

April 24, 2020

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Semi-Annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (GPIP) initially approved in Docket No. 3436 at Order No. 17444, enclosed please find 10 copies of National Grid's¹ semi-annual report on the status of the penalties and incentives as of March 31, 2020.

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, 2020 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2019 to March 31, 2020, the report indicates a benefit to customers of \$556,031 from discretionary purchases and a calculated Company incentive of \$48,974. For the April 1, 2020 to March 31, 2021 year, the benefit to customers is \$140,320 and the Company incentive is \$14,032. For the April 1, 2021 to March 31, 2022 measurement year, the benefit to customers is \$18,389 and the Company incentive is \$1,839.

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

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

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
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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 not included as part of the GPIP 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 GPIP.

Finally, the individual trade data that had previously been provided in the GPIP 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) 709-3337.

Sincerely,



Leticia C. Pimentel

Enclosures

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

Gas Procurement Incentive Program Worksheet - Mar 31 2020



Incentive Calculation
National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
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	\$ 2.6510	\$ 0.06	124,000	\$ 7,756	6.47%	\$ 502
Aug-19	\$ 2.7384	\$ 2.6789	\$ 0.06	151,000	\$ 8,989	7.04%	\$ 633
Sep-19	\$ 2.7201	\$ 2.6518	\$ 0.07	205,000	\$ 14,000	10.00%	\$ 1,400
Oct-19	\$ 2.7489	\$ 2.5668	\$ 0.18	495,000	\$ 90,153	6.68%	\$ 6,023
Nov-19	\$ 2.7862	\$ 2.6070	\$ 0.18	368,000	\$ 65,955	10.00%	\$ 6,595
Dec-19	\$ 2.8856	\$ 2.6968	\$ 0.19	567,000	\$ 107,059	10.00%	\$ 10,706
Jan-20	\$ 2.9710	\$ 2.7787	\$ 0.19	630,000	\$ 121,146	9.07%	\$ 10,987
Feb-20	\$ 2.9077	\$ 2.7547	\$ 0.15	555,000	\$ 84,869	8.80%	\$ 7,468
Mar-20	\$ 2.7804	\$ 2.6624	\$ 0.12	417,000	\$ 49,175	8.07%	\$ 3,967
Subtotal 19-20				3,978,000	556,031		48,974
Apr-20	\$ 2.5101	\$ 2.3878	\$ 0.12	518,000	\$ 63,359	10.00%	\$ 6,336
May-20	\$ 2.4661	\$ 2.3867	\$ 0.08	195,000	\$ 15,486	10.00%	\$ 1,549
Jun-20	\$ 2.4518	\$ 2.3748	\$ 0.08	184,000	\$ 14,167	10.00%	\$ 1,417
Jul-20	\$ 2.5330	\$ 2.4579	\$ 0.08	90,000	\$ 6,759	10.00%	\$ 676
Aug-20	\$ 2.5356	\$ 2.4642	\$ 0.07	70,000	\$ 5,002	10.00%	\$ 500
Sep-20	\$ 2.4432	\$ 2.3477	\$ 0.10	95,000	\$ 9,075	10.00%	\$ 908
Oct-20	\$ 2.4843	\$ 2.4124	\$ 0.07	176,000	\$ 12,651	10.00%	\$ 1,265
Nov-20	\$ 2.5473	\$ 2.5202	\$ 0.03	111,000	\$ 3,012	10.00%	\$ 301
Dec-20	\$ 2.7232	\$ 2.7105	\$ 0.01	190,000	\$ 2,408	10.00%	\$ 241
Jan-21	\$ 2.8209	\$ 2.8014	\$ 0.02	228,000	\$ 4,461	10.00%	\$ 446
Feb-21	\$ 2.7783	\$ 2.7732	\$ 0.01	191,000	\$ 962	10.00%	\$ 96
Mar-21	\$ 2.6460	\$ 2.6314	\$ 0.01	205,000	\$ 2,978	10.00%	\$ 298
Subtotal 20-21				2,253,000	140,320		14,032
Apr-21	\$ 2.4043	\$ 2.3614	0.04	112,000	4,809	10.00%	481
May-21	\$ 2.3569	\$ 2.32	0.04	97,000	3,884	10.00%	388
Jun-21	\$ 2.3667	\$ 2.34	0.03	105,000	3,035	10.00%	303
Jul-21	\$ 2.3874	\$ 2.37	0.02	72,000	1,351	10.00%	135
Aug-21	\$ 2.3814	\$ 2.35	0.03	47,000	1,552	10.00%	155
Sep-21	\$ 2.3440	\$ 2.31	0.03	71,000	2,285	10.00%	229
Oct-21	\$ 2.3606	\$ 2.33	0.03	23,000	620	10.00%	62
Nov-21	\$ 2.4296	\$ 2.41	0.02	41,000	683	10.00%	68
Dec-21	\$ 2.5773	\$ 2.58	0.00	102,000	145	10.00%	14
Jan-22	\$ 2.6751	\$ 2.67	0.00	40,000	32	10.00%	3
Feb-22	\$ 2.6218	\$ 2.62	(0.00)	30,000	(6)	-10.00%	(1)
Mar-22	\$ 2.5000	\$ 2.50	-	20,000	-	0.00%	-
Subtotal 21-22				760,000	18,389		1,839
TOTAL				6,991,000	714,741		64,845

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

4 months or less to \$	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	5% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-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	50,000	\$ 1,180,385	\$ 944,300	\$ 130,200	\$ 2.7135	\$ 2.6980	\$ 2.6040	\$ 0.1095	\$ 274	5%
Aug-19	425,000	360,000	50,000	\$ 1,163,830	\$ 988,200	\$ 131,600	\$ 2.7384	\$ 2.7450	\$ 2.6320	\$ 0.1064	\$ 266	5%
Sep-19	610,000	400,000	-	\$ 1,659,260	\$ 1,105,200	\$ -	\$ 2.7201	\$ 2.7630	\$ -	\$ -	\$ -	0%
Oct-19	810,000	560,000	150,000	\$ 2,226,625	\$ 1,555,680	\$ 352,500	\$ 2.7489	\$ 2.7780	\$ 2.3500	\$ 0.3989	\$ 2,992	5%
Nov-19	1,105,000	750,000	-	\$ 3,078,785	\$ 2,143,125	\$ -	\$ 2.7862	\$ 2.8575	\$ -	\$ -	\$ -	0%
Dec-19	1,647,000	1,100,000	-	\$ 4,752,646	\$ 3,201,000	\$ -	\$ 2.8856	\$ 2.9100	\$ -	\$ -	\$ -	0%
Jan-20	1,767,000	1,260,000	50,000	\$ 5,249,753	\$ 3,778,740	\$ 126,000	\$ 2.9710	\$ 2.9990	\$ 2.5200	\$ 0.4510	\$ 1,127	5%
Feb-20	1,670,000	1,220,000	50,000	\$ 4,855,800	\$ 3,672,200	\$ 125,000	\$ 2.9077	\$ 3.0100	\$ 2.5000	\$ 0.4077	\$ 1,019	5%
Mar-20	1,320,000	1,020,000	50,000	\$ 3,670,075	\$ 2,970,750	\$ 120,000	\$ 2.7804	\$ 2.9125	\$ 2.4000	\$ 0.3804	\$ 951	5%
Apr-20	775,000	660,000	-	\$ 1,945,308	\$ 1,740,900	\$ -	\$ 2.5101	\$ 2.6377	\$ -	\$ -	\$ -	0%
May-20	620,000	680,000	-	\$ 1,528,994	\$ 1,744,200	\$ -	\$ 2.4661	\$ 2.5650	\$ -	\$ -	\$ -	0%
Jun-20	470,000	530,000	-	\$ 1,152,347	\$ 1,356,270	\$ -	\$ 2.4518	\$ 2.5590	\$ -	\$ -	\$ -	0%
Jul-20	390,000	420,000	-	\$ 987,874	\$ 1,082,340	\$ -	\$ 2.5330	\$ 2.5770	\$ -	\$ -	\$ -	0%
Aug-20	400,000	360,000	-	\$ 1,014,254	\$ 918,720	\$ -	\$ 2.5356	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	580,000	510,000	-	\$ 1,417,064	\$ 1,287,750	\$ -	\$ 2.4432	\$ 2.5250	\$ -	\$ -	\$ -	0%
Oct-20	720,000	580,000	-	\$ 1,788,698	\$ 1,499,300	\$ -	\$ 2.4843	\$ 2.5850	\$ -	\$ -	\$ -	0%
Nov-20	810,000	900,000	-	\$ 2,063,308	\$ 2,385,900	\$ -	\$ 2.5473	\$ 2.6510	\$ -	\$ -	\$ -	0%
Dec-20	1,060,000	1,270,000	-	\$ 2,886,609	\$ 3,558,540	\$ -	\$ 2.7232	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	1,150,000	1,450,000	-	\$ 3,244,059	\$ 4,171,650	\$ -	\$ 2.8209	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	990,000	1,290,000	-	\$ 2,750,499	\$ 3,686,820	\$ -	\$ 2.7783	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	820,000	1,110,000	-	\$ 2,169,692	\$ 3,050,280	\$ -	\$ 2.6460	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	410,000	700,000	-	\$ 985,761	\$ 1,772,400	\$ -	\$ 2.4043	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	340,000	650,000	-	\$ 801,351	\$ 1,603,550	\$ -	\$ 2.3569	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	240,000	460,000	-	\$ 568,004	\$ 1,153,680	\$ -	\$ 2.3667	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	210,000	450,000	-	\$ 501,364	\$ 1,115,550	\$ -	\$ 2.3874	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	150,000	440,000	-	\$ 357,204	\$ 1,061,720	\$ -	\$ 2.3814	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	220,000	540,000	-	\$ 515,684	\$ 1,287,360	\$ -	\$ 2.3440	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	230,000	680,000	-	\$ 542,931	\$ 1,625,200	\$ -	\$ 2.3606	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	280,000	900,000	-	\$ 680,290	\$ 2,241,000	\$ -	\$ 2.4296	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	320,000	1,200,000	-	\$ 824,730	\$ 3,144,000	\$ -	\$ 2.5773	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	290,000	1,390,000	-	\$ 775,765	\$ 3,749,525	\$ -	\$ 2.6751	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	190,000	1,240,000	-	\$ 498,140	\$ 3,246,320	\$ -	\$ 2.6218	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	130,000	1,240,000	-	\$ 325,000	\$ 3,100,000	\$ -	\$ 2.5000	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-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	610,000	400,000	110,000	\$ 1,659,260	\$ 1,105,200	\$ 289,300	\$ 2.7201	\$ 2.7630	\$ 2.6300	\$ 0.0901	\$ 991	10%
Oct-19	810,000	560,000	200,000	\$ 2,226,625	\$ 1,555,680	\$ 527,100	\$ 2.7489	\$ 2.7780	\$ 2.6355	\$ 0.1134	\$ 2,268	10%
Nov-19	1,105,000	750,000	270,000	\$ 3,078,785	\$ 2,143,125	\$ 688,020	\$ 2.7862	\$ 2.8575	\$ 2.5482	\$ 0.2380	\$ 6,426	10%
Dec-19	1,647,000	1,100,000	400,000	\$ 4,752,646	\$ 3,201,000	\$ 1,044,600	\$ 2.8856	\$ 2.9100	\$ 2.6115	\$ 0.2741	\$ 10,966	10%
Jan-20	1,767,000	1,260,000	390,000	\$ 5,249,753	\$ 3,778,740	\$ 1,051,980	\$ 2.9710	\$ 2.9990	\$ 2.6974	\$ 0.2736	\$ 10,671	10%
Feb-20	1,670,000	1,220,000	325,000	\$ 4,855,800	\$ 3,672,200	\$ 869,145	\$ 2.9077	\$ 3.0100	\$ 2.6743	\$ 0.2334	\$ 7,585	10%
Mar-20	1,320,000	1,020,000	125,000	\$ 3,670,075	\$ 2,970,750	\$ 318,385	\$ 2.7804	\$ 2.9125	\$ 2.5471	\$ 0.2333	\$ 2,916	10%
Apr-20	775,000	660,000	230,000	\$ 1,945,308	\$ 1,740,900	\$ 528,790	\$ 2.5101	\$ 2.6377	\$ 2.2991	\$ 0.2110	\$ 4,853	10%
May-20	620,000	680,000	90,000	\$ 1,528,994	\$ 1,744,200	\$ 205,552	\$ 2.4661	\$ 2.5650	\$ 2.2839	\$ 0.1822	\$ 1,640	10%
Jun-20	470,000	530,000	105,000	\$ 1,152,347	\$ 1,356,270	\$ 240,362	\$ 2.4518	\$ 2.5590	\$ 2.2892	\$ 0.1626	\$ 1,708	10%
Jul-20	390,000	420,000	30,000	\$ 987,874	\$ 1,082,340	\$ 72,087	\$ 2.5330	\$ 2.5770	\$ 2.4029	\$ 0.1301	\$ 390	10%
Aug-20	400,000	360,000	-	\$ 1,014,254	\$ 918,720	\$ -	\$ 2.5356	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	580,000	510,000	30,000	\$ 1,417,064	\$ 1,287,750	\$ 65,700	\$ 2.4432	\$ 2.5250	\$ 2.1900	\$ 0.2532	\$ 760	10%
Oct-20	720,000	580,000	20,000	\$ 1,788,698	\$ 1,499,300	\$ 43,500	\$ 2.4843	\$ 2.5850	\$ 2.1750	\$ 0.3093	\$ 619	10%
Nov-20	810,000	900,000	10,000	\$ 2,063,308	\$ 2,385,900	\$ 23,500	\$ 2.5473	\$ 2.6510	\$ 2.3500	\$ 0.1973	\$ 197	10%
Dec-20	1,060,000	1,270,000	-	\$ 2,886,609	\$ 3,558,540	\$ -	\$ 2.7232	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	1,150,000	1,450,000	-	\$ 3,244,059	\$ 4,171,650	\$ -	\$ 2.8209	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	990,000	1,290,000	-	\$ 2,750,499	\$ 3,686,820	\$ -	\$ 2.7783	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	820,000	1,110,000	-	\$ 2,169,692	\$ 3,050,280	\$ -	\$ 2.6460	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	410,000	700,000	-	\$ 985,761	\$ 1,772,400	\$ -	\$ 2.4043	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	340,000	650,000	-	\$ 801,351	\$ 1,603,550	\$ -	\$ 2.3569	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	240,000	460,000	-	\$ 568,004	\$ 1,153,680	\$ -	\$ 2.3667	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	210,000	450,000	-	\$ 501,364	\$ 1,115,550	\$ -	\$ 2.3874	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	150,000	440,000	-	\$ 357,204	\$ 1,061,720	\$ -	\$ 2.3814	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	220,000	540,000	-	\$ 515,684	\$ 1,287,360	\$ -	\$ 2.3440	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	230,000	680,000	-	\$ 542,931	\$ 1,625,200	\$ -	\$ 2.3606	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	280,000	900,000	-	\$ 680,290	\$ 2,241,000	\$ -	\$ 2.4296	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	320,000	1,200,000	-	\$ 824,730	\$ 3,144,000	\$ -	\$ 2.5773	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	290,000	1,390,000	-	\$ 775,765	\$ 3,749,525	\$ -	\$ 2.6751	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	190,000	1,240,000	-	\$ 498,140	\$ 3,246,320	\$ -	\$ 2.6218	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	130,000	1,240,000	-	\$ 325,000	\$ 3,100,000	\$ -	\$ 2.5000	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
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	610,000	400,000	95,000	\$ 1,659,260	\$ 1,105,200	\$ 254,320	\$ 2.7201	\$ 2.7630	\$ 2.6771	\$ 0.0430	\$ 409	10%
Oct-19	810,000	560,000	145,000	\$ 2,226,625	\$ 1,555,680	\$ 390,963	\$ 2.7489	\$ 2.7780	\$ 2.6963	\$ 0.0526	\$ 763	10%
Nov-19	1,105,000	750,000	98,000	\$ 3,078,785	\$ 2,143,125	\$ 271,358	\$ 2.7862	\$ 2.8575	\$ 2.7690	\$ 0.0173	\$ 169	10%
Dec-19	1,647,000	1,100,000	167,000	\$ 4,752,646	\$ 3,201,000	\$ 484,498	\$ 2.8856	\$ 2.9100	\$ 2.9012	\$ (0.0155)	\$ (260)	10%
Jan-20	1,767,000	1,260,000	190,000	\$ 5,249,753	\$ 3,778,740	\$ 572,603	\$ 2.9710	\$ 2.9990	\$ 3.0137	\$ (0.0427)	\$ (811)	10%
Feb-20	1,670,000	1,220,000	180,000	\$ 4,855,800	\$ 3,672,200	\$ 534,740	\$ 2.9077	\$ 3.0100	\$ 2.9708	\$ (0.0631)	\$ (1,136)	10%
Mar-20	1,320,000	1,020,000	242,000	\$ 3,670,075	\$ 2,970,750	\$ 671,850	\$ 2.7804	\$ 2.9125	\$ 2.7762	\$ 0.0041	\$ 100	10%
Apr-20	775,000	660,000	288,000	\$ 1,945,308	\$ 1,740,900	\$ 708,070	\$ 2.5101	\$ 2.6377	\$ 2.4586	\$ 0.0515	\$ 1,483	10%
May-20	620,000	680,000	105,000	\$ 1,528,994	\$ 1,744,200	\$ 259,855	\$ 2.4661	\$ 2.5650	\$ 2.4748	\$ (0.0087)	\$ (91)	10%
Jun-20	470,000	530,000	79,000	\$ 1,152,347	\$ 1,356,270	\$ 196,603	\$ 2.4518	\$ 2.5590	\$ 2.4886	\$ (0.0368)	\$ (291)	10%
Jul-20	390,000	420,000	60,000	\$ 987,874	\$ 1,082,340	\$ 149,125	\$ 2.5330	\$ 2.5770	\$ 2.4854	\$ 0.0476	\$ 286	10%
Aug-20	400,000	360,000	70,000	\$ 1,014,254	\$ 918,720	\$ 172,492	\$ 2.5356	\$ 2.5520	\$ 2.4642	\$ 0.0715	\$ 500	10%
Sep-20	580,000	510,000	65,000	\$ 1,417,064	\$ 1,287,750	\$ 157,330	\$ 2.4432	\$ 2.5250	\$ 2.4205	\$ 0.0228	\$ 148	10%
Oct-20	720,000	580,000	156,000	\$ 1,788,698	\$ 1,499,300	\$ 381,086	\$ 2.4843	\$ 2.5850	\$ 2.4429	\$ 0.0414	\$ 647	10%
Nov-20	810,000	900,000	101,000	\$ 2,063,308	\$ 2,385,900	\$ 256,238	\$ 2.5473	\$ 2.6510	\$ 2.5370	\$ 0.0103	\$ 104	10%
Dec-20	1,060,000	1,270,000	190,000	\$ 2,886,609	\$ 3,558,540	\$ 515,003	\$ 2.7232	\$ 2.8020	\$ 2.7105	\$ 0.0127	\$ 241	10%
Jan-21	1,150,000	1,450,000	228,000	\$ 3,244,059	\$ 4,171,650	\$ 638,709	\$ 2.8209	\$ 2.8770	\$ 2.8014	\$ 0.0196	\$ 446	10%
Feb-21	990,000	1,290,000	191,000	\$ 2,750,499	\$ 3,686,820	\$ 529,690	\$ 2.7783	\$ 2.8580	\$ 2.7732	\$ 0.0050	\$ 96	10%
Mar-21	820,000	1,110,000	205,000	\$ 2,169,692	\$ 3,050,280	\$ 539,445	\$ 2.6460	\$ 2.7480	\$ 2.6314	\$ 0.0145	\$ 298	10%
Apr-21	410,000	700,000	112,000	\$ 985,761	\$ 1,772,400	\$ 264,472	\$ 2.4043	\$ 2.5320	\$ 2.3614	\$ 0.0429	\$ 481	10%
May-21	340,000	650,000	97,000	\$ 801,351	\$ 1,603,550	\$ 224,737	\$ 2.3569	\$ 2.4670	\$ 2.3169	\$ 0.0400	\$ 388	10%
Jun-21	240,000	460,000	105,000	\$ 568,004	\$ 1,153,680	\$ 245,467	\$ 2.3667	\$ 2.5080	\$ 2.3378	\$ 0.0289	\$ 303	10%
Jul-21	210,000	450,000	72,000	\$ 501,364	\$ 1,115,550	\$ 170,545	\$ 2.3874	\$ 2.4790	\$ 2.3687	\$ 0.0188	\$ 135	10%
Aug-21	150,000	440,000	47,000	\$ 357,204	\$ 1,061,720	\$ 110,372	\$ 2.3814	\$ 2.4130	\$ 2.3483	\$ 0.0330	\$ 155	10%
Sep-21	220,000	540,000	71,000	\$ 515,684	\$ 1,287,360	\$ 164,140	\$ 2.3440	\$ 2.3840	\$ 2.3118	\$ 0.0322	\$ 229	10%
Oct-21	230,000	680,000	23,000	\$ 542,931	\$ 1,625,200	\$ 53,673	\$ 2.3606	\$ 2.3900	\$ 2.3336	\$ 0.0270	\$ 62	10%
Nov-21	280,000	900,000	41,000	\$ 680,290	\$ 2,241,000	\$ 98,931	\$ 2.4296	\$ 2.4900	\$ 2.4130	\$ 0.0167	\$ 68	10%
Dec-21	320,000	1,200,000	102,000	\$ 824,730	\$ 3,144,000	\$ 262,738	\$ 2.5773	\$ 2.6200	\$ 2.5759	\$ 0.0014	\$ 14	10%
Jan-22	290,000	1,390,000	40,000	\$ 775,765	\$ 3,749,525	\$ 106,970	\$ 2.6751	\$ 2.6975	\$ 2.6743	\$ 0.0008	\$ 3	10%
Feb-22	190,000	1,240,000	30,000	\$ 498,140	\$ 3,246,320	\$ 78,660	\$ 2.6218	\$ 2.6180	\$ 2.6220	\$ (0.0002)	\$ (1)	10%
Mar-22	130,000	1,240,000	20,000	\$ 325,000	\$ 3,100,000	\$ 50,000	\$ 2.5000	\$ 2.5000	\$ 2.5000	\$ -	\$ -	0%
Apr-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310588	NG Basis Swap	TETCO M2	May-19	MANDATORY	2/7/2019	29.0	\$ (0.3940)	\$ -
312658	NG Basis Swap	TETCO M2	May-19	MANDATORY	3/1/2019	29.0	\$ (0.3400)	\$ -
316260	NG Basis Swap	TETCO M2	May-19	MANDATORY	4/1/2019	30.0	\$ (0.4050)	\$ -
283668	NG Clearport Swap	HENRY HUB	May-19	MANDATORY	3/9/2018	4.0	\$ 2.6400	\$ 105,600
283690	NG Clearport Swap	HENRY HUB	May-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6400	\$ 26,400
259884	NG OTC Swap	HENRY HUB	May-19	ACCELERATED	5/4/2017	62.0	\$ 2.6950	\$ 1,670,900
259886	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/4/2017	6.0	\$ 2.6970	\$ 161,820
259887	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/4/2017	2.0	\$ 2.6970	\$ 53,940
262273	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/14/2017	3.0	\$ 2.7090	\$ 81,270
262275	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/14/2017	1.0	\$ 2.7090	\$ 27,090
263703	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/10/2017	3.0	\$ 2.6410	\$ 79,230
263706	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6410	\$ 26,410
266495	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/11/2017	3.0	\$ 2.6800	\$ 80,400
266496	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/11/2017	1.0	\$ 2.6800	\$ 26,800
268884	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/14/2017	3.0	\$ 2.7260	\$ 81,780
268886	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7260	\$ 27,260
271501	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/18/2017	3.0	\$ 2.7200	\$ 81,600
274130	NG OTC Swap	HENRY HUB	May-19	MANDATORY	11/22/2017	4.0	\$ 2.7450	\$ 109,800
274957	NG OTC Swap	HENRY HUB	May-19	MANDATORY	12/5/2017	4.0	\$ 2.6600	\$ 106,400
274959	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	12/5/2017	2.0	\$ 2.6600	\$ 53,200
278499	NG OTC Swap	HENRY HUB	May-19	MANDATORY	1/16/2018	4.0	\$ 2.6500	\$ 106,000
278500	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6500	\$ 26,500
280052	NG OTC Swap	HENRY HUB	May-19	MANDATORY	2/1/2018	4.0	\$ 2.6910	\$ 107,640
280065	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	2/1/2018	2.0	\$ 2.6910	\$ 53,820
285976	NG OTC Swap	HENRY HUB	May-19	MANDATORY	4/2/2018	4.0	\$ 2.6170	\$ 104,680
285988	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6170	\$ 26,170
288082	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/2/2018	4.0	\$ 2.5590	\$ 102,360
288089	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.5590	\$ 25,590
290452	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/8/2018	4.0	\$ 2.5850	\$ 103,400
290459	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/8/2018	1.2	\$ 2.5850	\$ 31,020
292218	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/3/2018	4.0	\$ 2.6200	\$ 104,800
292225	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/3/2018	2.0	\$ 2.6200	\$ 52,400
295630	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/10/2018	4.0	\$ 2.6500	\$ 106,000
295636	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/10/2018	2.0	\$ 2.6500	\$ 53,000
297845	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/7/2018	4.0	\$ 2.5650	\$ 102,600
297864	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.5650	\$ 25,650
300106	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/5/2018	4.0	\$ 2.6600	\$ 106,400

151.2 **\$** **4,037,930**

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
310589	NG Basis Swap	TETCO M2	Jun-19	MANDATORY	2/7/2019	17.0	\$ (0.3940)	\$ -	
312659	NG Basis Swap	TETCO M2	Jun-19	MANDATORY	3/1/2019	18.0	\$ (0.3400)	\$ -	
316261	NG Basis Swap	TETCO M2	Jun-19	MANDATORY	4/1/2019	18.0	\$ (0.4050)	\$ -	
318421	NG Basis Swap	TETCO M2	Jun-19	MANDATORY	5/2/2019	18.0	\$ (0.4500)	\$ -	
283669	NG Clearport Swap	HENRY HUB	Jun-19	MANDATORY	3/9/2018	3.0	\$ 2.6710	\$ 80,130	
283691	NG Clearport Swap	HENRY HUB	Jun-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6710	\$ 26,710	
262236	NG OTC Swap	HENRY HUB	Jun-19	ACCELERATED	6/13/2017	44.0	\$ 2.7140	\$ 1,194,160	
262237	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	6/13/2017	5.0	\$ 2.7140	\$ 135,700	
263704	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	7/10/2017	2.0	\$ 2.6720	\$ 53,440	
263707	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	7/10/2017	0.5	\$ 2.6720	\$ 13,360	
266495	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	8/11/2017	2.0	\$ 2.7100	\$ 54,200	
268884	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	9/14/2017	2.0	\$ 2.7470	\$ 54,940	
268886	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7470	\$ 8,241	
271501	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	10/18/2017	2.0	\$ 2.7500	\$ 55,000	
274130	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	11/22/2017	3.0	\$ 2.7650	\$ 82,950	
274957	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	12/5/2017	3.0	\$ 2.7000	\$ 81,000	
274959	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	12/5/2017	1.0	\$ 2.7000	\$ 27,000	
278499	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	1/16/2018	3.0	\$ 2.6900	\$ 80,700	
278500	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900	
280052	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	2/1/2018	4.0	\$ 2.7140	\$ 108,560	
280065	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	2/1/2018	2.0	\$ 2.7140	\$ 54,280	
285977	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	4/2/2018	3.0	\$ 2.6460	\$ 79,380	
285989	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6460	\$ 26,460	
288083	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	5/2/2018	3.0	\$ 2.5880	\$ 77,640	
288090	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.5880	\$ 25,880	
290453	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	6/8/2018	3.5	\$ 2.6150	\$ 91,525	
290460	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6150	\$ 26,150	
292219	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	7/3/2018	3.0	\$ 2.6450	\$ 79,350	
292226	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6450	\$ 26,450	
295631	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	8/10/2018	4.0	\$ 2.6750	\$ 107,000	
297846	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	9/7/2018	3.0	\$ 2.5950	\$ 77,850	
297865	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.5950	\$ 25,950	
300107	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	10/5/2018	4.0	\$ 2.6900	\$ 107,600	
							108.3	\$	2,915,646

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
310590	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	2/7/2019	12.0	\$ (0.3940)	\$ -	
312660	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	3/1/2019	12.0	\$ (0.3400)	\$ -	
316262	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	4/1/2019	13.0	\$ (0.4050)	\$ -	
318422	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	5/2/2019	12.0	\$ (0.4500)	\$ -	
319949	NG Basis Swap	TETCO M2	Jul-19	MANDATORY	6/4/2019	13.0	\$ (0.4100)	\$ -	
283670	NG Clearport Swap	HENRY HUB	Jul-19	MANDATORY	3/9/2018	3.0	\$ 2.7030	\$ 81,090	
263691	NG OTC Swap	HENRY HUB	Jul-19	ACCELERATED	7/10/2017	35.0	\$ 2.6980	\$ 944,300	
263696	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/10/2017	4.0	\$ 2.6980	\$ 107,920	
263697	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6980	\$ 26,980	
266495	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/11/2017	2.0	\$ 2.7320	\$ 54,640	
268884	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/14/2017	2.0	\$ 2.7680	\$ 55,360	
268886	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7680	\$ 8,304	
271501	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	10/18/2017	2.0	\$ 2.7725	\$ 55,450	
274130	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800	
274957	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	12/5/2017	2.0	\$ 2.7200	\$ 54,400	
274959	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	12/5/2017	0.0	#DIV/0!	\$ -	
278499	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	1/16/2018	2.0	\$ 2.7100	\$ 54,200	
278500	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7100	\$ 27,100	
280052	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	2/1/2018	3.0	\$ 2.7390	\$ 82,170	
280065	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	2/1/2018	0.0	#DIV/0!	\$ -	
285978	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	4/2/2018	2.0	\$ 2.6755	\$ 53,510	
285990	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	4/2/2018	0.6	\$ 2.6755	\$ 16,053	
288084	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	5/2/2018	2.0	\$ 2.6210	\$ 52,420	
288091	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.6210	\$ 13,105	
290454	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	6/8/2018	2.5	\$ 2.6450	\$ 66,125	
290461	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.6450	\$ 13,225	
292220	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/3/2018	2.0	\$ 2.6800	\$ 53,600	
292227	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6800	\$ 26,800	
295632	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/10/2018	3.0	\$ 2.7100	\$ 81,300	
297847	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/7/2018	2.0	\$ 2.6250	\$ 52,500	
297866	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.6250	\$ 13,125	
300108	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	10/5/2018	3.0	\$ 2.7200	\$ 81,600	
302098	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	11/2/2018	1.0	\$ 2.7000	\$ 27,000	
304879	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	12/3/2018	2.0	\$ 2.8100	\$ 56,200	
307300	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	1/3/2019	1.0	\$ 2.6800	\$ 26,800	
307318	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	1/3/2019	1.0	\$ 2.6800	\$ 26,800	
310091	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	2/1/2019	1.0	\$ 2.8300	\$ 28,300	
317745	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	4/18/2019	5.0	\$ 2.6040	\$ 130,200	
							90.9	\$	2,453,407

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310591	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	2/7/2019	10.0	\$ (0.3940)	\$ -
312661	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	3/1/2019	10.0	\$ (0.3400)	\$ -
316263	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	4/1/2019	10.0	\$ (0.4050)	\$ -
318423	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	5/2/2019	11.0	\$ (0.4500)	\$ -
319950	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	6/4/2019	10.0	\$ (0.4100)	\$ -
321911	NG Basis Swap	TETCO M2	Aug-19	MANDATORY	7/3/2019	11.0	\$ (0.3800)	\$ -
283671	NG Clearport Swap	HENRY HUB	Aug-19	MANDATORY	3/9/2018	2.0	\$ 2.7050	\$ 54,100
283693	NG Clearport Swap	HENRY HUB	Aug-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7050	\$ 27,050
266237	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/8/2017	4.0	\$ 2.7450	\$ 109,800
266245	NG OTC Swap	HENRY HUB	Aug-19	ACCELERATED	8/8/2017	36.0	\$ 2.7450	\$ 988,200
266246	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	8/8/2017	1.0	\$ 2.7450	\$ 27,450
268884	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/14/2017	2.0	\$ 2.7730	\$ 55,460
268886	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/14/2017	0.5	\$ 2.7730	\$ 13,865
271501	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	10/18/2017	2.0	\$ 2.7800	\$ 55,600
274130	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	11/22/2017	2.0	\$ 2.7900	\$ 55,800
274957	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	12/5/2017	2.0	\$ 2.7150	\$ 54,300
274959	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7150	\$ 13,575
278499	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	1/16/2018	2.0	\$ 2.7200	\$ 54,400
278500	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7200	\$ 27,200
280052	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	2/1/2018	2.0	\$ 2.7400	\$ 54,800
280065	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7400	\$ 27,400
285979	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	4/2/2018	2.0	\$ 2.6805	\$ 53,610
285991	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	4/2/2018	0.6	\$ 2.6805	\$ 16,083
288085	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	5/2/2018	2.0	\$ 2.6280	\$ 52,560
288092	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	5/2/2018	0.5	\$ 2.6280	\$ 13,140
290455	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	6/8/2018	1.5	\$ 2.6500	\$ 39,750
290462	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.6500	\$ 13,250
292221	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	7/3/2018	2.0	\$ 2.6850	\$ 53,700
292228	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6850	\$ 26,850
295633	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/10/2018	2.0	\$ 2.7100	\$ 54,200
297848	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/7/2018	1.0	\$ 2.6300	\$ 26,300
297867	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/7/2018	0.5	\$ 2.6300	\$ 13,150
300109	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	10/5/2018	2.0	\$ 2.7300	\$ 54,600
302099	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	11/2/2018	3.0	\$ 2.7200	\$ 81,600
302115	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	11/2/2018	1.0	\$ 2.7200	\$ 27,200
304880	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	12/3/2018	3.0	\$ 2.8150	\$ 84,450
307301	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	1/3/2019	2.0	\$ 2.6700	\$ 53,400
307319	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	1/3/2019	1.0	\$ 2.6700	\$ 26,700
310092	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	2/1/2019	2.0	\$ 2.8300	\$ 56,600
313034	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	3/5/2019	2.0	\$ 2.9400	\$ 58,800
317746	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	4/18/2019	5.0	\$ 2.6320	\$ 131,600
							93.6	\$ 2,556,543

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310592	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	2/7/2019	8.0	\$ (0.3940)	\$ -
312662	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	3/1/2019	8.0	\$ (0.3400)	\$ -
316264	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	4/1/2019	8.0	\$ (0.4050)	\$ -
318424	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	5/2/2019	7.0	\$ (0.4500)	\$ -
319951	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	6/4/2019	9.0	\$ (0.4100)	\$ -
321912	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	7/3/2019	8.0	\$ (0.3800)	\$ -
324624	NG Basis Swap	TETCO M2	Sep-19	MANDATORY	8/6/2019	9.0	\$ (0.3750)	\$ -
283672	NG Clearport Swap	HENRY HUB	Sep-19	MANDATORY	3/9/2018	2.0	\$ 2.6930	\$ 53,860
283673	NG Clearport Swap	HENRY HUB	Sep-19	MANDATORY	3/9/2018	1.0	\$ 2.6920	\$ 26,920
283694	NG Clearport Swap	HENRY HUB	Sep-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.6930	\$ 26,930
268887	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/14/2017	5.0	\$ 2.7630	\$ 138,150
268888	NG OTC Swap	HENRY HUB	Sep-19	ACCELERATED	9/14/2017	40.0	\$ 2.7630	\$ 1,105,200
268890	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7630	\$ 27,630
271501	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	10/18/2017	2.0	\$ 2.7600	\$ 55,200
274130	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	11/22/2017	3.0	\$ 2.7750	\$ 83,250
274957	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	12/5/2017	3.0	\$ 2.7000	\$ 81,000
274959	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7000	\$ 13,500
278499	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	1/16/2018	3.0	\$ 2.6900	\$ 80,700
278500	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.6900	\$ 26,900
280052	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	2/1/2018	3.0	\$ 2.7270	\$ 81,810
280065	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7270	\$ 27,270
285980	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	4/2/2018	3.0	\$ 2.6690	\$ 80,070
285992	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6690	\$ 26,690
288086	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	5/2/2018	3.0	\$ 2.6150	\$ 78,450
288093	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.6150	\$ 26,150
290456	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	6/8/2018	3.0	\$ 2.6450	\$ 79,350
290463	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6450	\$ 26,450
292222	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	7/3/2018	3.0	\$ 2.6700	\$ 80,100
292229	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	7/3/2018	1.0	\$ 2.6700	\$ 26,700
295634	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	8/10/2018	4.0	\$ 2.6950	\$ 107,800
297849	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/7/2018	3.0	\$ 2.6100	\$ 78,300
297868	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.6100	\$ 26,100
300110	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	10/5/2018	3.0	\$ 2.7000	\$ 81,000
302100	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	11/2/2018	3.0	\$ 2.7000	\$ 81,000
304881	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	12/3/2018	3.0	\$ 2.7950	\$ 83,850
307302	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	1/3/2019	2.0	\$ 2.6500	\$ 53,000
307320	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	1/3/2019	1.0	\$ 2.6500	\$ 26,500
310093	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	2/1/2019	3.0	\$ 2.8000	\$ 84,000
313035	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	3/5/2019	3.0	\$ 2.9250	\$ 87,750
316537	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	4/3/2019	3.0	\$ 2.7900	\$ 83,700
317747	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	4/18/2019	10.0	\$ 2.6280	\$ 262,800
							121.5	\$ 3,308,080

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310593	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	2/7/2019	10.0	\$ (0.3940)	\$ -
312663	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	3/1/2019	10.0	\$ (0.3400)	\$ -
316265	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	4/1/2019	10.0	\$ (0.4050)	\$ -
318425	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	5/2/2019	10.0	\$ (0.4500)	\$ -
319952	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	6/4/2019	10.0	\$ (0.4100)	\$ -
321913	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	7/3/2019	10.0	\$ (0.3800)	\$ -
324625	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	8/6/2019	10.0	\$ (0.3750)	\$ -
326796	NG Basis Swap	TETCO M2	Oct-19	MANDATORY	9/6/2019	10.0	\$ (0.4150)	\$ -
283674	NG Clearport Swap	HENRY HUB	Oct-19	MANDATORY	3/9/2018	2.0	\$ 2.7200	\$ 54,400
283675	NG Clearport Swap	HENRY HUB	Oct-19	MANDATORY	3/9/2018	1.0	\$ 2.7190	\$ 27,190
283695	NG Clearport Swap	HENRY HUB	Oct-19	DISCRETIONARY	3/9/2018	1.0	\$ 2.7200	\$ 27,200
319440	NG Clearport Swap	HENRY HUB	Oct-19	DISCRETIONARY	5/22/2019	10.0	\$ 2.6140	\$ 261,400
321562	NG Clearport Swap	HENRY HUB	Oct-19	DISCRETIONARY	6/28/2019	15.0	\$ 2.3500	\$ 352,500
270514	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	10/3/2017	6.0	\$ 2.7780	\$ 166,680
270515	NG OTC Swap	HENRY HUB	Oct-19	ACCELERATED	10/3/2017	56.0	\$ 2.7780	\$ 1,555,680
270516	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	10/3/2017	1.0	\$ 2.7780	\$ 27,780
274130	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	11/22/2017	3.0	\$ 2.7950	\$ 83,850
274957	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	12/5/2017	3.0	\$ 2.7105	\$ 81,315
274959	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7105	\$ 13,553
278499	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	1/16/2018	3.0	\$ 2.7200	\$ 81,600
278500	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.7200	\$ 27,200
280052	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	2/1/2018	3.0	\$ 2.7510	\$ 82,530
280065	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.7510	\$ 27,510
285981	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	4/2/2018	3.0	\$ 2.6960	\$ 80,880
285993	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	4/2/2018	1.0	\$ 2.6960	\$ 26,960
288087	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	5/2/2018	3.0	\$ 2.6410	\$ 79,230
288094	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	5/2/2018	1.0	\$ 2.6410	\$ 26,410
290457	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	6/8/2018	3.0	\$ 2.6600	\$ 79,800
290464	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	6/8/2018	1.0	\$ 2.6600	\$ 26,600
292223	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	7/3/2018	3.0	\$ 2.6950	\$ 80,850
292230	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	7/3/2018	2.0	\$ 2.6950	\$ 53,900
295635	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	8/10/2018	3.0	\$ 2.7150	\$ 81,450
297850	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	9/7/2018	3.0	\$ 2.6250	\$ 78,750
297869	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.6250	\$ 26,250
300111	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	10/5/2018	3.0	\$ 2.7200	\$ 81,600
302101	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	11/2/2018	6.0	\$ 2.7200	\$ 163,200
302116	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	11/2/2018	1.0	\$ 2.7200	\$ 27,200
304882	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	12/3/2018	6.0	\$ 2.8200	\$ 169,200
307303	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	1/3/2019	5.0	\$ 2.6800	\$ 134,000
307321	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	1/3/2019	3.0	\$ 2.6800	\$ 80,400
310094	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	2/1/2019	6.0	\$ 2.8300	\$ 169,800
313036	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	3/5/2019	6.0	\$ 2.9400	\$ 176,400
316538	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	4/3/2019	5.0	\$ 2.8100	\$ 140,500
317748	NG OTC Swap	HENRY HUB	Oct-19	DISCRETIONARY	4/18/2019	10.0	\$ 2.6570	\$ 265,700
318351	NG OTC Swap	HENRY HUB	Oct-19	MANDATORY	5/2/2019	5.0	\$ 2.6680	\$ 133,400
						186.5	\$	5,052,868

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310594	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	2/7/2019	12.0	\$ (0.3525)	\$ -
312664	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	3/1/2019	12.0	\$ (0.3150)	\$ -
316266	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	4/1/2019	12.0	\$ (0.3250)	\$ -
318426	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	5/2/2019	12.0	\$ (0.4500)	\$ -
319953	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	6/4/2019	12.0	\$ (0.4100)	\$ -
321914	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	7/3/2019	12.0	\$ (0.3800)	\$ -
324626	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	8/6/2019	12.0	\$ (0.3750)	\$ -
326797	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	9/6/2019	12.0	\$ (0.4150)	\$ -
328931	NG Basis Swap	TETCO M2	Nov-19	MANDATORY	10/4/2019	13.0	\$ (0.4225)	\$ -
321563	NG Clearport Swap	HENRY HUB	Nov-19	DISCRETIONARY	6/28/2019	15.0	\$ 2.4320	\$ 364,800
273981	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	11/20/2017	8.0	\$ 2.8575	\$ 228,600
273989	NG OTC Swap	HENRY HUB	Nov-19	ACCELERATED	11/20/2017	75.0	\$ 2.8575	\$ 2,143,125
273990	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	11/20/2017	1.0	\$ 2.8575	\$ 28,575
274960	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	12/5/2017	4.0	\$ 2.7730	\$ 110,920
274961	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	12/5/2017	0.5	\$ 2.7730	\$ 13,865
278501	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	1/16/2018	3.0	\$ 2.7720	\$ 83,160
278502	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	1/16/2018	0.4	\$ 2.7720	\$ 11,088
280049	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	2/1/2018	3.5	\$ 2.7950	\$ 97,825
280064	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	2/1/2018	0.5	\$ 2.7950	\$ 13,975
284310	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	3/19/2018	4.0	\$ 2.7800	\$ 111,200
284311	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	3/19/2018	0.5	\$ 2.7800	\$ 13,900
286252	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	4/5/2018	4.0	\$ 2.7750	\$ 111,000
286257	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/5/2018	0.5	\$ 2.7750	\$ 13,875
286532	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/9/2018	0.5	\$ 2.7540	\$ 13,770
288142	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	5/3/2018	4.0	\$ 2.6950	\$ 107,800
288148	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	5/3/2018	0.5	\$ 2.6950	\$ 13,475
290465	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	6/8/2018	4.0	\$ 2.7050	\$ 108,200
290472	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	6/8/2018	0.4	\$ 2.7050	\$ 10,820
292755	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	7/10/2018	4.0	\$ 2.7480	\$ 109,920
292763	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	7/10/2018	0.5	\$ 2.7480	\$ 13,740
295637	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	8/10/2018	4.0	\$ 2.7650	\$ 110,600
295642	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	8/10/2018	0.5	\$ 2.7650	\$ 13,825
297851	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	9/7/2018	4.0	\$ 2.7050	\$ 108,200
297870	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.7050	\$ 27,050
300112	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	10/5/2018	4.0	\$ 2.7800	\$ 111,200
302102	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	11/2/2018	8.0	\$ 2.7800	\$ 222,400
302117	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	11/2/2018	3.0	\$ 2.7800	\$ 83,400
304883	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	12/3/2018	8.0	\$ 2.8550	\$ 228,400
307304	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	1/3/2019	7.0	\$ 2.7300	\$ 191,100
310095	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	2/1/2019	8.0	\$ 2.8800	\$ 230,400
313037	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	3/5/2019	8.0	\$ 2.9850	\$ 238,800
316539	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	4/3/2019	7.0	\$ 2.8700	\$ 200,900
317749	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	4/18/2019	10.0	\$ 2.7370	\$ 273,700
318352	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	5/2/2019	8.0	\$ 2.7450	\$ 219,600
320187	NG OTC Swap	HENRY HUB	Nov-19	MANDATORY	6/6/2019	6.0	\$ 2.4760	\$ 148,560
320202	NG OTC Swap	HENRY HUB	Nov-19	DISCRETIONARY	6/6/2019	2.0	\$ 2.4760	\$ 49,520
							222.3	\$ 6,181,288

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310595	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	2/7/2019	13.0	\$ (0.3525)	\$ -
312665	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	3/1/2019	12.0	\$ (0.3150)	\$ -
316267	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	4/1/2019	12.0	\$ (0.3250)	\$ -
318427	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	5/2/2019	13.0	\$ (0.4500)	\$ -
319954	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	6/4/2019	12.0	\$ (0.4100)	\$ -
321915	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	7/3/2019	13.0	\$ (0.3800)	\$ -
324627	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	8/6/2019	12.0	\$ (0.3750)	\$ -
326798	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	9/6/2019	13.0	\$ (0.4150)	\$ -
328932	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	10/4/2019	12.0	\$ (0.4225)	\$ -
331199	NG Basis Swap	TETCO M2	Dec-19	MANDATORY	11/4/2019	13.0	\$ (0.3775)	\$ -
321564	NG Clearport Swap	HENRY HUB	Dec-19	DISCRETIONARY	6/28/2019	15.0	\$ 2.6240	\$ 393,600
323123	NG Clearport Swap	HENRY HUB	Dec-19	DISCRETIONARY	7/18/2019	10.0	\$ 2.5880	\$ 258,800
274916	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	12/4/2017	12.0	\$ 2.9100	\$ 349,200
274917	NG OTC Swap	HENRY HUB	Dec-19	ACCELERATED	12/4/2017	110.0	\$ 2.9100	\$ 3,201,000
274918	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	12/4/2017	2.0	\$ 2.9100	\$ 58,200
278501	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	1/16/2018	6.0	\$ 2.9000	\$ 174,000
278502	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	1/16/2018	1.0	\$ 2.9000	\$ 29,000
280049	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	2/1/2018	5.7	\$ 2.9180	\$ 166,326
280064	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	2/1/2018	1.0	\$ 2.9180	\$ 29,180
284310	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	3/19/2018	6.0	\$ 2.9100	\$ 174,600
284311	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	3/19/2018	0.5	\$ 2.9100	\$ 14,550
286253	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	4/5/2018	6.0	\$ 2.9050	\$ 174,300
286258	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	4/5/2018	1.0	\$ 2.9050	\$ 29,050
286533	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	4/9/2018	1.0	\$ 2.8840	\$ 28,840
288143	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	5/3/2018	6.0	\$ 2.8250	\$ 169,500
288149	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	5/3/2018	1.0	\$ 2.8250	\$ 28,250
290466	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	6/8/2018	6.0	\$ 2.8300	\$ 169,800
290473	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	6/8/2018	0.5	\$ 2.8300	\$ 14,150
292756	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	7/10/2018	5.0	\$ 2.8790	\$ 143,950
292764	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	7/10/2018	2.2	\$ 2.8790	\$ 63,338
295638	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	8/10/2018	6.0	\$ 2.8850	\$ 173,100
295643	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	8/10/2018	1.0	\$ 2.8850	\$ 28,850
297143	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	8/30/2018	0.5	\$ 2.8480	\$ 14,240
297852	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	9/7/2018	5.0	\$ 2.8250	\$ 141,250
297871	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	9/7/2018	1.0	\$ 2.8250	\$ 28,250
300113	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	10/5/2018	6.0	\$ 2.9000	\$ 174,000
300123	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	10/5/2018	1.0	\$ 2.9000	\$ 29,000
302103	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	11/2/2018	10.0	\$ 2.9200	\$ 292,000
302118	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	11/2/2018	2.0	\$ 2.9200	\$ 58,400
304884	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	12/3/2018	10.0	\$ 3.0150	\$ 301,500
307305	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	1/3/2019	9.0	\$ 2.8800	\$ 259,200
310096	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	2/1/2019	10.0	\$ 3.0400	\$ 304,000
313038	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	3/5/2019	10.0	\$ 3.1200	\$ 312,000
313053	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	3/5/2019	1.0	\$ 3.1200	\$ 31,200
316540	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	4/3/2019	9.0	\$ 3.0120	\$ 271,080
316556	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	4/3/2019	1.0	\$ 3.0120	\$ 30,120
318353	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	5/2/2019	13.0	\$ 2.8990	\$ 376,870
320188	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	6/6/2019	11.0	\$ 2.6770	\$ 294,470
320203	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	6/6/2019	4.0	\$ 2.6770	\$ 107,080
321725	NG OTC Swap	HENRY HUB	Dec-19	MANDATORY	7/1/2019	13.0	\$ 2.5500	\$ 331,500
321744	NG OTC Swap	HENRY HUB	Dec-19	DISCRETIONARY	7/1/2019	10.0	\$ 2.5500	\$ 255,000
							331.4	\$ 9,482,744

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310596	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	2/7/2019	13.0	\$ (0.3525)	\$ -
312666	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	3/1/2019	13.0	\$ (0.3150)	\$ -
316268	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	4/1/2019	13.0	\$ (0.3250)	\$ -
318428	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	5/2/2019	13.0	\$ (0.4500)	\$ -
319955	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	6/4/2019	13.0	\$ (0.4100)	\$ -
321916	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	7/3/2019	13.0	\$ (0.3800)	\$ -
324628	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	8/6/2019	13.0	\$ (0.3750)	\$ -
326799	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	9/6/2019	13.0	\$ (0.4150)	\$ -
328933	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	10/4/2019	13.0	\$ (0.4225)	\$ -
331200	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	11/4/2019	12.0	\$ (0.3775)	\$ -
334290	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	12/10/2019	13.0	\$ (0.3550)	\$ -
321565	NG Clearport Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/28/2019	15.0	\$ 2.7300	\$ 409,500
323124	NG Clearport Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/18/2019	10.0	\$ 2.6980	\$ 269,800
278956	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/19/2018	13.0	\$ 2.9990	\$ 389,870
278957	NG OTC Swap	HENRY HUB	Jan-20	ACCELERATED	1/19/2018	126.0	\$ 2.9990	\$ 3,778,740
278959	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/19/2018	2.0	\$ 2.9990	\$ 59,980
280049	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2018	6.7	\$ 3.0290	\$ 202,943
280064	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2018	1.0	\$ 3.0290	\$ 30,290
284310	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/19/2018	7.0	\$ 3.0170	\$ 211,190
284311	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/19/2018	1.0	\$ 3.0170	\$ 30,170
286254	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	4/5/2018	7.0	\$ 3.0150	\$ 211,050
286259	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/5/2018	1.0	\$ 3.0150	\$ 30,150
286534	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.9850	\$ 29,850
288144	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	5/3/2018	7.0	\$ 2.9300	\$ 205,100
288150	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.9300	\$ 29,300
290467	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	6/8/2018	7.0	\$ 2.9500	\$ 206,500
290474	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.9500	\$ 14,750
292757	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	7/10/2018	6.0	\$ 2.9710	\$ 178,260
292765	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/10/2018	1.8	\$ 2.9710	\$ 53,478
295639	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	8/10/2018	7.0	\$ 2.9850	\$ 208,950
295644	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.9850	\$ 29,850
297144	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/30/2018	0.5	\$ 2.9450	\$ 14,725
297853	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	9/7/2018	6.0	\$ 2.9200	\$ 175,200
297872	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.9200	\$ 29,200
300114	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	10/5/2018	6.0	\$ 2.9900	\$ 179,400
300124	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.9900	\$ 29,900
302104	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	11/2/2018	11.0	\$ 3.0100	\$ 331,100
302119	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	11/2/2018	2.0	\$ 3.0100	\$ 60,200
304885	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	12/3/2018	11.0	\$ 3.1350	\$ 344,850
307306	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/3/2019	10.0	\$ 3.0000	\$ 300,000
307322	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/3/2019	1.0	\$ 3.0000	\$ 30,000
310097	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2019	11.0	\$ 3.1300	\$ 344,300
310110	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2019	1.0	\$ 3.1300	\$ 31,300
313039	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/5/2019	11.0	\$ 3.2050	\$ 352,550
313054	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/5/2019	1.2	\$ 3.2050	\$ 38,460
316541	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	4/3/2019	11.0	\$ 3.1000	\$ 341,000
316557	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/3/2019	1.0	\$ 3.1000	\$ 31,000
318354	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	5/2/2019	10.0	\$ 2.9800	\$ 298,000
318370	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	5/2/2019	1.0	\$ 2.9800	\$ 29,800
320189	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	6/6/2019	9.0	\$ 2.7910	\$ 251,190
320204	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/6/2019	3.0	\$ 2.7910	\$ 83,730
321726	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	7/1/2019	10.0	\$ 2.6640	\$ 266,400
321745	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/1/2019	5.0	\$ 2.6640	\$ 133,200
324480	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	8/5/2019	10.0	\$ 2.5190	\$ 251,900
324499	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/5/2019	5.0	\$ 2.5190	\$ 125,950
333442	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	11/26/2019	5.0	\$ 2.5200	\$ 126,000
							365.7	\$ 10,779,076

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
337116	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	1/10/2020	11.0	\$ (0.3200)	\$ -
334291	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	12/10/2019	10.0	\$ (0.3550)	\$ -
333443	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	11/26/2019	5.0	\$ 2.5000	\$ 125,000
331201	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	11/4/2019	11.0	\$ (0.3775)	\$ -
328934	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	10/4/2019	10.0	\$ (0.4225)	\$ -
326800	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	9/6/2019	11.0	\$ (0.4150)	\$ -
326719	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	9/5/2019	7.0	\$ 2.7050	\$ 189,350
326700	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	9/5/2019	11.0	\$ 2.7050	\$ 297,550
324629	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	8/6/2019	10.0	\$ (0.3750)	\$ -
324500	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/5/2019	3.0	\$ 2.4950	\$ 74,850
324481	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	8/5/2019	9.0	\$ 2.4950	\$ 224,550
323122	NG Clearport Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/18/2019	3.0	\$ 2.6680	\$ 80,040
323117	NG Clearport Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/18/2019	2.0	\$ 2.6690	\$ 53,380
321917	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	7/3/2019	11.0	\$ (0.3800)	\$ -
321746	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/1/2019	5.0	\$ 2.6400	\$ 132,000
321727	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	7/1/2019	10.0	\$ 2.6400	\$ 264,000
321566	NG Clearport Swap	HENRY HUB	Feb-20	DISCRETIONARY	6/28/2019	10.0	\$ 2.7050	\$ 270,500
320205	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	6/6/2019	2.5	\$ 2.7610	\$ 69,025
320190	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	6/6/2019	9.0	\$ 2.7610	\$ 248,490
319956	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	6/4/2019	10.0	\$ (0.4100)	\$ -
318429	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	5/2/2019	11.0	\$ (0.4500)	\$ -
318371	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	5/2/2019	1.0	\$ 2.9300	\$ 29,300
318355	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	5/2/2019	10.0	\$ 2.9300	\$ 293,000
316558	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/3/2019	1.0	\$ 3.0450	\$ 30,450
316542	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	4/3/2019	9.0	\$ 3.0450	\$ 274,050
316269	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	4/1/2019	10.0	\$ (0.3250)	\$ -
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
							344.5	\$ 10,056,885

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
310598	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	2/7/2019	8.0	\$ (0.3525)	\$ -	
312668	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	3/1/2019	8.0	\$ (0.3150)	\$ -	
316270	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	4/1/2019	8.0	\$ (0.3250)	\$ -	
318430	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	5/2/2019	8.0	\$ (0.4500)	\$ -	
319957	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	6/4/2019	8.0	\$ (0.4100)	\$ -	
321918	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	7/3/2019	8.0	\$ (0.3800)	\$ -	
324630	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	8/6/2019	8.0	\$ (0.3750)	\$ -	
326801	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	9/6/2019	8.0	\$ (0.4150)	\$ -	
328935	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	10/4/2019	8.0	\$ (0.4225)	\$ -	
331202	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	11/4/2019	8.0	\$ (0.3775)	\$ -	
334292	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	12/10/2019	9.0	\$ (0.3550)	\$ -	
337117	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	1/10/2020	17.0	\$ (0.3200)	\$ -	
296195	NG Clearport Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.8360	\$ 28,360	
323118	NG Clearport Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/18/2019	3.0	\$ 2.5870	\$ 77,610	
323119	NG Clearport Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/18/2019	1.0	\$ 2.5880	\$ 25,880	
323125	NG Clearport Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/18/2019	1.0	\$ 2.5890	\$ 25,890	
282885	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/2/2018	11.0	\$ 2.9125	\$ 320,375	
282886	NG OTC Swap	HENRY HUB	Mar-20	ACCELERATED	3/2/2018	102.0	\$ 2.9125	\$ 2,970,750	
282887	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/2/2018	2.0	\$ 2.9125	\$ 58,250	
286256	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	4/5/2018	5.0	\$ 2.9050	\$ 145,250	
286261	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.9050	\$ 29,050	
286536	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/9/2018	1.0	\$ 2.8750	\$ 28,750	
288146	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	5/3/2018	5.0	\$ 2.8200	\$ 141,000	
288152	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	5/3/2018	1.0	\$ 2.8200	\$ 28,200	
290469	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	6/8/2018	6.0	\$ 2.8250	\$ 169,500	
290476	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.8250	\$ 14,125	
292759	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	7/10/2018	5.0	\$ 2.8340	\$ 141,700	
292767	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/10/2018	2.0	\$ 2.8340	\$ 56,680	
295641	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	8/10/2018	6.0	\$ 2.8350	\$ 170,100	
295646	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.8350	\$ 28,350	
297855	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	9/7/2018	5.0	\$ 2.7650	\$ 138,250	
297874	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	9/7/2018	1.5	\$ 2.7650	\$ 41,475	
300116	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	10/5/2018	6.0	\$ 2.8500	\$ 171,000	
300126	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.8500	\$ 28,500	
302106	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	11/2/2018	7.0	\$ 2.7900	\$ 195,300	
302121	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	11/2/2018	2.0	\$ 2.7900	\$ 55,800	
304887	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	12/3/2018	7.0	\$ 2.8500	\$ 199,500	
307308	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	1/3/2019	6.0	\$ 2.8000	\$ 168,000	
307323	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.8000	\$ 28,000	
310099	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	2/1/2019	7.0	\$ 2.9100	\$ 203,700	
313041	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/5/2019	7.0	\$ 3.0050	\$ 210,350	
313056	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/5/2019	1.2	\$ 3.0050	\$ 36,060	
316543	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	4/3/2019	7.0	\$ 2.9250	\$ 204,750	
318356	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	5/2/2019	7.0	\$ 2.8130	\$ 196,910	
318372	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	5/2/2019	1.0	\$ 2.8130	\$ 28,130	
320191	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	6/6/2019	7.0	\$ 2.6810	\$ 187,670	
320206	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	6/6/2019	2.0	\$ 2.6810	\$ 53,620	
321728	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	7/1/2019	7.0	\$ 2.5700	\$ 179,900	
321747	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/1/2019	5.0	\$ 2.5700	\$ 128,500	
324482	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	8/5/2019	7.0	\$ 2.4340	\$ 170,380	
324501	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/5/2019	2.0	\$ 2.4340	\$ 48,680	
326701	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	9/5/2019	7.0	\$ 2.6050	\$ 182,350	
326720	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	9/5/2019	3.0	\$ 2.6050	\$ 78,150	
328708	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	10/2/2019	7.0	\$ 2.4870	\$ 174,090	
328727	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	10/2/2019	2.5	\$ 2.4870	\$ 62,175	
333444	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	11/26/2019	5.0	\$ 2.4000	\$ 120,000	
							275.7	\$	7,751,060

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
342455	NG Basis Swap	TETCO M2	Apr-20	MANDATORY	3/5/2020	56.0	\$ (0.3900)	\$ -
340826	NG Basis Swap	TETCO M2	Apr-20	MANDATORY	2/18/2020	57.0	\$ (0.4000)	\$ -
331135	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	11/4/2019	4.0	\$ 2.4197	\$ 96,788
328709	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	10/2/2019	4.0	\$ 2.2950	\$ 91,800
326702	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/5/2019	4.0	\$ 2.3500	\$ 94,000
324483	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/5/2019	3.0	\$ 2.2770	\$ 68,310
321729	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/1/2019	4.0	\$ 2.3970	\$ 95,880
320192	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/6/2019	3.0	\$ 2.4960	\$ 74,880
318357	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/2/2019	4.0	\$ 2.5700	\$ 102,800
316544	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/3/2019	4.0	\$ 2.6250	\$ 105,000
313042	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	3/5/2019	4.0	\$ 2.6250	\$ 105,000
310100	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	2/1/2019	4.0	\$ 2.5800	\$ 103,200
307309	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	1/3/2019	3.0	\$ 2.5100	\$ 75,300
304888	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	12/3/2018	4.0	\$ 2.4900	\$ 99,600
302107	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	11/2/2018	4.0	\$ 2.5500	\$ 102,000
300117	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	10/5/2018	4.0	\$ 2.5200	\$ 100,800
297856	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/7/2018	3.0	\$ 2.5000	\$ 75,000
296129	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/16/2018	4.0	\$ 2.5430	\$ 101,720
292760	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/10/2018	3.0	\$ 2.5460	\$ 76,380
290470	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/8/2018	3.5	\$ 2.5500	\$ 89,250
288147	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/3/2018	4.0	\$ 2.5700	\$ 102,800
286263	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/5/2018	7.0	\$ 2.6400	\$ 184,800
333445	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/26/2019	5.0	\$ 2.2800	\$ 114,000
333340	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/25/2019	10.0	\$ 2.2990	\$ 229,900
331154	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
328728	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	10/2/2019	3.0	\$ 2.2950	\$ 68,850
326721	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/5/2019	3.0	\$ 2.3500	\$ 70,500
324502	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/5/2019	2.0	\$ 2.2770	\$ 45,540
323126	NG Clearport Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/18/2019	10.0	\$ 2.3960	\$ 239,600
321748	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/1/2019	5.0	\$ 2.3970	\$ 119,850
320207	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/6/2019	5.0	\$ 2.4960	\$ 124,800
307324	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5100	\$ 25,100
304896	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.4900	\$ 24,900
302122	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5500	\$ 25,500
300127	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.5200	\$ 25,200
297875	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5000	\$ 12,500
296133	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5430	\$ 25,430
292768	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/10/2018	0.5	\$ 2.5460	\$ 12,730
290477	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5500	\$ 25,500
288153	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	5/3/2018	0.8	\$ 2.5700	\$ 20,560
286265	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.6400	\$ 26,400
286264	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	36.0	\$ 2.6400	\$ 950,400
286262	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	30.0	\$ 2.6350	\$ 790,500
						195.3	\$	4,923,068

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
288095	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2018	7.0	\$ 2.5650	\$ 179,550
288096	NG OTC Swap	HENRY HUB	May-20	ACCELERATED	5/2/2018	68.0	\$ 2.5650	\$ 1,744,200
288097	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	5/2/2018	1.0	\$ 2.5650	\$ 25,650
290471	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/8/2018	4.0	\$ 2.5300	\$ 101,200
290478	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.5300	\$ 12,650
292761	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/10/2018	3.0	\$ 2.5160	\$ 75,480
292769	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/10/2018	0.5	\$ 2.5160	\$ 12,580
296130	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/16/2018	4.0	\$ 2.5030	\$ 100,120
296134	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5030	\$ 12,515
296196	NG Clearport Swap	HENRY HUB 10K	May-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5050	\$ 25,050
297857	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/7/2018	3.0	\$ 2.4600	\$ 73,800
297876	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4600	\$ 12,300
300118	NG OTC Swap	HENRY HUB	May-20	MANDATORY	10/5/2018	4.0	\$ 2.4900	\$ 99,600
300128	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.4900	\$ 24,900
302108	NG OTC Swap	HENRY HUB	May-20	MANDATORY	11/2/2018	3.0	\$ 2.5200	\$ 75,600
302123	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5200	\$ 25,200
304889	NG OTC Swap	HENRY HUB	May-20	MANDATORY	12/3/2018	3.0	\$ 2.4450	\$ 73,350
304897	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.4450	\$ 24,450
307310	NG OTC Swap	HENRY HUB	May-20	MANDATORY	1/3/2019	2.0	\$ 2.4700	\$ 49,400
307325	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.4700	\$ 24,700
310101	NG OTC Swap	HENRY HUB	May-20	MANDATORY	2/1/2019	3.0	\$ 2.5300	\$ 75,900
313043	NG OTC Swap	HENRY HUB	May-20	MANDATORY	3/5/2019	3.0	\$ 2.5750	\$ 77,250
316545	NG OTC Swap	HENRY HUB	May-20	MANDATORY	4/3/2019	3.0	\$ 2.5900	\$ 77,700
318358	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2019	3.0	\$ 2.5400	\$ 76,200
320193	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/6/2019	2.0	\$ 2.4750	\$ 49,500
320208	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/6/2019	1.0	\$ 2.4750	\$ 24,750
321730	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/1/2019	2.0	\$ 2.3780	\$ 47,560
321749	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.3780	\$ 23,780
324484	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/5/2019	2.0	\$ 2.2660	\$ 45,320
324503	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.2660	\$ 11,330
326703	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/5/2019	3.0	\$ 2.3250	\$ 69,750
326722	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3250	\$ 11,625
328710	NG OTC Swap	HENRY HUB	May-20	MANDATORY	10/2/2019	2.0	\$ 2.2760	\$ 45,520
328729	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.2760	\$ 11,380
331136	NG OTC Swap	HENRY HUB	May-20	MANDATORY	11/4/2019	2.0	\$ 2.3897	\$ 47,794
331155	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.3897	\$ 23,897
333341	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/25/2019	5.0	\$ 2.2890	\$ 114,450
334040	NG OTC Swap	HENRY HUB	May-20	MANDATORY	12/6/2019	4.0	\$ 2.2100	\$ 88,400
334059	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	12/6/2019	2.0	\$ 2.2100	\$ 44,200
340827	NG Basis Swap	TETCO M2	May-20	MANDATORY	2/18/2020	33.0	\$ (0.4000)	\$ -
342456	NG Basis Swap	TETCO M2	May-20	MANDATORY	3/5/2020	33.0	\$ (0.3900)	\$ -
						149.5	\$	3,738,601

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
290501	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/8/2018	6.0	\$ 2.5590	\$ 153,540
290502	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5590	\$ 25,590
290503	NG OTC Swap	HENRY HUB	Jun-20	ACCELERATED	6/8/2018	53.0	\$ 2.5590	\$ 1,356,270
292762	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/10/2018	2.0	\$ 2.5470	\$ 50,940
292770	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/10/2018	0.4	\$ 2.5470	\$ 10,188
296131	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/16/2018	3.0	\$ 2.5290	\$ 75,870
296135	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5290	\$ 12,645
297858	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/7/2018	2.0	\$ 2.4800	\$ 49,600
297877	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4800	\$ 12,400
300119	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/5/2018	3.0	\$ 2.5200	\$ 75,600
300129	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.5200	\$ 25,200
302109	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/2/2018	2.0	\$ 2.5500	\$ 51,000
302124	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5500	\$ 25,500
304890	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/3/2018	2.0	\$ 2.5050	\$ 50,100
304898	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/3/2018	0.5	\$ 2.5050	\$ 12,525
307311	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
307326	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
310102	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	2/1/2019	2.0	\$ 2.5600	\$ 51,200
313044	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	3/5/2019	2.0	\$ 2.5980	\$ 51,960
316546	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	4/3/2019	2.0	\$ 2.6150	\$ 52,300
318359	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	5/2/2019	2.0	\$ 2.5730	\$ 51,460
320194	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/6/2019	1.0	\$ 2.5120	\$ 25,120
321731	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/1/2019	1.0	\$ 2.4210	\$ 24,210
321750	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4210	\$ 24,210
324485	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/5/2019	1.0	\$ 2.3090	\$ 23,090
324504	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3090	\$ 11,545
326704	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/5/2019	2.0	\$ 2.3600	\$ 47,200
326723	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3600	\$ 11,800
328711	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/2/2019	1.0	\$ 2.3170	\$ 23,170
328730	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3170	\$ 11,585
331137	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/4/2019	1.0	\$ 2.4237	\$ 24,237
331156	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4237	\$ 24,237
333342	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/25/2019	3.0	\$ 2.3290	\$ 69,870
334041	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/6/2019	5.0	\$ 2.2590	\$ 112,950
334060	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/6/2019	3.0	\$ 2.2590	\$ 67,770
336353	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/2/2020	6.0	\$ 2.2300	\$ 133,800
336370	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/2/2020	3.0	\$ 2.2300	\$ 66,900
340828	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	2/18/2020	19.0	\$ (0.4000)	\$ -
342457	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	3/5/2020	20.0	\$ (0.3900)	\$ -
							118.4	\$ 2,945,582

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
292243	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/3/2018	5.0	\$ 2.5770	\$ 128,850
292245	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/3/2018	1.0	\$ 2.5770	\$ 25,770
292246	NG OTC Swap	HENRY HUB	Jul-20	ACCELERATED	7/3/2018	42.0	\$ 2.5770	\$ 1,082,340
296132	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/16/2018	2.0	\$ 2.5540	\$ 51,080
296136	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5540	\$ 12,770
297859	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/7/2018	2.0	\$ 2.5100	\$ 50,200
297878	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.5100	\$ 25,100
300120	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	10/5/2018	2.0	\$ 2.5500	\$ 51,000
302110	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	11/2/2018	2.0	\$ 2.5700	\$ 51,400
304891	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	12/3/2018	2.0	\$ 2.5550	\$ 51,100
307312	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
307327	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
310103	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	2/1/2019	3.0	\$ 2.6100	\$ 78,300
313045	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	3/5/2019	2.0	\$ 2.6240	\$ 52,480
316547	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	4/3/2019	2.0	\$ 2.6450	\$ 52,900
318360	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	5/2/2019	3.0	\$ 2.6090	\$ 78,270
320195	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	6/6/2019	2.0	\$ 2.5510	\$ 51,020
321732	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/1/2019	2.0	\$ 2.4660	\$ 49,320
321751	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4660	\$ 24,660
324486	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/5/2019	2.0	\$ 2.3550	\$ 47,100
324505	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3550	\$ 11,775
326705	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/5/2019	2.0	\$ 2.3900	\$ 47,800
326724	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3900	\$ 11,950
328712	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	10/2/2019	2.0	\$ 2.3600	\$ 47,200
328731	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3600	\$ 11,800
331138	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	11/4/2019	2.0	\$ 2.4627	\$ 49,254
331157	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4627	\$ 24,627
333343	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	11/25/2019	2.0	\$ 2.3730	\$ 47,460
340829	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	2/18/2020	10.0	\$ (0.4000)	\$ -
342458	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	3/5/2020	10.0	\$ (0.3900)	\$ -
							90.0	\$ 2,291,426

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
295658	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/10/2018	4.0	\$ 2.5520	\$ 102,080
295659	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.5520	\$ 25,520
295660	NG OTC Swap	HENRY HUB	Aug-20	ACCELERATED	8/10/2018	36.0	\$ 2.5520	\$ 918,720
297860	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/7/2018	2.0	\$ 2.5200	\$ 50,400
297879	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5200	\$ 12,600
300121	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/5/2018	2.0	\$ 2.5600	\$ 51,200
302111	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/2/2018	2.0	\$ 2.5800	\$ 51,600
304892	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	12/3/2018	3.0	\$ 2.5650	\$ 76,950
307313	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
307328	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
310104	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	2/1/2019	3.0	\$ 2.5900	\$ 77,700
313046	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	3/5/2019	3.0	\$ 2.6240	\$ 78,720
316548	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	4/3/2019	3.0	\$ 2.6500	\$ 79,500
318361	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	5/2/2019	3.0	\$ 2.6170	\$ 78,510
320196	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	6/6/2019	2.0	\$ 2.5630	\$ 51,260
321733	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	7/1/2019	2.0	\$ 2.4830	\$ 49,660
321752	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4830	\$ 24,830
324487	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/5/2019	2.0	\$ 2.3660	\$ 47,320
324506	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3660	\$ 11,830
326706	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/5/2019	3.0	\$ 2.4000	\$ 72,000
326725	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4000	\$ 12,000
328713	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380
328732	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845
331139	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/4/2019	2.0	\$ 2.4687	\$ 49,374
331158	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4687	\$ 24,687
333344	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	11/25/2019	1.0	\$ 2.3880	\$ 23,880
340830	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	2/18/2020	11.0	\$ (0.4000)	\$ -
342459	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	3/5/2020	11.0	\$ (0.3900)	\$ -

83.0 \$ 2,105,466

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
298551	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/14/2018	1.0	\$ 2.5250	\$ 25,250
298552	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/14/2018	6.0	\$ 2.5250	\$ 151,500
298553	NG OTC Swap	HENRY HUB	Sep-20	ACCELERATED	9/14/2018	51.0	\$ 2.5250	\$ 1,287,750
300122	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	10/5/2018	3.0	\$ 2.5500	\$ 76,500
302112	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	11/2/2018	3.0	\$ 2.5700	\$ 77,100
304893	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	12/3/2018	3.0	\$ 2.5500	\$ 76,500
307314	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	1/3/2019	2.0	\$ 2.5000	\$ 50,000
307329	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
310105	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	2/1/2019	3.0	\$ 2.5700	\$ 77,100
313047	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	3/5/2019	3.0	\$ 2.6050	\$ 78,150
316549	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	4/3/2019	3.0	\$ 2.6300	\$ 78,900
318362	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	5/2/2019	3.0	\$ 2.6000	\$ 78,000
320197	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	6/6/2019	2.0	\$ 2.5520	\$ 51,040
321734	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	7/1/2019	3.0	\$ 2.4720	\$ 74,160
321753	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4720	\$ 24,720
324488	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	8/5/2019	2.0	\$ 2.3510	\$ 47,020
324507	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3510	\$ 11,755
326707	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/5/2019	3.0	\$ 2.3800	\$ 71,400
326726	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3800	\$ 11,900
328714	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	10/2/2019	2.0	\$ 2.3550	\$ 47,100
328733	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3550	\$ 11,775
331140	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	11/4/2019	2.0	\$ 2.4537	\$ 49,074
331159	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
333345	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	11/25/2019	1.0	\$ 2.3800	\$ 23,800
334044	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	12/6/2019	4.0	\$ 2.3130	\$ 92,520
334063	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	12/6/2019	1.0	\$ 2.3130	\$ 23,130
336354	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	1/2/2020	4.0	\$ 2.3000	\$ 92,000
336371	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	1/2/2020	1.0	\$ 2.3000	\$ 23,000
339174	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	2/3/2020	4.0	\$ 2.0900	\$ 83,600
339191	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.0900	\$ 20,900
340831	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	2/18/2020	10.0	\$ (0.4000)	\$ -
342460	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	3/5/2020	9.0	\$ (0.3900)	\$ -
342921	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	3/11/2020	3.0	\$ 2.1800	\$ 65,400
342939	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	3/11/2020	1.0	\$ 2.1800	\$ 21,800

118.5 \$ 2,927,844

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
300395	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	10/11/2018	6.0	\$ 2.5850	\$ 155,100	
300396	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	10/11/2018	1.0	\$ 2.5850	\$ 25,850	
300397	NG OTC Swap	HENRY HUB	Oct-20	ACCELERATED	10/11/2018	58.0	\$ 2.5850	\$ 1,499,300	
302113	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	11/2/2018	4.0	\$ 2.5800	\$ 103,200	
302125	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5800	\$ 25,800	
304894	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	12/3/2018	4.0	\$ 2.5550	\$ 102,200	
304899	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.5550	\$ 25,550	
307315	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	1/3/2019	4.0	\$ 2.5300	\$ 101,200	
307330	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300	
310106	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	2/1/2019	5.0	\$ 2.6000	\$ 130,000	
313048	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	3/5/2019	4.0	\$ 2.6260	\$ 105,040	
316550	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	4/3/2019	4.0	\$ 2.6550	\$ 106,200	
318363	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	5/2/2019	4.0	\$ 2.6250	\$ 105,000	
320198	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	6/6/2019	4.0	\$ 2.5760	\$ 103,040	
321735	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	7/1/2019	4.0	\$ 2.4950	\$ 99,800	
321754	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4950	\$ 24,950	
324489	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	8/5/2019	4.0	\$ 2.3780	\$ 95,120	
324508	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3780	\$ 11,890	
326708	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	9/5/2019	4.0	\$ 2.4050	\$ 96,200	
326727	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4050	\$ 12,025	
328715	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	10/2/2019	4.0	\$ 2.3840	\$ 95,360	
328734	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	10/2/2019	0.6	\$ 2.3840	\$ 14,304	
331141	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	11/4/2019	4.0	\$ 2.4807	\$ 99,228	
331160	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4807	\$ 24,807	
333346	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/25/2019	5.0	\$ 2.4150	\$ 120,750	
334045	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	12/6/2019	3.0	\$ 2.3430	\$ 70,290	
334064	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	12/6/2019	1.0	\$ 2.3430	\$ 23,430	
335671	NG Clearport Swap	HENRY HUB 10K	Oct-20	DISCRETIONARY	12/23/2019	1.0	\$ 2.3090	\$ 23,090	
336355	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	1/2/2020	3.0	\$ 2.3340	\$ 70,020	
336372	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	1/2/2020	1.0	\$ 2.3340	\$ 23,340	
339175	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	2/3/2020	4.0	\$ 2.1200	\$ 84,800	
339192	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.1200	\$ 21,200	
340832	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	2/18/2020	6.0	\$ (0.4000)	\$ -	
342461	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	3/5/2020	6.0	\$ (0.3900)	\$ -	
342922	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	3/11/2020	3.0	\$ 2.2300	\$ 66,900	
342940	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300	
							147.6	\$	3,712,584

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
303275	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	11/15/2018	10.0	\$ 2.6510	\$ 265,100
303276	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	11/15/2018	1.0	\$ 2.6510	\$ 26,510
303277	NG OTC Swap	HENRY HUB	Nov-20	ACCELERATED	11/15/2018	90.0	\$ 2.6510	\$ 2,385,900
304895	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	12/3/2018	5.0	\$ 2.6250	\$ 131,250
304900	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.6250	\$ 26,250
307316	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	1/3/2019	4.0	\$ 2.5800	\$ 103,200
307331	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5800	\$ 25,800
310107	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	2/1/2019	5.0	\$ 2.6300	\$ 131,500
313049	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/5/2019	5.0	\$ 2.6700	\$ 133,500
313057	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/5/2019	0.2	\$ 2.6700	\$ 5,340
316551	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	4/3/2019	5.0	\$ 2.6950	\$ 134,750
316559	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	4/3/2019	0.5	\$ 2.6950	\$ 13,475
318364	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	5/2/2019	5.0	\$ 2.6800	\$ 134,000
318373	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	5/2/2019	0.6	\$ 2.6800	\$ 16,080
320199	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	6/6/2019	4.0	\$ 2.6400	\$ 105,600
320209	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	6/6/2019	0.5	\$ 2.6400	\$ 13,200
321736	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	7/1/2019	4.0	\$ 2.5630	\$ 102,520
321755	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.5630	\$ 25,630
324490	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	8/5/2019	4.0	\$ 2.4520	\$ 98,080
324509	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.4520	\$ 12,260
326709	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	9/5/2019	5.0	\$ 2.4600	\$ 123,000
326728	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4600	\$ 12,300
328716	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	10/2/2019	4.0	\$ 2.4530	\$ 98,120
328735	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	10/2/2019	0.6	\$ 2.4530	\$ 14,718
331142	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	11/4/2019	4.0	\$ 2.5427	\$ 101,708
331161	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.5427	\$ 25,427
334046	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	12/6/2019	4.0	\$ 2.4220	\$ 96,880
336356	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	1/2/2020	5.0	\$ 2.4140	\$ 120,700
336373	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	1/2/2020	0.7	\$ 2.4140	\$ 16,898
339176	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	2/3/2020	4.0	\$ 2.2350	\$ 89,400
339193	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.2350	\$ 22,350
340833	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	2/18/2020	16.0	\$ (0.3425)	\$ -
342462	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	3/5/2020	16.0	\$ (0.3475)	\$ -
342923	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/1/2020	4.0	\$ 2.3500	\$ 94,000
342941	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/1/2020	1.0	\$ 2.3500	\$ 23,500
						182.1	\$	4,728,946

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
304944	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	12/3/2018	14.0	\$ 2.8020	\$ 392,280	
304946	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	12/3/2018	2.0	\$ 2.8020	\$ 56,040	
304947	NG OTC Swap	HENRY HUB	Dec-20	ACCELERATED	12/3/2018	127.0	\$ 2.8020	\$ 3,558,540	
307317	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	1/3/2019	6.0	\$ 2.7530	\$ 165,180	
307332	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	1/3/2019	1.5	\$ 2.7530	\$ 41,295	
310108	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	2/1/2019	7.0	\$ 2.8100	\$ 196,700	
310112	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	2/1/2019	1.0	\$ 2.8100	\$ 28,100	
313050	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	3/5/2019	7.0	\$ 2.8190	\$ 197,330	
313058	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	3/5/2019	0.9	\$ 2.8190	\$ 25,371	
316552	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	4/3/2019	7.0	\$ 2.8450	\$ 199,150	
316560	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	4/3/2019	1.0	\$ 2.8450	\$ 28,450	
318365	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	5/2/2019	8.0	\$ 2.8300	\$ 226,400	
318374	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	5/2/2019	1.2	\$ 2.8300	\$ 33,960	
320200	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	6/6/2019	7.0	\$ 2.8060	\$ 196,420	
320210	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	6/6/2019	1.0	\$ 2.8060	\$ 28,060	
321737	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	7/1/2019	7.0	\$ 2.7300	\$ 191,100	
321756	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	7/1/2019	2.0	\$ 2.7300	\$ 54,600	
324491	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	8/5/2019	7.0	\$ 2.6240	\$ 183,680	
324510	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	8/5/2019	1.0	\$ 2.6240	\$ 26,240	
326710	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	9/5/2019	8.0	\$ 2.6200	\$ 209,600	
326729	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	9/5/2019	1.0	\$ 2.6200	\$ 26,200	
328717	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	10/2/2019	7.0	\$ 2.6220	\$ 183,540	
328736	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	10/2/2019	1.2	\$ 2.6220	\$ 31,464	
331143	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	11/4/2019	7.0	\$ 2.7077	\$ 189,539	
331162	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	11/4/2019	2.0	\$ 2.7077	\$ 54,154	
334047	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	12/6/2019	3.0	\$ 2.6010	\$ 78,030	
334066	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	12/6/2019	0.5	\$ 2.6010	\$ 13,005	
336357	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	1/2/2020	4.0	\$ 2.5920	\$ 103,680	
336374	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	1/2/2020	0.7	\$ 2.5920	\$ 18,144	
339177	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	2/3/2020	4.0	\$ 2.4220	\$ 96,880	
339194	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.4220	\$ 24,220	
340834	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	2/18/2020	19.0	\$ (0.3425)	\$ -	
342463	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	3/5/2020	19.0	\$ (0.3475)	\$ -	
342924	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	3/11/2020	3.0	\$ 2.5700	\$ 77,100	
342942	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	3/11/2020	1.0	\$ 2.5700	\$ 25,700	
							252.0	\$	6,960,152

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
307442	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	1/3/2019	15.0	\$ 2.8770	\$ 431,550
307443	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	1/3/2019	2.5	\$ 2.8770	\$ 71,925
307444	NG OTC Swap	HENRY HUB	Jan-21	ACCELERATED	1/3/2019	145.0	\$ 2.8770	\$ 4,171,650
310109	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	2/1/2019	8.0	\$ 2.9300	\$ 234,400
310113	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	2/1/2019	1.0	\$ 2.9300	\$ 29,300
313051	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	3/5/2019	8.0	\$ 2.9350	\$ 234,800
313059	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	3/5/2019	1.0	\$ 2.9350	\$ 29,350
316553	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	4/3/2019	8.0	\$ 2.9600	\$ 236,800
316561	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	4/3/2019	1.5	\$ 2.9600	\$ 44,400
318366	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	5/2/2019	8.0	\$ 2.9500	\$ 236,000
318375	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	5/2/2019	1.6	\$ 2.9500	\$ 47,200
320201	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	6/6/2019	7.0	\$ 2.9200	\$ 204,400
320211	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	6/6/2019	1.3	\$ 2.9200	\$ 37,960
321738	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	7/1/2019	8.0	\$ 2.8340	\$ 226,720
321757	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	7/1/2019	2.0	\$ 2.8340	\$ 56,680
324492	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	8/5/2019	7.0	\$ 2.7390	\$ 191,730
324511	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	8/5/2019	1.0	\$ 2.7390	\$ 27,390
326711	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	9/5/2019	8.0	\$ 2.7400	\$ 219,200
326730	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.7400	\$ 41,100
328718	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	10/2/2019	7.0	\$ 2.7430	\$ 192,010
328737	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	10/2/2019	1.3	\$ 2.7430	\$ 35,659
331144	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	11/4/2019	7.0	\$ 2.8207	\$ 197,449
331163	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	11/4/2019	2.0	\$ 2.8207	\$ 56,414
334048	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	12/6/2019	6.0	\$ 2.7270	\$ 163,620
334067	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.7270	\$ 27,270
336358	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	1/2/2020	6.0	\$ 2.7110	\$ 162,660
336375	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	1/2/2020	1.1	\$ 2.7110	\$ 29,821
339178	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	2/3/2020	6.0	\$ 2.5320	\$ 151,920
339195	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5320	\$ 50,640
340835	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	2/18/2020	19.0	\$ (0.3425)	\$ -
342464	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	3/5/2020	19.0	\$ (0.3475)	\$ -
342925	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	3/11/2020	6.0	\$ 2.6800	\$ 160,800
342943	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.6800	\$ 53,600
							282.8	\$ 8,054,418

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
310248	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	2/4/2019	14.0	\$ 2.8580	\$ 400,120
310249	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	2/4/2019	2.0	\$ 2.8580	\$ 57,160
310250	NG OTC Swap	HENRY HUB	Feb-21	ACCELERATED	2/4/2019	129.0	\$ 2.8580	\$ 3,686,820
313052	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	3/5/2019	7.0	\$ 2.8850	\$ 201,950
313060	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	3/5/2019	1.0	\$ 2.8850	\$ 28,850
316554	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	4/3/2019	7.0	\$ 2.9100	\$ 203,700
316562	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	4/3/2019	1.0	\$ 2.9100	\$ 29,100
318367	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	5/2/2019	8.0	\$ 2.9140	\$ 233,120
318376	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	5/2/2019	1.3	\$ 2.9140	\$ 37,882
320500	NG Clearport Swap	HENRY HUB 10K	Feb-21	MANDATORY	6/11/2019	7.0	\$ 2.8550	\$ 199,850
320502	NG Clearport Swap	HENRY HUB 10K	Feb-21	DISCRETIONARY	6/11/2019	2.0	\$ 2.8550	\$ 57,100
321739	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	7/1/2019	7.0	\$ 2.8130	\$ 196,910
321758	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	7/1/2019	2.0	\$ 2.8130	\$ 56,260
324493	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	8/5/2019	7.0	\$ 2.7180	\$ 190,260
324512	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	8/5/2019	1.0	\$ 2.7180	\$ 27,180
326712	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	9/5/2019	8.0	\$ 2.7050	\$ 216,400
326731	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.7050	\$ 40,575
328719	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	10/2/2019	7.0	\$ 2.7030	\$ 189,210
328738	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	10/2/2019	1.3	\$ 2.7030	\$ 35,139
331145	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	11/4/2019	7.0	\$ 2.7747	\$ 194,229
331164	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	11/4/2019	2.0	\$ 2.7747	\$ 55,494
334049	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	12/6/2019	5.0	\$ 2.6900	\$ 134,500
334068	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.6900	\$ 26,900
336359	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	1/2/2020	5.0	\$ 2.6650	\$ 133,250
336376	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	1/2/2020	1.0	\$ 2.6650	\$ 26,650
339179	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	2/3/2020	5.0	\$ 2.5000	\$ 125,000
339196	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.5000	\$ 25,000
340836	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	2/18/2020	15.0	\$ (0.3425)	\$ -
342465	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	3/5/2020	15.0	\$ (0.3475)	\$ -
342926	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	3/11/2020	5.0	\$ 2.6400	\$ 132,000
342944	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.6400	\$ 26,400
							247.1	\$ 6,967,009

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
313104	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	3/6/2019	12.0	\$ 2.7480	\$ 329,760	
313105	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	3/6/2019	2.0	\$ 2.7480	\$ 54,960	
313106	NG OTC Swap	HENRY HUB	Mar-21	ACCELERATED	3/6/2019	111.0	\$ 2.7480	\$ 3,050,280	
316555	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	4/3/2019	6.0	\$ 2.7850	\$ 167,100	
316563	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	4/3/2019	1.0	\$ 2.7850	\$ 27,850	
318368	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	5/2/2019	6.0	\$ 2.7950	\$ 167,700	
318377	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	5/2/2019	1.2	\$ 2.7950	\$ 33,540	
320501	NG Clearport Swap	HENRY HUB 10K	Mar-21	MANDATORY	6/11/2019	6.0	\$ 2.7460	\$ 164,760	
320503	NG Clearport Swap	HENRY HUB 10K	Mar-21	DISCRETIONARY	6/11/2019	2.0	\$ 2.7460	\$ 54,920	
321740	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	7/1/2019	6.0	\$ 2.7000	\$ 162,000	
321759	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	7/1/2019	2.0	\$ 2.7000	\$ 54,000	
324494	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	8/5/2019	6.0	\$ 2.6190	\$ 157,140	
324513	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	8/5/2019	1.0	\$ 2.6190	\$ 26,190	
326713	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	9/5/2019	6.0	\$ 2.5950	\$ 155,700	
326732	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.5950	\$ 38,925	
328720	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	10/2/2019	6.0	\$ 2.5740	\$ 154,440	
328739	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	10/2/2019	1.4	\$ 2.5740	\$ 36,036	
331146	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	11/4/2019	6.0	\$ 2.6447	\$ 158,682	
331165	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	11/4/2019	2.0	\$ 2.6447	\$ 52,894	
334050	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	12/6/2019	5.0	\$ 2.5710	\$ 128,550	
334069	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.5710	\$ 25,710	
336360	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	1/2/2020	6.0	\$ 2.5500	\$ 153,000	
336377	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	1/2/2020	1.4	\$ 2.5500	\$ 35,700	
339180	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	2/3/2020	6.0	\$ 2.4060	\$ 144,360	
339197	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.4060	\$ 48,120	
340837	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	2/18/2020	14.0	\$ (0.3425)	\$ -	
342466	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	3/5/2020	14.0	\$ (0.3475)	\$ -	
342927	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	3/11/2020	5.0	\$ 2.5300	\$ 126,500	
342945	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.5300	\$ 50,600	
							213.5	\$	5,759,417

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
316856	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/5/2019	8.0	\$ 2,5320	\$ 202,560
316857	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	4/5/2019	1.0	\$ 2,5320	\$ 25,320
316858	NG OTC Swap	HENRY HUB	Apr-21	ACCELERATED	4/5/2019	70.0	\$ 2,5320	\$ 1,772,400
318369	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/2/2019	4.0	\$ 2,5350	\$ 101,400
318378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	5/2/2019	0.5	\$ 2,5350	\$ 12,675
320504	NG Clearport Swap	HENRY HUB 10K	Apr-21	MANDATORY	6/11/2019	3.0	\$ 2,4960	\$ 74,880
320505	NG Clearport Swap	HENRY HUB 10K	Apr-21	DISCRETIONARY	6/11/2019	1.0	\$ 2,4960	\$ 24,960
321741	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2019	4.0	\$ 2,4650	\$ 98,600
321760	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	7/1/2019	1.0	\$ 2,4650	\$ 24,650
324495	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/5/2019	3.0	\$ 2,3770	\$ 71,310
324514	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	8/5/2019	0.5	\$ 2,3770	\$ 11,885
326714	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/5/2019	4.0	\$ 2,3400	\$ 93,600
326733	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	9/5/2019	1.0	\$ 2,3400	\$ 23,400
328721	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	10/2/2019	3.0	\$ 2,3120	\$ 69,360
328740	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	10/2/2019	1.0	\$ 2,3120	\$ 23,120
331147	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	11/4/2019	3.0	\$ 2,3577	\$ 70,731
331166	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	11/4/2019	1.0	\$ 2,3577	\$ 23,577
334051	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	12/6/2019	2.0	\$ 2,3160	\$ 46,320
334070	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	12/6/2019	0.5	\$ 2,3160	\$ 11,580
335672	NG Clearport Swap	HENRY HUB 10K	Apr-21	DISCRETIONARY	12/23/2019	1.0	\$ 2,2700	\$ 22,700
336361	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	1/2/2020	2.0	\$ 2,2950	\$ 45,900
336378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	1/2/2020	0.7	\$ 2,2950	\$ 16,065
339181	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	2/3/2020	3.0	\$ 2,2020	\$ 66,060
339198	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	2/3/2020	1.0	\$ 2,2020	\$ 22,020
342928	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	3/11/2020	2.0	\$ 2,2520	\$ 45,040
342946	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	3/11/2020	1.0	\$ 2,2520	\$ 22,520

122.2 \$ 3,022,633

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
318769	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/9/2019	7.0	\$ 2.4670	\$ 172,690
318770	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	5/9/2019	1.0	\$ 2.4670	\$ 24,670
318771	NG OTC Swap	HENRY HUB	May-21	ACCELERATED	5/9/2019	65.0	\$ 2.4670	\$ 1,603,550
320676	NG Clearport Swap	HENRY HUB 10K	May-21	MANDATORY	6/13/2019	3.0	\$ 2.4640	\$ 73,920
321742	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2019	3.0	\$ 2.4350	\$ 73,050
321761	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4350	\$ 24,350
324496	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/5/2019	3.0	\$ 2.3630	\$ 70,890
324515	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.3630	\$ 11,815
326715	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/5/2019	4.0	\$ 2.3200	\$ 92,800
326734	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.3200	\$ 34,800
328722	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/2/2019	3.0	\$ 2.2900	\$ 68,700
328741	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.2900	\$ 22,900
331148	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/4/2019	3.0	\$ 2.3307	\$ 69,921
331167	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3307	\$ 23,307
334052	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/6/2019	2.0	\$ 2.2930	\$ 45,860
334071	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.2930	\$ 22,930
336362	NG OTC Swap	HENRY HUB	May-21	MANDATORY	1/2/2020	2.0	\$ 2.2650	\$ 45,300
336379	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.2650	\$ 15,855
339182	NG OTC Swap	HENRY HUB	May-21	MANDATORY	2/3/2020	2.0	\$ 2.1810	\$ 43,620
339199	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.1810	\$ 21,810
342929	NG OTC Swap	HENRY HUB	May-21	MANDATORY	3/11/2020	2.0	\$ 2.2300	\$ 44,600
342947	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300

108.7 \$ 2,629,638

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
319976	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	6/4/2019	5.0	\$ 2.5080	\$ 125,400
319977	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	6/4/2019	1.0	\$ 2.5080	\$ 25,080
319978	NG OTC Swap	HENRY HUB	Jun-21	ACCELERATED	6/4/2019	46.0	\$ 2.5080	\$ 1,153,680
321743	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	7/1/2019	2.0	\$ 2.4650	\$ 49,300
321762	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4650	\$ 24,650
324497	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	8/5/2019	2.0	\$ 2.4020	\$ 48,040
324516	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4020	\$ 12,010
326716	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	9/5/2019	2.0	\$ 2.3550	\$ 47,100
326735	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3550	\$ 23,550
328723	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	10/2/2019	2.0	\$ 2.3250	\$ 46,500
328742	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.3250	\$ 23,250
331149	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	11/4/2019	2.0	\$ 2.3697	\$ 47,394
331168	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3697	\$ 23,697
334053	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	12/6/2019	2.0	\$ 2.3300	\$ 46,600
334072	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3300	\$ 23,300
336363	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	1/2/2020	2.0	\$ 2.2950	\$ 45,900
336380	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	1/2/2020	1.0	\$ 2.2950	\$ 22,950
339183	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	2/3/2020	3.0	\$ 2.2190	\$ 66,570
339200	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2190	\$ 44,380
342930	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	3/11/2020	2.0	\$ 2.2600	\$ 45,200
342948	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2600	\$ 22,600

80.5	\$	1,967,151
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
322040	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/8/2019	5.0	\$ 2.4790	\$ 123,950
322041	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	7/8/2019	1.0	\$ 2.4790	\$ 24,790
322042	NG OTC Swap	HENRY HUB	Jul-21	ACCELERATED	7/8/2019	45.0	\$ 2.4790	\$ 1,115,550
324498	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/5/2019	2.0	\$ 2.4410	\$ 48,820
324517	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4410	\$ 12,205
326717	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/5/2019	2.0	\$ 2.3900	\$ 47,800
326736	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3900	\$ 11,950
328724	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/2/2019	2.0	\$ 2.3620	\$ 47,240
328743	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3620	\$ 11,810
331150	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	11/4/2019	2.0	\$ 2.4077	\$ 48,154
331169	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.4077	\$ 24,077
334054	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	12/6/2019	2.0	\$ 2.3700	\$ 47,400
334073	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3700	\$ 23,700
336364	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	1/2/2020	2.0	\$ 2.3290	\$ 46,580
336381	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.3290	\$ 16,303
339184	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	2/3/2020	2.0	\$ 2.2610	\$ 45,220
339201	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2610	\$ 22,610
342931	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	3/11/2020	2.0	\$ 2.3100	\$ 46,200
342949	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3100	\$ 23,100

73.2 \$ 1,787,459

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
324970	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/12/2019	5.0	\$ 2.4130	\$ 120,650
324971	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	8/12/2019	1.0	\$ 2.4130	\$ 24,130
324972	NG OTC Swap	HENRY HUB	Aug-21	ACCELERATED	8/12/2019	44.0	\$ 2.4130	\$ 1,061,720
326718	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/5/2019	2.0	\$ 2.3950	\$ 47,900
326737	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3950	\$ 11,975
328725	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380
328744	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845
331151	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/4/2019	2.0	\$ 2.4157	\$ 48,314
331170	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334055	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/6/2019	1.0	\$ 2.3780	\$ 23,780
334074	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.3780	\$ 11,890
336365	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/2/2020	1.0	\$ 2.3310	\$ 23,310
336382	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	1/2/2020	0.2	\$ 2.3310	\$ 4,662
339185	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	2/3/2020	1.0	\$ 2.2670	\$ 22,670
339202	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2670	\$ 22,670
342932	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	3/11/2020	1.0	\$ 2.3200	\$ 23,200
342950	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3200	\$ 23,200

63.7 \$ 1,529,296

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
326763	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/5/2019	6.0	\$ 2.3840	\$ 143,040
326764	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3840	\$ 23,840
326765	NG OTC Swap	HENRY HUB	Sep-21	ACCELERATED	9/5/2019	54.0	\$ 2.3840	\$ 1,287,360
328726	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	10/2/2019	2.0	\$ 2.3600	\$ 47,200
328745	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3600	\$ 11,800
331152	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	11/4/2019	2.0	\$ 2.4017	\$ 48,034
331171	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334056	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	12/6/2019	3.0	\$ 2.3650	\$ 70,950
335673	NG Clearport Swap	HENRY HUB 10K	Sep-21	DISCRETIONARY	12/23/2019	1.0	\$ 2.3140	\$ 23,140
336366	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	1/2/2020	3.0	\$ 2.3200	\$ 69,600
336383	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	1/2/2020	2.6	\$ 2.3200	\$ 60,320
339186	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	2/3/2020	3.0	\$ 2.2520	\$ 67,560
339203	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2520	\$ 45,040
342933	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	3/11/2020	3.0	\$ 2.3100	\$ 69,300

83.1	\$	1,967,184
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
329058	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	10/7/2019	7.0	\$ 2.3900	\$ 167,300
329059	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	10/7/2019	1.0	\$ 2.3900	\$ 23,900
329060	NG OTC Swap	HENRY HUB	Oct-21	ACCELERATED	10/7/2019	68.0	\$ 2.3900	\$ 1,625,200
331153	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	11/4/2019	3.0	\$ 2.4257	\$ 72,771
331172	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334057	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	12/6/2019	3.0	\$ 2.3910	\$ 71,730
336367	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	1/2/2020	3.0	\$ 2.3410	\$ 70,230
336384	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	1/2/2020	0.3	\$ 2.3410	\$ 7,023
339187	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	2/3/2020	4.0	\$ 2.2750	\$ 91,000
339204	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2750	\$ 22,750
342934	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	3/11/2020	3.0	\$ 2.3300	\$ 69,900

93.3	\$	2,221,804
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
331310	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/5/2019	10.0	\$ 2.4900	\$ 249,000
331311	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	11/5/2019	1.0	\$ 2.4900	\$ 24,900
331312	NG OTC Swap	HENRY HUB	Nov-21	ACCELERATED	11/5/2019	90.0	\$ 2.4900	\$ 2,241,000
334058	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/6/2019	4.0	\$ 2.4610	\$ 98,440
334077	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.4610	\$ 12,305
336368	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/2/2020	5.0	\$ 2.4060	\$ 120,300
336385	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/2/2020	0.6	\$ 2.4060	\$ 14,436
339188	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2020	5.0	\$ 2.3390	\$ 116,950
339205	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.3390	\$ 23,390
342935	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/11/2020	4.0	\$ 2.3900	\$ 95,600
342951	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3900	\$ 23,900

122.1 \$ 3,020,221

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
334264	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/9/2019	13.0	\$ 2.6200	\$ 340,600
334265	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	12/9/2019	4.0	\$ 2.6200	\$ 104,800
334266	NG OTC Swap	HENRY HUB	Dec-21	ACCELERATED	12/9/2019	120.0	\$ 2.6200	\$ 3,144,000
336369	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/2/2020	7.0	\$ 2.5790	\$ 180,530
336386	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/2/2020	2.2	\$ 2.5790	\$ 56,738
339189	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2020	6.0	\$ 2.5100	\$ 150,600
339206	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5100	\$ 50,200
342936	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/11/2020	6.0	\$ 2.5500	\$ 153,000
342952	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.5500	\$ 51,000

162.2 \$ 4,231,468

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
336862	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/8/2020	15.0	\$ 2.6975	\$ 404,625
336863	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	1/8/2020	2.0	\$ 2.6975	\$ 53,950
336864	NG OTC Swap	HENRY HUB	Jan-22	ACCELERATED	1/8/2020	139.0	\$ 2.6975	\$ 3,749,525
339190	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2020	7.0	\$ 2.6420	\$ 184,940
339207	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2020	1.0	\$ 2.6420	\$ 26,420
342937	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/11/2020	7.0	\$ 2.6600	\$ 186,200
342953	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6600	\$ 26,600

172.0	\$	4,632,260
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
339910	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/10/2020	13.0	\$ 2.6180	\$ 340,340
339911	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	2/10/2020	2.0	\$ 2.6180	\$ 52,360
339912	NG OTC Swap	HENRY HUB	Feb-22	ACCELERATED	2/10/2020	124.0	\$ 2.6180	\$ 3,246,320
342938	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/11/2020	6.0	\$ 2.6300	\$ 157,800
342954	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6300	\$ 26,300

146.0	\$	3,823,120
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
342955	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	3/11/2020	13.0	\$ 2.5000	\$ 325,000
342956	NG OTC Swap	HENRY HUB	Mar-22	DISCRETIONARY	3/11/2020	2.0	\$ 2.5000	\$ 50,000
342957	NG OTC Swap	HENRY HUB	Mar-22	ACCELERATED	3/11/2020	124.0	\$ 2.5000	\$ 3,100,000

139.0	\$	3,475,000
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