

April 25, 2019

**VIA HAND DELIVERY AND ELECTRONIC MAIL**

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

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

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (GPIP) initially approved in Docket No. 3436 at Order No. 17444, enclosed please find 10 copies of National Grid's<sup>1</sup> semi-annual report on the status of the penalties and incentives as of March 31, 2019.

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, 2019 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2018 to March 31, 2019, the report indicates a benefit to customers of \$288,504 from discretionary purchases and a calculated Company incentive of \$20,726. For the April 1, 2019 to March 31, 2020 year, the benefit to customers is \$42,064 and the Company incentive is \$4,206. For the April 1, 2020 to March 31, 2021 measurement year, the benefit to customers is \$7,668 and the Company incentive is \$767.

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

Page 5 of the report shows the mandatory, accelerated, and discretionary hedge volumes and the total volume hedged as a percentage of the original forecast. The last two columns associated with the hedged volumes section show the average NYMEX hedge price and the total weighted cost. Marcellus region basis hedges are shown for informational purposes only and are

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

Luly E. Massaro, Commission Clerk  
Semi-Annual Report on Gas Procurement Incentive Plan  
April 25, 2019  
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not included as part of the GPIIP calculations. The remaining columns summarize the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the GPIIP.

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

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

Very truly yours,



Robert J. Humm

Enclosures

cc: Leo Wold, Esq.  
Jonathan Schrag  
John Bell  
Al Mancini

Gas Procurement Incentive Program Worksheet - Mar 31, 2019  
 Incentive Calculation  
 National Grid - Rhode Island



TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dth)	Gain/ (Loss)	Aggregate Incentive %	Company Incentive
Apr-18	\$ 2.8676	\$ 2.6659	\$ 0.20	220,000	\$ 44,381	5.21%	\$ 2,312
May-18	\$ 2.8455	\$ 2.6217	\$ 0.22	139,000	\$ 31,113	10.00%	\$ 3,111
Jun-18	\$ 2.8656	\$ 2.6405	\$ 0.23	134,000	\$ 30,170	10.00%	\$ 3,017
Jul-18	\$ 2.8791	\$ 2.7742	\$ 0.10	145,000	\$ 15,203	10.00%	\$ 1,520
Aug-18	\$ 2.8703	\$ 2.7939	\$ 0.08	70,000	\$ 5,353	10.00%	\$ 535
Sep-18	\$ 2.8543	\$ 2.7821	\$ 0.07	70,000	\$ 5,051	10.00%	\$ 505
Oct-18	\$ 2.8895	\$ 2.8109	\$ 0.08	95,000	\$ 7,463	10.00%	\$ 746
Nov-18	\$ 2.9327	\$ 2.8909	\$ 0.04	142,500	\$ 5,944	10.00%	\$ 594
Dec-18	\$ 3.0617	\$ 3.0375	\$ 0.02	267,000	\$ 6,449	10.00%	\$ 645
Jan-19	\$ 3.1567	\$ 3.1351	\$ 0.02	240,000	\$ 5,187	10.00%	\$ 519
Feb-19	\$ 3.1200	\$ 3.0339	\$ 0.09	404,000	\$ 34,774	5.85%	\$ 2,034
Mar-19	\$ 3.0323	\$ 2.8078	\$ 0.22	434,000	\$ 97,415	5.33%	\$ 5,187
<b>Subtotal 18-19</b>				<b>2,360,500</b>	<b>\$ 288,504</b>		<b>\$ 20,726</b>
Apr-19	\$ 2.6991	\$ 2.6703	\$ 0.03	146,000	\$ 4,209	10.00%	\$ 421
May-19	\$ 2.6548	\$ 2.6498	\$ 0.01	202,000	\$ 1,010	10.00%	\$ 101
Jun-19	\$ 2.6799	\$ 2.6654	\$ 0.01	118,000	\$ 1,711	10.00%	\$ 171
Jul-19	\$ 2.7135	\$ 2.6827	\$ 0.03	74,000	\$ 2,279	10.00%	\$ 228
Aug-19	\$ 2.7384	\$ 2.7021	\$ 0.04	101,000	\$ 3,668	10.00%	\$ 367
Sep-19	\$ 2.7165	\$ 2.6745	\$ 0.04	105,000	\$ 4,411	10.00%	\$ 441
Oct-19	\$ 2.7503	\$ 2.6963	\$ 0.05	145,000	\$ 7,833	10.00%	\$ 783
Nov-19	\$ 2.8042	\$ 2.7690	\$ 0.04	98,000	\$ 3,450	10.00%	\$ 345
Dec-19	\$ 2.9307	\$ 2.9012	\$ 0.03	167,000	\$ 4,927	10.00%	\$ 493
Jan-20	\$ 3.0318	\$ 3.0089	\$ 0.02	180,000	\$ 4,117	10.00%	\$ 412
Feb-20	\$ 2.9855	\$ 2.9687	\$ 0.02	160,000	\$ 2,685	10.00%	\$ 268
Mar-20	\$ 2.8603	\$ 2.8494	\$ 0.01	162,000	\$ 1,764	10.00%	\$ 176
<b>Subtotal 19-20</b>				<b>1,658,000</b>	<b>\$ 42,064</b>		<b>\$ 4,206</b>
Apr-20	\$ 2.5597	\$ 2.5434	\$ 0.02	88,000	\$ 1,432	10.00%	\$ 143
May-20	\$ 2.5160	\$ 2.4999	\$ 0.02	80,000	\$ 1,287	10.00%	\$ 129
Jun-20	\$ 2.5392	\$ 2.5262	\$ 0.01	59,000	\$ 767	10.00%	\$ 77
Jul-20	\$ 2.5682	\$ 2.5411	\$ 0.03	35,000	\$ 948	10.00%	\$ 95
Aug-20	\$ 2.5679	\$ 2.5368	\$ 0.03	25,000	\$ 776	10.00%	\$ 78
Sep-20	\$ 2.5515	\$ 2.5125	\$ 0.04	20,000	\$ 780	10.00%	\$ 78
Oct-20	\$ 2.5805	\$ 2.5625	\$ 0.02	40,000	\$ 721	10.00%	\$ 72
Nov-20	\$ 2.6364	\$ 2.6219	\$ 0.01	32,000	\$ 464	10.00%	\$ 46
Dec-20	\$ 2.7985	\$ 2.7927	\$ 0.01	54,000	\$ 313	10.00%	\$ 31
Jan-21	\$ 2.9056	\$ 2.9017	\$ 0.00	45,000	\$ 179	10.00%	\$ 18
Feb-21	\$ 2.8670	\$ 2.8670	\$ -	30,000	\$ -	0.00%	\$ -
Mar-21	\$ 2.7480	\$ 2.7480	\$ -	20,000	\$ -	0.00%	\$ -
<b>Subtotal 20-21</b>				<b>528,000</b>	<b>\$ 7,668</b>		<b>\$ 767</b>
<b>TOTAL</b>				<b>4,546,500</b>	<b>\$ 338,236</b>		<b>\$ 25,699.27</b>

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

4 months or less to s	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	5% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-18	890,000	650,000	200,000	\$ 2,552,200	\$ 1,768,000	\$ 531,000	\$ 2.8676	\$ 2.7200	\$ 2.6550	\$ 0.2126	\$ 2,126	5%
May-18	570,000	670,000	-	\$ 1,621,930	\$ 1,922,900	\$ -	\$ 2.8455	\$ 2.8700	\$ -	\$ -	\$ -	0%
Jun-18	440,000	480,000	-	\$ 1,260,880	\$ 1,380,000	\$ -	\$ 2.8656	\$ 2.8750	\$ -	\$ -	\$ -	0%
Jul-18	360,000	340,000	-	\$ 1,036,465	\$ 974,100	\$ -	\$ 2.8791	\$ 2.8650	\$ -	\$ -	\$ -	0%
Aug-18	240,000	490,000	-	\$ 688,880	\$ 1,402,380	\$ -	\$ 2.8703	\$ 2.8620	\$ -	\$ -	\$ -	0%
Sep-18	470,000	480,000	-	\$ 1,341,520	\$ 1,365,600	\$ -	\$ 2.8543	\$ 2.8450	\$ -	\$ -	\$ -	0%
Oct-18	500,000	580,000	-	\$ 1,444,750	\$ 1,706,070	\$ -	\$ 2.8895	\$ 2.9415	\$ -	\$ -	\$ -	0%
Nov-18	720,000	820,000	-	\$ 2,111,510	\$ 2,364,060	\$ -	\$ 2.9327	\$ 2.8830	\$ -	\$ -	\$ -	0%
Dec-18	1,120,000	1,150,000	-	\$ 3,429,050	\$ 3,491,800	\$ -	\$ 3.0617	\$ 3.0363	\$ -	\$ -	\$ -	0%
Jan-19	1,360,000	1,280,000	-	\$ 4,293,080	\$ 4,075,460	\$ -	\$ 3.1567	\$ 3.1840	\$ -	\$ -	\$ -	0%
Feb-19	1,270,000	1,140,000	180,000	\$ 3,962,370	\$ 3,644,710	\$ 532,720	\$ 3.1200	\$ 3.1971	\$ 2.9596	\$ 0.1604	\$ 1,444	5%
Mar-19	1,120,000	1,000,000	300,000	\$ 3,396,150	\$ 3,085,000	\$ 818,600	\$ 3.0323	\$ 3.0850	\$ 2.7287	\$ 0.3036	\$ 4,554	5%
Apr-19	615,000	780,000	-	\$ 1,659,939	\$ 2,093,520	\$ -	\$ 2.6991	\$ 2.6840	\$ -	\$ -	\$ -	0%
May-19	690,000	620,000	-	\$ 1,831,780	\$ 1,670,900	\$ -	\$ 2.6548	\$ 2.6950	\$ -	\$ -	\$ -	0%
Jun-19	525,000	440,000	-	\$ 1,406,965	\$ 1,194,160	\$ -	\$ 2.6799	\$ 2.7140	\$ -	\$ -	\$ -	0%
Jul-19	435,000	350,000	-	\$ 1,180,385	\$ 944,300	\$ -	\$ 2.7135	\$ 2.6980	\$ -	\$ -	\$ -	0%
Aug-19	425,000	360,000	-	\$ 1,163,830	\$ 988,200	\$ -	\$ 2.7384	\$ 2.7450	\$ -	\$ -	\$ -	0%
Sep-19	580,000	400,000	-	\$ 1,575,560	\$ 1,105,200	\$ -	\$ 2.7165	\$ 2.7630	\$ -	\$ -	\$ -	0%
Oct-19	710,000	560,000	-	\$ 1,952,725	\$ 1,555,680	\$ -	\$ 2.7503	\$ 2.7780	\$ -	\$ -	\$ -	0%
Nov-19	895,000	750,000	-	\$ 2,509,725	\$ 2,143,125	\$ -	\$ 2.8042	\$ 2.8575	\$ -	\$ -	\$ -	0%
Dec-19	1,187,000	1,100,000	-	\$ 3,478,726	\$ 3,201,000	\$ -	\$ 2.9307	\$ 2.9100	\$ -	\$ -	\$ -	0%
Jan-20	1,267,000	1,260,000	-	\$ 3,841,263	\$ 3,778,740	\$ -	\$ 3.0318	\$ 2.9990	\$ -	\$ -	\$ -	0%
Feb-20	1,090,000	1,220,000	-	\$ 3,254,160	\$ 3,672,200	\$ -	\$ 2.9855	\$ 3.0100	\$ -	\$ -	\$ -	0%
Mar-20	830,000	1,020,000	-	\$ 2,374,025	\$ 2,970,750	\$ -	\$ 2.8603	\$ 2.9125	\$ -	\$ -	\$ -	0%
Apr-20	475,000	660,000	-	\$ 1,215,850	\$ 1,740,900	\$ -	\$ 2.5597	\$ 2.6377	\$ -	\$ -	\$ -	0%
May-20	390,000	680,000	-	\$ 981,250	\$ 1,744,200	\$ -	\$ 2.5160	\$ 2.5650	\$ -	\$ -	\$ -	0%
Jun-20	250,000	530,000	-	\$ 634,810	\$ 1,356,270	\$ -	\$ 2.5392	\$ 2.5590	\$ -	\$ -	\$ -	0%
Jul-20	220,000	420,000	-	\$ 565,010	\$ 1,082,340	\$ -	\$ 2.5682	\$ 2.5770	\$ -	\$ -	\$ -	0%
Aug-20	210,000	360,000	-	\$ 539,250	\$ 918,720	\$ -	\$ 2.5679	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	230,000	510,000	-	\$ 586,850	\$ 1,287,750	\$ -	\$ 2.5515	\$ 2.5250	\$ -	\$ -	\$ -	0%
Oct-20	270,000	580,000	-	\$ 696,740	\$ 1,499,300	\$ -	\$ 2.5805	\$ 2.5850	\$ -	\$ -	\$ -	0%
Nov-20	290,000	900,000	-	\$ 764,550	\$ 2,385,900	\$ -	\$ 2.6364	\$ 2.6510	\$ -	\$ -	\$ -	0%
Dec-20	340,000	1,270,000	-	\$ 951,490	\$ 3,558,540	\$ -	\$ 2.7985	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	310,000	1,450,000	-	\$ 900,750	\$ 4,171,650	\$ -	\$ 2.9056	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	210,000	1,290,000	-	\$ 602,070	\$ 3,686,820	\$ -	\$ 2.8670	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	120,000	1,110,000	-	\$ 329,760	\$ 3,050,280	\$ -	\$ 2.7480	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

5 to 8 months

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-18	890,000	650,000	-	\$ 2,552,200	\$ 1,768,000	\$ -	\$ 2.8676	\$ 2.7200	\$ -	\$ -	\$ -	0%
May-18	570,000	670,000	100,000	\$ 1,621,930	\$ 1,922,900	\$ 253,970	\$ 2.8455	\$ 2.8700	\$ 2.5397	\$ 0.3058	\$ 3,058	10%
Jun-18	440,000	480,000	100,000	\$ 1,260,880	\$ 1,380,000	\$ 257,000	\$ 2.8656	\$ 2.8750	\$ 2.5700	\$ 0.2956	\$ 2,956	10%
Jul-18	360,000	340,000	120,000	\$ 1,036,465	\$ 974,100	\$ 330,720	\$ 2.8791	\$ 2.8650	\$ 2.7560	\$ 0.1231	\$ 1,477	10%
Aug-18	240,000	490,000	50,000	\$ 688,880	\$ 1,402,380	\$ 138,350	\$ 2.8703	\$ 2.8620	\$ 2.7670	\$ 0.1033	\$ 517	10%
Sep-18	470,000	480,000	50,000	\$ 1,341,520	\$ 1,365,600	\$ 137,800	\$ 2.8543	\$ 2.8450	\$ 2.7560	\$ 0.0983	\$ 491	10%
Oct-18	500,000	580,000	60,000	\$ 1,444,750	\$ 1,706,070	\$ 166,555	\$ 2.8895	\$ 2.9415	\$ 2.7759	\$ 0.1136	\$ 681	10%
Nov-18	720,000	820,000	10,000	\$ 2,111,510	\$ 2,364,060	\$ 28,700	\$ 2.9327	\$ 2.8830	\$ 2.8700	\$ 0.0627	\$ 63	10%
Dec-18	1,120,000	1,150,000	110,000	\$ 3,429,050	\$ 3,491,800	\$ 329,960	\$ 3.0617	\$ 3.0363	\$ 2.9996	\$ 0.0620	\$ 682	10%
Jan-19	1,360,000	1,280,000	70,000	\$ 4,293,080	\$ 4,075,460	\$ 216,350	\$ 3.1567	\$ 3.1840	\$ 3.0907	\$ 0.0660	\$ 462	10%
Feb-19	1,270,000	1,140,000	60,000	\$ 3,962,370	\$ 3,644,710	\$ 182,450	\$ 3.1200	\$ 3.1971	\$ 3.0408	\$ 0.0791	\$ 475	10%
Mar-19	1,120,000	1,000,000	60,000	\$ 3,396,150	\$ 3,085,000	\$ 176,700	\$ 3.0323	\$ 3.0850	\$ 2.9450	\$ 0.0873	\$ 524	10%
Apr-19	615,000	780,000	15,000	\$ 1,659,939	\$ 2,093,520	\$ 39,650	\$ 2.6991	\$ 2.6840	\$ 2.6433	\$ 0.0558	\$ 84	10%
May-19	690,000	620,000	10,000	\$ 1,831,780	\$ 1,670,900	\$ 25,650	\$ 2.6548	\$ 2.6950	\$ 2.5650	\$ 0.0898	\$ 90	10%
Jun-19	525,000	440,000	-	\$ 1,406,965	\$ 1,194,160	\$ -	\$ 2.6799	\$ 2.7140	\$ -	\$ -	\$ -	0%
Jul-19	435,000	350,000	10,000	\$ 1,180,385	\$ 944,300	\$ 26,800	\$ 2.7135	\$ 2.6980	\$ 2.6800	\$ 0.0335	\$ 34	10%
Aug-19	425,000	360,000	10,000	\$ 1,163,830	\$ 988,200	\$ 26,700	\$ 2.7384	\$ 2.7450	\$ 2.6700	\$ 0.0684	\$ 68	10%
Sep-19	580,000	400,000	10,000	\$ 1,575,560	\$ 1,105,200	\$ 26,500	\$ 2.7165	\$ 2.7630	\$ 2.6500	\$ 0.0665	\$ 66	10%
Oct-19	710,000	560,000	-	\$ 1,952,725	\$ 1,555,680	\$ -	\$ 2.7503	\$ 2.7780	\$ -	\$ -	\$ -	0%
Nov-19	895,000	750,000	-	\$ 2,509,725	\$ 2,143,125	\$ -	\$ 2.8042	\$ 2.8575	\$ -	\$ -	\$ -	0%
Dec-19	1,187,000	1,100,000	-	\$ 3,478,726	\$ 3,201,000	\$ -	\$ 2.9307	\$ 2.9100	\$ -	\$ -	\$ -	0%
Jan-20	1,267,000	1,260,000	-	\$ 3,841,263	\$ 3,778,740	\$ -	\$ 3.0318	\$ 2.9990	\$ -	\$ -	\$ -	0%
Feb-20	1,090,000	1,220,000	-	\$ 3,254,160	\$ 3,672,200	\$ -	\$ 2.9855	\$ 3.0100	\$ -	\$ -	\$ -	0%
Mar-20	830,000	1,020,000	-	\$ 2,374,025	\$ 2,970,750	\$ -	\$ 2.8603	\$ 2.9125	\$ -	\$ -	\$ -	0%
Apr-20	475,000	660,000	-	\$ 1,215,850	\$ 1,740,900	\$ -	\$ 2.5597	\$ 2.6377	\$ -	\$ -	\$ -	0%
May-20	390,000	680,000	-	\$ 981,250	\$ 1,744,200	\$ -	\$ 2.5160	\$ 2.5650	\$ -	\$ -	\$ -	0%
Jun-20	250,000	530,000	-	\$ 634,810	\$ 1,356,270	\$ -	\$ 2.5392	\$ 2.5590	\$ -	\$ -	\$ -	0%
Jul-20	220,000	420,000	-	\$ 565,010	\$ 1,082,340	\$ -	\$ 2.5682	\$ 2.5770	\$ -	\$ -	\$ -	0%
Aug-20	210,000	360,000	-	\$ 539,250	\$ 918,720	\$ -	\$ 2.5679	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	230,000	510,000	-	\$ 586,850	\$ 1,287,750	\$ -	\$ 2.5515	\$ 2.5250	\$ -	\$ -	\$ -	0%
Oct-20	270,000	580,000	-	\$ 696,740	\$ 1,499,300	\$ -	\$ 2.5805	\$ 2.5850	\$ -	\$ -	\$ -	0%
Nov-20	290,000	900,000	-	\$ 764,550	\$ 2,385,900	\$ -	\$ 2.6364	\$ 2.6510	\$ -	\$ -	\$ -	0%
Dec-20	340,000	1,270,000	-	\$ 951,490	\$ 3,558,540	\$ -	\$ 2.7985	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	310,000	1,450,000	-	\$ 900,750	\$ 4,171,650	\$ -	\$ 2.9056	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	210,000	1,290,000	-	\$ 602,070	\$ 3,686,820	\$ -	\$ 2.8670	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	120,000	1,110,000	-	\$ 329,760	\$ 3,050,280	\$ -	\$ 2.7480	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-18	890,000	650,000	20,000	\$ 2,552,200	\$ 1,768,000	\$ 55,500	\$ 2,8676	\$ 2,7200	\$ 2,7750	\$ 0.0926	\$ 185	10%
May-18	570,000	670,000	39,000	\$ 1,621,930	\$ 1,922,900	\$ 110,440	\$ 2,8455	\$ 2,8700	\$ 2,8318	\$ 0.0137	\$ 53	10%
Jun-18	440,000	480,000	34,000	\$ 1,260,880	\$ 1,380,000	\$ 96,825	\$ 2,8656	\$ 2,8750	\$ 2,8478	\$ 0.0178	\$ 61	10%
Jul-18	360,000	340,000	25,000	\$ 1,036,465	\$ 974,100	\$ 71,543	\$ 2,8791	\$ 2,8650	\$ 2,8617	\$ 0.0174	\$ 43	10%
Aug-18	240,000	490,000	20,000	\$ 688,880	\$ 1,402,380	\$ 57,220	\$ 2,8703	\$ 2,8620	\$ 2,8610	\$ 0.0093	\$ 19	10%
Sep-18	470,000	480,000	20,000	\$ 1,341,520	\$ 1,365,600	\$ 56,950	\$ 2,8543	\$ 2,8450	\$ 2,8475	\$ 0.0068	\$ 14	10%
Oct-18	500,000	580,000	35,000	\$ 1,444,750	\$ 1,706,070	\$ 100,485	\$ 2,8895	\$ 2,9415	\$ 2,8710	\$ 0.0185	\$ 65	10%
Nov-18	720,000	820,000	132,500	\$ 2,111,510	\$ 2,364,060	\$ 383,259	\$ 2,9327	\$ 2,8830	\$ 2,8925	\$ 0.0401	\$ 532	10%
Dec-18	1,120,000	1,150,000	157,000	\$ 3,429,050	\$ 3,491,800	\$ 481,052	\$ 3,0617	\$ 3,0363	\$ 3,0640	\$ (0.0024)	\$ (37)	10%
Jan-19	1,360,000	1,280,000	170,000	\$ 4,293,080	\$ 4,075,460	\$ 536,065	\$ 3,1567	\$ 3,1840	\$ 3,1533	\$ 0.0034	\$ 57	10%
Feb-19	1,270,000	1,140,000	164,000	\$ 3,962,370	\$ 3,644,710	\$ 510,526	\$ 3,1200	\$ 3,1971	\$ 3,1130	\$ 0.0070	\$ 115	10%
Mar-19	1,120,000	1,000,000	74,000	\$ 3,396,150	\$ 3,085,000	\$ 223,293	\$ 3,0323	\$ 3,0850	\$ 3,0175	\$ 0.0148	\$ 110	10%
Apr-19	615,000	780,000	131,000	\$ 1,659,939	\$ 2,093,520	\$ 350,208	\$ 2,6991	\$ 2,6840	\$ 2,6733	\$ 0.0257	\$ 337	10%
May-19	690,000	620,000	192,000	\$ 1,831,780	\$ 1,670,900	\$ 509,600	\$ 2,6548	\$ 2,6950	\$ 2,6542	\$ 0.0006	\$ 11	10%
Jun-19	525,000	440,000	118,000	\$ 1,406,965	\$ 1,194,160	\$ 314,521	\$ 2,6799	\$ 2,7140	\$ 2,6654	\$ 0.0145	\$ 171	10%
Jul-19	435,000	350,000	64,000	\$ 1,180,385	\$ 944,300	\$ 171,722	\$ 2,7135	\$ 2,6980	\$ 2,6832	\$ 0.0304	\$ 194	10%
Aug-19	425,000	360,000	91,000	\$ 1,163,830	\$ 988,200	\$ 246,213	\$ 2,7384	\$ 2,7450	\$ 2,7056	\$ 0.0328	\$ 298	10%
Sep-19	580,000	400,000	95,000	\$ 1,575,560	\$ 1,105,200	\$ 254,320	\$ 2,7165	\$ 2,7630	\$ 2,6771	\$ 0.0394	\$ 375	10%
Oct-19	710,000	560,000	145,000	\$ 1,952,725	\$ 1,555,680	\$ 390,963	\$ 2,7503	\$ 2,7780	\$ 2,6963	\$ 0.0540	\$ 783	10%
Nov-19	895,000	750,000	98,000	\$ 2,509,725	\$ 2,143,125	\$ 271,358	\$ 2,8042	\$ 2,8575	\$ 2,7690	\$ 0.0352	\$ 345	10%
Dec-19	1,187,000	1,100,000	167,000	\$ 3,478,726	\$ 3,201,000	\$ 484,498	\$ 2,9307	\$ 2,9100	\$ 2,9012	\$ 0.0295	\$ 493	10%
Jan-20	1,267,000	1,260,000	180,000	\$ 3,841,263	\$ 3,778,740	\$ 541,603	\$ 3,0318	\$ 2,9990	\$ 3,0089	\$ 0.0229	\$ 412	10%
Feb-20	1,090,000	1,220,000	160,000	\$ 3,254,160	\$ 3,672,200	\$ 474,990	\$ 2,9855	\$ 3,0100	\$ 2,9687	\$ 0.0168	\$ 268	10%
Mar-20	830,000	1,020,000	162,000	\$ 2,374,025	\$ 2,970,750	\$ 461,600	\$ 2,8603	\$ 2,9125	\$ 2,8494	\$ 0.0109	\$ 176	10%
Apr-20	475,000	660,000	88,000	\$ 1,215,850	\$ 1,740,900	\$ 223,820	\$ 2,5597	\$ 2,6377	\$ 2,5434	\$ 0.0163	\$ 143	10%
May-20	390,000	680,000	80,000	\$ 981,250	\$ 1,744,200	\$ 199,995	\$ 2,5160	\$ 2,5650	\$ 2,4999	\$ 0.0161	\$ 129	10%
Jun-20	250,000	530,000	59,000	\$ 634,810	\$ 1,356,270	\$ 149,048	\$ 2,5392	\$ 2,5590	\$ 2,5262	\$ 0.0130	\$ 77	10%
Jul-20	220,000	420,000	35,000	\$ 565,010	\$ 1,082,340	\$ 88,940	\$ 2,5682	\$ 2,5770	\$ 2,5411	\$ 0.0271	\$ 95	10%
Aug-20	210,000	360,000	25,000	\$ 539,250	\$ 918,720	\$ 63,420	\$ 2,5679	\$ 2,5520	\$ 2,5368	\$ 0.0311	\$ 78	10%
Sep-20	230,000	510,000	20,000	\$ 586,850	\$ 1,287,750	\$ 50,250	\$ 2,5515	\$ 2,5250	\$ 2,5125	\$ 0.0390	\$ 78	10%
Oct-20	270,000	580,000	40,000	\$ 696,740	\$ 1,499,300	\$ 102,500	\$ 2,5805	\$ 2,5850	\$ 2,5625	\$ 0.0180	\$ 72	10%
Nov-20	290,000	900,000	32,000	\$ 764,550	\$ 2,385,900	\$ 83,900	\$ 2,6364	\$ 2,6510	\$ 2,6219	\$ 0.0145	\$ 46	10%
Dec-20	340,000	1,270,000	54,000	\$ 951,490	\$ 3,558,540	\$ 150,806	\$ 2,7985	\$ 2,8020	\$ 2,7927	\$ 0.0058	\$ 31	10%
Jan-21	310,000	1,450,000	45,000	\$ 900,750	\$ 4,171,650	\$ 130,575	\$ 2,9056	\$ 2,8770	\$ 2,9017	\$ 0.0040	\$ 18	10%
Feb-21	210,000	1,290,000	30,000	\$ 602,070	\$ 3,686,820	\$ 86,010	\$ 2,8670	\$ 2,8580	\$ 2,8670	\$ -	\$ -	0%
Mar-21	120,000	1,110,000	20,000	\$ 329,760	\$ 3,050,280	\$ 54,960	\$ 2,7480	\$ 2,7480	\$ 2,7480	\$ -	\$ -	0%
Apr-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-21	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Mar 31, 2019

National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)								Monthly		Percentage	Average	PURCHASE (USD)				Average Price (\$/Dth)			
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"		Hedge Price	Total Cost		Mandatory	Accelerated	Discretionary	Basis Hedge (MTM)	Mandatory	Accelerated	Discretionary	Basis Hedge (MTM / Dth)	
201804	4/1/2018	2,642,805	890,000	650,000	220,000	710,000	1,760,000	67%	\$ 2,7879	\$ 4,906,700		\$ 2,552,200	\$ 1,768,000	\$ 586,500	\$ 54,820	\$ 2,8676	\$ 2,7200	\$ 2,6659	\$ 0.0772	
201805	5/1/2018	1,793,999	570,000	670,000	139,000	390,000	1,379,000	77%	\$ 2,8348	\$ 3,909,240		\$ 1,621,930	\$ 1,922,900	\$ 364,410	\$ 15,170	\$ 2,8455	\$ 2,8700	\$ 2,6217	\$ 0.0389	
201806	6/1/2018	1,253,085	440,000	480,000	134,000	670,000	1,054,000	84%	\$ 2,8413	\$ 2,994,705		\$ 1,260,880	\$ 1,380,000	\$ 353,825	\$ (47,315)	\$ 2,8656	\$ 2,8750	\$ 2,6405	\$ (0.0706)	
201807	7/1/2018	962,364	360,000	340,000	145,000	580,000	845,000	88%	\$ 2,8554	\$ 2,412,828		\$ 1,036,465	\$ 974,100	\$ 402,263	\$ (31,045)	\$ 2,8791	\$ 2,8650	\$ 2,7742	\$ (0.0535)	
201808	8/1/2018	988,653	240,000	490,000	70,000	610,000	800,000	81%	\$ 2,8585	\$ 2,286,830		\$ 688,880	\$ 1,402,380	\$ 195,570	\$ 120,085	\$ 2,8703	\$ 2,8620	\$ 2,7939	\$ 0.1969	
201809	9/1/2018	1,168,840	470,000	480,000	70,000	480,000	1,020,000	87%	\$ 2,8450	\$ 2,901,870		\$ 1,341,520	\$ 1,365,600	\$ 194,750	\$ 82,615	\$ 2,8543	\$ 2,8450	\$ 2,7821	\$ 0.1721	
201810	10/1/2018	1,869,869	500,000	580,000	95,000	730,000	1,175,000	63%	\$ 2,9088	\$ 3,417,860		\$ 1,444,750	\$ 1,706,070	\$ 267,040	\$ (25,195)	\$ 2,8895	\$ 2,9415	\$ 2,8109	\$ (0.0345)	
201811	11/1/2018	2,424,914	720,000	820,000	142,500	1,090,000	1,682,500	69%	\$ 2,9049	\$ 4,887,529		\$ 2,111,510	\$ 2,364,060	\$ 411,959	\$ 20,520	\$ 2,9327	\$ 2,8830	\$ 2,8909	\$ 0.0188	
201812	12/1/2018	3,448,897	1,120,000	1,150,000	267,000	1,170,000	2,537,000	74%	\$ 3,0476	\$ 7,731,862		\$ 3,429,050	\$ 3,491,800	\$ 811,012	\$ 2,750	\$ 3,0617	\$ 3,0363	\$ 3,0375	\$ 0.0024	
201901	1/1/2019	3,824,491	1,360,000	1,280,000	240,000	1,270,000	2,880,000	75%	\$ 3,1670	\$ 9,120,955		\$ 4,293,080	\$ 4,075,460	\$ 752,415	\$ 119,750	\$ 3,1567	\$ 3,1840	\$ 3,1351	\$ 0.0943	
201902	2/1/2019	3,424,322	1,270,000	1,140,000	404,000	1,150,000	2,814,000	82%	\$ 3,1389	\$ 8,832,776		\$ 3,962,370	\$ 3,644,710	\$ 1,225,696	\$ 170,520	\$ 3,1200	\$ 3,1971	\$ 3,0339	\$ 0.1483	
201903	3/1/2019	3,000,951	1,120,000	1,000,000	434,000	1,160,000	2,554,000	85%	\$ 3,0148	\$ 7,699,743		\$ 3,396,150	\$ 3,085,000	\$ 1,218,593	\$ 164,835	\$ 3,0323	\$ 3,0850	\$ 2,8078	\$ 0.1421	
201904	4/1/2019	2,739,686	615,000	780,000	146,000	680,000	1,541,000	56%	\$ 2,6887	\$ 4,143,317		\$ 1,659,939	\$ 2,093,520	\$ 389,858	\$ 40,800	\$ 2,6991	\$ 2,6840	\$ 2,6703	\$ 0.0600	
201905	5/1/2019	1,841,093	690,000	620,000	202,000	580,000	1,512,000	82%	\$ 2,6706	\$ 4,037,930		\$ 1,831,780	\$ 1,670,900	\$ 535,250	\$ (2,900)	\$ 2,6548	\$ 2,6950	\$ 2,6498	\$ (0.0050)	
201906	6/1/2019	1,334,683	525,000	440,000	118,000	350,000	1,083,000	81%	\$ 2,6922	\$ 2,915,646		\$ 1,406,965	\$ 1,194,160	\$ 314,521	\$ (4,820)	\$ 2,6799	\$ 2,7140	\$ 2,6654	\$ (0.0138)	
201907	7/1/2019	1,054,181	435,000	350,000	74,000	240,000	859,000	81%	\$ 2,7045	\$ 2,323,207		\$ 1,180,385	\$ 944,300	\$ 198,522	\$ (11,520)	\$ 2,7135	\$ 2,6980	\$ 2,6827	\$ (0.0480)	
201908	8/1/2019	1,084,682	425,000	360,000	101,000	200,000	886,000	82%	\$ 2,7370	\$ 2,424,943		\$ 1,163,830	\$ 988,200	\$ 272,913	\$ (7,200)	\$ 2,7384	\$ 2,7450	\$ 2,7021	\$ (0.0360)	
201909	9/1/2019	1,201,565	580,000	400,000	105,000	160,000	1,085,000	90%	\$ 2,7296	\$ 2,961,580		\$ 1,575,560	\$ 1,105,200	\$ 280,820	\$ (26,080)	\$ 2,7165	\$ 2,7630	\$ 2,6745	\$ (0.1630)	
201910	10/1/2019	1,954,119	710,000	560,000	145,000	200,000	1,415,000	72%	\$ 2,7557	\$ 3,899,368		\$ 1,952,725	\$ 1,555,680	\$ 390,963	\$ (27,600)	\$ 2,7503	\$ 2,7780	\$ 2,6963	\$ (0.1380)	
201911	11/1/2019	2,448,512	895,000	750,000	98,000	240,000	1,743,000	71%	\$ 2,8251	\$ 4,924,208		\$ 2,509,725	\$ 2,143,125	\$ 271,358	\$ (11,100)	\$ 2,8042	\$ 2,8575	\$ 2,7690	\$ (0.0463)	
201912	12/1/2019	3,477,189	1,187,000	1,100,000	167,000	250,000	2,454,000	71%	\$ 2,9194	\$ 7,164,224		\$ 3,478,726	\$ 3,201,000	\$ 484,498	\$ (10,125)	\$ 2,9307	\$ 2,9100	\$ 2,9012	\$ (0.0405)	
202001	1/1/2020	3,853,537	1,267,000	1,260,000	180,000	260,000	2,707,000	70%	\$ 3,0150	\$ 8,161,606		\$ 3,841,263	\$ 3,778,740	\$ 541,603	\$ (325)	\$ 3,0318	\$ 2,9990	\$ 3,0089	\$ (0.0013)	
202002	2/1/2020	3,638,905	1,090,000	1,220,000	160,000	220,000	2,470,000	68%	\$ 2,9965	\$ 7,401,350		\$ 3,254,160	\$ 3,672,200	\$ 474,990	\$ 3,685	\$ 2,9855	\$ 3,0100	\$ 2,9687	\$ 0.0168	
202003	3/1/2020	3,036,664	830,000	1,020,000	162,000	160,000	2,012,000	66%	\$ 2,8859	\$ 5,806,375		\$ 2,374,025	\$ 2,970,750	\$ 461,600	\$ 5,720	\$ 2,8603	\$ 2,9125	\$ 2,8494	\$ 0.0358	
202004	4/1/2020	2,240,142	475,000	660,000	88,000	-	1,223,000	55%	\$ 2,6006	\$ 3,180,570		\$ 1,215,850	\$ 1,740,900	\$ 223,820	\$ -	\$ 2,5597	\$ 2,6377	\$ 2,5434	\$ -	
202005	5/1/2020	1,983,572	390,000	680,000	80,000	-	1,150,000	58%	\$ 2,5439	\$ 2,925,445		\$ 981,250	\$ 1,744,200	\$ 199,995	\$ -	\$ 2,5160	\$ 2,5650	\$ 2,4999	\$ -	
202006	6/1/2020	1,448,188	250,000	530,000	59,000	-	839,000	58%	\$ 2,5508	\$ 2,140,128		\$ 634,810	\$ 1,356,270	\$ 149,048	\$ -	\$ 2,5392	\$ 2,5590	\$ 2,5262	\$ -	
202007	7/1/2020	1,164,732	220,000	420,000	35,000	-	675,000	58%	\$ 2,5723	\$ 1,736,290		\$ 565,010	\$ 1,082,340	\$ 88,940	\$ -	\$ 2,5682	\$ 2,5770	\$ 2,5411	\$ -	
202008	8/1/2020	1,195,624	210,000	360,000	25,000	-	595,000	50%	\$ 2,5570	\$ 1,521,390		\$ 539,250	\$ 918,720	\$ 63,420	\$ -	\$ 2,5679	\$ 2,5520	\$ 2,5368	\$ -	
202009	9/1/2020	1,397,495	230,000	510,000	20,000	-	760,000	54%	\$ 2,5327	\$ 1,924,850		\$ 586,850	\$ 1,287,750	\$ 50,250	\$ -	\$ 2,5515	\$ 2,5250	\$ 2,5125	\$ -	
202010	10/1/2020	2,061,284	270,000	580,000	40,000	-	890,000	43%	\$ 2,5826	\$ 2,298,540		\$ 696,740	\$ 1,499,300	\$ 102,500	\$ -	\$ 2,5805	\$ 2,5850	\$ 2,5625	\$ -	
202011	11/1/2020	2,446,379	290,000	900,000	32,000	-	1,222,000	50%	\$ 2,6468	\$ 3,234,350		\$ 764,550	\$ 2,385,900	\$ 83,900	\$ -	\$ 2,6364	\$ 2,6510	\$ 2,6219	\$ -	
202012	12/1/2020	3,474,961	340,000	1,270,000	54,000	-	1,664,000	48%	\$ 2,8010	\$ 4,660,836		\$ 951,490	\$ 3,558,540	\$ 150,806	\$ -	\$ 2,7985	\$ 2,8020	\$ 2,7927	\$ -	
202101	1/1/2021	3,897,760	310,000	1,450,000	45,000	-	1,805,000	46%	\$ 2,8825	\$ 5,202,975		\$ 900,750	\$ 4,171,650	\$ 130,575	\$ -	\$ 2,9056	\$ 2,8770	\$ 2,9017	\$ -	
202102	2/1/2021	3,505,476	210,000	1,290,000	30,000	-	1,530,000	44%	\$ 2,8594	\$ 4,374,900		\$ 602,070	\$ 3,686,820	\$ 86,010	\$ -	\$ 2,8670	\$ 2,8580	\$ 2,8670	\$ -	
202103	3/1/2021	3,077,229	120,000	1,110,000	20,000	-	1,250,000	41%	\$ 2,7480	\$ 3,435,000		\$ 329,760	\$ 3,050,280	\$ 54,960	\$ -	\$ 2,7480	\$ 2,7480	\$ 2,7480	\$ -	
202104	4/1/2021	2,281,458	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
202105	5/1/2021	1,993,849	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
202106	6/1/2021	1,443,121	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
202107	7/1/2021	1,186,608	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
202108	8/1/2021	1,201,087	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
202109	9/1/2021	1,415,945	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
202110	10/1/2021	2,069,215	-	-	-	-	-	0%	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	

Settled

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



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

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

**105.4**      **\$**      **2,994,705**

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

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84.5                      \$                      2,412,828

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

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80.0                      \$                      2,286,830

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

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

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

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
300176	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	10/8/2018	12.0	\$ (0.3700)	\$ -
298050	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	9/11/2018	11.0	\$ (0.3650)	\$ -
295058	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	8/6/2018	11.0	\$ (0.3300)	\$ -
292213	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	7/3/2018	5.0	\$ 3.0100	\$ 150,500
292209	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	7/3/2018	4.0	\$ 3.0100	\$ 120,400
292052	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	7/2/2018	12.0	\$ (0.3650)	\$ -
290748	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	6/12/2018	5.0	\$ 3.0750	\$ 153,750
290172	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	6/4/2018	11.0	\$ (0.3800)	\$ -
287967	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	5/1/2018	5.0	\$ 2.9980	\$ 149,900
287963	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	5/1/2018	4.0	\$ 2.9980	\$ 119,920
287943	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	5/1/2018	12.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	4/3/2018	12.0	\$ (0.4425)	\$ -
285983	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	4/2/2018	1.0	\$ 2.9560	\$ 29,560
285971	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	4/2/2018	4.0	\$ 2.9560	\$ 118,240
282984	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	3/2/2018	1.0	\$ 2.9700	\$ 29,700
282983	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	3/2/2018	5.0	\$ 2.9700	\$ 148,500
282817	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	3/1/2018	12.0	\$ (0.4560)	\$ -
280140	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	2/1/2018	12.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	2/1/2018	1.0	\$ 3.0700	\$ 30,700
280036	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	2/1/2018	4.0	\$ 3.0700	\$ 122,800
278691	NG Basis Swap	TETCO M2	Dec-18	MANDATORY	1/18/2018	12.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	1/16/2018	1.0	\$ 3.0100	\$ 30,100
278463	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	1/16/2018	4.0	\$ 3.0100	\$ 120,400
274821	NG Clearport Swap	HENRY HUB 10K	Dec-18	DISCRETIONARY	12/4/2017	2.0	\$ 3.0870	\$ 61,740
274814	NG Clearport Swap	HENRY HUB 10K	Dec-18	MANDATORY	12/4/2017	4.0	\$ 3.0870	\$ 123,480
274119	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	11/22/2017	0.6	\$ 3.1600	\$ 18,960
274118	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	11/22/2017	5.0	\$ 3.1600	\$ 158,000
270374	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	10/2/2017	6.0	\$ 3.1330	\$ 187,980
268467	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	9/8/2017	1.0	\$ 3.1050	\$ 31,050
268466	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	9/8/2017	6.0	\$ 3.1050	\$ 186,300
266986	NG Clearport Swap	HENRY HUB 10K	Dec-18	DISCRETIONARY	8/17/2017	3.0	\$ 3.0730	\$ 92,190
266493	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	8/11/2017	0.6	\$ 3.0920	\$ 18,552
266492	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	8/11/2017	6.0	\$ 3.0920	\$ 185,520
263611	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	7/7/2017	1.0	\$ 3.0050	\$ 30,050
263610	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	7/7/2017	6.0	\$ 3.0050	\$ 180,300
262290	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	6/14/2017	0.5	\$ 3.1000	\$ 15,500
262289	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	6/14/2017	6.0	\$ 3.1000	\$ 186,000
259899	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	5/4/2017	1.0	\$ 3.1060	\$ 31,060
259897	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	5/4/2017	6.0	\$ 3.1060	\$ 186,360
258218	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	4/11/2017	1.0	\$ 3.0740	\$ 30,740
258217	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	4/11/2017	6.0	\$ 3.0740	\$ 184,440
256067	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	3/16/2017	1.0	\$ 3.0310	\$ 30,310
256056	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	3/16/2017	6.0	\$ 3.0310	\$ 181,860
253775	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	2/10/2017	6.0	\$ 3.1100	\$ 186,600
251394	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATED	12/15/2016	60.0	\$ 3.0330	\$ 1,819,800
251164	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	1/9/2017	6.0	\$ 3.0500	\$ 183,000
249247	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	12/15/2016	1.0	\$ 3.0400	\$ 30,400
249243	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	12/15/2016	13.0	\$ 3.0400	\$ 395,200
249242	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATED	12/15/2016	55.0	\$ 3.0400	\$ 1,672,000
							253.7	\$ 7,731,862



Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
307039	NG Future	HENRY HUB	Jan-19	MANDATORY	12/27/2018	-1.0	\$ -	\$ -	
307038	NG Future	HENRY HUB	Jan-19	MANDATORY	12/27/2018	-1.0	\$ -	\$ -	
307037	NG Future	HENRY HUB	Jan-19	MANDATORY	12/27/2018	-1.0	\$ -	\$ -	
307036	NG Future	HENRY HUB	Jan-19	MANDATORY	12/27/2018	-1.0	\$ -	\$ -	
307035	NG Future	HENRY HUB	Jan-19	MANDATORY	12/27/2018	-1.0	\$ -	\$ -	
307034	NG Future	HENRY HUB	Jan-19	MANDATORY	12/27/2018	-1.0	\$ -	\$ -	
303713	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	11/20/2018	17.0	\$ (0.3420)	\$ -	
300177	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	10/8/2018	17.0	\$ (0.3700)	\$ -	
298051	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	9/11/2018	7.0	\$ (0.3650)	\$ -	
295687	NG Future	HENRY HUB	Jan-19	MANDATORY	8/9/2018	1.0	\$ 3.1570	\$ 31,570	
295686	NG Future	HENRY HUB	Jan-19	MANDATORY	8/9/2018	5.0	\$ 3.1580	\$ 157,900	
295059	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	8/6/2018	7.0	\$ (0.3300)	\$ -	
292214	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	7/3/2018	5.0	\$ 3.0950	\$ 154,750	
292210	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	7/3/2018	7.0	\$ 3.0950	\$ 216,650	
292053	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	7/2/2018	10.0	\$ (0.3650)	\$ -	
290749	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	6/12/2018	6.0	\$ 3.1590	\$ 189,540	
290172	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	6/4/2018	10.0	\$ (0.3800)	\$ -	
287968	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	5/1/2018	2.0	\$ 3.0800	\$ 61,600	
287964	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	5/1/2018	6.0	\$ 3.0800	\$ 184,800	
287943	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	5/1/2018	12.0	\$ (0.4550)	\$ -	
286063	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	4/3/2018	12.0	\$ (0.4425)	\$ -	
285984	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	4/2/2018	1.0	\$ 3.0430	\$ 30,430	
285972	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	4/2/2018	6.0	\$ 3.0430	\$ 182,580	
282984	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	3/2/2018	1.0	\$ 3.0770	\$ 30,770	
282983	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	3/2/2018	6.0	\$ 3.0770	\$ 184,620	
282817	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	3/1/2018	12.0	\$ (0.4560)	\$ -	
280140	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	2/1/2018	11.0	\$ (0.5740)	\$ -	
280037	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	2/1/2018	1.0	\$ 3.1600	\$ 31,600	
280036	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	2/1/2018	6.0	\$ 3.1600	\$ 189,600	
278691	NG Basis Swap	TETCO M2	Jan-19	MANDATORY	1/18/2018	12.0	\$ (0.4700)	\$ -	
278465	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	1/16/2018	1.0	\$ 3.0900	\$ 30,900	
278463	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	1/16/2018	6.0	\$ 3.0900	\$ 185,400	
274823	NG Clearport Swap	HENRY HUB 10K	Jan-19	DISCRETIONARY	12/4/2017	1.0	\$ 3.1770	\$ 31,770	
274815	NG Clearport Swap	HENRY HUB 10K	Jan-19	MANDATORY	12/4/2017	6.0	\$ 3.1770	\$ 190,620	
274119	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	11/22/2017	0.5	\$ 3.2500	\$ 16,250	
274118	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	11/22/2017	7.0	\$ 3.2500	\$ 227,500	
270374	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	10/2/2017	7.0	\$ 3.2200	\$ 225,400	
268467	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	9/8/2017	1.0	\$ 3.1920	\$ 31,920	
268466	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	9/8/2017	7.0	\$ 3.1920	\$ 223,440	
266987	NG Clearport Swap	HENRY HUB 10K	Jan-19	DISCRETIONARY	8/17/2017	3.0	\$ 3.1600	\$ 94,800	
266493	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	8/11/2017	0.5	\$ 3.1750	\$ 15,875	
266492	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	8/11/2017	6.0	\$ 3.1750	\$ 190,500	
263611	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.1000	\$ 31,000	
263610	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	7/7/2017	6.0	\$ 3.1000	\$ 186,000	
262282	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.1800	\$ 31,800	
262280	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	6/14/2017	7.0	\$ 3.1800	\$ 222,600	
259899	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	5/4/2017	2.0	\$ 3.2010	\$ 64,020	
259897	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	5/4/2017	6.0	\$ 3.2010	\$ 192,060	
258218	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.1840	\$ 31,840	
258217	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	4/11/2017	7.0	\$ 3.1840	\$ 222,880	
256067	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	3/16/2017	1.0	\$ 3.1270	\$ 31,270	
256056	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	3/16/2017	7.0	\$ 3.1270	\$ 218,890	
253775	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	2/10/2017	7.0	\$ 3.2150	\$ 225,050	
250621	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	1/3/2017	1.0	\$ 3.1820	\$ 31,820	
250620	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	1/3/2017	14.0	\$ 3.1820	\$ 445,480	
250619	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	28.0	\$ 3.1820	\$ 890,960	
250618	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	50.0	\$ 3.1840	\$ 1,592,000	
250586	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	50.0	\$ 3.1850	\$ 1,592,500	
							<b>288.0</b>	<b>\$</b>	<b>9,120,955</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
309768	NG Future	HENRY HUB	Feb-19	MANDATORY	1/29/2019	-3.0	\$ -	\$ -
309767	NG Future	HENRY HUB	Feb-19	MANDATORY	1/29/2019	-1.0	\$ -	\$ -
309766	NG Future	HENRY HUB	Feb-19	MANDATORY	1/29/2019	-1.0	\$ -	\$ -
309765	NG Future	HENRY HUB	Feb-19	MANDATORY	1/29/2019	-1.0	\$ -	\$ -
309591	NG Clearport Swap	HENRY HUB 10K	Feb-19	DISCRETIONARY	1/28/2019	3.0	\$ 2.9580	\$ 88,740
309590	NG Clearport Swap	HENRY HUB 10K	Feb-19	DISCRETIONARY	1/28/2019	2.0	\$ 2.9590	\$ 59,180
309589	NG Clearport Swap	HENRY HUB 10K	Feb-19	DISCRETIONARY	1/28/2019	13.0	\$ 2.9600	\$ 384,800
305753	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	12/11/2018	10.0	\$ (0.3100)	\$ -
303714	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	11/20/2018	9.0	\$ (0.3420)	\$ -
300178	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	10/8/2018	10.0	\$ (0.3700)	\$ -
298052	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	9/11/2018	9.0	\$ (0.3650)	\$ -
297861	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.9450	\$ 29,450
297842	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	9/7/2018	5.0	\$ 2.9450	\$ 147,250
295689	NG Future	HENRY HUB	Feb-19	MANDATORY	8/9/2018	3.0	\$ 3.1210	\$ 93,630
295688	NG Future	HENRY HUB	Feb-19	MANDATORY	8/9/2018	3.0	\$ 3.1200	\$ 93,600
295060	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	8/6/2018	9.0	\$ (0.3300)	\$ -
292215	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	7/3/2018	5.0	\$ 3.0600	\$ 153,000
292211	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	7/3/2018	7.0	\$ 3.0600	\$ 214,200
292054	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	7/2/2018	10.0	\$ (0.3650)	\$ -
290750	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	6/12/2018	6.0	\$ 3.1300	\$ 187,800
290172	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	6/4/2018	9.0	\$ (0.3800)	\$ -
287969	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	5/1/2018	2.0	\$ 3.0420	\$ 60,840
287965	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	5/1/2018	6.0	\$ 3.0420	\$ 182,520
287943	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	5/1/2018	10.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	4/3/2018	10.0	\$ (0.4425)	\$ -
285985	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	4/2/2018	1.0	\$ 3.0130	\$ 30,130
285973	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	4/2/2018	6.0	\$ 3.0130	\$ 180,780
282984	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	3/2/2018	1.0	\$ 3.0490	\$ 30,490
282983	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	3/2/2018	6.0	\$ 3.0490	\$ 182,940
282817	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	3/1/2018	9.0	\$ (0.4560)	\$ -
280140	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	2/1/2018	10.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	2/1/2018	1.0	\$ 3.1200	\$ 31,200
280036	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	2/1/2018	6.0	\$ 3.1200	\$ 187,200
278691	NG Basis Swap	TETCO M2	Feb-19	MANDATORY	1/18/2018	10.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	1/16/2018	1.0	\$ 3.0600	\$ 30,600
278463	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	1/16/2018	6.0	\$ 3.0600	\$ 183,600
274816	NG Clearport Swap	HENRY HUB 10K	Feb-19	MANDATORY	12/4/2017	6.0	\$ 3.1480	\$ 188,880
274118	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	11/22/2017	7.0	\$ 3.2150	\$ 225,050
270374	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	10/2/2017	6.0	\$ 3.1900	\$ 191,400
268467	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	9/8/2017	1.0	\$ 3.1660	\$ 31,660
268466	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	9/8/2017	6.0	\$ 3.1660	\$ 189,960
266988	NG Clearport Swap	HENRY HUB 10K	Feb-19	DISCRETIONARY	8/17/2017	3.0	\$ 3.1400	\$ 94,200
266493	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	8/11/2017	0.4	\$ 3.1540	\$ 12,616
266492	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	8/11/2017	6.0	\$ 3.1540	\$ 189,240
263611	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.0650	\$ 30,650
263610	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	7/7/2017	6.0	\$ 3.0650	\$ 183,900
262282	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.1600	\$ 31,600
262280	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	6/14/2017	6.0	\$ 3.1600	\$ 189,600
259899	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	5/4/2017	1.0	\$ 3.1830	\$ 31,830
259897	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	5/4/2017	6.0	\$ 3.1830	\$ 190,980
258218	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.1570	\$ 31,570
258217	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	4/11/2017	6.0	\$ 3.1570	\$ 189,420
256067	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	3/16/2017	1.0	\$ 3.1210	\$ 31,210
256056	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	3/16/2017	6.0	\$ 3.1210	\$ 187,260
253481	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	2/8/2017	1.0	\$ 3.1930	\$ 31,930
253480	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	2/8/2017	12.0	\$ 3.1930	\$ 383,160
253479	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATED	2/8/2017	47.0	\$ 3.1930	\$ 1,500,710
253476	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATED	2/8/2017	67.0	\$ 3.2000	\$ 2,144,000
						<b>281.4</b>	<b>\$</b>	<b>8,832,776</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
312355	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	2/26/2019	-1.0	\$ -	\$ -
312354	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	2/26/2019	-1.0	\$ -	\$ -
312353	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	2/26/2019	-1.0	\$ -	\$ -
312352	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	2/26/2019	-1.0	\$ -	\$ -
312351	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	2/26/2019	-1.0	\$ -	\$ -
312350	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	2/26/2019	-1.0	\$ -	\$ -
311154	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	2/13/2019	10.0	\$ 2,5900	\$ 259,000
310486	NG Clearport Swap	HENRY HUB 10K	Mar-19	DISCRETIONARY	2/5/2019	10.0	\$ 2,6920	\$ 269,200
309592	NG Clearport Swap	HENRY HUB 10K	Mar-19	DISCRETIONARY	1/28/2019	10.0	\$ 2,9040	\$ 290,400
307263	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	1/3/2019	8.0	\$ (0.3200)	\$ -
305754	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	12/11/2018	9.0	\$ (0.3100)	\$ -
303715	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	11/20/2018	9.0	\$ (0.3420)	\$ -
300179	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	10/8/2018	9.0	\$ (0.3700)	\$ -
300104	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	10/5/2018	5.0	\$ 2,9900	\$ 149,500
298053	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	9/11/2018	9.0	\$ (0.3650)	\$ -
297862	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	9/7/2018	1.0	\$ 2,8450	\$ 28,450
297843	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	9/7/2018	5.0	\$ 2,8450	\$ 142,250
295690	NG Future	HENRY HUB	Mar-19	MANDATORY	8/9/2018	6.0	\$ 3,0180	\$ 181,080
295061	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	8/6/2018	9.0	\$ (0.3300)	\$ -
292216	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	7/3/2018	5.0	\$ 2,9650	\$ 148,250
292212	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	7/3/2018	6.0	\$ 2,9650	\$ 177,900
292055	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	7/2/2018	9.0	\$ (0.3650)	\$ -
290751	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	6/12/2018	5.0	\$ 3,0330	\$ 151,650
290172	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	6/4/2018	9.0	\$ (0.3800)	\$ -
287970	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	5/1/2018	1.0	\$ 2,9280	\$ 29,280
287966	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	5/1/2018	6.0	\$ 2,9280	\$ 175,680
287943	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	5/1/2018	9.0	\$ (0.4550)	\$ -
286063	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	4/3/2018	9.0	\$ (0.4425)	\$ -
285986	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	4/2/2018	0.5	\$ 2,9160	\$ 14,580
285974	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	4/2/2018	5.0	\$ 2,9160	\$ 145,800
282984	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	3/2/2018	1.0	\$ 2,9570	\$ 29,570
282983	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	3/2/2018	5.0	\$ 2,9570	\$ 147,850
282817	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	3/1/2018	9.0	\$ (0.4560)	\$ -
280140	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	2/1/2018	9.0	\$ (0.5740)	\$ -
280037	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	2/1/2018	0.5	\$ 3,0250	\$ 15,125
280036	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	2/1/2018	5.0	\$ 3,0250	\$ 151,250
278691	NG Basis Swap	TETCO M2	Mar-19	MANDATORY	1/18/2018	9.0	\$ (0.4700)	\$ -
278465	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	1/16/2018	0.4	\$ 2,9870	\$ 11,948
278463	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	1/16/2018	5.0	\$ 2,9870	\$ 149,350
274818	NG Clearport Swap	HENRY HUB 10K	Mar-19	MANDATORY	12/4/2017	5.0	\$ 3,0770	\$ 153,850
274118	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	11/22/2017	5.0	\$ 3,1400	\$ 157,000
270374	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	10/2/2017	5.0	\$ 3,1200	\$ 156,000
268466	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	9/8/2017	6.0	\$ 3,1020	\$ 186,120
266492	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	8/11/2017	5.0	\$ 3,0870	\$ 154,350
263611	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	7/7/2017	1.0	\$ 3,0120	\$ 30,120
263610	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	7/7/2017	5.0	\$ 3,0120	\$ 150,600
262282	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	6/14/2017	1.0	\$ 3,0980	\$ 30,980
262280	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	6/14/2017	6.0	\$ 3,0980	\$ 185,880
259897	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	5/4/2017	5.0	\$ 3,1130	\$ 155,650
258218	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	4/11/2017	1.0	\$ 3,0840	\$ 30,840
258217	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	4/11/2017	6.0	\$ 3,0840	\$ 185,040
255379	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	3/7/2017	1.0	\$ 3,0850	\$ 30,850
255378	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	3/7/2017	11.0	\$ 3,0850	\$ 339,350
255377	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATED	3/7/2017	30.0	\$ 3,0850	\$ 925,500
255067	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATED	3/3/2017	70.0	\$ 3,0850	\$ 2,159,500
							<b>255.4</b>	<b>\$ 7,699,743</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
312657	NG Basis Swap	TETCO M2	Apr-19	MANDATORY	3/1/2019	34.0	\$ (0.3400)	\$ -	
310587	NG Basis Swap	TETCO M2	Apr-19	MANDATORY	2/7/2019	34.0	\$ (0.3940)	\$ -	
302114	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	11/2/2018	1.0	\$ 2.6700	\$ 26,700	
302097	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	11/2/2018	8.0	\$ 2.6700	\$ 213,600	
300105	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	10/5/2018	1.0	\$ 2.7000	\$ 27,000	
297863	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.5900	\$ 12,950	
297844	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	9/7/2018	1.0	\$ 2.5900	\$ 25,900	
295629	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	8/10/2018	2.0	\$ 2.6850	\$ 53,700	
292224	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	7/3/2018	5.0	\$ 2.6500	\$ 132,500	
292217	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	7/3/2018	1.0	\$ 2.6500	\$ 26,500	
290458	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	6/8/2018	0.3	\$ 2.6280	\$ 7,884	
290451	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	6/8/2018	1.4	\$ 2.6280	\$ 36,792	
288088	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.5930	\$ 12,965	
288081	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	5/2/2018	2.0	\$ 2.5930	\$ 51,860	
285987	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	4/2/2018	0.3	\$ 2.6450	\$ 7,935	
285975	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	4/2/2018	2.0	\$ 2.6450	\$ 52,900	
283689	NG Clearport Swap	HENRY HUB 10K	Apr-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6790	\$ 26,790	
283667	NG Clearport Swap	HENRY HUB 10K	Apr-19	MANDATORY	3/9/2018	2.0	\$ 2.6800	\$ 53,600	
280052	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	2/1/2018	2.0	\$ 2.7290	\$ 54,580	
278500	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900	
278499	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	1/16/2018	2.0	\$ 2.6900	\$ 53,800	
274957	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	12/5/2017	2.0	\$ 2.7100	\$ 54,200	
274130	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800	
271501	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	10/18/2017	4.0	\$ 2.7600	\$ 110,400	
268886	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	9/14/2017	0.6	\$ 2.7580	\$ 16,548	
268884	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	9/14/2017	4.0	\$ 2.7580	\$ 110,320	
266495	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	8/11/2017	4.0	\$ 2.7200	\$ 108,800	
263705	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6720	\$ 26,720	
263702	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	7/10/2017	4.0	\$ 2.6720	\$ 106,880	
262278	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	6/14/2017	0.5	\$ 2.7485	\$ 13,743	
262271	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	6/14/2017	4.0	\$ 2.7485	\$ 109,940	
259903	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	5/4/2017	0.9	\$ 2.7270	\$ 24,543	
259902	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	5/4/2017	4.1	\$ 2.7270	\$ 111,807	
258224	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	4/11/2017	2.0	\$ 2.6840	\$ 53,680	
258223	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	4/11/2017	9.0	\$ 2.6840	\$ 241,560	
258222	NG OTC Swap	HENRY HUB	Apr-19	ACCELERATED	4/11/2017	78.0	\$ 2.6840	\$ 2,093,520	
							<b>154.1</b>	<b>\$</b>	<b>4,143,317</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
312658	NG Basis Swap	TETCO M2	May-19	MANDATORY	3/1/2019	29.0	\$ (0.3400)	\$ -	
310588	NG Basis Swap	TETCO M2	May-19	MANDATORY	2/7/2019	29.0	\$ (0.3940)	\$ -	
300106	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/5/2018	4.0	\$ 2.6600	\$ 106,400	
297864	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.5650	\$ 25,650	
297845	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/7/2018	4.0	\$ 2.5650	\$ 102,600	
295636	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/10/2018	2.0	\$ 2.6500	\$ 53,000	
295630	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/10/2018	4.0	\$ 2.6500	\$ 106,000	
292225	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/3/2018	2.0	\$ 2.6200	\$ 52,400	
292218	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/3/2018	4.0	\$ 2.6200	\$ 104,800	
290459	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/8/2018	1.2	\$ 2.5850	\$ 31,020	
290452	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/8/2018	4.0	\$ 2.5850	\$ 103,400	
288089	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.5590	\$ 25,590	
288082	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/2/2018	4.0	\$ 2.5590	\$ 102,360	
285988	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6170	\$ 26,170	
285976	NG OTC Swap	HENRY HUB	May-19	MANDATORY	4/2/2018	4.0	\$ 2.6170	\$ 104,680	
283690	NG Clearport Swap	HENRY HUB 10K	May-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6400	\$ 26,400	
283668	NG Clearport Swap	HENRY HUB 10K	May-19	MANDATORY	3/9/2018	4.0	\$ 2.6400	\$ 105,600	
280065	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	2/1/2018	2.0	\$ 2.6910	\$ 53,820	
280052	NG OTC Swap	HENRY HUB	May-19	MANDATORY	2/1/2018	4.0	\$ 2.6910	\$ 107,640	
278500	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6500	\$ 26,500	
278499	NG OTC Swap	HENRY HUB	May-19	MANDATORY	1/16/2018	4.0	\$ 2.6500	\$ 106,000	
274959	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	12/5/2017	2.0	\$ 2.6600	\$ 53,200	
274957	NG OTC Swap	HENRY HUB	May-19	MANDATORY	12/5/2017	4.0	\$ 2.6600	\$ 106,400	
274130	NG OTC Swap	HENRY HUB	May-19	MANDATORY	11/22/2017	4.0	\$ 2.7450	\$ 109,800	
271501	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/18/2017	3.0	\$ 2.7200	\$ 81,600	
268886	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7260	\$ 27,260	
268884	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/14/2017	3.0	\$ 2.7260	\$ 81,780	
266496	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/11/2017	1.0	\$ 2.6800	\$ 26,800	
266495	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/11/2017	3.0	\$ 2.6800	\$ 80,400	
263706	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6410	\$ 26,410	
263703	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/10/2017	3.0	\$ 2.6410	\$ 79,230	
262275	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/14/2017	1.0	\$ 2.7090	\$ 27,090	
262273	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/14/2017	3.0	\$ 2.7090	\$ 81,270	
259887	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/4/2017	2.0	\$ 2.6970	\$ 53,940	
259886	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/4/2017	6.0	\$ 2.6970	\$ 161,820	
259884	NG OTC Swap	HENRY HUB	May-19	ACCELERATED	5/4/2017	62.0	\$ 2.6950	\$ 1,670,900	
							<b>151.2</b>	<b>\$</b>	<b>4,037,930</b>



Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
312660	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	3/1/2019	12.0	\$ (0.3400)	\$ -	
310590	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	2/7/2019	12.0	\$ (0.3940)	\$ -	
310091	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	2/1/2019	1.0	\$ 2.8300	\$ 28,300	
307318	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	1/3/2019	1.0	\$ 2.6800	\$ 26,800	
307300	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	1/3/2019	1.0	\$ 2.6800	\$ 26,800	
304879	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	12/3/2018	2.0	\$ 2.8100	\$ 56,200	
302098	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	11/2/2018	1.0	\$ 2.7000	\$ 27,000	
300108	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	10/5/2018	3.0	\$ 2.7200	\$ 81,600	
297866	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.6250	\$ 13,125	
297847	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/7/2018	2.0	\$ 2.6250	\$ 52,500	
295632	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/10/2018	3.0	\$ 2.7100	\$ 81,300	
292227	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6800	\$ 26,800	
292220	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/3/2018	2.0	\$ 2.6800	\$ 53,600	
290461	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.6450	\$ 13,225	
290454	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	6/8/2018	2.5	\$ 2.6450	\$ 66,125	
288091	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.6210	\$ 13,105	
288084	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	5/2/2018	2.0	\$ 2.6210	\$ 52,420	
285990	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	4/2/2018	0.6	\$ 2.6755	\$ 16,053	
285978	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	4/2/2018	2.0	\$ 2.6755	\$ 53,510	
283692	NG Clearport Swap	HENRY HUB 10K	Jul-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7030	\$ 27,030	
283670	NG Clearport Swap	HENRY HUB 10K	Jul-19	MANDATORY	3/9/2018	3.0	\$ 2.7030	\$ 81,090	
280065	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	2/1/2018	0.0	#DIV/0!	\$ -	
280052	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	2/1/2018	3.0	\$ 2.7390	\$ 82,170	
278500	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7100	\$ 27,100	
278499	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	1/16/2018	2.0	\$ 2.7100	\$ 54,200	
274959	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	12/5/2017	0.0	#DIV/0!	\$ -	
274957	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	12/5/2017	2.0	\$ 2.7200	\$ 54,400	
274130	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800	
271501	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	10/18/2017	2.0	\$ 2.7725	\$ 55,450	
268886	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7680	\$ 8,304	
268884	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/14/2017	2.0	\$ 2.7680	\$ 55,360	
266495	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/11/2017	2.0	\$ 2.7320	\$ 54,640	
263697	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6980	\$ 26,980	
263696	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/10/2017	4.0	\$ 2.6980	\$ 107,920	
263691	NG OTC Swap	HENRY HUB	Jul-19	ACCELERATED	7/10/2017	35.0	\$ 2.6980	\$ 944,300	
							<b>85.9</b>	<b>\$</b>	<b>2,323,207</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313034	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	3/5/2019	2.0	\$ 2,9400	\$ 58,800
312661	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	3/1/2019	10.0	\$ (0.3400)	\$ -
310591	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	2/7/2019	10.0	\$ (0.3940)	\$ -
310092	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	2/1/2019	2.0	\$ 2,8300	\$ 56,600
307319	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	1/3/2019	1.0	\$ 2,6700	\$ 26,700
307301	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	1/3/2019	2.0	\$ 2,6700	\$ 53,400
304880	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	12/3/2018	3.0	\$ 2,8150	\$ 84,450
302115	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	11/2/2018	1.0	\$ 2,7200	\$ 27,200
302099	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	11/2/2018	3.0	\$ 2,7200	\$ 81,600
300109	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	10/5/2018	2.0	\$ 2,7300	\$ 54,600
297867	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/7/2018	0.5	\$ 2,6300	\$ 13,150
297848	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/7/2018	1.0	\$ 2,6300	\$ 26,300
295633	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/10/2018	2.0	\$ 2,7100	\$ 54,200
292228	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	7/3/2018	1.0	\$ 2,6850	\$ 26,850
292221	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	7/3/2018	2.0	\$ 2,6850	\$ 53,700
290462	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	6/8/2018	0.5	\$ 2,6500	\$ 13,250
290455	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	6/8/2018	1.5	\$ 2,6500	\$ 39,750
288092	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	5/2/2018	0.5	\$ 2,6280	\$ 13,140
288085	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	5/2/2018	2.0	\$ 2,6280	\$ 52,560
285991	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	4/2/2018	0.6	\$ 2,6805	\$ 16,083
285979	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	4/2/2018	2.0	\$ 2,6805	\$ 53,610
283693	NG Clearport Swap	HENRY HUB 10K	Aug-19	DISCRETIONARY	3/9/2018	1.0	\$ 2,7050	\$ 27,050
283671	NG Clearport Swap	HENRY HUB 10K	Aug-19	MANDATORY	3/9/2018	2.0	\$ 2,7050	\$ 54,100
280065	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	2/1/2018	1.0	\$ 2,7400	\$ 27,400
280052	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	2/1/2018	2.0	\$ 2,7400	\$ 54,800
278500	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	1/16/2018	1.0	\$ 2,7200	\$ 27,200
278499	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	1/16/2018	2.0	\$ 2,7200	\$ 54,400
274959	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	12/5/2017	0.5	\$ 2,7150	\$ 13,575
274957	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	12/5/2017	2.0	\$ 2,7150	\$ 54,300
274130	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	11/22/2017	2.0	\$ 2,7900	\$ 55,800
271501	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	10/18/2017	2.0	\$ 2,7800	\$ 55,600
268886	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/14/2017	0.5	\$ 2,7730	\$ 13,865
268884	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/14/2017	2.0	\$ 2,7730	\$ 55,460
266246	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	8/8/2017	1.0	\$ 2,7450	\$ 27,450
266245	NG OTC Swap	HENRY HUB	Aug-19	ACCELERATED	8/8/2017	36.0	\$ 2,7450	\$ 988,200
266237	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/8/2017	4.0	\$ 2,7450	\$ 109,800
						<b>88.6</b>	<b>\$</b>	<b>2,424,943</b>



Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
313035	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	3/5/2019	3.0	\$ 2.9250	\$ 87,750	
312662	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	3/1/2019	8.0	\$ (0.3400)	\$ -	
310592	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	2/7/2019	8.0	\$ (0.3940)	\$ -	
310093	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	2/1/2019	3.0	\$ 2.8000	\$ 84,000	
307320	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	1/3/2019	1.0	\$ 2.6500	\$ 26,500	
307302	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	1/3/2019	2.0	\$ 2.6500	\$ 53,000	
304881	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	12/3/2018	3.0	\$ 2.7950	\$ 83,850	
302100	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	11/2/2018	3.0	\$ 2.7000	\$ 81,000	
300110	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	10/5/2018	3.0	\$ 2.7000	\$ 81,000	
297868	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.6100	\$ 26,100	
297849	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/7/2018	3.0	\$ 2.6100	\$ 78,300	
295634	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	8/10/2018	4.0	\$ 2.6950	\$ 107,800	
292229	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6700	\$ 26,700	
292222	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	7/3/2018	3.0	\$ 2.6700	\$ 80,100	
290463	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6450	\$ 26,450	
290456	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	6/8/2018	3.0	\$ 2.6450	\$ 79,350	
288093	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.6150	\$ 26,150	
288086	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	5/2/2018	3.0	\$ 2.6150	\$ 78,450	
285992	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6690	\$ 26,690	
285980	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	4/2/2018	3.0	\$ 2.6690	\$ 80,070	
283694	NG Clearport Swap	HENRY HUB 10K	Sep-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6930	\$ 26,930	
283673	NG Clearport Swap	HENRY HUB 10K	Sep-19	MANDATORY	3/9/2018	1.0	\$ 2.6920	\$ 26,920	
283672	NG Clearport Swap	HENRY HUB 10K	Sep-19	MANDATORY	3/9/2018	2.0	\$ 2.6930	\$ 53,860	
280065	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7270	\$ 27,270	
280052	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	2/1/2018	3.0	\$ 2.7270	\$ 81,810	
278500	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900	
278499	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	1/16/2018	3.0	\$ 2.6900	\$ 80,700	
274959	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7000	\$ 13,500	
274957	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	12/5/2017	3.0	\$ 2.7000	\$ 81,000	
274130	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	11/22/2017	3.0	\$ 2.7750	\$ 83,250	
271501	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	10/18/2017	2.0	\$ 2.7600	\$ 55,200	
268890	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7630	\$ 27,630	
268888	NG OTC Swap	HENRY HUB	Sep-19	ACCELERATED	9/14/2017	40.0	\$ 2.7630	\$ 1,105,200	
268887	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/14/2017	5.0	\$ 2.7630	\$ 138,150	
							<b>108.5</b>	<b>\$</b>	<b>2,961,580</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313036	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	3/5/2019	6.0	\$ 2.9400	\$ 176,400
312663	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	3/1/2019	10.0	\$ (0.3400)	\$ -
310593	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	2/7/2019	10.0	\$ (0.3940)	\$ -
310094	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	2/1/2019	6.0	\$ 2.8300	\$ 169,800
307321	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	1/3/2019	3.0	\$ 2.6800	\$ 80,400
307303	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	1/3/2019	5.0	\$ 2.6800	\$ 134,000
304882	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	12/3/2018	6.0	\$ 2.8200	\$ 169,200
302116	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	11/2/2018	1.0	\$ 2.7200	\$ 27,200
302101	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	11/2/2018	6.0	\$ 2.7200	\$ 163,200
300111	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	10/5/2018	3.0	\$ 2.7200	\$ 81,600
297869	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.6250	\$ 26,250
297850	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	9/7/2018	3.0	\$ 2.6250	\$ 78,750
295635	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	8/10/2018	3.0	\$ 2.7150	\$ 81,450
292230	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	7/3/2018	2.0	\$ 2.6950	\$ 53,900
292223	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	7/3/2018	3.0	\$ 2.6950	\$ 80,850
290464	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6600	\$ 26,600
290457	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	6/8/2018	3.0	\$ 2.6600	\$ 79,800
288094	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.6410	\$ 26,410
288087	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	5/2/2018	3.0	\$ 2.6410	\$ 79,230
285993	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6960	\$ 26,960
285981	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	4/2/2018	3.0	\$ 2.6960	\$ 80,880
283695	NG Clearport Swap	HENRY HUB 10K	Oct-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7200	\$ 27,200
283675	NG Clearport Swap	HENRY HUB 10K	Oct-19	MANDATORY	3/9/2018	1.0	\$ 2.7190	\$ 27,190
283674	NG Clearport Swap	HENRY HUB 10K	Oct-19	MANDATORY	3/9/2018	2.0	\$ 2.7200	\$ 54,400
280065	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7510	\$ 27,510
280052	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	2/1/2018	3.0	\$ 2.7510	\$ 82,530
278500	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7200	\$ 27,200
278499	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	1/16/2018	3.0	\$ 2.7200	\$ 81,600
274959	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7105	\$ 13,553
274957	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	12/5/2017	3.0	\$ 2.7105	\$ 81,315
274130	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	11/22/2017	3.0	\$ 2.7950	\$ 83,850
270516	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	10/3/2017	1.0	\$ 2.7780	\$ 27,780
270515	NG OTC Swap	HENRY HUB	Oct-19	ACCELERATED	10/3/2017	56.0	\$ 2.7780	\$ 1,555,680
270514	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	10/3/2017	6.0	\$ 2.7780	\$ 166,680
						<b>141.5</b>	<b>\$</b>	<b>3,899,368</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313037	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	3/5/2019	8.0	\$ 2.9850	\$ 238,800
312664	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	3/1/2019	12.0	\$ (0.3150)	\$ -
310594	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	2/7/2019	12.0	\$ (0.3525)	\$ -
310095	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	2/1/2019	8.0	\$ 2.8800	\$ 230,400
307304	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	1/3/2019	7.0	\$ 2.7300	\$ 191,100
304883	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	12/3/2018	8.0	\$ 2.8550	\$ 228,400
302117	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	11/2/2018	3.0	\$ 2.7800	\$ 83,400
302102	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	11/2/2018	8.0	\$ 2.7800	\$ 222,400
300112	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	10/5/2018	4.0	\$ 2.7800	\$ 111,200
297870	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.7050	\$ 27,050
297851	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	9/7/2018	4.0	\$ 2.7050	\$ 108,200
295642	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	8/10/2018	0.5	\$ 2.7650	\$ 13,825
295637	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	8/10/2018	4.0	\$ 2.7650	\$ 110,600
292763	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	7/10/2018	0.5	\$ 2.7480	\$ 13,740
292755	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	7/10/2018	4.0	\$ 2.7480	\$ 109,920
290472	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	6/8/2018	0.4	\$ 2.7050	\$ 10,820
290465	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	6/8/2018	4.0	\$ 2.7050	\$ 108,200
288148	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	5/3/2018	0.5	\$ 2.6950	\$ 13,475
288142	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	5/3/2018	4.0	\$ 2.6950	\$ 107,800
286532	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/9/2018	0.5	\$ 2.7540	\$ 13,770
286257	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/5/2018	0.5	\$ 2.7750	\$ 13,875
286252	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	4/5/2018	4.0	\$ 2.7750	\$ 111,000
284311	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	3/19/2018	0.5	\$ 2.7800	\$ 13,900
284310	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	3/19/2018	4.0	\$ 2.7800	\$ 111,200
280064	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	2/1/2018	0.5	\$ 2.7950	\$ 13,975
280049	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	2/1/2018	3.5	\$ 2.7950	\$ 97,825
278502	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	1/16/2018	0.4	\$ 2.7720	\$ 11,088
278501	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	1/16/2018	3.0	\$ 2.7720	\$ 83,160
274961	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7730	\$ 13,865
274960	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	12/5/2017	4.0	\$ 2.7730	\$ 110,920
273990	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	11/20/2017	1.0	\$ 2.8575	\$ 28,575
273989	NG OTC Swap	HENRY HUB	Nov-19	ACCELERATED	11/20/2017	75.0	\$ 2.8575	\$ 2,143,125
273981	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	11/20/2017	8.0	\$ 2.8575	\$ 228,600
						<b>174.3</b>	<b>\$</b>	<b>4,924,208</b>



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313054	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/5/2019	1.2	\$ 3.2050	\$ 38,460
313039	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/5/2019	11.0	\$ 3.2050	\$ 352,550
312666	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	3/1/2019	13.0	\$ (0.3150)	\$ -
310596	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	2/7/2019	13.0	\$ (0.3525)	\$ -
310110	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2019	1.0	\$ 3.1300	\$ 31,300
310097	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2019	11.0	\$ 3.1300	\$ 344,300
307322	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/3/2019	1.0	\$ 3.0000	\$ 30,000
307306	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/3/2019	10.0	\$ 3.0000	\$ 300,000
304885	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	12/3/2018	11.0	\$ 3.1350	\$ 344,850
302119	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	11/2/2018	2.0	\$ 3.0100	\$ 60,200
302104	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	11/2/2018	11.0	\$ 3.0100	\$ 331,100
300124	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.9900	\$ 29,900
300114	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	10/5/2018	6.0	\$ 2.9900	\$ 179,400
297872	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.9200	\$ 29,200
297853	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	9/7/2018	6.0	\$ 2.9200	\$ 175,200
297144	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/30/2018	0.5	\$ 2.9450	\$ 14,725
295644	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.9850	\$ 29,850
295639	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	8/10/2018	7.0	\$ 2.9850	\$ 208,950
292765	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/10/2018	1.8	\$ 2.9710	\$ 53,478
292757	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	7/10/2018	6.0	\$ 2.9710	\$ 178,260
290474	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.9500	\$ 14,750
290467	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	6/8/2018	7.0	\$ 2.9500	\$ 206,500
288150	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.9300	\$ 29,300
288144	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	5/3/2018	7.0	\$ 2.9300	\$ 205,100
286534	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.9850	\$ 29,850
286259	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/5/2018	1.0	\$ 3.0150	\$ 30,150
286254	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	4/5/2018	7.0	\$ 3.0150	\$ 211,050
284311	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/19/2018	1.0	\$ 3.0170	\$ 30,170
284310	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/19/2018	7.0	\$ 3.0170	\$ 211,190
280064	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2018	1.0	\$ 3.0290	\$ 30,290
280049	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2018	6.7	\$ 3.0290	\$ 202,943
278959	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/19/2018	2.0	\$ 2.9990	\$ 59,980
278957	NG OTC Swap	HENRY HUB	Jan-20	ACCELERATED	1/19/2018	126.0	\$ 2.9990	\$ 3,778,740
278956	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/19/2018	13.0	\$ 2.9990	\$ 389,870
							<b>270.7</b>	<b>\$ 8,161,606</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313055	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	3/5/2019	1.0	\$ 3.1400	\$ 31,400
313040	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	3/5/2019	9.0	\$ 3.1400	\$ 282,600
312667	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	3/1/2019	11.0	\$ (0.3150)	\$ -
310597	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	2/7/2019	11.0	\$ (0.3525)	\$ -
310111	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	2/1/2019	1.0	\$ 3.0600	\$ 30,600
310098	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	2/1/2019	9.0	\$ 3.0600	\$ 275,400
307307	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	1/3/2019	8.0	\$ 2.9400	\$ 235,200
304886	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	12/3/2018	9.0	\$ 3.0750	\$ 276,750
302120	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	11/2/2018	2.0	\$ 2.9400	\$ 58,800
302105	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	11/2/2018	9.0	\$ 2.9400	\$ 264,600
300125	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.9500	\$ 29,500
300115	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	10/5/2018	6.0	\$ 2.9500	\$ 177,000
297873	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.8800	\$ 28,800
297854	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	9/7/2018	6.0	\$ 2.8800	\$ 172,800
297145	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/30/2018	0.5	\$ 2.9030	\$ 14,515
295645	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.9450	\$ 29,450
295640	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	8/10/2018	7.0	\$ 2.9450	\$ 206,150
292766	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/10/2018	2.0	\$ 2.9280	\$ 58,560
292758	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	7/10/2018	6.0	\$ 2.9280	\$ 175,680
290475	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.9150	\$ 14,575
290468	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	6/8/2018	7.0	\$ 2.9150	\$ 204,050
288151	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.9050	\$ 29,050
288145	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	5/3/2018	7.0	\$ 2.9050	\$ 203,350
286535	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.9650	\$ 29,650
286260	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.9950	\$ 29,950
286255	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	4/5/2018	6.0	\$ 2.9950	\$ 179,700
284311	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	3/19/2018	1.0	\$ 2.9940	\$ 29,940
284310	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	3/19/2018	7.0	\$ 2.9940	\$ 209,580
281040	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	2/9/2018	2.0	\$ 3.0100	\$ 60,200
281037	NG OTC Swap	HENRY HUB	Feb-20	ACCELERATED	2/9/2018	122.0	\$ 3.0100	\$ 3,672,200
281036	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	2/9/2018	13.0	\$ 3.0100	\$ 391,300
							<b>247.0</b>	<b>\$ 7,401,350</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
313056	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/5/2019	1.2	\$ 3.0050	\$ 36,060	
313041	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/5/2019	7.0	\$ 3.0050	\$ 210,350	
312668	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	3/1/2019	8.0	\$ (0.3150)	\$ -	
310598	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	2/7/2019	8.0	\$ (0.3525)	\$ -	
310099	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	2/1/2019	7.0	\$ 2.9100	\$ 203,700	
307323	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.8000	\$ 28,000	
307308	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	1/3/2019	6.0	\$ 2.8000	\$ 168,000	
304887	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	12/3/2018	7.0	\$ 2.8500	\$ 199,500	
302121	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	11/2/2018	2.0	\$ 2.7900	\$ 55,800	
302106	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	11/2/2018	7.0	\$ 2.7900	\$ 195,300	
300126	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.8500	\$ 28,500	
300116	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	10/5/2018	6.0	\$ 2.8500	\$ 171,000	
297874	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	9/7/2018	1.5	\$ 2.7650	\$ 41,475	
297855	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	9/7/2018	5.0	\$ 2.7650	\$ 138,250	
296195	NG Clearport Swap	HENRY HUB 10K	Mar-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.8360	\$ 28,360	
295646	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.8350	\$ 28,350	
295641	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	8/10/2018	6.0	\$ 2.8350	\$ 170,100	
292767	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/10/2018	2.0	\$ 2.8340	\$ 56,680	
292759	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	7/10/2018	5.0	\$ 2.8340	\$ 141,700	
290476	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.8250	\$ 14,125	
290469	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	6/8/2018	6.0	\$ 2.8250	\$ 169,500	
288152	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.8200	\$ 28,200	
288146	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	5/3/2018	5.0	\$ 2.8200	\$ 141,000	
286536	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.8750	\$ 28,750	
286261	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.9050	\$ 29,050	
286256	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	4/5/2018	5.0	\$ 2.9050	\$ 145,250	
282887	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/2/2018	2.0	\$ 2.9125	\$ 58,250	
282886	NG OTC Swap	HENRY HUB	Mar-20	ACCELERATED	3/2/2018	102.0	\$ 2.9125	\$ 2,970,750	
282885	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/2/2018	11.0	\$ 2.9125	\$ 320,375	
							<b>201.2</b>	<b>\$</b>	<b>5,806,375</b>





Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313043	NG OTC Swap	HENRY HUB	May-20	MANDATORY	3/5/2019	3.0	\$ 2,5750	\$ 77,250
310101	NG OTC Swap	HENRY HUB	May-20	MANDATORY	2/1/2019	3.0	\$ 2,5300	\$ 75,900
307325	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	1/3/2019	1.0	\$ 2,4700	\$ 24,700
307310	NG OTC Swap	HENRY HUB	May-20	MANDATORY	1/3/2019	2.0	\$ 2,4700	\$ 49,400
304897	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	12/3/2018	1.0	\$ 2,4450	\$ 24,450
304889	NG OTC Swap	HENRY HUB	May-20	MANDATORY	12/3/2018	3.0	\$ 2,4450	\$ 73,350
302123	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/2/2018	1.0	\$ 2,5200	\$ 25,200
302108	NG OTC Swap	HENRY HUB	May-20	MANDATORY	11/2/2018	3.0	\$ 2,5200	\$ 75,600
300128	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	10/5/2018	1.0	\$ 2,4900	\$ 24,900
300118	NG OTC Swap	HENRY HUB	May-20	MANDATORY	10/5/2018	4.0	\$ 2,4900	\$ 99,600
297876	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/7/2018	0.5	\$ 2,4600	\$ 12,300
297857	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/7/2018	3.0	\$ 2,4600	\$ 73,800
296196	NG Clearport Swap	HENRY HUB 10K	May-20	DISCRETIONARY	8/16/2018	1.0	\$ 2,5050	\$ 25,050
296134	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	0.5	\$ 2,5030	\$ 12,515
296130	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/16/2018	4.0	\$ 2,5030	\$ 100,120
292769	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/10/2018	0.5	\$ 2,5160	\$ 12,580
292761	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/10/2018	3.0	\$ 2,5160	\$ 75,480
290478	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/8/2018	0.5	\$ 2,5300	\$ 12,650
290471	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/8/2018	4.0	\$ 2,5300	\$ 101,200
288097	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	5/2/2018	1.0	\$ 2,5650	\$ 25,650
288096	NG OTC Swap	HENRY HUB	May-20	ACCELERATED	5/2/2018	68.0	\$ 2,5650	\$ 1,744,200
288095	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2018	7.0	\$ 2,5650	\$ 179,550

115.0 \$ 2,925,445

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313044	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	3/5/2019	2.0	\$ 2.5980	\$ 51,960
310102	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	2/1/2019	2.0	\$ 2.5600	\$ 51,200
307326	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
307311	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
304898	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/3/2018	0.5	\$ 2.5050	\$ 12,525
304890	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/3/2018	2.0	\$ 2.5050	\$ 50,100
302124	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5500	\$ 25,500
302109	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/2/2018	2.0	\$ 2.5500	\$ 51,000
300129	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.5200	\$ 25,200
300119	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/5/2018	3.0	\$ 2.5200	\$ 75,600
297877	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4800	\$ 12,400
297858	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/7/2018	2.0	\$ 2.4800	\$ 49,600
296135	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5290	\$ 12,645
296131	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/16/2018	3.0	\$ 2.5290	\$ 75,870
292770	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/10/2018	0.4	\$ 2.5470	\$ 10,188
292762	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/10/2018	2.0	\$ 2.5470	\$ 50,940
290503	NG OTC Swap	HENRY HUB	Jun-20	ACCELERATED	6/8/2018	53.0	\$ 2.5590	\$ 1,356,270
290502	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5590	\$ 25,590
290501	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/8/2018	6.0	\$ 2.5590	\$ 153,540

83.9 \$ 2,140,128

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313045	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	3/5/2019	2.0	\$ 2.6240	\$ 52,480
310103	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	2/1/2019	3.0	\$ 2.6100	\$ 78,300
307327	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
307312	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
304891	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	12/3/2018	2.0	\$ 2.5550	\$ 51,100
302110	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	11/2/2018	2.0	\$ 2.5700	\$ 51,400
300120	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	10/5/2018	2.0	\$ 2.5500	\$ 51,000
297878	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.5100	\$ 25,100
297859	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/7/2018	2.0	\$ 2.5100	\$ 50,200
296136	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5540	\$ 12,770
296132	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/16/2018	2.0	\$ 2.5540	\$ 51,080
292246	NG OTC Swap	HENRY HUB	Jul-20	ACCELERATED	7/3/2018	42.0	\$ 2.5770	\$ 1,082,340
292245	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/3/2018	1.0	\$ 2.5770	\$ 25,770
292243	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/3/2018	5.0	\$ 2.5770	\$ 128,850

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67.5                      \$                      1,736,290

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313046	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	3/5/2019	3.0	\$ 2.6240	\$ 78,720
310104	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	2/1/2019	3.0	\$ 2.5900	\$ 77,700
307328	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
307313	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
304892	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	12/3/2018	3.0	\$ 2.5650	\$ 76,950
302111	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/2/2018	2.0	\$ 2.5800	\$ 51,600
300121	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/5/2018	2.0	\$ 2.5600	\$ 51,200
297879	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5200	\$ 12,600
297860	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/7/2018	2.0	\$ 2.5200	\$ 50,400
295660	NG OTC Swap	HENRY HUB	Aug-20	ACCELERATED	8/10/2018	36.0	\$ 2.5520	\$ 918,720
295659	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.5520	\$ 25,520
295658	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/10/2018	4.0	\$ 2.5520	\$ 102,080

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59.5                      \$                      1,521,390

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313047	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	3/5/2019	3.0	\$ 2.6050	\$ 78,150
310105	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	2/1/2019	3.0	\$ 2.5700	\$ 77,100
307329	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
307314	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	1/3/2019	2.0	\$ 2.5000	\$ 50,000
304893	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	12/3/2018	3.0	\$ 2.5500	\$ 76,500
302112	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	11/2/2018	3.0	\$ 2.5700	\$ 77,100
300122	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	10/5/2018	3.0	\$ 2.5500	\$ 76,500
298553	NG OTC Swap	HENRY HUB	Sep-20	ACCELERATED	9/14/2018	51.0	\$ 2.5250	\$ 1,287,750
298552	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/14/2018	6.0	\$ 2.5250	\$ 151,500
298551	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/14/2018	1.0	\$ 2.5250	\$ 25,250

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76.0                      \$                      1,924,850

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313048	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	3/5/2019	4.0	\$ 2.6260	\$ 105,040
310106	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	2/1/2019	5.0	\$ 2.6000	\$ 130,000
307330	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
307315	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	1/3/2019	4.0	\$ 2.5300	\$ 101,200
304899	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.5550	\$ 25,550
304894	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	12/3/2018	4.0	\$ 2.5550	\$ 102,200
302125	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5800	\$ 25,800
302113	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	11/2/2018	4.0	\$ 2.5800	\$ 103,200
300397	NG OTC Swap	HENRY HUB	Oct-20	ACCELERATED	10/11/2018	58.0	\$ 2.5850	\$ 1,499,300
300396	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	10/11/2018	1.0	\$ 2.5850	\$ 25,850
300395	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	10/11/2018	6.0	\$ 2.5850	\$ 155,100

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89.0                      \$                      2,298,540

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313057	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/5/2019	0.2	\$ 2.6700	\$ 5,340
313049	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/5/2019	5.0	\$ 2.6700	\$ 133,500
310107	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	2/1/2019	5.0	\$ 2.6300	\$ 131,500
307331	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5800	\$ 25,800
307316	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	1/3/2019	4.0	\$ 2.5800	\$ 103,200
304900	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.6250	\$ 26,250
304895	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	12/3/2018	5.0	\$ 2.6250	\$ 131,250
303277	NG OTC Swap	HENRY HUB	Nov-20	ACCELERATED	11/15/2018	90.0	\$ 2.6510	\$ 2,385,900
303276	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	11/15/2018	1.0	\$ 2.6510	\$ 26,510
303275	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	11/15/2018	10.0	\$ 2.6510	\$ 265,100

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122.2                      \$                      3,234,350

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313058	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	3/5/2019	0.9	\$ 2.8190	\$ 25,371
313050	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	3/5/2019	7.0	\$ 2.8190	\$ 197,330
310112	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	2/1/2019	1.0	\$ 2.8100	\$ 28,100
310108	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	2/1/2019	7.0	\$ 2.8100	\$ 196,700
307332	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	1/3/2019	1.5	\$ 2.7530	\$ 41,295
307317	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	1/3/2019	6.0	\$ 2.7530	\$ 165,180
304947	NG OTC Swap	HENRY HUB	Dec-20	ACCELERATED	12/3/2018	127.0	\$ 2.8020	\$ 3,558,540
304946	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	12/3/2018	2.0	\$ 2.8020	\$ 56,040
304944	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	12/3/2018	14.0	\$ 2.8020	\$ 392,280

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166.4                      \$                      4,660,836



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313059	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	3/5/2019	1.0	\$ 2.9350	\$ 29,350
313051	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	3/5/2019	8.0	\$ 2.9350	\$ 234,800
310113	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	2/1/2019	1.0	\$ 2.9300	\$ 29,300
310109	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	2/1/2019	8.0	\$ 2.9300	\$ 234,400
307444	NG OTC Swap	HENRY HUB	Jan-21	ACCELERATED	1/3/2019	145.0	\$ 2.8770	\$ 4,171,650
307443	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	1/3/2019	2.5	\$ 2.8770	\$ 71,925
307442	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	1/3/2019	15.0	\$ 2.8770	\$ 431,550

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<b>180.5</b>	<b>\$</b>	<b>5,202,975</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313060	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	3/5/2019	1.0	\$ 2.8850	\$ 28,850
313052	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	3/5/2019	7.0	\$ 2.8850	\$ 201,950
310250	NG OTC Swap	HENRY HUB	Feb-21	ACCELERATED	2/4/2019	129.0	\$ 2.8580	\$ 3,686,820
310249	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	2/4/2019	2.0	\$ 2.8580	\$ 57,160
310248	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	2/4/2019	14.0	\$ 2.8580	\$ 400,120

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<b>153.0</b>	<b>\$</b>	<b>4,374,900</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
313106	NG OTC Swap	HENRY HUB	Mar-21	ACCELERATED	3/6/2019	111.0	\$ 2.7480	\$ 3,050,280
313105	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	3/6/2019	2.0	\$ 2.7480	\$ 54,960
313104	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	3/6/2019	12.0	\$ 2.7480	\$ 329,760

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125.0	\$	3,435,000
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