

April 23, 2021

VIA FIRST CLASS MAIL 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 National Grid's¹ semi-annual report on the status of the penalties and incentives as of March 31, 2021.

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, 2021 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2020 to March 31, 2021, the report indicates a benefit to customers of \$206,479 from discretionary purchases and a calculated Company incentive of \$20,648. For the April 1, 2021 to March 31, 2022 year, the benefit to customers is \$150,214 and the Company incentive is \$15,021. For the April 1, 2022 to March 31, 2023 measurement year, the benefit to customers is \$8,508 and the Company incentive is \$851.

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

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

Robinson+Cole

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
April 23, 2021
Page 2

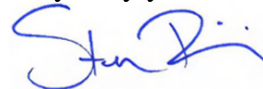
provisions where discretionary hedges made within four months before the start of the month of flow have a sharing of 5 percent; and on page 3, where discretionary hedges made between four and eight months before the start of the month of flow have a sharing of 10 percent; plus the last incentive tier shown on page 4, where discretionary hedges were executed more than eight months before the start of the month of flow and were at least \$0.50 per dekatherm lower in cost.

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

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

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact John Protano at (516) 545-5417 or me at (401) 709-3359.

Very truly yours,



Steven J. Boyajian

Enclosures

cc: Leo Wold, Esq.
John Bell
Al Mancini

Gas Procurement Incentive Program Worksheet - Mar 31 2021
 Incentive Calculation
 National Grid - Rhode Island



TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
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	\$ 2,3955	\$ 2,2642	\$ 0.13	125,000	\$ 16,405	10.00%	\$ 1,641
Oct-20	\$ 2,4554	\$ 2,3626	\$ 0.09	206,000	\$ 19,134	10.00%	\$ 1,913
Nov-20	\$ 2,5311	\$ 2,4656	\$ 0.07	151,000	\$ 9,884	10.00%	\$ 988
Dec-20	\$ 2,7308	\$ 2,6996	\$ 0.03	220,000	\$ 6,873	10.00%	\$ 687
Jan-21	\$ 2,8526	\$ 2,7939	\$ 0.06	278,000	\$ 16,312	10.00%	\$ 1,631
Feb-21	\$ 2,8267	\$ 2,7691	\$ 0.06	211,000	\$ 12,153	10.00%	\$ 1,215
Mar-21	\$ 2,7336	\$ 2,6314	\$ 0.10	205,000	\$ 20,946	10.00%	\$ 2,095
Subtotal 20-21				2,453,000	206,479		20,648
Apr-21	\$ 2,5546	\$ 2,3614	\$ 0.19	112,000	\$ 21,644	10.00%	\$ 2,164
May-21	\$ 2,5035	\$ 2,3169	\$ 0.19	97,000	\$ 18,105	10.00%	\$ 1,811
Jun-21	\$ 2,5279	\$ 2,3378	\$ 0.19	105,000	\$ 19,965	10.00%	\$ 1,996
Jul-21	\$ 2,4963	\$ 2,3687	\$ 0.13	72,000	\$ 9,190	10.00%	\$ 919
Aug-21	\$ 2,6848	\$ 2,3483	\$ 0.34	47,000	\$ 15,812	10.00%	\$ 1,581
Sep-21	\$ 2,5620	\$ 2,3118	\$ 0.25	71,000	\$ 17,762	10.00%	\$ 1,776
Oct-21	\$ 2,6197	\$ 2,3336	\$ 0.29	23,000	\$ 6,580	10.00%	\$ 658
Nov-21	\$ 2,6926	\$ 2,6004	\$ 0.09	72,000	\$ 6,639	10.00%	\$ 664
Dec-21	\$ 2,8312	\$ 2,6799	\$ 0.15	130,000	\$ 19,670	10.00%	\$ 1,967
Jan-22	\$ 2,9469	\$ 2,8975	\$ 0.05	104,000	\$ 5,130	10.00%	\$ 513
Feb-22	\$ 2,9159	\$ 2,8720	\$ 0.04	98,000	\$ 4,310	10.00%	\$ 431
Mar-22	\$ 2,7703	\$ 2,5000	\$ 0.27	20,000	\$ 5,406	10.00%	\$ 541
Subtotal 21-22				951,000	150,214		15,021
Apr-22	\$ 2,4204	\$ 2,3071	0.11	14,000	1,587	10.00%	159
May-22	\$ 2,4027	\$ 2,32	0.08	32,000	2,490	10.00%	249
Jun-22	\$ 2,4408	\$ 2,37	0.08	36,000	2,728	10.00%	273
Jul-22	\$ 2,4475	\$ 2,42	0.03	25,000	728	10.00%	73
Aug-22	\$ 2,5140	\$ 2,49	0.02	20,000	465	10.00%	47
Sep-22	\$ 2,4952	\$ 2,46	0.03	15,000	455	10.00%	46
Oct-22	\$ 2,5518	\$ 2,54	0.01	30,000	333	10.00%	33
Nov-22	\$ 2,6275	\$ 2,63	(0.00)	55,000	(263)	-10.00%	(26)
Dec-22	\$ 2,7324	\$ 2,73	-	50,000	-	0.00%	-
Jan-23	\$ 2,8263	\$ 2,83	-	15,000	-	0.00%	-
Feb-23	\$ 2,8263	\$ 2,83	(0.00)	19,000	(16)	-10.00%	(2)
Mar-23	\$ 2,6870	\$ 2,69	-	10,000	-	0.00%	-
Subtotal 22-23				321,000	8,508		851
TOTAL				3,725,000	365,201		36,520

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-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	650,000	510,000	-	\$ 1,557,064	\$ 1,287,750	\$ -	\$ 2.3955	\$ 2.5250	\$ -	\$ -	\$ -	0%
Oct-20	800,000	580,000	-	\$ 1,964,348	\$ 1,499,300	\$ -	\$ 2.4554	\$ 2.5850	\$ -	\$ -	\$ -	0%
Nov-20	950,000	900,000	-	\$ 2,404,518	\$ 2,385,900	\$ -	\$ 2.5311	\$ 2.6510	\$ -	\$ -	\$ -	0%
Dec-20	1,200,000	1,270,000	-	\$ 3,276,959	\$ 3,558,540	\$ -	\$ 2.7308	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	1,450,000	1,450,000	-	\$ 4,136,259	\$ 4,171,650	\$ -	\$ 2.8526	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	1,290,000	1,290,000	-	\$ 3,646,499	\$ 3,686,820	\$ -	\$ 2.8267	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	1,230,000	1,110,000	-	\$ 3,362,347	\$ 3,050,280	\$ -	\$ 2.7336	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	740,000	700,000	-	\$ 1,890,411	\$ 1,772,400	\$ -	\$ 2.5546	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	700,000	650,000	-	\$ 1,752,471	\$ 1,603,550	\$ -	\$ 2.5035	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	530,000	460,000	-	\$ 1,339,799	\$ 1,153,680	\$ -	\$ 2.5279	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	360,000	450,000	-	\$ 898,674	\$ 1,115,550	\$ -	\$ 2.4963	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	530,000	440,000	-	\$ 1,422,925	\$ 1,061,720	\$ -	\$ 2.6848	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	540,000	540,000	-	\$ 1,383,479	\$ 1,287,360	\$ -	\$ 2.5620	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	680,000	680,000	-	\$ 1,781,401	\$ 1,625,200	\$ -	\$ 2.6197	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	880,000	900,000	-	\$ 2,369,465	\$ 2,241,000	\$ -	\$ 2.6926	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	1,080,000	1,200,000	-	\$ 3,057,670	\$ 3,144,000	\$ -	\$ 2.8312	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	1,180,000	1,390,000	-	\$ 3,477,295	\$ 3,749,525	\$ -	\$ 2.9469	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	990,000	1,240,000	-	\$ 2,886,790	\$ 3,246,320	\$ -	\$ 2.9159	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	790,000	1,240,000	-	\$ 2,188,530	\$ 3,100,000	\$ -	\$ 2.7703	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	480,000	630,000	-	\$ 1,161,790	\$ 1,413,090	\$ -	\$ 2.4204	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	480,000	590,000	-	\$ 1,153,280	\$ 1,355,820	\$ -	\$ 2.4027	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	360,000	470,000	-	\$ 878,685	\$ 1,094,160	\$ -	\$ 2.4408	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	190,000	480,000	-	\$ 465,030	\$ 1,121,280	\$ -	\$ 2.4475	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	230,000	370,000	-	\$ 578,220	\$ 927,590	\$ -	\$ 2.5140	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	240,000	550,000	-	\$ 598,845	\$ 1,364,000	\$ -	\$ 2.4952	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	270,000	640,000	-	\$ 688,980	\$ 1,652,480	\$ -	\$ 2.5518	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	300,000	940,000	-	\$ 788,250	\$ 2,544,110	\$ -	\$ 2.6275	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	350,000	1,250,000	-	\$ 956,340	\$ 3,423,750	\$ -	\$ 2.7324	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	300,000	1,340,000	-	\$ 847,880	\$ 3,765,400	\$ -	\$ 2.8263	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	210,000	1,250,000	-	\$ 593,530	\$ 3,553,125	\$ -	\$ 2.8263	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	120,000	1,130,000	-	\$ 322,440	\$ 3,036,310	\$ -	\$ 2.6870	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-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	650,000	510,000	60,000	\$ 1,557,064	\$ 1,287,750	\$ 125,700	\$ 2.3955	\$ 2.5250	\$ 2.0950	\$ 0.3005	\$ 1,803	10%
Oct-20	800,000	580,000	50,000	\$ 1,964,348	\$ 1,499,300	\$ 105,600	\$ 2.4554	\$ 2.5850	\$ 2.1120	\$ 0.3434	\$ 1,717	10%
Nov-20	950,000	900,000	50,000	\$ 2,404,518	\$ 2,385,900	\$ 116,070	\$ 2.5311	\$ 2.6510	\$ 2.3214	\$ 0.2097	\$ 1,048	10%
Dec-20	1,200,000	1,270,000	30,000	\$ 3,276,959	\$ 3,558,540	\$ 78,900	\$ 2.7308	\$ 2.8020	\$ 2.6300	\$ 0.1008	\$ 302	10%
Jan-21	1,450,000	1,450,000	-	\$ 4,136,259	\$ 4,171,650	\$ -	\$ 2.8526	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	1,290,000	1,290,000	-	\$ 3,646,499	\$ 3,686,820	\$ -	\$ 2.8267	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	1,230,000	1,110,000	-	\$ 3,362,347	\$ 3,050,280	\$ -	\$ 2.7336	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	740,000	700,000	-	\$ 1,890,411	\$ 1,772,400	\$ -	\$ 2.5546	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	700,000	650,000	-	\$ 1,752,471	\$ 1,603,550	\$ -	\$ 2.5035	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	530,000	460,000	-	\$ 1,339,799	\$ 1,153,680	\$ -	\$ 2.5279	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	360,000	450,000	-	\$ 898,674	\$ 1,115,550	\$ -	\$ 2.4963	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	530,000	440,000	-	\$ 1,422,925	\$ 1,061,720	\$ -	\$ 2.6848	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	540,000	540,000	-	\$ 1,383,479	\$ 1,287,360	\$ -	\$ 2.5620	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	680,000	680,000	-	\$ 1,781,401	\$ 1,625,200	\$ -	\$ 2.6197	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	880,000	900,000	3,000	\$ 2,369,465	\$ 2,241,000	\$ 8,883	\$ 2.6926	\$ 2.4900	\$ 2.9610	\$ (0.2684)	\$ (81)	10%
Dec-21	1,080,000	1,200,000	-	\$ 3,057,670	\$ 3,144,000	\$ -	\$ 2.8312	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	1,180,000	1,390,000	-	\$ 3,477,295	\$ 3,749,525	\$ -	\$ 2.9469	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	990,000	1,240,000	-	\$ 2,886,790	\$ 3,246,320	\$ -	\$ 2.9159	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	790,000	1,240,000	-	\$ 2,188,530	\$ 3,100,000	\$ -	\$ 2.7703	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	480,000	630,000	-	\$ 1,161,790	\$ 1,413,090	\$ -	\$ 2.4204	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	480,000	590,000	-	\$ 1,153,280	\$ 1,355,820	\$ -	\$ 2.4027	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	360,000	470,000	-	\$ 878,685	\$ 1,094,160	\$ -	\$ 2.4408	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	190,000	480,000	-	\$ 465,030	\$ 1,121,280	\$ -	\$ 2.4475	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	230,000	370,000	-	\$ 578,220	\$ 927,590	\$ -	\$ 2.5140	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	240,000	550,000	-	\$ 598,845	\$ 1,364,000	\$ -	\$ 2.4952	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	270,000	640,000	-	\$ 688,980	\$ 1,652,480	\$ -	\$ 2.5518	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	300,000	940,000	-	\$ 788,250	\$ 2,544,110	\$ -	\$ 2.6275	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	350,000	1,250,000	-	\$ 956,340	\$ 3,423,750	\$ -	\$ 2.7324	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	300,000	1,340,000	-	\$ 847,880	\$ 3,765,400	\$ -	\$ 2.8263	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	210,000	1,250,000	-	\$ 593,530	\$ 3,553,125	\$ -	\$ 2.8263	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	120,000	1,130,000	-	\$ 322,440	\$ 3,036,310	\$ -	\$ 2.6870	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-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	650,000	510,000	65,000	\$ 1,557,064	\$ 1,287,750	\$ 157,330	\$ 2.3955	\$ 2.5250	\$ 2.4205	\$ (0.0250)	\$ (162)	10%
Oct-20	800,000	580,000	156,000	\$ 1,964,348	\$ 1,499,300	\$ 381,086	\$ 2.4554	\$ 2.5850	\$ 2.4429	\$ 0.0126	\$ 196	10%
Nov-20	950,000	900,000	101,000	\$ 2,404,518	\$ 2,385,900	\$ 256,238	\$ 2.5311	\$ 2.6510	\$ 2.5370	\$ (0.0059)	\$ (60)	10%
Dec-20	1,200,000	1,270,000	190,000	\$ 3,276,959	\$ 3,558,540	\$ 515,003	\$ 2.7308	\$ 2.8020	\$ 2.7105	\$ 0.0203	\$ 385	10%
Jan-21	1,450,000	1,450,000	278,000	\$ 4,136,259	\$ 4,171,650	\$ 776,709	\$ 2.8526	\$ 2.8770	\$ 2.7939	\$ 0.0587	\$ 1,631	10%
Feb-21	1,290,000	1,290,000	211,000	\$ 3,646,499	\$ 3,686,820	\$ 584,290	\$ 2.8267	\$ 2.8580	\$ 2.7691	\$ 0.0576	\$ 1,215	10%
Mar-21	1,230,000	1,110,000	205,000	\$ 3,362,347	\$ 3,050,280	\$ 539,445	\$ 2.7336	\$ 2.7480	\$ 2.6314	\$ 0.1022	\$ 2,095	10%
Apr-21	740,000	700,000	112,000	\$ 1,890,411	\$ 1,772,400	\$ 264,472	\$ 2.5546	\$ 2.5320	\$ 2.3614	\$ 0.1933	\$ 2,164	10%
May-21	700,000	650,000	97,000	\$ 1,752,471	\$ 1,603,550	\$ 224,737	\$ 2.5035	\$ 2.4670	\$ 2.3169	\$ 0.1867	\$ 1,811	10%
Jun-21	530,000	460,000	105,000	\$ 1,339,799	\$ 1,153,680	\$ 245,467	\$ 2.5279	\$ 2.5080	\$ 2.3378	\$ 0.1901	\$ 1,996	10%
Jul-21	360,000	450,000	72,000	\$ 898,674	\$ 1,115,550	\$ 170,545	\$ 2.4963	\$ 2.4790	\$ 2.3687	\$ 0.1276	\$ 919	10%
Aug-21	530,000	440,000	47,000	\$ 1,422,925	\$ 1,061,720	\$ 110,372	\$ 2.6848	\$ 2.4130	\$ 2.3483	\$ 0.3364	\$ 1,581	10%
Sep-21	540,000	540,000	71,000	\$ 1,383,479	\$ 1,287,360	\$ 164,140	\$ 2.5620	\$ 2.3840	\$ 2.3118	\$ 0.2502	\$ 1,776	10%
Oct-21	680,000	680,000	23,000	\$ 1,781,401	\$ 1,625,200	\$ 53,673	\$ 2.6197	\$ 2.3900	\$ 2.3336	\$ 0.2861	\$ 658	10%
Nov-21	880,000	900,000	69,000	\$ 2,369,465	\$ 2,241,000	\$ 178,343	\$ 2.6926	\$ 2.4900	\$ 2.5847	\$ 0.1079	\$ 744	10%
Dec-21	1,080,000	1,200,000	130,000	\$ 3,057,670	\$ 3,144,000	\$ 348,383	\$ 2.8312	\$ 2.6200	\$ 2.6799	\$ 0.1513	\$ 1,967	10%
Jan-22	1,180,000	1,390,000	104,000	\$ 3,477,295	\$ 3,749,525	\$ 301,343	\$ 2.9469	\$ 2.6975	\$ 2.8975	\$ 0.0493	\$ 513	10%
Feb-22	990,000	1,240,000	98,000	\$ 2,886,790	\$ 3,246,320	\$ 281,453	\$ 2.9159	\$ 2.6180	\$ 2.8720	\$ 0.0440	\$ 431	10%
Mar-22	790,000	1,240,000	20,000	\$ 2,188,530	\$ 3,100,000	\$ 50,000	\$ 2.7703	\$ 2.5000	\$ 2.5000	\$ 0.2703	\$ 541	10%
Apr-22	480,000	630,000	14,000	\$ 1,161,790	\$ 1,413,090	\$ 32,299	\$ 2.4204	\$ 2.2430	\$ 2.3071	\$ 0.1133	\$ 159	10%
May-22	480,000	590,000	32,000	\$ 1,153,280	\$ 1,355,820	\$ 74,395	\$ 2.4027	\$ 2.2980	\$ 2.3248	\$ 0.0778	\$ 249	10%
Jun-22	360,000	470,000	36,000	\$ 878,685	\$ 1,094,160	\$ 85,141	\$ 2.4408	\$ 2.3280	\$ 2.3650	\$ 0.0758	\$ 273	10%
Jul-22	190,000	480,000	25,000	\$ 465,030	\$ 1,121,280	\$ 60,460	\$ 2.4475	\$ 2.3360	\$ 2.4184	\$ 0.0291	\$ 73	10%
Aug-22	230,000	370,000	20,000	\$ 578,220	\$ 927,590	\$ 49,815	\$ 2.5140	\$ 2.5070	\$ 2.4908	\$ 0.0233	\$ 47	10%
Sep-22	240,000	550,000	15,000	\$ 598,845	\$ 1,364,000	\$ 36,973	\$ 2.4952	\$ 2.4800	\$ 2.4648	\$ 0.0304	\$ 46	10%
Oct-22	270,000	640,000	30,000	\$ 688,980	\$ 1,652,480	\$ 76,220	\$ 2.5518	\$ 2.5820	\$ 2.5407	\$ 0.0111	\$ 33	10%
Nov-22	300,000	940,000	55,000	\$ 788,250	\$ 2,544,110	\$ 144,775	\$ 2.6275	\$ 2.7065	\$ 2.6323	\$ (0.0048)	\$ (26)	10%
Dec-22	350,000	1,250,000	50,000	\$ 956,340	\$ 3,423,750	\$ 136,620	\$ 2.7324	\$ 2.7390	\$ 2.7324	\$ -	\$ -	0%
Jan-23	300,000	1,340,000	15,000	\$ 847,880	\$ 3,765,400	\$ 42,394	\$ 2.8263	\$ 2.8100	\$ 2.8263	\$ -	\$ -	0%
Feb-23	210,000	1,250,000	19,000	\$ 593,530	\$ 3,553,125	\$ 53,717	\$ 2.8263	\$ 2.8425	\$ 2.8272	\$ (0.0009)	\$ (2)	10%
Mar-23	120,000	1,130,000	10,000	\$ 322,440	\$ 3,036,310	\$ 26,870	\$ 2.6870	\$ 2.6870	\$ 2.6870	\$ -	\$ -	0%
Apr-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Mar 30 2021
National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)							Average		PURCHASE (USD)				Average Price (\$/Dth)				
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"	Hedge Price	Total Cost	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM)	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM / Dth)	
202004	4/1/2020	2,389,681	775,000	660,000	518,000	1,130,000	1,953,000	82%	\$ 2,5208	\$ 4,923,068	\$ 1,945,308	\$ 1,740,900	\$ 1,236,860	\$ (77,920)	\$ 2,5101	\$ 2,6377	\$ 2,3878	\$ (0.0690)
202005	5/1/2020	1,835,102	620,000	680,000	195,000	1,000,000	1,495,000	81%	\$ 2,5007	\$ 3,738,601	\$ 1,528,994	\$ 1,744,200	\$ 465,407	\$ 36,300	\$ 2,4661	\$ 2,5650	\$ 2,3867	\$ 0.0363
202006	6/1/2020	1,323,296	470,000	530,000	184,000	780,000	1,184,000	89%	\$ 2,4878	\$ 2,945,582	\$ 1,152,347	\$ 1,356,270	\$ 436,965	\$ (34,360)	\$ 2,4518	\$ 2,5590	\$ 2,3748	\$ (0.0441)
202007	7/1/2020	1,242,323	390,000	420,000	90,000	510,000	900,000	72%	\$ 2,5460	\$ 2,291,426	\$ 987,874	\$ 1,082,340	\$ 221,212	\$ 42,600	\$ 2,5330	\$ 2,5770	\$ 2,4579	\$ 0.0835
202008	8/1/2020	1,213,950	400,000	360,000	70,000	680,000	830,000	68%	\$ 2,5367	\$ 2,105,466	\$ 1,014,254	\$ 918,720	\$ 172,492	\$ (144,420)	\$ 2,5356	\$ 2,5520	\$ 2,4642	\$ (0.1214)
202009	9/1/2020	1,542,401	650,000	510,000	125,000	670,000	1,285,000	83%	\$ 2,4341	\$ 3,127,844	\$ 1,557,064	\$ 1,287,750	\$ 283,030	\$ (676,480)	\$ 2,3955	\$ 2,5250	\$ 2,2642	\$ (1.0097)
202010	10/1/2020	2,352,457	800,000	580,000	206,000	450,000	1,586,000	67%	\$ 2,4908	\$ 3,950,334	\$ 1,964,348	\$ 1,499,300	\$ 486,686	\$ (358,800)	\$ 2,4554	\$ 2,5850	\$ 2,3626	\$ (0.7973)
202011	11/1/2020	2,699,456	950,000	900,000	151,000	1,430,000	2,001,000	74%	\$ 2,5801	\$ 5,162,726	\$ 2,404,518	\$ 2,385,900	\$ 372,308	\$ (1,450,980)	\$ 2,5311	\$ 2,6510	\$ 2,4656	\$ (1.0147)
202012	12/1/2020	3,972,946	1,200,000	1,270,000	220,000	1,930,000	2,690,000	68%	\$ 2,7619	\$ 7,429,402	\$ 3,276,959	\$ 3,558,540	\$ 593,903	\$ (1,654,015)	\$ 2,7308	\$ 2,8020	\$ 2,6996	\$ (0.8570)
202101	1/1/2021	4,360,029	1,450,000	1,450,000	278,000	2,060,000	3,178,000	73%	\$ 2,8586	\$ 9,084,618	\$ 4,136,259	\$ 4,171,650	\$ 776,709	\$ (181,265)	\$ 2,8526	\$ 2,8770	\$ 2,7939	\$ (0.0880)
202102	2/1/2021	4,034,867	1,290,000	1,290,000	211,000	1,850,000	2,791,000	69%	\$ 2,8368	\$ 7,917,609	\$ 3,646,499	\$ 3,686,820	\$ 584,290	\$ 147,255	\$ 2,8267	\$ 2,8580	\$ 2,7691	\$ 0.0796
202103	3/1/2021	3,395,978	1,230,000	1,110,000	205,000	1,830,000	2,545,000	75%	\$ 2,7317	\$ 6,952,072	\$ 3,362,347	\$ 3,050,280	\$ 539,445	\$ (199,635)	\$ 2,7336	\$ 2,7480	\$ 2,6314	\$ (0.1091)
202104	4/1/2021	2,457,453	740,000	700,000	112,000	980,000	1,552,000	63%	\$ 2,5305	\$ 3,927,283	\$ 1,890,411	\$ 1,772,400	\$ 264,472	\$ (49,980)	\$ 2,5546	\$ 2,5320	\$ 2,3614	\$ (0.0510)
202105	5/1/2021	1,926,609	700,000	650,000	97,000	260,000	1,447,000	75%	\$ 2,4746	\$ 3,580,758	\$ 1,752,471	\$ 1,603,550	\$ 224,737	\$ (7,020)	\$ 2,5035	\$ 2,4670	\$ 2,3169	\$ (0.0270)
202106	6/1/2021	1,382,982	530,000	460,000	105,000	200,000	1,095,000	79%	\$ 2,5013	\$ 2,738,946	\$ 1,339,799	\$ 1,153,680	\$ 245,467	\$ (8,400)	\$ 2,5279	\$ 2,5080	\$ 2,3378	\$ (0.0420)
202107	7/1/2021	1,333,367	360,000	450,000	72,000	260,000	882,000	66%	\$ 2,4771	\$ 2,184,769	\$ 898,674	\$ 1,115,550	\$ 170,545	\$ (10,400)	\$ 2,4963	\$ 2,4790	\$ 2,3687	\$ (0.0400)
202108	8/1/2021	1,302,490	530,000	440,000	47,000	290,000	1,017,000	78%	\$ 2,5516	\$ 2,595,017	\$ 1,422,925	\$ 1,061,720	\$ 110,372	\$ (21,600)	\$ 2,6848	\$ 2,4130	\$ 2,3483	\$ (0.0745)
202109	9/1/2021	1,617,247	540,000	540,000	71,000	40,000	1,151,000	71%	\$ 2,4631	\$ 2,834,979	\$ 1,383,479	\$ 1,287,360	\$ 164,140	\$ (13,000)	\$ 2,5620	\$ 2,3840	\$ 2,3118	\$ (0.3250)
202110	10/1/2021	2,380,685	680,000	680,000	23,000	210,000	1,383,000	58%	\$ 2,5020	\$ 3,460,274	\$ 1,781,401	\$ 1,625,200	\$ 53,673	\$ (85,950)	\$ 2,6197	\$ 2,3900	\$ 2,3336	\$ (0.4093)
202111	11/1/2021	2,685,778	880,000	900,000	72,000	360,000	1,852,000	69%	\$ 2,5905	\$ 4,797,691	\$ 2,369,465	\$ 2,241,000	\$ 187,226	\$ (90,630)	\$ 2,6926	\$ 2,4900	\$ 2,6004	\$ (0.2518)
202112	12/1/2021	3,991,815	1,080,000	1,200,000	130,000	400,000	2,410,000	60%	\$ 2,7179	\$ 6,550,053	\$ 3,057,670	\$ 3,144,000	\$ 348,383	\$ (23,500)	\$ 2,8312	\$ 2,6200	\$ 2,6799	\$ (0.0588)
202201	1/1/2022	4,345,912	1,180,000	1,390,000	104,000	380,000	2,674,000	62%	\$ 2,8153	\$ 7,528,163	\$ 3,477,295	\$ 3,749,525	\$ 301,343	\$ 16,435	\$ 2,9469	\$ 2,6975	\$ 2,8975	\$ 0.0433
202202	2/1/2022	4,051,261	990,000	1,240,000	98,000	320,000	2,328,000	57%	\$ 2,7554	\$ 6,414,563	\$ 2,886,790	\$ 3,246,320	\$ 281,453	\$ 21,200	\$ 2,9159	\$ 2,6180	\$ 2,8720	\$ 0.0663
202203	3/1/2022	3,422,406	790,000	1,240,000	20,000	300,000	2,050,000	60%	\$ 2,6042	\$ 5,338,530	\$ 2,188,530	\$ 3,100,000	\$ 50,000	\$ 12,075	\$ 2,7703	\$ 2,5000	\$ 2,5000	\$ 0.0403
202204	4/1/2022	2,464,828	480,000	630,000	14,000	-	1,124,000	46%	\$ 2,3196	\$ 2,607,179	\$ 1,161,790	\$ 1,413,090	\$ 32,299	\$ -	\$ 2,4204	\$ 2,2430	\$ 2,3071	\$ -
202205	5/1/2022	1,971,486	480,000	590,000	32,000	-	1,102,000	56%	\$ 2,3444	\$ 2,583,495	\$ 1,153,280	\$ 1,355,820	\$ 74,395	\$ -	\$ 2,4027	\$ 2,2980	\$ 2,3248	\$ -
202206	6/1/2022	1,478,991	360,000	470,000	36,000	-	866,000	59%	\$ 2,3764	\$ 2,057,986	\$ 878,685	\$ 1,094,160	\$ 85,141	\$ -	\$ 2,4408	\$ 2,3280	\$ 2,3650	\$ -
202207	7/1/2022	1,491,677	190,000	480,000	25,000	-	695,000	47%	\$ 2,3695	\$ 1,646,770	\$ 465,030	\$ 1,121,280	\$ 60,460	\$ -	\$ 2,4475	\$ 2,3360	\$ 2,4184	\$ -
202208	8/1/2022	1,348,266	230,000	370,000	20,000	-	620,000	46%	\$ 2,5091	\$ 1,555,625	\$ 578,220	\$ 927,590	\$ 49,815	\$ -	\$ 2,5140	\$ 2,5070	\$ 2,4908	\$ -
202209	9/1/2022	1,667,154	240,000	550,000	15,000	-	805,000	48%	\$ 2,4842	\$ 1,999,818	\$ 598,845	\$ 1,364,000	\$ 36,973	\$ -	\$ 2,4952	\$ 2,4800	\$ 2,4648	\$ -
202210	10/1/2022	2,327,822	270,000	640,000	30,000	-	940,000	40%	\$ 2,5720	\$ 2,417,680	\$ 688,980	\$ 1,652,480	\$ 76,220	\$ -	\$ 2,5518	\$ 2,5820	\$ 2,5407	\$ -
202211	11/1/2022	2,747,435	300,000	940,000	55,000	-	1,295,000	47%	\$ 2,6850	\$ 3,477,135	\$ 788,250	\$ 2,544,110	\$ 144,775	\$ -	\$ 2,6275	\$ 2,7065	\$ 2,6323	\$ -
202212	12/1/2022	4,031,089	350,000	1,250,000	50,000	-	1,650,000	41%	\$ 2,7374	\$ 4,516,710	\$ 956,340	\$ 3,423,750	\$ 136,620	\$ -	\$ 2,7324	\$ 2,7390	\$ 2,7324	\$ -
202301	1/1/2023	4,307,668	300,000	1,340,000	15,000	-	1,655,000	38%	\$ 2,8131	\$ 4,655,674	\$ 847,880	\$ 3,765,400	\$ 42,394	\$ -	\$ 2,8263	\$ 2,8100	\$ 2,8263	\$ -
202302	2/1/2023	4,170,598	210,000	1,250,000	19,000	-	1,479,000	35%	\$ 2,8400	\$ 4,200,372	\$ 593,530	\$ 3,553,125	\$ 53,717	\$ -	\$ 2,8263	\$ 2,8425	\$ 2,8272	\$ -
202303	3/1/2023	3,491,886	120,000	1,130,000	10,000	-	1,260,000	36%	\$ 2,6870	\$ 3,385,620	\$ 322,440	\$ 3,036,310	\$ 26,870	\$ -	\$ 2,6870	\$ 2,6870	\$ 2,6870	\$ -
202304	4/1/2023	2,484,496	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202305	5/1/2023	1,989,570	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202306	6/1/2023	1,447,205	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202307	7/1/2023	1,385,621	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202308	8/1/2023	1,354,484	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202309	9/1/2023	1,676,432	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202310	10/1/2023	2,455,497	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Settled

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 \$
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)	\$ -
344623	NG Basis Swap	TETCO M2	May-20	MANDATORY	4/2/2020	34.0	\$ (0.4400)	\$ -
296196	NG Clearport Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5050	\$ 25,050
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
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
						149.5	\$	3,738,601

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
347604	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	5/18/2020	20.0	\$ (0.5200)	\$ -	
344624	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	4/2/2020	19.0	\$ (0.4400)	\$ -	
342457	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	3/5/2020	20.0	\$ (0.3900)	\$ -	
340828	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	2/18/2020	19.0	\$ (0.4000)	\$ -	
336353	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/2/2020	6.0	\$ 2.2300	\$ 133,800	
334041	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/6/2019	5.0	\$ 2.2590	\$ 112,950	
331137	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/4/2019	1.0	\$ 2.4237	\$ 24,237	
328711	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/2/2019	1.0	\$ 2.3170	\$ 23,170	
324485	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/5/2019	1.0	\$ 2.3090	\$ 23,090	
321731	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/1/2019	1.0	\$ 2.4210	\$ 24,210	
320194	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/6/2019	1.0	\$ 2.5120	\$ 25,120	
318359	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	5/2/2019	2.0	\$ 2.5730	\$ 51,460	
316546	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	4/3/2019	2.0	\$ 2.6150	\$ 52,300	
313044	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	3/5/2019	2.0	\$ 2.5980	\$ 51,960	
310102	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	2/1/2019	2.0	\$ 2.5600	\$ 51,200	
307311	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/3/2019	1.0	\$ 2.5000	\$ 25,000	
304890	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/3/2018	2.0	\$ 2.5050	\$ 50,100	
302109	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/2/2018	2.0	\$ 2.5500	\$ 51,000	
300119	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/5/2018	3.0	\$ 2.5200	\$ 75,600	
297858	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/7/2018	2.0	\$ 2.4800	\$ 49,600	
296131	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/16/2018	3.0	\$ 2.5290	\$ 75,870	
292762	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/10/2018	2.0	\$ 2.5470	\$ 50,940	
290501	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/8/2018	6.0	\$ 2.5590	\$ 153,540	
336370	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/2/2020	3.0	\$ 2.2300	\$ 66,900	
334060	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/6/2019	3.0	\$ 2.2590	\$ 67,770	
333342	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/25/2019	3.0	\$ 2.3290	\$ 69,870	
331156	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4237	\$ 24,237	
328730	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3170	\$ 11,585	
326723	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3600	\$ 11,800	
324504	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3090	\$ 11,545	
321750	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4210	\$ 24,210	
307326	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000	
304898	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/3/2018	0.5	\$ 2.5050	\$ 12,525	
302124	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5500	\$ 25,500	
300129	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.5200	\$ 25,200	
297877	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4800	\$ 12,400	
296135	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5290	\$ 12,645	
292770	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/10/2018	0.4	\$ 2.5470	\$ 10,188	
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	
							118.4	\$	2,945,582

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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)	\$ -
344625	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	4/2/2020	10.0	\$ (0.4400)	\$ -
347605	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	5/18/2020	10.0	\$ (0.5200)	\$ -
348246	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	6/3/2020	11.0	\$ (0.5350)	\$ -
292243	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/3/2018	5.0	\$ 2.5770	\$ 128,850
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
						90.0	\$	2,291,426

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
349733	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	7/2/2020	11.0	\$ (0.4800)	\$ -
348247	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	6/3/2020	12.0	\$ (0.5350)	\$ -
347606	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	5/18/2020	11.0	\$ (0.5200)	\$ -
344626	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	4/2/2020	12.0	\$ (0.4400)	\$ -
342459	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	3/5/2020	11.0	\$ (0.3900)	\$ -
340830	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	2/18/2020	11.0	\$ (0.4000)	\$ -
331139	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/4/2019	2.0	\$ 2.4687	\$ 49,374
328713	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380
326706	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/5/2019	3.0	\$ 2.4000	\$ 72,000
324487	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/5/2019	2.0	\$ 2.3660	\$ 47,320
321733	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	7/1/2019	2.0	\$ 2.4830	\$ 49,660
320196	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	6/6/2019	2.0	\$ 2.5630	\$ 51,260
318361	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	5/2/2019	3.0	\$ 2.6170	\$ 78,510
316548	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	4/3/2019	3.0	\$ 2.6500	\$ 79,500
313046	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	3/5/2019	3.0	\$ 2.6240	\$ 78,720
310104	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	2/1/2019	3.0	\$ 2.5900	\$ 77,700
307313	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
304892	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	12/3/2018	3.0	\$ 2.5650	\$ 76,950
302111	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/2/2018	2.0	\$ 2.5800	\$ 51,600
300121	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/5/2018	2.0	\$ 2.5600	\$ 51,200
297860	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/7/2018	2.0	\$ 2.5200	\$ 50,400
295658	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/10/2018	4.0	\$ 2.5520	\$ 102,080
333344	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	11/25/2019	1.0	\$ 2.3880	\$ 23,880
331158	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4687	\$ 24,687
328732	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845
326725	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4000	\$ 12,000
324506	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3660	\$ 11,830
321752	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4830	\$ 24,830
307328	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
297879	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5200	\$ 12,600
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

83.0 **\$** **2,105,466**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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)	\$ -
344627	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	4/2/2020	10.0	\$ (0.4400)	\$ -
347607	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	5/18/2020	10.0	\$ (0.5200)	\$ -
348248	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	6/3/2020	9.0	\$ (0.5350)	\$ -
349734	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	7/2/2020	9.0	\$ (0.4800)	\$ -
352461	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	8/18/2020	10.0	\$ (1.1900)	\$ -
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
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
344468	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	4/1/2020	7.0	\$ 2.0000	\$ 140,000
344487	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.0000	\$ 60,000
						128.5	\$	3,127,844

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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)	\$ -
344628	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	4/2/2020	6.0	\$ (0.4400)	\$ -
347608	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	5/18/2020	6.0	\$ (0.5200)	\$ -
348249	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	6/3/2020	5.0	\$ (0.5350)	\$ -
349735	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	7/2/2020	5.0	\$ (0.4800)	\$ -
352462	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	8/18/2020	6.0	\$ (1.1900)	\$ -
353413	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	9/3/2020	5.0	\$ (1.3400)	\$ -
335671	NG Clearport Swap	HENRY HUB 10K	Oct-20	DISCRETIONARY	12/23/2019	1.0	\$ 2.3090	\$ 23,090
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
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
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
344469	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	4/1/2020	5.0	\$ 2.0700	\$ 103,500
344488	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.0700	\$ 62,100
346761	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	5/1/2020	3.0	\$ 2.4050	\$ 72,150
							158.6	\$ 3,950,334

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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)	\$ -
344629	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	4/2/2020	16.0	\$ (0.3900)	\$ -
347609	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	5/18/2020	16.0	\$ (0.4430)	\$ -
348250	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	6/3/2020	16.0	\$ (0.3880)	\$ -
349736	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	7/2/2020	16.0	\$ (0.3730)	\$ -
352463	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	8/18/2020	16.0	\$ (0.4725)	\$ -
353414	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	9/3/2020	16.0	\$ (0.4825)	\$ -
354674	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	10/1/2020	15.0	\$ (0.4600)	\$ -
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
342923	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/11/2020	4.0	\$ 2.3500	\$ 94,000
342941	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/11/2020	1.0	\$ 2.3500	\$ 23,500
344470	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	4/1/2020	6.0	\$ 2.3000	\$ 138,000
344489	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.3000	\$ 69,000
346762	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	5/1/2020	5.0	\$ 2.6500	\$ 132,500
348164	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	6/1/2020	3.0	\$ 2.3570	\$ 70,710
348183	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	6/1/2020	1.0	\$ 2.3570	\$ 23,570
							200.1	\$ 5,162,726

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
357390	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	11/12/2020	20.0	\$ (0.6800)	\$ -
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)	\$ -
344630	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	4/2/2020	19.0	\$ (0.3900)	\$ -
347610	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	5/18/2020	19.0	\$ (0.4430)	\$ -
348251	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	6/3/2020	19.0	\$ (0.3880)	\$ -
349737	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	7/2/2020	20.0	\$ (0.3730)	\$ -
352464	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	8/18/2020	20.0	\$ (0.4725)	\$ -
353415	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	9/3/2020	19.0	\$ (0.4825)	\$ -
354675	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	10/1/2020	19.0	\$ (0.4600)	\$ -
357390	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	11/12/2020	20.0	\$ (0.6800)	\$ -
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
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
344471	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	4/1/2020	4.0	\$ 2.6300	\$ 105,200
344490	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.6300	\$ 78,900
346763	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	5/1/2020	4.0	\$ 2.9670	\$ 118,680
348165	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	6/1/2020	3.0	\$ 2.7890	\$ 83,670
349665	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	7/1/2020	3.0	\$ 2.7600	\$ 82,800
							269.0	\$ 7,429,402

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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)	\$ -
344631	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	4/2/2020	19.0	\$ (0.3900)	\$ -
347611	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	5/18/2020	19.0	\$ (0.4430)	\$ -
348252	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	6/3/2020	19.0	\$ (0.3880)	\$ -
349738	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	7/2/2020	18.0	\$ (0.3730)	\$ -
352465	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	8/18/2020	19.0	\$ (0.4725)	\$ -
353416	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	9/3/2020	18.0	\$ (0.4825)	\$ -
354676	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	10/1/2020	19.0	\$ (0.4600)	\$ -
357391	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	11/12/2020	18.0	\$ (0.6800)	\$ -
359224	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	12/7/2020	19.0	\$ (0.5700)	\$ -
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
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
344472	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	4/1/2020	7.0	\$ 2.7600	\$ 193,200
344491	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	4/1/2020	5.0	\$ 2.7600	\$ 138,000
346764	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	5/1/2020	6.0	\$ 3.1050	\$ 186,300
348166	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	6/1/2020	6.0	\$ 2.9350	\$ 176,100
349666	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	7/1/2020	6.0	\$ 2.8950	\$ 173,700
352503	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	8/19/2020	5.0	\$ 3.2580	\$ 162,900
						317.8	\$	9,084,618

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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)	\$ -
344632	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	4/2/2020	16.0	\$ (0.3900)	\$ -
347612	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	5/18/2020	15.0	\$ (0.4430)	\$ -
348253	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	6/3/2020	16.0	\$ (0.3880)	\$ -
349739	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	7/2/2020	15.0	\$ (0.3730)	\$ -
352466	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	8/18/2020	16.0	\$ (0.4725)	\$ -
353417	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	9/3/2020	16.0	\$ (0.4825)	\$ -
354677	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	10/1/2020	15.0	\$ (0.4600)	\$ -
357392	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	11/12/2020	15.0	\$ (0.6800)	\$ -
359225	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	12/7/2020	16.0	\$ (0.5700)	\$ -
361880	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	1/5/2021	15.0	\$ (0.4425)	\$ -
320500	NG Clearport Swap	HENRY HUB	Feb-21	MANDATORY	6/11/2019	7.0	\$ 2.8550	\$ 199,850
320502	NG Clearport Swap	HENRY HUB	Feb-21	DISCRETIONARY	6/11/2019	2.0	\$ 2.8550	\$ 57,100
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
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
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
344473	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	4/1/2020	6.0	\$ 2.7300	\$ 163,800
344492	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	4/1/2020	2.0	\$ 2.7300	\$ 54,600
346765	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	5/1/2020	5.0	\$ 3.0630	\$ 153,150
348167	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	6/1/2020	5.0	\$ 2.8990	\$ 144,950
349667	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	7/1/2020	5.0	\$ 2.8600	\$ 143,000
352504	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	8/19/2020	5.0	\$ 3.2060	\$ 160,300
353888	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	9/14/2020	4.0	\$ 3.2700	\$ 130,800
						279.1	\$	7,917,609

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
365182	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	2/10/2021	14.0	\$ (0.3925)	\$ -
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)	\$ -
344633	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	4/2/2020	14.0	\$ (0.3900)	\$ -
347613	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	5/18/2020	14.0	\$ (0.4430)	\$ -
348254	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	6/3/2020	14.0	\$ (0.3880)	\$ -
349740	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	7/2/2020	14.0	\$ (0.3730)	\$ -
352467	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	8/18/2020	14.0	\$ (0.4725)	\$ -
353418	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	9/3/2020	14.0	\$ (0.4825)	\$ -
354678	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	10/1/2020	14.0	\$ (0.4600)	\$ -
357393	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	11/12/2020	14.0	\$ (0.6800)	\$ -
359226	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	12/7/2020	14.0	\$ (0.5700)	\$ -
361881	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	1/5/2021	15.0	\$ (0.4425)	\$ -
365182	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	2/10/2021	14.0	\$ (0.3925)	\$ -
320501	NG Clearport Swap	HENRY HUB	Mar-21	MANDATORY	6/11/2019	6.0	\$ 2.7460	\$ 164,760
320503	NG Clearport Swap	HENRY HUB	Mar-21	DISCRETIONARY	6/11/2019	2.0	\$ 2.7460	\$ 54,920
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
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
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
344474	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	4/1/2020	6.0	\$ 2.6300	\$ 157,800
346766	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	5/1/2020	6.0	\$ 2.9270	\$ 175,620
348168	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	6/1/2020	6.0	\$ 2.7800	\$ 166,800
349668	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	7/1/2020	6.0	\$ 2.7560	\$ 165,360
352505	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	8/19/2020	6.0	\$ 3.0700	\$ 184,200
353889	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	9/14/2020	6.0	\$ 3.1500	\$ 189,000
354706	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	10/1/2020	5.0	\$ 3.0775	\$ 153,875
						254.5	\$	6,952,072

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
365183	NG Basis Swap	TETCO M2	Apr-21	MANDATORY	2/10/2021	49.0	\$ (0.6700)	\$ -	
367147	NG Basis Swap	TETCO M2	Apr-21	MANDATORY	3/3/2021	49.0	\$ (0.6400)	\$ -	
320504	NG Clearport Swap	HENRY HUB	Apr-21	MANDATORY	6/11/2019	3.0	\$ 2.4960	\$ 74,880	
320505	NG Clearport Swap	HENRY HUB	Apr-21	DISCRETIONARY	6/11/2019	1.0	\$ 2.4960	\$ 24,960	
335672	NG Clearport Swap	HENRY HUB	Apr-21	DISCRETIONARY	12/23/2019	1.0	\$ 2.2700	\$ 22,700	
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	
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	
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	
344475	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/1/2020	3.0	\$ 2.3900	\$ 71,700	
346767	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/1/2020	3.0	\$ 2.6120	\$ 78,360	
348169	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	6/1/2020	4.0	\$ 2.5010	\$ 100,040	
349669	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2020	3.0	\$ 2.4890	\$ 74,670	
352506	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/19/2020	3.0	\$ 2.7770	\$ 83,310	
353890	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/14/2020	3.0	\$ 2.8400	\$ 85,200	
354707	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	10/1/2020	2.0	\$ 2.7725	\$ 55,450	
356427	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	11/2/2020	12.0	\$ 2.9660	\$ 355,920	
							155.2	\$	3,927,283

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
20210501 367148	NG Basis Swap	TETCO M2	May-21	MANDATORY	3/3/2021	13.0	\$ (0.6400)	\$ -
20210502 365184	NG Basis Swap	TETCO M2	May-21	MANDATORY	2/10/2021	13.0	\$ (0.6700)	\$ -
20210503 320676	NG Clearport Swap	HENRY HUB 10K	May-21	MANDATORY	6/13/2019	3.0	\$ 2.4640	\$ 73,920
20210504 358949	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/3/2020	9.0	\$ 2.5080	\$ 225,720
20210505 356428	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/2/2020	9.0	\$ 2.9350	\$ 264,150
20210506 354708	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/1/2020	2.0	\$ 2.7270	\$ 54,540
20210507 353891	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/14/2020	2.0	\$ 2.8000	\$ 56,000
20210508 352507	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/19/2020	2.0	\$ 2.7320	\$ 54,640
20210509 349670	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2020	3.0	\$ 2.4570	\$ 73,710
20210510 348170	NG OTC Swap	HENRY HUB	May-21	MANDATORY	6/1/2020	3.0	\$ 2.4750	\$ 74,250
20210511 346768	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/1/2020	3.0	\$ 2.5770	\$ 77,310
20210512 344476	NG OTC Swap	HENRY HUB	May-21	MANDATORY	4/1/2020	3.0	\$ 2.3600	\$ 70,800
20210513 342929	NG OTC Swap	HENRY HUB	May-21	MANDATORY	3/11/2020	2.0	\$ 2.2300	\$ 44,600
20210514 339182	NG OTC Swap	HENRY HUB	May-21	MANDATORY	2/3/2020	2.0	\$ 2.1810	\$ 43,620
20210515 336362	NG OTC Swap	HENRY HUB	May-21	MANDATORY	1/2/2020	2.0	\$ 2.2650	\$ 45,300
20210516 334052	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/6/2019	2.0	\$ 2.2930	\$ 45,860
20210517 331148	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/4/2019	3.0	\$ 2.3307	\$ 69,921
20210518 328722	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/2/2019	3.0	\$ 2.2900	\$ 68,700
20210519 326715	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/5/2019	4.0	\$ 2.3200	\$ 92,800
20210520 324496	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/5/2019	3.0	\$ 2.3630	\$ 70,890
20210521 321742	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2019	3.0	\$ 2.4350	\$ 73,050
20210522 318769	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/9/2019	7.0	\$ 2.4670	\$ 172,690
20210523 342947	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300
20210524 339199	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.1810	\$ 21,810
20210525 336379	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.2650	\$ 15,855
20210526 334071	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.2930	\$ 22,930
20210527 331167	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3307	\$ 23,307
20210528 328741	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.2900	\$ 22,900
20210529 326734	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.3200	\$ 34,800
20210530 324515	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.3630	\$ 11,815
20210531 321761	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4350	\$ 24,350
20210532 318770	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	5/9/2019	1.0	\$ 2.4670	\$ 24,670
20210533 318771	NG OTC Swap	HENRY HUB	May-21	ACCELERATED	5/9/2019	65.0	\$ 2.4670	\$ 1,603,550
20210534								
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20210555								
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20210557								
20210558								
20210559								
20210560								
20210561								
20210562								
						144.7	\$	3,580,758

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367149	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	3/3/2021	10.0	\$ (0.6400)	\$ -
365185	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	2/10/2021	10.0	\$ (0.6700)	\$ -
361903	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	1/6/2021	2.0	\$ 2.7600	\$ 55,200
358928	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	12/3/2020	3.0	\$ 2.5550	\$ 76,650
356429	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	11/2/2020	3.0	\$ 2.9700	\$ 89,100
354709	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	10/1/2020	3.0	\$ 2.7545	\$ 82,635
353892	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	9/14/2020	3.0	\$ 2.8300	\$ 84,900
352508	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	8/19/2020	3.0	\$ 2.7570	\$ 82,710
349671	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	7/1/2020	3.0	\$ 2.4950	\$ 74,850
348171	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	6/1/2020	3.0	\$ 2.5180	\$ 75,540
346769	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	5/1/2020	3.0	\$ 2.6170	\$ 78,510
344477	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	4/1/2020	3.0	\$ 2.3900	\$ 71,700
342930	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	3/11/2020	2.0	\$ 2.2600	\$ 45,200
339183	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	2/3/2020	3.0	\$ 2.2190	\$ 66,570
336363	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	1/2/2020	2.0	\$ 2.2950	\$ 45,900
334053	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	12/6/2019	2.0	\$ 2.3300	\$ 46,600
331149	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	11/4/2019	2.0	\$ 2.3697	\$ 47,394
328723	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	10/2/2019	2.0	\$ 2.3250	\$ 46,500
326716	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	9/5/2019	2.0	\$ 2.3550	\$ 47,100
324497	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	8/5/2019	2.0	\$ 2.4020	\$ 48,040
321743	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	7/1/2019	2.0	\$ 2.4650	\$ 49,300
319976	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	6/4/2019	5.0	\$ 2.5080	\$ 125,400
342948	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2600	\$ 22,600
339200	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2190	\$ 44,380
336380	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	1/2/2020	1.0	\$ 2.2950	\$ 22,950
334072	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3300	\$ 23,300
331168	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3697	\$ 23,697
328742	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.3250	\$ 23,250
326735	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3550	\$ 23,550
324516	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4020	\$ 12,010
321762	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4650	\$ 24,650
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

109.5 \$ 2,738,946

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367150	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	3/3/2021	13.0	\$ (0.6400)	\$ -
365186	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	2/10/2021	13.0	\$ (0.6700)	\$ -
354710	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/1/2020	2.0	\$ 2.7905	\$ 55,810
353893	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/14/2020	2.0	\$ 2.8700	\$ 57,400
352509	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/19/2020	2.0	\$ 2.7900	\$ 55,800
349672	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/1/2020	2.0	\$ 2.5400	\$ 50,800
348172	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	6/1/2020	2.0	\$ 2.5660	\$ 51,320
346770	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	5/1/2020	2.0	\$ 2.6640	\$ 53,280
344478	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	4/1/2020	3.0	\$ 2.4300	\$ 72,900
342931	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	3/11/2020	2.0	\$ 2.3100	\$ 46,200
339184	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	2/3/2020	2.0	\$ 2.2610	\$ 45,220
336364	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	1/2/2020	2.0	\$ 2.3290	\$ 46,580
334054	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	12/6/2019	2.0	\$ 2.3700	\$ 47,400
331150	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	11/4/2019	2.0	\$ 2.4077	\$ 48,154
328724	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/2/2019	2.0	\$ 2.3620	\$ 47,240
326717	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/5/2019	2.0	\$ 2.3900	\$ 47,800
324498	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/5/2019	2.0	\$ 2.4410	\$ 48,820
322040	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/8/2019	5.0	\$ 2.4790	\$ 123,950
342949	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3100	\$ 23,100
339201	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2610	\$ 22,610
336381	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.3290	\$ 16,303
334073	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3700	\$ 23,700
331169	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.4077	\$ 24,077
328743	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3620	\$ 11,810
326736	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3900	\$ 11,950
324517	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4410	\$ 12,205
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
						88.2	\$	2,184,769

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
367151	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	3/3/2021	14.0	\$ (0.6400)	\$ -	
365187	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	2/10/2021	15.0	\$ (0.6700)	\$ -	
367291	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	3/4/2021	5.0	\$ 2.8990	\$ 144,950	
364360	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	2/3/2021	5.0	\$ 2.9310	\$ 146,550	
361904	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/6/2021	6.0	\$ 2.8500	\$ 171,000	
358929	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/3/2020	6.0	\$ 2.6350	\$ 158,100	
356430	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/2/2020	6.0	\$ 3.0250	\$ 181,500	
354711	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/1/2020	1.0	\$ 2.8031	\$ 28,031	
353894	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/14/2020	1.0	\$ 2.8800	\$ 28,800	
352510	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/19/2020	1.0	\$ 2.7970	\$ 27,970	
349673	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	7/1/2020	2.0	\$ 2.5540	\$ 51,080	
348173	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	6/1/2020	1.0	\$ 2.5760	\$ 25,760	
346771	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	5/1/2020	2.0	\$ 2.6690	\$ 53,380	
344479	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	4/1/2020	2.0	\$ 2.4300	\$ 48,600	
342932	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	3/11/2020	1.0	\$ 2.3200	\$ 23,200	
339185	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	2/3/2020	1.0	\$ 2.2670	\$ 22,670	
336365	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/2/2020	1.0	\$ 2.3310	\$ 23,310	
334055	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/6/2019	1.0	\$ 2.3780	\$ 23,780	
331151	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/4/2019	2.0	\$ 2.4157	\$ 48,314	
328725	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380	
326718	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/5/2019	2.0	\$ 2.3950	\$ 47,900	
324970	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/12/2019	5.0	\$ 2.4130	\$ 120,650	
342950	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3200	\$ 23,200	
339202	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2670	\$ 22,670	
336382	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	1/2/2020	0.2	\$ 2.3310	\$ 4,662	
334074	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.3780	\$ 11,890	
331170	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -	
328744	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845	
326737	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3950	\$ 11,975	
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	
							101.7	\$	2,595,017

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
367152	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	3/3/2021	2.0	\$ (0.6400)	\$ -	
365188	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	2/10/2021	2.0	\$ (0.6700)	\$ -	
335673	NG Clearport Swap	HENRY HUB 10K	Sep-21	DISCRETIONARY	12/23/2019	1.0	\$ 2.3140	\$ 23,140	
367292	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	3/4/2021	2.0	\$ 2.8900	\$ 57,800	
364361	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	2/3/2021	2.0	\$ 2.9160	\$ 58,320	
361907	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	1/6/2021	2.0	\$ 2.8400	\$ 56,800	
358930	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	12/3/2020	2.0	\$ 2.6350	\$ 52,700	
356431	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	11/2/2020	2.0	\$ 3.0150	\$ 60,300	
354712	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	10/1/2020	3.0	\$ 2.7855	\$ 83,565	
353895	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/14/2020	3.0	\$ 2.8700	\$ 86,100	
352511	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	8/19/2020	3.0	\$ 2.7860	\$ 83,580	
349674	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	7/1/2020	3.0	\$ 2.5420	\$ 76,260	
348174	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	6/1/2020	3.0	\$ 2.5550	\$ 76,650	
346772	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	5/1/2020	3.0	\$ 2.6440	\$ 79,320	
344480	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	4/1/2020	4.0	\$ 2.4100	\$ 96,400	
342933	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	3/11/2020	3.0	\$ 2.3100	\$ 69,300	
339186	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	2/3/2020	3.0	\$ 2.2520	\$ 67,560	
336366	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	1/2/2020	3.0	\$ 2.3200	\$ 69,600	
334056	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	12/6/2019	3.0	\$ 2.3650	\$ 70,950	
331152	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	11/4/2019	2.0	\$ 2.4017	\$ 48,034	
328726	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	10/2/2019	2.0	\$ 2.3600	\$ 47,200	
326763	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/5/2019	6.0	\$ 2.3840	\$ 143,040	
339203	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2520	\$ 45,040	
336383	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	1/2/2020	2.6	\$ 2.3200	\$ 60,320	
331171	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -	
328745	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3600	\$ 11,800	
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	
							115.1	\$	2,834,979

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367153	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	3/3/2021	10.0	\$ (0.6400)	\$ -
365189	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	2/10/2021	11.0	\$ (0.6700)	\$ -
367293	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	3/4/2021	3.0	\$ 2.9020	\$ 87,060
364362	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	2/3/2021	3.0	\$ 2.9340	\$ 88,020
361908	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	1/6/2021	3.0	\$ 2.8650	\$ 85,950
358931	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	12/3/2020	4.0	\$ 2.6650	\$ 106,600
356432	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	11/2/2020	4.0	\$ 3.0450	\$ 121,800
354713	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	10/1/2020	4.0	\$ 2.8150	\$ 112,600
353896	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	9/14/2020	4.0	\$ 2.8900	\$ 115,600
352512	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	8/19/2020	4.0	\$ 2.8070	\$ 112,280
349675	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	7/1/2020	4.0	\$ 2.5620	\$ 102,480
348175	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	6/1/2020	4.0	\$ 2.5680	\$ 102,720
346773	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	5/1/2020	4.0	\$ 2.6540	\$ 106,160
344481	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	4/1/2020	4.0	\$ 2.4300	\$ 97,200
342934	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	3/11/2020	3.0	\$ 2.3300	\$ 69,900
339187	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	2/3/2020	4.0	\$ 2.2750	\$ 91,000
336367	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	1/2/2020	3.0	\$ 2.3410	\$ 70,230
334057	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	12/6/2019	3.0	\$ 2.3910	\$ 71,730
331153	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	11/4/2019	3.0	\$ 2.4257	\$ 72,771
329058	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	10/7/2019	7.0	\$ 2.3900	\$ 167,300
339204	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2750	\$ 22,750
336384	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	1/2/2020	0.3	\$ 2.3410	\$ 7,023
331172	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
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	\$ 1,625,274

138.3 \$ 3,460,274

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367154	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	3/3/2021	18.0	\$ (0.5725)	\$ -
365190	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	2/10/2021	18.0	\$ (0.6040)	\$ -
367294	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/4/2021	5.0	\$ 2.9610	\$ 148,050
364363	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2021	5.0	\$ 2.9850	\$ 149,250
361909	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/6/2021	5.0	\$ 2.9200	\$ 146,000
358932	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/3/2020	5.0	\$ 2.7450	\$ 137,250
356433	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/2/2020	5.0	\$ 3.1150	\$ 155,750
354714	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	10/1/2020	5.0	\$ 2.8705	\$ 143,525
353897	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	9/14/2020	5.0	\$ 2.9300	\$ 146,500
352513	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	8/19/2020	5.0	\$ 2.8560	\$ 142,800
349676	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	7/1/2020	5.0	\$ 2.6100	\$ 130,500
348176	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	6/1/2020	5.0	\$ 2.6130	\$ 130,650
346774	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	5/1/2020	5.0	\$ 2.6930	\$ 134,650
344482	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	4/1/2020	5.0	\$ 2.4850	\$ 124,250
342935	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/11/2020	4.0	\$ 2.3900	\$ 95,600
339188	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2020	5.0	\$ 2.3390	\$ 116,950
336368	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/2/2020	5.0	\$ 2.4060	\$ 120,300
334058	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/6/2019	4.0	\$ 2.4610	\$ 98,440
331310	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/5/2019	10.0	\$ 2.4900	\$ 249,000
367310	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/4/2021	0.3	\$ 2.9610	\$ 8,883
364378	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2021	0.3	\$ 2.9850	\$ 8,955
361927	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/6/2021	0.3	\$ 2.9200	\$ 8,760
358945	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/3/2020	0.5	\$ 2.7450	\$ 13,725
354725	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	10/1/2020	0.4	\$ 2.8705	\$ 11,482
353907	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	9/14/2020	0.8	\$ 2.9300	\$ 23,440
349684	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	7/1/2020	0.5	\$ 2.6100	\$ 13,050
342951	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3900	\$ 23,900
339205	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.3390	\$ 23,390
336385	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/2/2020	0.6	\$ 2.4060	\$ 14,436
334077	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.4610	\$ 12,305
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

185.2 \$ 4,797,691

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367155	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	3/3/2021	20.0	\$ (0.5725)	\$ -
365191	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	2/10/2021	20.0	\$ (0.6040)	\$ -
367295	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/4/2021	6.0	\$ 3.0770	\$ 184,620
364364	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2021	6.0	\$ 3.0990	\$ 185,940
361910	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/6/2021	6.0	\$ 3.0400	\$ 182,400
358933	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/3/2020	6.0	\$ 2.8850	\$ 173,100
356434	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	11/2/2020	6.0	\$ 3.2450	\$ 194,700
354715	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	10/1/2020	6.0	\$ 3.0075	\$ 180,450
353898	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	9/14/2020	7.0	\$ 3.0700	\$ 214,900
352514	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	8/19/2020	6.0	\$ 2.9820	\$ 178,920
349677	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	7/1/2020	6.0	\$ 2.7400	\$ 164,400
348177	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	6/1/2020	7.0	\$ 2.7490	\$ 192,430
346775	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	5/1/2020	7.0	\$ 2.8240	\$ 197,680
344483	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	4/1/2020	7.0	\$ 2.6200	\$ 183,400
342936	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/11/2020	6.0	\$ 2.5500	\$ 153,000
339189	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2020	6.0	\$ 2.5100	\$ 150,600
336369	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/2/2020	7.0	\$ 2.5790	\$ 180,530
334264	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/9/2019	13.0	\$ 2.6200	\$ 340,600
367311	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/4/2021	0.5	\$ 3.0770	\$ 15,385
364379	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2021	0.5	\$ 3.0990	\$ 15,495
361928	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/6/2021	0.4	\$ 3.0400	\$ 12,160
354726	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	10/1/2020	0.6	\$ 3.0075	\$ 18,045
353908	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	9/14/2020	0.8	\$ 3.0700	\$ 24,560
342952	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.5500	\$ 51,000
339206	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5100	\$ 50,200
336386	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/2/2020	2.2	\$ 2.5790	\$ 56,738
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

241.0 **\$** **6,550,053**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367156	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	3/3/2021	19.0	\$ (0.5725)	\$ -
365192	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	2/10/2021	19.0	\$ (0.6040)	\$ -
367296	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/4/2021	7.0	\$ 3.1610	\$ 221,270
364365	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2021	7.0	\$ 3.1790	\$ 222,530
361911	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/6/2021	7.0	\$ 3.1300	\$ 219,100
358934	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	12/3/2020	7.0	\$ 2.9950	\$ 209,650
356435	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	11/2/2020	7.0	\$ 3.3500	\$ 234,500
354716	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	10/1/2020	7.0	\$ 3.1100	\$ 217,700
353899	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	9/14/2020	7.0	\$ 3.1700	\$ 221,900
352515	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	8/19/2020	8.0	\$ 3.0790	\$ 246,320
349678	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	7/1/2020	8.0	\$ 2.8420	\$ 227,360
348178	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	6/1/2020	8.0	\$ 2.8560	\$ 228,480
346776	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	5/1/2020	8.0	\$ 2.9290	\$ 234,320
344484	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	4/1/2020	8.0	\$ 2.7300	\$ 218,400
342937	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/11/2020	7.0	\$ 2.6600	\$ 186,200
339190	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2020	7.0	\$ 2.6420	\$ 184,940
336862	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/8/2020	15.0	\$ 2.6975	\$ 404,625
367312	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/4/2021	0.5	\$ 3.1610	\$ 15,805
364380	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2021	0.5	\$ 3.1790	\$ 15,895
361929	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	1/6/2021	0.5	\$ 3.1300	\$ 15,650
354727	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	10/1/2020	0.8	\$ 3.1100	\$ 24,880
353909	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	9/14/2020	0.9	\$ 3.1700	\$ 28,530
352522	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	8/19/2020	0.7	\$ 3.0790	\$ 21,553
349685	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.8420	\$ 14,210
348184	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8560	\$ 28,560
346780	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.9290	\$ 29,290
342953	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6600	\$ 26,600
339207	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2020	1.0	\$ 2.6420	\$ 26,420
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

267.4	\$	7,528,163
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367157	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	3/3/2021	16.0	\$ (0.5725)	\$ -
365193	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	2/10/2021	16.0	\$ (0.6040)	\$ -
367297	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/4/2021	6.0	\$ 3.0890	\$ 185,340
364366	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/3/2021	6.0	\$ 3.1200	\$ 187,200
361912	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	1/6/2021	6.0	\$ 3.0600	\$ 183,600
358935	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	12/3/2020	6.0	\$ 2.9350	\$ 176,100
356436	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	11/2/2020	7.0	\$ 3.2750	\$ 229,250
354717	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	10/1/2020	7.0	\$ 3.0630	\$ 214,410
353900	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	9/14/2020	7.0	\$ 3.1100	\$ 217,700
352516	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	8/19/2020	7.0	\$ 3.0320	\$ 212,240
349679	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	7/1/2020	7.0	\$ 2.7980	\$ 195,860
348179	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	6/1/2020	7.0	\$ 2.8180	\$ 197,260
346777	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	5/1/2020	7.0	\$ 2.8870	\$ 202,090
344485	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	4/1/2020	7.0	\$ 2.6800	\$ 187,600
342938	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/11/2020	6.0	\$ 2.6300	\$ 157,800
339910	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/10/2020	13.0	\$ 2.6180	\$ 340,340
367313	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/4/2021	0.5	\$ 3.0890	\$ 15,445
364381	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	2/3/2021	0.5	\$ 3.1200	\$ 15,600
361930	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	1/6/2021	0.5	\$ 3.0600	\$ 15,300
358946	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	12/3/2020	0.5	\$ 2.9350	\$ 14,675
354728	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	10/1/2020	0.7	\$ 3.0630	\$ 21,441
353914	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	9/14/2020	1.0	\$ 3.1100	\$ 31,100
352523	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	8/19/2020	0.6	\$ 3.0320	\$ 18,192
349686	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.7980	\$ 13,990
348185	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8180	\$ 28,180
346781	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.8870	\$ 28,870
342954	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6300	\$ 26,300
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

232.8 \$ 6,414,563

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367158	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	3/3/2021	15.0	\$ (0.5725)	\$ -
365194	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	2/10/2021	15.0	\$ (0.6040)	\$ -
367298	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	3/4/2021	5.0	\$ 2.8900	\$ 144,500
364367	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	2/3/2021	5.0	\$ 2.9410	\$ 147,050
361913	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	1/6/2021	5.0	\$ 2.8900	\$ 144,500
358936	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	12/3/2020	6.0	\$ 2.8200	\$ 169,200
356437	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	11/2/2020	6.0	\$ 3.0550	\$ 183,300
354718	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	10/1/2020	5.0	\$ 2.8900	\$ 144,500
353901	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	9/14/2020	5.0	\$ 2.9400	\$ 147,000
352517	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	8/19/2020	6.0	\$ 2.8750	\$ 172,500
349680	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	7/1/2020	5.0	\$ 2.6520	\$ 132,600
348180	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	6/1/2020	6.0	\$ 2.6800	\$ 160,800
346778	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	5/1/2020	6.0	\$ 2.7430	\$ 164,580
344486	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	4/1/2020	6.0	\$ 2.5500	\$ 153,000
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

205.0	\$	5,338,530
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367299	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	3/4/2021	4.0	\$ 2.4790	\$ 99,160
364368	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	2/3/2021	4.0	\$ 2.5180	\$ 100,720
361914	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	1/6/2021	4.0	\$ 2.5000	\$ 100,000
358937	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	12/3/2020	4.0	\$ 2.4500	\$ 98,000
356438	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	11/2/2020	4.0	\$ 2.6050	\$ 104,200
354719	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	10/1/2020	3.0	\$ 2.4550	\$ 73,650
353902	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352518	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/19/2020	4.0	\$ 2.4670	\$ 98,680
349681	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2020	3.0	\$ 2.2790	\$ 68,370
348181	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/1/2020	4.0	\$ 2.3300	\$ 93,200
346779	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/1/2020	4.0	\$ 2.3600	\$ 94,400
344620	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/2/2020	7.0	\$ 2.2430	\$ 157,010
354729	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	10/1/2020	0.1	\$ 2.4550	\$ 2,455
353915	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	9/14/2020	0.1	\$ 2.4800	\$ 2,480
352524	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	8/19/2020	0.2	\$ 2.4670	\$ 4,934
344621	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	4/2/2020	1.0	\$ 2.2430	\$ 22,430
344622	NG OTC Swap	HENRY HUB	Apr-22	ACCELERATED	4/2/2020	63.0	\$ 2.2430	\$ 1,413,090

112.4	\$	2,607,179
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367300	NG OTC Swap	HENRY HUB	May-22	MANDATORY	3/4/2021	5.0	\$ 2.4320	\$ 121,600
364369	NG OTC Swap	HENRY HUB	May-22	MANDATORY	2/3/2021	5.0	\$ 2.4610	\$ 123,050
361915	NG OTC Swap	HENRY HUB	May-22	MANDATORY	1/6/2021	5.0	\$ 2.4500	\$ 122,500
358938	NG OTC Swap	HENRY HUB	May-22	MANDATORY	12/3/2020	5.0	\$ 2.4200	\$ 121,000
356439	NG OTC Swap	HENRY HUB	May-22	MANDATORY	11/2/2020	5.0	\$ 2.5300	\$ 126,500
354720	NG OTC Swap	HENRY HUB	May-22	MANDATORY	10/1/2020	3.0	\$ 2.3950	\$ 71,850
353903	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/14/2020	3.0	\$ 2.4300	\$ 72,900
352519	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/19/2020	4.0	\$ 2.4220	\$ 96,880
349682	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2020	3.0	\$ 2.2400	\$ 67,200
348182	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/1/2020	3.0	\$ 2.2980	\$ 68,940
346975	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/6/2020	7.0	\$ 2.2980	\$ 160,860
354730	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	10/1/2020	0.3	\$ 2.3950	\$ 7,185
353916	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	9/14/2020	0.4	\$ 2.4300	\$ 9,720
352525	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	8/19/2020	0.5	\$ 2.4220	\$ 12,110
349687	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2400	\$ 22,400
346976	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	5/6/2020	1.0	\$ 2.2980	\$ 22,980
346977	NG OTC Swap	HENRY HUB	May-22	ACCELERATED	5/6/2020	59.0	\$ 2.2980	\$ 1,355,820

110.2 \$ 2,583,495

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367301	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	3/4/2021	4.0	\$ 2.4630	\$ 98,520
364370	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	2/3/2021	4.0	\$ 2.4830	\$ 99,320
361917	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	1/6/2021	4.0	\$ 2.4700	\$ 98,800
358939	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	12/3/2020	4.0	\$ 2.4500	\$ 98,000
356440	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	11/2/2020	4.0	\$ 2.5600	\$ 102,400
354721	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	10/1/2020	3.0	\$ 2.4125	\$ 72,375
353904	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/14/2020	3.0	\$ 2.4600	\$ 73,800
352520	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/19/2020	3.0	\$ 2.4530	\$ 73,590
349683	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2020	2.0	\$ 2.2740	\$ 45,480
348318	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/4/2020	5.0	\$ 2.3280	\$ 116,400
354731	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4125	\$ 9,650
353917	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4600	\$ 12,300
352526	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	8/19/2020	0.7	\$ 2.4530	\$ 17,171
349688	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2740	\$ 22,740
348319	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	6/4/2020	1.0	\$ 2.3280	\$ 23,280
348320	NG OTC Swap	HENRY HUB	Jun-22	ACCELERATED	6/4/2020	47.0	\$ 2.3280	\$ 1,094,160

86.6 \$ 2,057,986

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367302	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	3/4/2021	1.0	\$ 2.5010	\$ 25,010
364371	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	2/3/2021	1.0	\$ 2.5120	\$ 25,120
361918	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	1/6/2021	1.0	\$ 2.5050	\$ 25,050
358940	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	12/3/2020	1.0	\$ 2.4800	\$ 24,800
356441	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	11/2/2020	1.0	\$ 2.5950	\$ 25,950
354722	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	10/1/2020	3.0	\$ 2.4400	\$ 73,200
353905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352521	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/19/2020	3.0	\$ 2.4900	\$ 74,700
349943	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/8/2020	5.0	\$ 2.3360	\$ 116,800
354732	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4400	\$ 9,760
353918	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4800	\$ 12,400
352527	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	8/19/2020	0.6	\$ 2.4900	\$ 14,940
349944	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	7/8/2020	1.0	\$ 2.3360	\$ 23,360
349945	NG OTC Swap	HENRY HUB	Jul-22	ACCELERATED	7/8/2020	48.0	\$ 2.3360	\$ 1,121,280

69.5 \$ 1,646,770

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367303	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	3/4/2021	3.0	\$ 2.5050	\$ 75,150
364372	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	2/3/2021	3.0	\$ 2.5170	\$ 75,510
361919	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	1/6/2021	3.0	\$ 2.5100	\$ 75,300
358941	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	12/3/2020	3.0	\$ 2.5000	\$ 75,000
356442	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	11/2/2020	3.0	\$ 2.6000	\$ 78,000
354723	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	10/1/2020	2.0	\$ 2.4490	\$ 48,980
353906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/14/2020	2.0	\$ 2.5000	\$ 50,000
352530	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/19/2020	4.0	\$ 2.5070	\$ 100,280
354733	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4490	\$ 12,245
353919	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.5000	\$ 12,500
352531	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	8/19/2020	1.0	\$ 2.5070	\$ 25,070
352532	NG OTC Swap	HENRY HUB	Aug-22	ACCELERATED	8/19/2020	37.0	\$ 2.5070	\$ 927,590

62.0	\$	1,555,625
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367304	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	3/4/2021	3.0	\$ 2.4880	\$ 74,640
364373	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	2/3/2021	3.0	\$ 2.5040	\$ 75,120
361920	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	1/6/2021	3.0	\$ 2.4900	\$ 74,700
358942	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	12/3/2020	3.0	\$ 2.4900	\$ 74,700
356443	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	11/2/2020	3.0	\$ 2.5950	\$ 77,850
354724	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	10/1/2020	3.0	\$ 2.4345	\$ 73,035
354023	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/16/2020	6.0	\$ 2.4800	\$ 148,800
354734	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4345	\$ 12,173
354024	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	9/16/2020	1.0	\$ 2.4800	\$ 24,800
354025	NG OTC Swap	HENRY HUB	Sep-22	ACCELERATED	9/16/2020	55.0	\$ 2.4800	\$ 1,364,000

80.5	\$	1,999,818
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367305	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	3/4/2021	4.0	\$ 2.5140	\$ 100,560
364374	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	2/3/2021	4.0	\$ 2.5320	\$ 101,280
361921	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	1/6/2021	4.0	\$ 2.5200	\$ 100,800
358943	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	12/3/2020	4.0	\$ 2.5200	\$ 100,800
356444	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	11/2/2020	4.0	\$ 2.6200	\$ 104,800
355884	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	10/23/2020	7.0	\$ 2.5820	\$ 180,740
361931	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5200	\$ 25,200
358947	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.5200	\$ 25,200
355885	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	10/23/2020	1.0	\$ 2.5820	\$ 25,820
355886	NG OTC Swap	HENRY HUB	Oct-22	ACCELERATED	10/23/2020	64.0	\$ 2.5820	\$ 1,652,480

94.0	\$	2,417,680
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367306	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	3/4/2021	5.0	\$ 2.5750	\$ 128,750
364375	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	2/3/2021	5.0	\$ 2.5870	\$ 129,350
361922	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	1/6/2021	5.0	\$ 2.5800	\$ 129,000
358944	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	12/3/2020	5.0	\$ 2.6100	\$ 130,500
356995	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	11/6/2020	10.0	\$ 2.7065	\$ 270,650
367314	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	3/4/2021	0.5	\$ 2.5750	\$ 12,875
364382	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	2/3/2021	1.0	\$ 2.5870	\$ 25,870
361932	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5800	\$ 25,800
358948	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.6100	\$ 26,100
356996	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	11/6/2020	2.0	\$ 2.7065	\$ 54,130
356997	NG OTC Swap	HENRY HUB	Nov-22	ACCELERATED	11/6/2020	94.0	\$ 2.7065	\$ 2,544,110

129.5	\$	3,477,135
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367307	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	3/4/2021	7.0	\$ 2.7390	\$ 191,730
364376	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	2/3/2021	7.0	\$ 2.7300	\$ 191,100
361923	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	1/6/2021	7.0	\$ 2.7150	\$ 190,050
359291	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	12/7/2020	14.0	\$ 2.7390	\$ 383,460
367315	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	3/4/2021	1.0	\$ 2.7390	\$ 27,390
364383	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	2/3/2021	1.0	\$ 2.7300	\$ 27,300
361933	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.7150	\$ 27,150
359292	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	12/7/2020	2.0	\$ 2.7390	\$ 54,780
359293	NG OTC Swap	HENRY HUB	Dec-22	ACCELERATED	12/7/2020	125.0	\$ 2.7390	\$ 3,423,750

165.0	\$	4,516,710
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367308	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	3/4/2021	8.0	\$ 2.8430	\$ 227,440
364377	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	2/3/2021	8.0	\$ 2.8380	\$ 227,040
362152	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	1/7/2021	14.0	\$ 2.8100	\$ 393,400
367316	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	3/4/2021	0.4	\$ 2.8430	\$ 11,372
364384	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	2/3/2021	0.4	\$ 2.8380	\$ 11,352
362153	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	1/7/2021	0.7	\$ 2.8100	\$ 19,670
362154	NG OTC Swap	HENRY HUB	Jan-23	ACCELERATED	1/7/2021	134.0	\$ 2.8100	\$ 3,765,400

165.5	\$	4,655,674
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
367309	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	3/4/2021	7.0	\$ 2.7940	\$ 195,580
364993	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	2/9/2021	14.0	\$ 2.8425	\$ 397,950
367317	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	3/4/2021	0.6	\$ 2.7940	\$ 16,764
364994	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	2/9/2021	1.3	\$ 2.8425	\$ 36,953
364995	NG OTC Swap	HENRY HUB	Feb-23	ACCELERATED	2/9/2021	125.0	\$ 2.8425	\$ 3,553,125

147.9	\$	4,200,372
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
368176	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/12/2021	12.0	\$ 2.6870	\$ 322,440
368177	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	3/12/2021	1.0	\$ 2.6870	\$ 26,870
368178	NG OTC Swap	HENRY HUB	Mar-23	ACCELERATED	3/12/2021	113.0	\$ 2.6870	\$ 3,036,310

126.0	\$	3,385,620
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