONAF	1/3/2017	1.0	\$ 3.1820	\$ 31,820
253775	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	2/10/2017	7.0	\$ 3.2150	\$ 225,050
256056	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	3/16/2017	7.0	\$ 3.1270	\$ 218,890
256067	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONAF	3/16/2017	1.0	\$ 3.1270	\$ 31,270

158.0 \$ 5,027,970

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
253476	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATEC	2/8/2017	67.0	\$ 3.2000	\$ 2,144,000
253479	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATEC	2/8/2017	47.0	\$ 3.1930	\$ 1,500,710
253480	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	2/8/2017	12.0	\$ 3.1930	\$ 383,160
253481	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONAF	2/8/2017	1.0	\$ 3.1930	\$ 31,930
256056	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	3/16/2017	6.0	\$ 3.1210	\$ 187,260
256067	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONAF	3/16/2017	1.0	\$ 3.1210	\$ 31,210

134.0 **\$ 4,278,270**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
255067	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATEC	3/3/2017	70.0	\$ 3.0850	\$ 2,159,500
255377	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATEC	3/7/2017	30.0	\$ 3.0850	\$ 925,500
255378	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	3/7/2017	11.0	\$ 3.0850	\$ 339,350
255379	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONAF	3/7/2017	1.0	\$ 3.0850	\$ 30,850

112.0 \$ 3,455,200

Following trades are either over hedges or violate other strategy rules and are not incorporated in Incentive Calculation

COMMENT	External ID	Trade	Company	Counterparty	Trade Book	STRATE GY.2	Deal Type	Trade Date	Position type	Valuation time	Trade Type	Product	RI.Hedge Category	RI.Incentive Class			
46 Contracts for Sep 2016 Accelerated hedges were purchased in error on 09/12/2014, upon discovery this position was unwound on 09/29/2014, resulting in a net gain of \$15,119 which will be credited to the customer. Since these are accelerated hedges there is no impact on the incentive calculation.	179654	NARRAGANSETT	SMITH BARNEY	Supply	NEC	NG	GCV	S	RI	A	9/12/2014	BUY	10/30/2014	NG Future	NG	ACCELER	8 month pr
	179654	NARRAGANSETT	MORGAN STANLEY	Supply	NEC	NG	GCV	S	RI	A	9/12/2014	BUY	10/30/2014	NG Future	NG	ACCELER	8 month pr
	179654	NARRAGANSETT	MORGAN STANLEY	Supply	NEC	NG	GCV	S	RI	A	9/12/2014	BUY	10/30/2014	NG Future	NG	ACCELER	8 month pr
	180441	NARRAGANSETT	MORGAN STANLEY	Supply	NEC	NG	GCV	S	RI	A	9/29/2014	SELL	10/30/2014	NG Future	NG	ACCELER	8 month pr
	180441	NARRAGANSETT	MORGAN STANLEY	Supply	NEC	NG	GCV	S	RI	A	9/29/2014	SELL	10/30/2014	NG Future	NG	ACCELER	8 month pr
	180441	NARRAGANSETT	SMITH BARNEY	Supply	NEC	NG	GCV	S	RI	A	9/29/2014	SELL	10/30/2014	NG Future	NG	ACCELER	8 month pr