

April 21, 2022

VIA HAND DELIVERY & 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 6 copies of National Grid's¹ semi-annual report on the status of the penalties and incentives as of March 31, 2022.

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, 2022 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2021 to March 31, 2022, the report indicates a benefit to customers of \$154,658 from discretionary purchases and a calculated Company incentive of \$16,587. For the April 1, 2022 to March 31, 2023 year, the benefit to customers is \$176,130 and the Company incentive is \$28,251. For the April 1, 2023 to March 31, 2024 measurement year, the benefit to customers is \$24,092 and the Company incentive is \$2,409.

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).

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
April 21, 2022
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) 709-3337.

Very truly yours,



Leticia C. Pimentel

Enclosures

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

Gas Procurement Incentive Program Worksheet - March 31 2022
 Incentive Calculation
 National Grid - Rhode Island



TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
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	\$ 2.5638	\$ 2.3118	\$ 0.25	71,000	\$ 17,887	10.00%	\$ 1,789
Oct-21	\$ 2.6378	\$ 2.3336	\$ 0.30	23,000	\$ 6,997	10.00%	\$ 700
Nov-21	\$ 2.7328	\$ 2.6593	\$ 0.07	87,000	\$ 6,388	10.00%	\$ 639
Dec-21	\$ 2.9016	\$ 2.7787	\$ 0.12	158,000	\$ 19,408	10.00%	\$ 1,941
Jan-22	\$ 3.0780	\$ 3.0534	\$ 0.02	140,000	\$ 3,458	10.00%	\$ 346
Feb-22	\$ 3.1203	\$ 3.0875	\$ 0.03	140,000	\$ 4,590	10.00%	\$ 459
Mar-22	\$ 3.0607	\$ 2.5000	\$ 0.56	20,000	\$ 11,214	20.00%	\$ 2,243
Subtotal 20-21				1,072,000	154,658		16,587
Apr-22	\$ 2.6750	\$ 2.3071	\$ 0.37	14,000	\$ 5,151	10.00%	\$ 515
May-22	\$ 2.6546	\$ 2.3248	\$ 0.33	32,000	\$ 10,553	10.00%	\$ 1,055
Jun-22	\$ 2.6523	\$ 2.3650	\$ 0.29	36,000	\$ 10,343	10.00%	\$ 1,034
Jul-22	\$ 3.2579	\$ 2.4184	\$ 0.84	25,000	\$ 20,987	20.00%	\$ 4,197
Aug-22	\$ 3.2421	\$ 2.4908	\$ 0.75	20,000	\$ 15,027	20.00%	\$ 3,005
Sep-22	\$ 2.9514	\$ 2.4648	\$ 0.49	15,000	\$ 7,299	10.00%	\$ 730
Oct-22	\$ 3.1359	\$ 2.5357	\$ 0.60	36,000	\$ 21,607	20.00%	\$ 4,321
Nov-22	\$ 3.1741	\$ 2.6200	\$ 0.55	70,000	\$ 38,790	20.00%	\$ 7,758
Dec-22	\$ 3.3807	\$ 3.2144	\$ 0.17	125,500	\$ 20,873	10.00%	\$ 2,087
Jan-23	\$ 3.6173	\$ 3.4930	\$ 0.12	50,400	\$ 6,267	10.00%	\$ 627
Feb-23	\$ 3.5718	\$ 3.4648	\$ 0.11	86,600	\$ 9,261	10.00%	\$ 926
Mar-23	\$ 3.4349	\$ 2.8482	\$ 0.59	17,000	\$ 9,973	20.00%	\$ 1,995
Subtotal 21-22				527,500	176,130		28,251
Apr-23	\$ 2.8671	\$ 2.4845	0.38	11,000	4,208	10.00%	421
May-23	\$ 2.8001	\$ 2.47	0.33	11,000	3,681	10.00%	368
Jun-23	\$ 2.9946	\$ 2.65	0.34	12,000	4,115	10.00%	412
Jul-23	\$ 3.1007	\$ 2.80	0.30	15,000	4,512	10.00%	451
Aug-23	\$ 3.1752	\$ 2.98	0.20	20,000	3,949	10.00%	395
Sep-23	\$ 3.2449	\$ 3.11	0.13	15,000	1,993	10.00%	199
Oct-23	\$ 3.3340	\$ 3.27	0.07	10,000	670	10.00%	67
Nov-23	\$ 3.4455	\$ 3.43	0.02	29,000	484	10.00%	48
Dec-23	\$ 3.6780	\$ 3.67	0.01	56,000	683	10.00%	68
Jan-24	\$ 3.8313	\$ 3.83	0.01	40,000	230	10.00%	23
Feb-24	\$ 3.8598	\$ 3.87	(0.01)	40,000	(434)	-10.00%	(43)
Mar-24	\$ 3.7175	\$ 3.72	-	20,000	-	0.00%	-
Subtotal 22-23				279,000	24,092		2,409
TOTAL				1,878,500	354,880		47,248

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-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	550,000	540,000	-	\$ 1,410,069	\$ 1,287,360	\$ -	\$ 2.5638	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	740,000	680,000	-	\$ 1,951,981	\$ 1,625,200	\$ -	\$ 2.6378	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	1,020,000	900,000	-	\$ 2,787,405	\$ 2,241,000	\$ -	\$ 2.7328	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	1,280,000	1,200,000	-	\$ 3,714,020	\$ 3,144,000	\$ -	\$ 2.9016	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	1,520,000	1,390,000	-	\$ 4,678,635	\$ 3,749,525	\$ -	\$ 3.0780	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	1,350,000	1,240,000	-	\$ 4,212,430	\$ 3,246,320	\$ -	\$ 3.1203	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	1,140,000	1,240,000	-	\$ 3,489,180	\$ 3,100,000	\$ -	\$ 3.0607	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	765,000	630,000	-	\$ 2,046,380	\$ 1,413,090	\$ -	\$ 2.6750	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	830,000	590,000	-	\$ 2,203,330	\$ 1,355,820	\$ -	\$ 2.6546	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	600,000	470,000	-	\$ 1,591,395	\$ 1,094,160	\$ -	\$ 2.6523	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	480,000	480,000	-	\$ 1,563,780	\$ 1,121,280	\$ -	\$ 3.2579	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	650,000	370,000	-	\$ 2,107,360	\$ 927,590	\$ -	\$ 3.2421	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	530,000	550,000	-	\$ 1,564,245	\$ 1,364,000	\$ -	\$ 2.9514	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	710,000	640,000	-	\$ 2,226,500	\$ 1,652,480	\$ -	\$ 3.1359	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	800,000	940,000	-	\$ 2,539,310	\$ 2,544,110	\$ -	\$ 3.1741	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	1,080,000	1,250,000	-	\$ 3,651,170	\$ 3,423,750	\$ -	\$ 3.3807	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	1,150,000	1,340,000	-	\$ 4,159,950	\$ 3,765,400	\$ -	\$ 3.6173	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	1,030,000	1,250,000	-	\$ 3,678,910	\$ 3,553,125	\$ -	\$ 3.5718	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	900,000	1,130,000	-	\$ 3,091,370	\$ 3,036,310	\$ -	\$ 3.4349	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	470,000	730,000	-	\$ 1,347,520	\$ 1,757,840	\$ -	\$ 2.8671	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	380,000	710,000	-	\$ 1,064,020	\$ 1,700,450	\$ -	\$ 2.8001	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	340,000	510,000	-	\$ 1,018,167	\$ 1,294,890	\$ -	\$ 2.9946	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	290,000	470,000	-	\$ 899,210	\$ 1,245,500	\$ -	\$ 3.1007	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	270,000	500,000	-	\$ 857,310	\$ 1,442,500	\$ -	\$ 3.1752	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	240,000	570,000	-	\$ 778,770	\$ 1,727,670	\$ -	\$ 3.2449	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	280,000	720,000	-	\$ 933,520	\$ 2,352,240	\$ -	\$ 3.3340	\$ 3.2670	\$ -	\$ -	\$ -	0%
Nov-23	300,000	900,000	-	\$ 1,033,650	\$ 2,996,100	\$ -	\$ 3.4455	\$ 3.3290	\$ -	\$ -	\$ -	0%
Dec-23	340,000	1,240,000	-	\$ 1,250,510	\$ 4,414,400	\$ -	\$ 3.6780	\$ 3.5600	\$ -	\$ -	\$ -	0%
Jan-24	310,000	1,370,000	-	\$ 1,187,690	\$ 4,996,390	\$ -	\$ 3.8313	\$ 3.6470	\$ -	\$ -	\$ -	0%
Feb-24	220,000	1,360,000	-	\$ 849,150	\$ 5,166,640	\$ -	\$ 3.8598	\$ 3.7990	\$ -	\$ -	\$ -	0%
Mar-24	140,000	1,330,000	-	\$ 520,450	\$ 4,944,275	\$ -	\$ 3.7175	\$ 3.7175	\$ -	\$ -	\$ -	0%
Apr-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-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	550,000	540,000	-	\$ 1,410,069	\$ 1,287,360	\$ -	\$ 2,5638	\$ 2,3840	\$ -	\$ -	\$ -	0%
Oct-21	740,000	680,000	-	\$ 1,951,981	\$ 1,625,200	\$ -	\$ 2,6378	\$ 2,3900	\$ -	\$ -	\$ -	0%
Nov-21	1,020,000	900,000	18,000	\$ 2,787,405	\$ 2,241,000	\$ 53,018	\$ 2,7328	\$ 2,4900	\$ 2,9454	\$ (0.2127)	\$ (383)	10%
Dec-21	1,280,000	1,200,000	28,000	\$ 3,714,020	\$ 3,144,000	\$ 90,658	\$ 2,9016	\$ 2,6200	\$ 3,2378	\$ (0.3362)	\$ (941)	10%
Jan-22	1,520,000	1,390,000	29,000	\$ 4,678,635	\$ 3,749,525	\$ 105,259	\$ 3,0780	\$ 2,6975	\$ 3,6296	\$ (0.5516)	\$ (1,600)	10%
Feb-22	1,350,000	1,240,000	24,000	\$ 4,212,430	\$ 3,246,320	\$ 95,368	\$ 3,1203	\$ 2,6180	\$ 3,9737	\$ (0.8533)	\$ (2,048)	10%
Mar-22	1,140,000	1,240,000	-	\$ 3,489,180	\$ 3,100,000	\$ -	\$ 3,0607	\$ 2,5000	\$ -	\$ -	\$ -	0%
Apr-22	765,000	630,000	-	\$ 2,046,380	\$ 1,413,090	\$ -	\$ 2,6750	\$ 2,2430	\$ -	\$ -	\$ -	0%
May-22	830,000	590,000	-	\$ 2,203,330	\$ 1,355,820	\$ -	\$ 2,6546	\$ 2,2980	\$ -	\$ -	\$ -	0%
Jun-22	600,000	470,000	-	\$ 1,591,395	\$ 1,094,160	\$ -	\$ 2,6523	\$ 2,3280	\$ -	\$ -	\$ -	0%
Jul-22	480,000	480,000	-	\$ 1,563,780	\$ 1,121,280	\$ -	\$ 3,2579	\$ 2,3360	\$ -	\$ -	\$ -	0%
Aug-22	650,000	370,000	-	\$ 2,107,360	\$ 927,590	\$ -	\$ 3,2421	\$ 2,5070	\$ -	\$ -	\$ -	0%
Sep-22	530,000	550,000	-	\$ 1,564,245	\$ 1,364,000	\$ -	\$ 2,9514	\$ 2,4800	\$ -	\$ -	\$ -	0%
Oct-22	710,000	640,000	-	\$ 2,226,500	\$ 1,652,480	\$ -	\$ 3,1359	\$ 2,5820	\$ -	\$ -	\$ -	0%
Nov-22	800,000	940,000	-	\$ 2,539,310	\$ 2,544,110	\$ -	\$ 3,1741	\$ 2,7065	\$ -	\$ -	\$ -	0%
Dec-22	1,080,000	1,250,000	-	\$ 3,651,170	\$ 3,423,750	\$ -	\$ 3,3807	\$ 2,7390	\$ -	\$ -	\$ -	0%
Jan-23	1,150,000	1,340,000	-	\$ 4,159,950	\$ 3,765,400	\$ -	\$ 3,6173	\$ 2,8100	\$ -	\$ -	\$ -	0%
Feb-23	1,030,000	1,250,000	-	\$ 3,678,910	\$ 3,553,125	\$ -	\$ 3,5718	\$ 2,8425	\$ -	\$ -	\$ -	0%
Mar-23	900,000	1,130,000	-	\$ 3,091,370	\$ 3,036,310	\$ -	\$ 3,4349	\$ 2,6870	\$ -	\$ -	\$ -	0%
Apr-23	470,000	730,000	-	\$ 1,347,520	\$ 1,757,840	\$ -	\$ 2,8671	\$ 2,4080	\$ -	\$ -	\$ -	0%
May-23	380,000	710,000	-	\$ 1,064,020	\$ 1,700,450	\$ -	\$ 2,8001	\$ 2,3950	\$ -	\$ -	\$ -	0%
Jun-23	340,000	510,000	-	\$ 1,018,167	\$ 1,294,890	\$ -	\$ 2,9946	\$ 2,5390	\$ -	\$ -	\$ -	0%
Jul-23	290,000	470,000	-	\$ 899,210	\$ 1,245,500	\$ -	\$ 3,1007	\$ 2,6500	\$ -	\$ -	\$ -	0%
Aug-23	270,000	500,000	-	\$ 857,310	\$ 1,442,500	\$ -	\$ 3,1752	\$ 2,8850	\$ -	\$ -	\$ -	0%
Sep-23	240,000	570,000	-	\$ 778,770	\$ 1,727,670	\$ -	\$ 3,2449	\$ 3,0310	\$ -	\$ -	\$ -	0%
Oct-23	280,000	720,000	-	\$ 933,520	\$ 2,352,240	\$ -	\$ 3,3340	\$ 3,2670	\$ -	\$ -	\$ -	0%
Nov-23	300,000	900,000	-	\$ 1,033,650	\$ 2,996,100	\$ -	\$ 3,4455	\$ 3,3290	\$ -	\$ -	\$ -	0%
Dec-23	340,000	1,240,000	-	\$ 1,250,510	\$ 4,414,400	\$ -	\$ 3,6780	\$ 3,5600	\$ -	\$ -	\$ -	0%
Jan-24	310,000	1,370,000	-	\$ 1,187,690	\$ 4,996,390	\$ -	\$ 3,8313	\$ 3,6470	\$ -	\$ -	\$ -	0%
Feb-24	220,000	1,360,000	-	\$ 849,150	\$ 5,166,640	\$ -	\$ 3,8598	\$ 3,7990	\$ -	\$ -	\$ -	0%
Mar-24	140,000	1,330,000	-	\$ 520,450	\$ 4,944,275	\$ -	\$ 3,7175	\$ 3,7175	\$ -	\$ -	\$ -	0%
Apr-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-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	550,000	540,000	71,000	\$ 1,410,069	\$ 1,287,360	\$ 164,140	\$ 2.5638	\$ 2.3840	\$ 2.3118	\$ 0.2519	\$ 1,789	10%
Oct-21	740,000	680,000	23,000	\$ 1,951,981	\$ 1,625,200	\$ 53,673	\$ 2.6378	\$ 2.3900	\$ 2.3336	\$ 0.3042	\$ 700	10%
Nov-21	1,020,000	900,000	69,000	\$ 2,787,405	\$ 2,241,000	\$ 178,343	\$ 2.7328	\$ 2.4900	\$ 2.5847	\$ 0.1481	\$ 1,022	10%
Dec-21	1,280,000	1,200,000	130,000	\$ 3,714,020	\$ 3,144,000	\$ 348,383	\$ 2.9016	\$ 2.6200	\$ 2.6799	\$ 0.2217	\$ 2,882	10%
Jan-22	1,520,000	1,390,000	111,000	\$ 4,678,635	\$ 3,749,525	\$ 322,210	\$ 3.0780	\$ 2.6975	\$ 2.9028	\$ 0.1753	\$ 1,945	10%
Feb-22	1,350,000	1,240,000	116,000	\$ 4,212,430	\$ 3,246,320	\$ 336,887	\$ 3.1203	\$ 2.6180	\$ 2.9042	\$ 0.2161	\$ 2,507	10%
Mar-22	1,140,000	1,240,000	20,000	\$ 3,489,180	\$ 3,100,000	\$ 50,000	\$ 3.0607	\$ 2.5000	\$ 2.5000	\$ 0.5607	\$ 2,243	20%
Apr-22	765,000	630,000	14,000	\$ 2,046,380	\$ 1,413,090	\$ 32,299	\$ 2.6750	\$ 2.2430	\$ 2.3071	\$ 0.3679	\$ 515	10%
May-22	830,000	590,000	32,000	\$ 2,203,330	\$ 1,355,820	\$ 74,395	\$ 2.6546	\$ 2.2980	\$ 2.3248	\$ 0.3298	\$ 1,055	10%
Jun-22	600,000	470,000	36,000	\$ 1,591,395	\$ 1,094,160	\$ 85,141	\$ 2.6523	\$ 2.3280	\$ 2.3650	\$ 0.2873	\$ 1,034	10%
Jul-22	480,000	480,000	25,000	\$ 1,563,780	\$ 1,121,280	\$ 60,460	\$ 3.2579	\$ 2.3360	\$ 2.4184	\$ 0.8395	\$ 4,197	20%
Aug-22	650,000	370,000	20,000	\$ 2,107,360	\$ 927,590	\$ 49,815	\$ 3.2421	\$ 2.5070	\$ 2.4908	\$ 0.7513	\$ 3,005	20%
Sep-22	530,000	550,000	15,000	\$ 1,564,245	\$ 1,364,000	\$ 36,973	\$ 2.9514	\$ 2.4800	\$ 2.4648	\$ 0.4866	\$ 730	10%
Oct-22	710,000	640,000	36,000	\$ 2,226,500	\$ 1,652,480	\$ 91,286	\$ 3.1359	\$ 2.5820	\$ 2.5357	\$ 0.6002	\$ 4,321	20%
Nov-22	800,000	940,000	70,000	\$ 2,539,310	\$ 2,544,110	\$ 183,400	\$ 3.1741	\$ 2.7065	\$ 2.6200	\$ 0.5541	\$ 7,758	20%
Dec-22	1,080,000	1,250,000	125,500	\$ 3,651,170	\$ 3,423,750	\$ 403,406	\$ 3.3807	\$ 2.7390	\$ 3.2144	\$ 0.1663	\$ 2,087	10%
Jan-23	1,150,000	1,340,000	50,400	\$ 4,159,950	\$ 3,765,400	\$ 176,047	\$ 3.6173	\$ 2.8100	\$ 3.4930	\$ 0.1244	\$ 627	10%
Feb-23	1,030,000	1,250,000	86,600	\$ 3,678,910	\$ 3,553,125	\$ 300,053	\$ 3.5718	\$ 2.8425	\$ 3.4648	\$ 0.1069	\$ 926	10%
Mar-23	900,000	1,130,000	17,000	\$ 3,091,370	\$ 3,036,310	\$ 48,420	\$ 3.4349	\$ 2.6870	\$ 2.8482	\$ 0.5866	\$ 1,995	20%
Apr-23	470,000	730,000	11,000	\$ 1,347,520	\$ 1,757,840	\$ 27,330	\$ 2.8671	\$ 2.4080	\$ 2.4845	\$ 0.3825	\$ 421	10%
May-23	380,000	710,000	11,000	\$ 1,064,020	\$ 1,700,450	\$ 27,120	\$ 2.8001	\$ 2.3950	\$ 2.4655	\$ 0.3346	\$ 368	10%
Jun-23	340,000	510,000	12,000	\$ 1,018,167	\$ 1,294,890	\$ 31,820	\$ 2.9946	\$ 2.5390	\$ 2.6517	\$ 0.3429	\$ 412	10%
Jul-23	290,000	470,000	15,000	\$ 899,210	\$ 1,245,500	\$ 41,999	\$ 3.1007	\$ 2.6500	\$ 2.7999	\$ 0.3008	\$ 451	10%
Aug-23	270,000	500,000	20,000	\$ 857,310	\$ 1,442,500	\$ 59,555	\$ 3.1752	\$ 2.8850	\$ 2.9778	\$ 0.1975	\$ 395	10%
Sep-23	240,000	570,000	15,000	\$ 778,770	\$ 1,727,670	\$ 46,680	\$ 3.2449	\$ 3.0310	\$ 3.1120	\$ 0.1329	\$ 199	10%
Oct-23	280,000	720,000	10,000	\$ 933,520	\$ 2,352,240	\$ 32,670	\$ 3.3340	\$ 3.2670	\$ 3.2670	\$ 0.0670	\$ 67	10%
Nov-23	300,000	900,000	29,000	\$ 1,033,650	\$ 2,996,100	\$ 99,435	\$ 3.4455	\$ 3.3290	\$ 3.4288	\$ 0.0167	\$ 48	10%
Dec-23	340,000	1,240,000	56,000	\$ 1,250,510	\$ 4,414,400	\$ 205,283	\$ 3.6780	\$ 3.5600	\$ 3.6658	\$ 0.0122	\$ 68	10%
Jan-24	310,000	1,370,000	40,000	\$ 1,187,690	\$ 4,996,390	\$ 153,020	\$ 3.8313	\$ 3.6470	\$ 3.8255	\$ 0.0058	\$ 23	10%
Feb-24	220,000	1,360,000	40,000	\$ 849,150	\$ 5,166,640	\$ 154,825	\$ 3.8598	\$ 3.7990	\$ 3.8706	\$ (0.0109)	\$ (43)	10%
Mar-24	140,000	1,330,000	20,000	\$ 520,450	\$ 4,944,275	\$ 74,350	\$ 3.7175	\$ 3.7175	\$ 3.7175	\$ -	\$ -	0%
Apr-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Mar 31 2022
National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)							Monthly	Percentage	Average	PURCHASE (USD)				Average Price (\$/Dth)					
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"				Hedge Price Total Cost		Mandatory	Accelerated	Discretionary	Basis Hedge (M/M)	Mandatory	Accelerated	Discretionary	Basis Hedge (M/M / Dth)
202104	4/1/2021	2,356,414	740,000	700,000	112,000	980,000	1,552,000	66%	\$ 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	1,901,844	700,000	650,000	97,000	380,000	1,447,000	76%	\$ 2.4746 \$ 3,580,758	\$ 1,752,471 \$ 1,603,550 \$ 224,737 \$ (55,364)	\$ 2.5035 \$ 2.4670 \$ 2.3169 \$ (0.1457)									
202106	6/1/2021	1,400,524	530,000	460,000	105,000	390,000	1,095,000	78%	\$ 2.5013 \$ 2,738,946	\$ 1,339,799 \$ 1,153,680 \$ 245,467 \$ 14,617	\$ 2.5279 \$ 2.5080 \$ 2.3378 \$ 0.0375									
202107	7/1/2021	1,044,986	360,000	450,000	72,000	660,000	882,000	84%	\$ 2.4771 \$ 2,184,769	\$ 898,674 \$ 1,115,550 \$ 170,545 \$ (121,431)	\$ 2.4963 \$ 2.4790 \$ 2.3687 \$ (0.1840)									
202108	8/1/2021	1,368,641	530,000	440,000	47,000	870,000	1,017,000	74%	\$ 2.5516 \$ 2,595,017	\$ 1,422,925 \$ 1,061,720 \$ 110,372 \$ (316,345)	\$ 2.6848 \$ 2.4130 \$ 2.3483 \$ (0.3636)									
202109	9/1/2021	1,552,563	550,000	540,000	71,000	140,000	1,161,000	75%	\$ 2.4647 \$ 2,861,569	\$ 1,410,069 \$ 1,287,360 \$ 164,140 \$ (3,694)	\$ 2.5638 \$ 2.3840 \$ 2.3118 \$ (0.0264)									
202110	10/1/2021	2,326,837	740,000	680,000	23,000	840,000	1,443,000	62%	\$ 2.5162 \$ 3,630,854	\$ 1,951,981 \$ 1,625,200 \$ 53,673 \$ (309,307)	\$ 2.6378 \$ 2.3900 \$ 2.3336 \$ (0.3682)									
202111	11/1/2021	2,861,444	1,020,000	900,000	87,000	1,590,000	2,007,000	70%	\$ 2.6207 \$ 5,259,766	\$ 2,787,405 \$ 2,241,000 \$ 231,361 \$ (303,860)	\$ 2.7328 \$ 2.4900 \$ 2.6593 \$ (0.1911)									
202112	12/1/2021	4,372,508	1,280,000	1,200,000	158,000	1,980,000	2,638,000	60%	\$ 2.7661 \$ 7,297,061	\$ 3,714,020 \$ 3,144,000 \$ 439,041 \$ (51,810)	\$ 2.9016 \$ 2.6200 \$ 2.7787 \$ (0.0262)									
202201	1/1/2022	5,386,694	1,520,000	1,390,000	140,000	2,130,000	3,050,000	57%	\$ 2.9035 \$ 8,855,629	\$ 4,678,635 \$ 3,749,525 \$ 427,469 \$ (591,785)	\$ 3.0780 \$ 2.6975 \$ 3.0534 \$ (0.2778)									
202202	2/1/2022	4,710,033	1,350,000	1,240,000	140,000	1,890,000	2,730,000	58%	\$ 2.8905 \$ 7,891,005	\$ 4,212,430 \$ 3,246,320 \$ 432,255 \$ 80,075	\$ 3.1203 \$ 2.6180 \$ 3.0875 \$ 0.0424									
202203	3/1/2022	4,064,579	1,140,000	1,240,000	20,000	1,930,000	2,400,000	59%	\$ 2.7663 \$ 6,639,180	\$ 3,489,180 \$ 3,100,000 \$ 50,000 \$ (391,815)	\$ 3.0607 \$ 2.5000 \$ 2.5000 \$ (0.2030)									
202204	4/1/2022	2,353,757	765,000	630,000	14,000	290,000	1,409,000	60%	\$ 2.4782 \$ 3,491,769	\$ 2,046,380 \$ 1,413,090 \$ 32,299 \$ 32,210	\$ 2.6750 \$ 2.2430 \$ 2.3071 \$ 0.1111									
202205	5/1/2022	2,101,557	830,000	590,000	32,000	750,000	1,452,000	69%	\$ 2.5024 \$ 3,633,545	\$ 2,203,330 \$ 1,355,820 \$ 74,395 \$ 170,500	\$ 2.6546 \$ 2.2980 \$ 2.3248 \$ 0.2273									
202206	6/1/2022	1,629,912	600,000	470,000	36,000	470,000	1,106,000	68%	\$ 2.5052 \$ 2,770,696	\$ 1,591,395 \$ 1,094,160 \$ 85,141 \$ 98,420	\$ 2.6523 \$ 2.3280 \$ 2.3650 \$ 0.2094									
202207	7/1/2022	1,086,611	480,000	480,000	25,000	510,000	985,000	91%	\$ 2.7873 \$ 2,745,520	\$ 1,563,780 \$ 1,121,280 \$ 60,460 \$ 99,110	\$ 3.2579 \$ 2.3360 \$ 2.4184 \$ 0.1943									
202208	8/1/2022	1,339,948	650,000	370,000	20,000	450,000	1,040,000	78%	\$ 2.9661 \$ 3,084,765	\$ 2,107,360 \$ 927,590 \$ 49,815 \$ 73,050	\$ 3.2421 \$ 2.5070 \$ 2.4908 \$ 0.1623									
202209	9/1/2022	1,608,184	530,000	550,000	15,000	380,000	1,095,000	68%	\$ 2.7080 \$ 2,965,218	\$ 1,564,245 \$ 1,364,000 \$ 36,973 \$ (77,950)	\$ 2.9514 \$ 2.4800 \$ 2.4648 \$ (0.2051)									
202210	10/1/2022	2,400,602	710,000	640,000	36,000	360,000	1,386,000	58%	\$ 2.8645 \$ 3,970,266	\$ 2,226,500 \$ 1,652,480 \$ 91,286 \$ (116,160)	\$ 3.1359 \$ 2.5820 \$ 2.5357 \$ (0.3227)									
202211	11/1/2022	2,942,407	800,000	940,000	70,000	510,000	1,810,000	62%	\$ 2.9098 \$ 5,266,820	\$ 2,539,310 \$ 2,544,110 \$ 183,400 \$ (144,925)	\$ 3.1741 \$ 2.7065 \$ 2.6200 \$ (0.2842)									
202212	12/1/2022	4,559,703	1,080,000	1,250,000	125,500	610,000	2,455,500	54%	\$ 3.0455 \$ 7,478,326	\$ 3,651,170 \$ 3,423,750 \$ 403,406 \$ (61,200)	\$ 3.3807 \$ 2.7390 \$ 3.2144 \$ (0.1003)									
202301	1/1/2023	5,548,048	1,150,000	1,340,000	50,400	620,000	2,540,400	46%	\$ 3.1890 \$ 8,101,397	\$ 4,159,950 \$ 3,765,400 \$ 176,047 \$ 68,560	\$ 3.6173 \$ 2.8100 \$ 3.4930 \$ 0.1106									
202302	2/1/2023	4,879,788	1,030,000	1,250,000	86,600	490,000	2,366,600	48%	\$ 3.1827 \$ 7,532,088	\$ 3,678,910 \$ 3,553,125 \$ 300,053 \$ 75,890	\$ 3.5718 \$ 2.8425 \$ 3.4648 \$ 0.1549									
202303	3/1/2023	4,146,368	900,000	1,130,000	17,000	450,000	2,047,000	49%	\$ 3.0171 \$ 6,176,100	\$ 3,091,370 \$ 3,036,310 \$ 48,420 \$ 91,725	\$ 3.4349 \$ 2.6870 \$ 2.8482 \$ 0.2038									
202304	4/1/2023	2,532,886	470,000	730,000	11,000	-	1,211,000	48%	\$ 2.5869 \$ 3,132,690	\$ 1,347,520 \$ 1,757,840 \$ 27,330 \$ -	\$ 2.8671 \$ 2.4080 \$ 2.4845 \$ -									
202305	5/1/2023	2,087,764	380,000	710,000	11,000	-	1,101,000	53%	\$ 2.5355 \$ 2,791,590	\$ 1,064,020 \$ 1,700,450 \$ 27,120 \$ -	\$ 2.8001 \$ 2.3950 \$ 2.4655 \$ -									
202306	6/1/2023	1,511,702	340,000	510,000	12,000	-	862,000	57%	\$ 2.7203 \$ 2,344,877	\$ 1,018,167 \$ 1,294,890 \$ 31,820 \$ -	\$ 2.9946 \$ 2.6590 \$ 2.6517 \$ -									
202307	7/1/2023	1,383,535	290,000	470,000	15,000	-	775,000	56%	\$ 2.8216 \$ 2,186,709	\$ 899,210 \$ 1,245,500 \$ 41,999 \$ -	\$ 3.1007 \$ 2.5300 \$ 2.7999 \$ -									
202308	8/1/2023	1,456,879	270,000	500,000	20,000	-	790,000	54%	\$ 2.9865 \$ 2,359,365	\$ 857,310 \$ 1,442,500 \$ 59,555 \$ -	\$ 3.1752 \$ 2.8850 \$ 2.9778 \$ -									
202309	9/1/2023	1,675,589	240,000	570,000	15,000	-	825,000	49%	\$ 3.0947 \$ 2,553,120	\$ 778,770 \$ 1,727,670 \$ 46,680 \$ -	\$ 3.2449 \$ 3.0310 \$ 3.1120 \$ -									
202310	10/1/2023	2,459,908	280,000	720,000	10,000	-	1,010,000	41%	\$ 3.2856 \$ 3,318,430	\$ 933,520 \$ 2,352,240 \$ 32,670 \$ -	\$ 3.3340 \$ 3.2670 \$ 3.2670 \$ -									
202311	11/1/2023	3,008,651	300,000	900,000	29,000	-	1,229,000	41%	\$ 3.3598 \$ 4,129,185	\$ 1,033,650 \$ 2,996,100 \$ 99,435 \$ -	\$ 3.4455 \$ 3.3290 \$ 3.4288 \$ -									
202312	12/1/2023	4,605,174	340,000	1,240,000	56,000	-	1,636,000	36%	\$ 3.5881 \$ 5,870,193	\$ 1,250,510 \$ 4,414,400 \$ 205,283 \$ -	\$ 3.6780 \$ 3.5600 \$ 3.6658 \$ -									
202401	1/1/2024	5,678,238	310,000	1,370,000	40,000	-	1,720,000	30%	\$ 3.6844 \$ 6,337,100	\$ 1,187,690 \$ 4,996,390 \$ 153,020 \$ -	\$ 3.8313 \$ 3.6470 \$ 3.8255 \$ -									
202402	2/1/2024	5,150,914	220,000	1,360,000	40,000	-	1,620,000	31%	\$ 3.8090 \$ 6,170,615	\$ 849,150 \$ 5,166,640 \$ 154,825 \$ -	\$ 3.8598 \$ 3.7990 \$ 3.8706 \$ -									
202403	3/1/2024	4,229,106	140,000	1,330,000	20,000	-	1,490,000	35%	\$ 3.7175 \$ 5,539,075	\$ 520,450 \$ 4,944,275 \$ 74,350 \$ -	\$ 3.7175 \$ 3.7175 \$ 3.7175 \$ -									
202404	4/1/2024	2,613,777	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									
202405	5/1/2024	2,190,372	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									
202406	6/1/2024	1,700,973	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									
202407	7/1/2024	1,214,052	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									
202408	8/1/2024	1,216,928	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									
202409	9/1/2024	1,680,061	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									
202410	10/1/2024	2,467,363	-	-	-	-	-	0%	\$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -									

Settled

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 \$
365184	NG Basis Swap	TETCO M2	May-21	MANDATORY	2/10/2021	13.0	\$ (0.6700)	\$ -
367148	NG Basis Swap	TETCO M2	May-21	MANDATORY	3/3/2021	13.0	\$ (0.6400)	\$ -
369944	NG Basis Swap	TETCO M2	May-21	MANDATORY	4/6/2021	12.0	\$ (0.7953)	\$ -
320676	NG Clearport Swap	HENRY HUB	May-21	MANDATORY	6/13/2019	3.0	\$ 2.4640	\$ 73,920
318769	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/9/2019	7.0	\$ 2.4670	\$ 172,690
318770	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	5/9/2019	1.0	\$ 2.4670	\$ 24,670
318771	NG OTC Swap	HENRY HUB	May-21	ACCELERATED	5/9/2019	65.0	\$ 2.4670	\$ 1,603,550
321742	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2019	3.0	\$ 2.4350	\$ 73,050
321761	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4350	\$ 24,350
324496	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/5/2019	3.0	\$ 2.3630	\$ 70,890
324515	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.3630	\$ 11,815
326715	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/5/2019	4.0	\$ 2.3200	\$ 92,800
326734	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.3200	\$ 34,800
328722	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/2/2019	3.0	\$ 2.2900	\$ 68,700
328741	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.2900	\$ 22,900
331148	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/4/2019	3.0	\$ 2.3307	\$ 69,921
331167	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3307	\$ 23,307
334052	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/6/2019	2.0	\$ 2.2930	\$ 45,860
334071	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.2930	\$ 22,930
336362	NG OTC Swap	HENRY HUB	May-21	MANDATORY	1/2/2020	2.0	\$ 2.2650	\$ 45,300
336379	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.2650	\$ 15,855
339182	NG OTC Swap	HENRY HUB	May-21	MANDATORY	2/3/2020	2.0	\$ 2.1810	\$ 43,620
339199	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.1810	\$ 21,810
342929	NG OTC Swap	HENRY HUB	May-21	MANDATORY	3/11/2020	2.0	\$ 2.2300	\$ 44,600
342947	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300
344476	NG OTC Swap	HENRY HUB	May-21	MANDATORY	4/1/2020	3.0	\$ 2.3600	\$ 70,800
346768	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/1/2020	3.0	\$ 2.5770	\$ 77,310
348170	NG OTC Swap	HENRY HUB	May-21	MANDATORY	6/1/2020	3.0	\$ 2.4750	\$ 74,250
349670	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2020	3.0	\$ 2.4570	\$ 73,710
352507	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/19/2020	2.0	\$ 2.7320	\$ 54,640
353891	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/14/2020	2.0	\$ 2.8000	\$ 56,000
354708	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/1/2020	2.0	\$ 2.7270	\$ 54,540
356428	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/2/2020	9.0	\$ 2.9350	\$ 264,150
358949	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/3/2020	9.0	\$ 2.5080	\$ 225,720

144.7 \$ 3,580,758

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
371464	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	5/3/2021	10.0	\$ (0.9050)	\$ -
365185	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	2/10/2021	10.0	\$ (0.6700)	\$ -
367149	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	3/3/2021	10.0	\$ (0.6400)	\$ -
369945	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	4/6/2021	9.0	\$ (0.7953)	\$ -
371464	NG Basis Swap	TETCO M2	Jun-21	MANDATORY	5/3/2021	10.0	\$ (0.9050)	\$ -
319976	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	6/4/2019	5.0	\$ 2.5080	\$ 125,400
319977	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	6/4/2019	1.0	\$ 2.5080	\$ 25,080
319978	NG OTC Swap	HENRY HUB	Jun-21	ACCELERATED	6/4/2019	46.0	\$ 2.5080	\$ 1,153,680
321762	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4650	\$ 24,650
324497	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	8/5/2019	2.0	\$ 2.4020	\$ 48,040
324516	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4020	\$ 12,010
326716	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	9/5/2019	2.0	\$ 2.3550	\$ 47,100
326735	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3550	\$ 23,550
328723	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	10/2/2019	2.0	\$ 2.3250	\$ 46,500
328742	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.3250	\$ 23,250
331149	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	11/4/2019	2.0	\$ 2.3697	\$ 47,394
331168	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3697	\$ 23,697
334053	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	12/6/2019	2.0	\$ 2.3300	\$ 46,600
334072	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3300	\$ 23,300
336363	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	1/2/2020	2.0	\$ 2.2950	\$ 45,900
336380	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	1/2/2020	1.0	\$ 2.2950	\$ 22,950
339183	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	2/3/2020	3.0	\$ 2.2190	\$ 66,570
339200	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2190	\$ 44,380
342930	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	3/11/2020	2.0	\$ 2.2600	\$ 45,200
342948	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2600	\$ 22,600
344477	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	4/1/2020	3.0	\$ 2.3900	\$ 71,700
346769	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	5/1/2020	3.0	\$ 2.6170	\$ 78,510
348171	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	6/1/2020	3.0	\$ 2.5180	\$ 75,540
349671	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	7/1/2020	3.0	\$ 2.4950	\$ 74,850
352508	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	8/19/2020	3.0	\$ 2.7570	\$ 82,710
353892	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	9/14/2020	3.0	\$ 2.8300	\$ 84,900
354709	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	10/1/2020	3.0	\$ 2.7545	\$ 82,635
356429	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	11/2/2020	3.0	\$ 2.9700	\$ 89,100
358928	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	12/3/2020	3.0	\$ 2.5550	\$ 76,650
361903	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	1/6/2021	2.0	\$ 2.7600	\$ 55,200
							109.5	\$ 2,738,946

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
373148	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	6/8/2021	13.0	\$ (1.2000)	\$ -	
371465	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	5/3/2021	14.0	\$ (0.9050)	\$ -	
369946	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	4/6/2021	13.0	\$ (0.7953)	\$ -	
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	
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	
342949	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3100	\$ 23,100	
342931	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	3/11/2020	2.0	\$ 2.3100	\$ 46,200	
339201	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2610	\$ 22,610	
339184	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	2/3/2020	2.0	\$ 2.2610	\$ 45,220	
336381	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.3290	\$ 16,303	
336364	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	1/2/2020	2.0	\$ 2.3290	\$ 46,580	
334073	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3700	\$ 23,700	
334054	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	12/6/2019	2.0	\$ 2.3700	\$ 47,400	
331169	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.4077	\$ 24,077	
331150	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	11/4/2019	2.0	\$ 2.4077	\$ 48,154	
328743	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3620	\$ 11,810	
328724	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/2/2019	2.0	\$ 2.3620	\$ 47,240	
326736	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3900	\$ 11,950	
326717	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/5/2019	2.0	\$ 2.3900	\$ 47,800	
324517	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4410	\$ 12,205	
324498	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/5/2019	2.0	\$ 2.4410	\$ 48,820	
322042	NG OTC Swap	HENRY HUB	Jul-21	ACCELERATED	7/8/2019	45.0	\$ 2.4790	\$ 1,115,550	
322041	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	7/8/2019	1.0	\$ 2.4790	\$ 24,790	
322040	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/8/2019	5.0	\$ 2.4790	\$ 123,950	
							88.2	\$	2,184,769

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
374439	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	7/1/2021	14.0	\$ (1.1200)	\$ -
373149	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	6/8/2021	15.0	\$ (1.2000)	\$ -
371466	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	5/3/2021	14.0	\$ (0.9050)	\$ -
369947	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	4/6/2021	15.0	\$ (0.7953)	\$ -
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
342950	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3200	\$ 23,200
342932	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	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
339185	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	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
336365	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/2/2020	1.0	\$ 2.3310	\$ 23,310
334074	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.3780	\$ 11,890
334055	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/6/2019	1.0	\$ 2.3780	\$ 23,780
331170	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
331151	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/4/2019	2.0	\$ 2.4157	\$ 48,314
328744	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845
328725	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380
326737	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3950	\$ 11,975
326718	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/5/2019	2.0	\$ 2.3950	\$ 47,900
324972	NG OTC Swap	HENRY HUB	Aug-21	ACCELERATED	8/12/2019	44.0	\$ 2.4130	\$ 1,061,720
324971	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	8/12/2019	1.0	\$ 2.4130	\$ 24,130
324970	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/12/2019	5.0	\$ 2.4130	\$ 120,650

101.7 \$ 2,595,017

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
365188	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	2/10/2021	2.0	\$ (0.6700)	\$ -
367152	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	3/3/2021	2.0	\$ (0.6400)	\$ -
369948	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	4/6/2021	2.0	\$ (0.7953)	\$ -
371467	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	5/3/2021	2.0	\$ (0.9050)	\$ -
373150	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	6/8/2021	2.0	\$ (1.2000)	\$ -
374440	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	7/1/2021	2.0	\$ (1.1200)	\$ -
375980	NG Basis Swap	TETCO M2	Sep-21	MANDATORY	8/2/2021	2.0	\$ (1.2750)	\$ -
335673	NG Clearport Swap	HENRY HUB	Sep-21	DISCRETIONARY	12/23/2019	1.0	\$ 2.3140	\$ 23,140
326763	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/5/2019	6.0	\$ 2.3840	\$ 143,040
326764	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3840	\$ 23,840
326765	NG OTC Swap	HENRY HUB	Sep-21	ACCELERATED	9/5/2019	54.0	\$ 2.3840	\$ 1,287,360
328726	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	10/2/2019	2.0	\$ 2.3600	\$ 47,200
328745	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3600	\$ 11,800
331152	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	11/4/2019	2.0	\$ 2.4017	\$ 48,034
331171	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334056	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	12/6/2019	3.0	\$ 2.3650	\$ 70,950
336366	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	1/2/2020	3.0	\$ 2.3200	\$ 69,600
336383	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	1/2/2020	2.6	\$ 2.3200	\$ 60,320
339186	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	2/3/2020	3.0	\$ 2.2520	\$ 67,560
339203	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2520	\$ 45,040
342933	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	3/11/2020	3.0	\$ 2.3100	\$ 69,300
344480	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	4/1/2020	4.0	\$ 2.4100	\$ 96,400
346772	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	5/1/2020	3.0	\$ 2.6440	\$ 79,320
348174	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	6/1/2020	3.0	\$ 2.5550	\$ 76,650
349674	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	7/1/2020	3.0	\$ 2.5420	\$ 76,260
352511	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	8/19/2020	3.0	\$ 2.7860	\$ 83,580
353895	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/14/2020	3.0	\$ 2.8700	\$ 86,100
354712	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	10/1/2020	3.0	\$ 2.7855	\$ 83,565
356431	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	11/2/2020	2.0	\$ 3.0150	\$ 60,300
358930	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	12/3/2020	2.0	\$ 2.6350	\$ 52,700
361907	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	1/6/2021	2.0	\$ 2.8400	\$ 56,800
364361	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	2/3/2021	2.0	\$ 2.9160	\$ 58,320
367292	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	3/4/2021	2.0	\$ 2.8900	\$ 57,800
369796	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	4/5/2021	1.0	\$ 2.6590	\$ 26,590

116.1 \$ 2,861,569

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
365189	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	2/10/2021	11.0	\$ (0.6700)	\$ -
367153	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	3/3/2021	10.0	\$ (0.6400)	\$ -
369949	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	4/6/2021	11.0	\$ (0.7953)	\$ -
371468	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	5/3/2021	10.0	\$ (0.9050)	\$ -
373151	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	6/8/2021	11.0	\$ (1.2000)	\$ -
374441	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	7/1/2021	10.0	\$ (1.1200)	\$ -
375981	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	8/2/2021	11.0	\$ (1.2750)	\$ -
377864	NG Basis Swap	TETCO M2	Oct-21	MANDATORY	9/2/2021	10.0	\$ (1.3400)	\$ -
329058	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	10/7/2019	7.0	\$ 2.3900	\$ 167,300
329059	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	10/7/2019	1.0	\$ 2.3900	\$ 23,900
329060	NG OTC Swap	HENRY HUB	Oct-21	ACCELERATED	10/7/2019	68.0	\$ 2.3900	\$ 1,625,200
331153	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	11/4/2019	3.0	\$ 2.4257	\$ 72,771
331172	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334057	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	12/6/2019	3.0	\$ 2.3910	\$ 71,730
336367	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	1/2/2020	3.0	\$ 2.3410	\$ 70,230
336384	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	1/2/2020	0.3	\$ 2.3410	\$ 7,023
339187	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	2/3/2020	4.0	\$ 2.2750	\$ 91,000
339204	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2750	\$ 22,750
342934	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	3/11/2020	3.0	\$ 2.3300	\$ 69,900
344481	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	4/1/2020	4.0	\$ 2.4300	\$ 97,200
346773	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	5/1/2020	4.0	\$ 2.6540	\$ 106,160
348175	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	6/1/2020	4.0	\$ 2.5680	\$ 102,720
349675	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	7/1/2020	4.0	\$ 2.5620	\$ 102,480
352512	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	8/19/2020	4.0	\$ 2.8070	\$ 112,280
353896	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	9/14/2020	4.0	\$ 2.8900	\$ 115,600
354713	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	10/1/2020	4.0	\$ 2.8150	\$ 112,600
356432	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	11/2/2020	4.0	\$ 3.0450	\$ 121,800
358931	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	12/3/2020	4.0	\$ 2.6650	\$ 106,600
361908	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	1/6/2021	3.0	\$ 2.8650	\$ 85,950
364362	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	2/3/2021	3.0	\$ 2.9340	\$ 88,020
367293	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	3/4/2021	3.0	\$ 2.9020	\$ 87,060
369797	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	4/5/2021	3.0	\$ 2.6760	\$ 80,280
371551	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	5/4/2021	3.0	\$ 3.0100	\$ 90,300

144.3 **\$** **3,630,854**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
379999	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	10/14/2021	17.0	\$ (0.4700)	\$ -
377865	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	9/2/2021	18.0	\$ (0.5900)	\$ -
375982	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	8/2/2021	17.0	\$ (0.6050)	\$ -
374442	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	7/1/2021	18.0	\$ (0.7150)	\$ -
373152	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	6/8/2021	17.0	\$ (0.6850)	\$ -
371469	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	5/3/2021	18.0	\$ (0.6325)	\$ -
369950	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	4/6/2021	18.0	\$ (0.6200)	\$ -
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)	\$ -
372881	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	6/2/2021	0.3	\$ 3.1710	\$ 9,513
372862	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	6/2/2021	4.0	\$ 3.1710	\$ 126,840
371570	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	5/4/2021	0.5	\$ 3.0660	\$ 15,330
371552	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	5/4/2021	5.0	\$ 3.0660	\$ 153,300
369815	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	4/5/2021	0.7	\$ 2.7560	\$ 19,292
369798	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	4/5/2021	5.0	\$ 2.7560	\$ 137,800
367310	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/4/2021	0.3	\$ 2.9610	\$ 8,883
367294	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/4/2021	5.0	\$ 2.9610	\$ 148,050
364378	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2021	0.3	\$ 2.9850	\$ 8,955
364363	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2021	5.0	\$ 2.9850	\$ 149,250
361927	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/6/2021	0.3	\$ 2.9200	\$ 8,760
361909	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/6/2021	5.0	\$ 2.9200	\$ 146,000
358945	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/3/2020	0.5	\$ 2.7450	\$ 13,725
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
354725	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	10/1/2020	0.4	\$ 2.8705	\$ 11,482
354714	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	10/1/2020	5.0	\$ 2.8705	\$ 143,525
353907	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	9/14/2020	0.8	\$ 2.9300	\$ 23,440
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
349684	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	7/1/2020	0.5	\$ 2.6100	\$ 13,050
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
342951	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3900	\$ 23,900
342935	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/11/2020	4.0	\$ 2.3900	\$ 95,600
339205	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.3390	\$ 23,390
339188	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2020	5.0	\$ 2.3390	\$ 116,950
336385	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/2/2020	0.6	\$ 2.4060	\$ 14,436
336368	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/2/2020	5.0	\$ 2.4060	\$ 120,300
334077	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.4610	\$ 12,305
334058	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/6/2019	4.0	\$ 2.4610	\$ 98,440
331312	NG OTC Swap	HENRY HUB	Nov-21	ACCELERATED	11/5/2019	90.0	\$ 2.4900	\$ 2,241,000
331311	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	11/5/2019	1.0	\$ 2.4900	\$ 24,900
331310	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/5/2019	10.0	\$ 2.4900	\$ 249,000
							200.7	\$ 5,259,766

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
381038	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	11/2/2021	19.0	\$ (0.4050)	\$ -	
380000	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	10/14/2021	20.0	\$ (0.4700)	\$ -	
377866	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	9/2/2021	19.0	\$ (0.5900)	\$ -	
375983	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	8/2/2021	20.0	\$ (0.6050)	\$ -	
374443	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	7/1/2021	20.0	\$ (0.7150)	\$ -	
373153	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	6/8/2021	20.0	\$ (0.6850)	\$ -	
371470	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	5/3/2021	20.0	\$ (0.6325)	\$ -	
369951	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	4/6/2021	20.0	\$ (0.6200)	\$ -	
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)	\$ -	
374525	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	7/1/2021	0.5	\$ 3.7590	\$ 18,795	
374506	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	7/1/2021	5.0	\$ 3.7590	\$ 187,950	
372882	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	6/2/2021	0.6	\$ 3.2860	\$ 19,716	
372863	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	6/2/2021	5.0	\$ 3.2860	\$ 164,300	
371571	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	5/4/2021	1.0	\$ 3.1910	\$ 31,910	
371553	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	5/4/2021	5.0	\$ 3.1910	\$ 159,550	
369816	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	4/5/2021	0.7	\$ 2.8910	\$ 20,237	
369799	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	4/5/2021	5.0	\$ 2.8910	\$ 144,550	
367311	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/4/2021	0.5	\$ 3.0770	\$ 15,385	
367295	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/4/2021	6.0	\$ 3.0770	\$ 184,620	
364379	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2021	0.5	\$ 3.0990	\$ 15,495	
364364	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2021	6.0	\$ 3.0990	\$ 185,940	
361928	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/6/2021	0.4	\$ 3.0400	\$ 12,160	
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	
354726	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	10/1/2020	0.6	\$ 3.0075	\$ 18,045	
354715	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	10/1/2020	6.0	\$ 3.0075	\$ 180,450	
353908	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	9/14/2020	0.8	\$ 3.0700	\$ 24,560	
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	
342952	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.5500	\$ 51,000	
342936	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/11/2020	6.0	\$ 2.5500	\$ 153,000	
339206	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5100	\$ 50,200	
339189	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2020	6.0	\$ 2.5100	\$ 150,600	
336386	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/2/2020	2.2	\$ 2.5790	\$ 56,738	
336369	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/2/2020	7.0	\$ 2.5790	\$ 180,530	
334266	NG OTC Swap	HENRY HUB	Dec-21	ACCELERATED	12/9/2019	120.0	\$ 2.6200	\$ 3,144,000	
334265	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	12/9/2019	4.0	\$ 2.6200	\$ 104,800	
334264	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/9/2019	13.0	\$ 2.6200	\$ 340,600	
							263.8	\$	7,297,061

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
383541	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	12/2/2021	19.0	\$ (0.4375)	\$ -	
381039	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	11/2/2021	20.0	\$ (0.4050)	\$ -	
380001	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	10/14/2021	19.0	\$ (0.4700)	\$ -	
377867	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	9/2/2021	20.0	\$ (0.5900)	\$ -	
375984	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	8/2/2021	19.0	\$ (0.6050)	\$ -	
374444	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	7/1/2021	20.0	\$ (0.7150)	\$ -	
373154	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	6/8/2021	19.0	\$ (0.6850)	\$ -	
371471	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	5/3/2021	19.0	\$ (0.6325)	\$ -	
369952	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	4/6/2021	20.0	\$ (0.6200)	\$ -	
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)	\$ -	
376256	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	8/6/2021	0.6	\$ 4.3470	\$ 26,082	
376237	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	8/6/2021	6.0	\$ 4.3470	\$ 260,820	
374526	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	7/1/2021	0.6	\$ 3.8210	\$ 22,926	
374507	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	7/1/2021	7.0	\$ 3.8210	\$ 267,470	
372883	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	6/2/2021	0.7	\$ 3.3630	\$ 23,541	
372864	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	6/2/2021	7.0	\$ 3.3630	\$ 235,410	
371572	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	5/4/2021	1.0	\$ 3.2710	\$ 32,710	
371554	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	5/4/2021	7.0	\$ 3.2710	\$ 228,970	
369817	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	4/5/2021	0.7	\$ 2.9810	\$ 20,867	
369800	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	4/5/2021	7.0	\$ 2.9810	\$ 208,670	
367312	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/4/2021	0.5	\$ 3.1610	\$ 15,805	
367296	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/4/2021	7.0	\$ 3.1610	\$ 221,270	
364380	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2021	0.5	\$ 3.1790	\$ 15,895	
364365	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2021	7.0	\$ 3.1790	\$ 222,530	
361929	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	1/6/2021	0.5	\$ 3.1300	\$ 15,650	
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	
354727	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	10/1/2020	0.8	\$ 3.1100	\$ 24,880	
354716	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	10/1/2020	7.0	\$ 3.1100	\$ 217,700	
353909	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	9/14/2020	0.9	\$ 3.1700	\$ 28,530	
353899	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	9/14/2020	7.0	\$ 3.1700	\$ 221,900	
352522	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	8/19/2020	0.7	\$ 3.0790	\$ 21,553	
352515	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	8/19/2020	8.0	\$ 3.0790	\$ 246,320	
349685	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.8420	\$ 14,210	
349678	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	7/1/2020	8.0	\$ 2.8420	\$ 227,360	
348184	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8560	\$ 28,560	
348178	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	6/1/2020	8.0	\$ 2.8560	\$ 228,480	
346780	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.9290	\$ 29,290	
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	
342953	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6600	\$ 26,600	
342937	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/11/2020	7.0	\$ 2.6600	\$ 186,200	
339207	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2020	1.0	\$ 2.6420	\$ 26,420	
339190	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2020	7.0	\$ 2.6420	\$ 184,940	
336864	NG OTC Swap	HENRY HUB	Jan-22	ACCELERATED	1/8/2020	139.0	\$ 2.6975	\$ 3,749,525	
336863	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	1/8/2020	2.0	\$ 2.6975	\$ 53,950	
336862	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/8/2020	15.0	\$ 2.6975	\$ 404,625	
							305.0	\$	8,855,629

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
386167	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	1/3/2022	15.0	\$ (0.5775)	\$ -
383542	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	12/2/2021	16.0	\$ (0.4375)	\$ -
381040	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	11/2/2021	15.0	\$ (0.4050)	\$ -
380002	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	10/14/2021	15.0	\$ (0.4700)	\$ -
377868	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	9/2/2021	15.0	\$ (0.5900)	\$ -
375985	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	8/2/2021	17.0	\$ (0.6050)	\$ -
374445	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	7/1/2021	16.0	\$ (0.7150)	\$ -
373155	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	6/8/2021	16.0	\$ (0.6850)	\$ -
371472	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	5/3/2021	16.0	\$ (0.6325)	\$ -
369953	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	4/6/2021	16.0	\$ (0.6200)	\$ -
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)	\$ -
377836	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	9/2/2021	0.5	\$ 4.6790	\$ 23,395
377817	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	9/2/2021	6.0	\$ 4.6790	\$ 280,740
376257	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	8/6/2021	0.7	\$ 4.2630	\$ 29,841
376238	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	8/6/2021	6.0	\$ 4.2630	\$ 255,780
374527	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	7/1/2021	0.6	\$ 3.7350	\$ 22,410
374508	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	7/1/2021	6.0	\$ 3.7350	\$ 224,100
372884	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	6/2/2021	0.6	\$ 3.2870	\$ 19,722
372865	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	6/2/2021	6.0	\$ 3.2870	\$ 197,220
371573	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	5/4/2021	1.0	\$ 3.1970	\$ 31,970
371555	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	5/4/2021	6.0	\$ 3.1970	\$ 191,820
369818	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	4/5/2021	0.8	\$ 2.9330	\$ 23,464
369801	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	4/5/2021	6.0	\$ 2.9330	\$ 175,980
367313	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/4/2021	0.5	\$ 3.0890	\$ 15,445
367297	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/4/2021	6.0	\$ 3.0890	\$ 185,340
364381	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	2/3/2021	0.5	\$ 3.1200	\$ 15,600
364366	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/3/2021	6.0	\$ 3.1200	\$ 187,200
361930	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	1/6/2021	0.5	\$ 3.0600	\$ 15,300
361912	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	1/6/2021	6.0	\$ 3.0600	\$ 183,600
358946	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	12/3/2020	0.5	\$ 2.9350	\$ 14,675
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
354728	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	10/1/2020	0.7	\$ 3.0630	\$ 21,441
354717	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	10/1/2020	7.0	\$ 3.0630	\$ 214,410
353914	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	9/14/2020	1.0	\$ 3.1100	\$ 31,100
353900	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	9/14/2020	7.0	\$ 3.1100	\$ 217,700
352523	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	8/19/2020	0.6	\$ 3.0320	\$ 18,192
352516	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	8/19/2020	7.0	\$ 3.0320	\$ 212,240
349686	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.7980	\$ 13,990
349679	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	7/1/2020	7.0	\$ 2.7980	\$ 195,860
348185	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8180	\$ 28,180
348179	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	6/1/2020	7.0	\$ 2.8180	\$ 197,260
346781	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.8870	\$ 28,870
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
342954	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6300	\$ 26,300
342938	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/11/2020	6.0	\$ 2.6300	\$ 157,800
339912	NG OTC Swap	HENRY HUB	Feb-22	ACCELERATED	2/10/2020	124.0	\$ 2.6180	\$ 3,246,320
339911	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	2/10/2020	2.0	\$ 2.6180	\$ 52,360
339910	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/10/2020	13.0	\$ 2.6180	\$ 340,340
							273.0	\$ 7,891,005

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
389087	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	2/2/2022	14.0	\$ (0.5500)	\$ -	
386168	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	1/3/2022	15.0	\$ (0.5775)	\$ -	
383543	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	12/2/2021	14.0	\$ (0.4375)	\$ -	
381041	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	11/2/2021	15.0	\$ (0.4050)	\$ -	
380003	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	10/14/2021	15.0	\$ (0.4700)	\$ -	
377869	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	9/2/2021	15.0	\$ (0.5900)	\$ -	
375986	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	8/2/2021	15.0	\$ (0.6050)	\$ -	
374446	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	7/1/2021	15.0	\$ (0.7150)	\$ -	
373156	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	6/8/2021	15.0	\$ (0.6850)	\$ -	
371473	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	5/3/2021	15.0	\$ (0.6325)	\$ -	
369954	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	4/6/2021	15.0	\$ (0.6200)	\$ -	
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)	\$ -	
379221	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	10/1/2021	5.0	\$ 5.3800	\$ 269,000	
377818	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	9/2/2021	5.0	\$ 4.3130	\$ 215,650	
376239	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	8/6/2021	5.0	\$ 3.9810	\$ 199,050	
374509	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	7/1/2021	5.0	\$ 3.4800	\$ 174,000	
372866	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	6/2/2021	5.0	\$ 3.0970	\$ 154,850	
371556	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	5/4/2021	5.0	\$ 2.9910	\$ 149,550	
369802	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	4/5/2021	5.0	\$ 2.7710	\$ 138,550	
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	
342957	NG OTC Swap	HENRY HUB	Mar-22	ACCELERATED	3/11/2020	124.0	\$ 2.5000	\$ 3,100,000	
342956	NG OTC Swap	HENRY HUB	Mar-22	DISCRETIONARY	3/11/2020	2.0	\$ 2.5000	\$ 50,000	
342955	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	3/11/2020	13.0	\$ 2.5000	\$ 325,000	
							240.0	\$	6,639,180

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
391678	NG Basis Swap	TETCO M2	Apr-22	MANDATORY	3/1/2022	14.0	\$ (1.0150)	\$ -
390498	NG Basis Swap	TETCO M2	Apr-22	MANDATORY	2/14/2022	15.0	\$ (1.0770)	\$ -
380904	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	11/1/2021	0.5	\$ 3.9500	\$ 19,750
379222	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	10/1/2021	4.0	\$ 4.0000	\$ 160,000
377819	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/2/2021	4.0	\$ 3.5480	\$ 141,920
376240	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/6/2021	4.0	\$ 3.3490	\$ 133,960
374510	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2021	4.0	\$ 2.9720	\$ 118,880
372867	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/2/2021	4.0	\$ 2.7040	\$ 108,160
371557	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/4/2021	4.0	\$ 2.5860	\$ 103,440
369803	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/5/2021	4.0	\$ 2.4620	\$ 98,480
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
354729	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	10/1/2020	0.1	\$ 2.4550	\$ 2,455
354719	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	10/1/2020	3.0	\$ 2.4550	\$ 73,650
353915	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	9/14/2020	0.1	\$ 2.4800	\$ 2,480
353902	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352524	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	8/19/2020	0.2	\$ 2.4670	\$ 4,934
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
344622	NG OTC Swap	HENRY HUB	Apr-22	ACCELERATED	4/2/2020	63.0	\$ 2.2430	\$ 1,413,090
344621	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	4/2/2020	1.0	\$ 2.2430	\$ 22,430
344620	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/2/2020	7.0	\$ 2.2430	\$ 157,010
						140.9	\$	3,491,769

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394953	NG Basis Swap	TETCO M2	May-22	MANDATORY	4/1/2022	25.0	\$ (0.9000)	\$ -
391679	NG Basis Swap	TETCO M2	May-22	MANDATORY	3/1/2022	25.0	\$ (1.0150)	\$ -
390499	NG Basis Swap	TETCO M2	May-22	MANDATORY	2/14/2022	25.0	\$ (1.0770)	\$ -
379223	NG OTC Swap	HENRY HUB	May-22	MANDATORY	10/1/2021	5.0	\$ 3.8300	\$ 191,500
377820	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/2/2021	5.0	\$ 3.4370	\$ 171,850
376241	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/6/2021	5.0	\$ 3.2610	\$ 163,050
374511	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2021	5.0	\$ 2.8770	\$ 143,850
372868	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/2/2021	5.0	\$ 2.6430	\$ 132,150
371558	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/4/2021	5.0	\$ 2.5290	\$ 126,450
369804	NG OTC Swap	HENRY HUB	May-22	MANDATORY	4/5/2021	5.0	\$ 2.4240	\$ 121,200
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

145.2 \$ 3,633,545

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
394954	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	4/1/2022	15.0	\$ (0.9000)	\$ -	
391680	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	3/1/2022	16.0	\$ (1.0150)	\$ -	
390500	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	2/14/2022	16.0	\$ (1.0770)	\$ -	
379224	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	10/1/2021	3.0	\$ 3.8600	\$ 115,800	
377821	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/2/2021	3.0	\$ 3.4620	\$ 103,860	
376242	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/6/2021	3.0	\$ 3.2880	\$ 98,640	
374512	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2021	3.0	\$ 2.8990	\$ 86,970	
372869	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/2/2021	4.0	\$ 2.6720	\$ 106,880	
371559	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	5/4/2021	4.0	\$ 2.5560	\$ 102,240	
369805	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	4/5/2021	4.0	\$ 2.4580	\$ 98,320	
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	
							110.6	\$	2,770,696

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
394955	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	4/1/2022	17.0	\$ (0.9000)	\$ -	
391681	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	3/1/2022	17.0	\$ (1.0150)	\$ -	
390501	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	2/14/2022	17.0	\$ (1.0770)	\$ -	
389206	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	2/3/2022	5.0	\$ 4.7950	\$ 239,750	
386183	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	1/3/2022	5.0	\$ 3.6700	\$ 183,500	
383650	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	12/2/2021	6.0	\$ 3.7700	\$ 226,200	
380905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	11/1/2021	6.0	\$ 3.9150	\$ 234,900	
379225	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	10/1/2021	1.0	\$ 3.9000	\$ 39,000	
377822	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/2/2021	1.0	\$ 3.4960	\$ 34,960	
376243	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/6/2021	1.0	\$ 3.3240	\$ 33,240	
374513	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/1/2021	1.0	\$ 2.9300	\$ 29,300	
372870	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	6/2/2021	1.0	\$ 2.7070	\$ 27,070	
371560	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	5/4/2021	1.0	\$ 2.5890	\$ 25,890	
369806	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	4/5/2021	1.0	\$ 2.4940	\$ 24,940	
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	
							98.5	\$	2,745,520

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394956	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	4/1/2022	15.0	\$ (0.9000)	\$ -
391682	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	3/1/2022	15.0	\$ (1.0150)	\$ -
390502	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	2/14/2022	15.0	\$ (1.0770)	\$ -
392491	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	3/7/2022	4.0	\$ 5.0000	\$ 200,000
389207	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	2/3/2022	4.0	\$ 4.7950	\$ 191,800
386184	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	1/3/2022	4.0	\$ 3.6900	\$ 147,600
383651	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	12/2/2021	5.0	\$ 3.7800	\$ 189,000
380906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	11/1/2021	4.0	\$ 3.9100	\$ 156,400
379226	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	10/1/2021	3.0	\$ 3.9070	\$ 117,210
377823	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/2/2021	3.0	\$ 3.5010	\$ 105,030
376244	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/6/2021	3.0	\$ 3.3280	\$ 99,840
374514	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	7/1/2021	3.0	\$ 2.9310	\$ 87,930
372871	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	6/2/2021	3.0	\$ 2.7130	\$ 81,390
371561	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	5/4/2021	3.0	\$ 2.5960	\$ 77,880
369807	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	4/5/2021	3.0	\$ 2.5020	\$ 75,060
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

104.0 \$ 3,084,765

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394957	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	4/1/2022	13.0	\$ (0.9000)	\$ -
391683	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	3/1/2022	12.0	\$ (1.0150)	\$ -
390503	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	2/14/2022	13.0	\$ (1.0770)	\$ -
392492	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	3/7/2022	1.0	\$ 4.9820	\$ 49,820
389208	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	2/3/2022	1.0	\$ 4.7750	\$ 47,750
386185	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	1/3/2022	2.0	\$ 3.6700	\$ 73,400
383652	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	12/2/2021	2.0	\$ 3.7700	\$ 75,400
380907	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	11/1/2021	2.0	\$ 3.9010	\$ 78,020
379227	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	10/1/2021	3.0	\$ 3.8900	\$ 116,700
377824	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/2/2021	3.0	\$ 3.4890	\$ 104,670
376245	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	8/6/2021	3.0	\$ 3.3130	\$ 99,390
374515	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	7/1/2021	3.0	\$ 2.9120	\$ 87,360
372872	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	6/2/2021	3.0	\$ 2.6980	\$ 80,940
371562	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	5/4/2021	3.0	\$ 2.5790	\$ 77,370
369808	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	4/5/2021	3.0	\$ 2.4860	\$ 74,580
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

109.5	\$	2,965,218
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394958	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	4/1/2022	12.0	\$ (0.9000)	\$ -
391684	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	3/1/2022	12.0	\$ (1.0150)	\$ -
390504	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	2/14/2022	12.0	\$ (1.0770)	\$ -
392493	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	3/7/2022	3.0	\$ 5.0030	\$ 150,090
389209	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	2/3/2022	3.0	\$ 4.7950	\$ 143,850
386186	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	1/3/2022	3.0	\$ 3.7100	\$ 111,300
383653	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	12/2/2021	4.0	\$ 3.8100	\$ 152,400
380908	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	11/1/2021	3.0	\$ 3.9400	\$ 118,200
379228	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	10/1/2021	4.0	\$ 3.9200	\$ 156,800
377825	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	9/2/2021	4.0	\$ 3.5150	\$ 140,600
376246	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	8/6/2021	4.0	\$ 3.3320	\$ 133,280
374516	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	7/1/2021	4.0	\$ 2.9370	\$ 117,480
372873	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	6/2/2021	4.0	\$ 2.7240	\$ 108,960
371563	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	5/4/2021	4.0	\$ 2.6030	\$ 104,120
369809	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	4/5/2021	4.0	\$ 2.5110	\$ 100,440
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
369819	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	4/5/2021	0.6	\$ 2.5110	\$ 15,066
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

138.6 \$ 3,970,266

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394959	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	4/1/2022	17.0	\$ (0.7250)	\$ -
391685	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	3/1/2022	17.0	\$ (0.7515)	\$ -
390505	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	2/14/2022	17.0	\$ (0.8150)	\$ -
392494	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	3/7/2022	3.0	\$ 5.0770	\$ 152,310
389210	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	2/3/2022	3.0	\$ 4.8750	\$ 146,250
386187	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	1/3/2022	3.0	\$ 3.8100	\$ 114,300
383654	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	12/2/2021	3.0	\$ 3.9000	\$ 117,000
380909	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	11/1/2021	3.0	\$ 4.0400	\$ 121,200
379229	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	10/1/2021	5.0	\$ 4.0100	\$ 200,500
377826	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	9/2/2021	5.0	\$ 3.5780	\$ 178,900
376247	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	8/6/2021	5.0	\$ 3.3900	\$ 169,500
374517	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	7/1/2021	5.0	\$ 2.9910	\$ 149,550
372874	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	6/2/2021	5.0	\$ 2.7880	\$ 139,400
371564	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	5/4/2021	5.0	\$ 2.6680	\$ 133,400
369810	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	4/5/2021	5.0	\$ 2.5750	\$ 128,750
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
369820	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	4/5/2021	1.5	\$ 2.5750	\$ 38,625
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

181.0 **\$** **5,266,820**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394961	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	4/1/2022	22.0	\$ (0.7250)	\$ -
391687	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	3/1/2022	20.0	\$ (0.7515)	\$ -
390507	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	2/14/2022	20.0	\$ (0.8150)	\$ -
392496	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	3/7/2022	7.0	\$ 5.3180	\$ 372,260
389212	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	2/3/2022	7.0	\$ 5.1350	\$ 359,450
386189	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	1/3/2022	7.0	\$ 4.1100	\$ 287,700
383656	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	12/2/2021	7.0	\$ 4.1850	\$ 292,950
380911	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	11/1/2021	8.0	\$ 4.3000	\$ 344,000
379231	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	10/1/2021	7.0	\$ 4.2450	\$ 297,150
377828	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	9/2/2021	7.0	\$ 3.7780	\$ 264,460
376249	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	8/6/2021	7.0	\$ 3.6100	\$ 252,700
374519	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	7/1/2021	7.0	\$ 3.2120	\$ 224,840
372876	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	6/2/2021	7.0	\$ 3.0380	\$ 212,660
371566	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	5/4/2021	7.0	\$ 2.9200	\$ 204,400
369812	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	4/5/2021	7.0	\$ 2.8500	\$ 199,500
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
389226	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	2/3/2022	0.3	\$ 5.1350	\$ 15,405
386202	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	1/3/2022	0.3	\$ 4.1100	\$ 13,563
383668	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	12/2/2021	0.4	\$ 4.1850	\$ 15,066
380921	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	11/1/2021	0.4	\$ 4.3000	\$ 17,200
379241	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	10/1/2021	0.3	\$ 4.2450	\$ 12,735
377838	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	9/2/2021	0.3	\$ 3.7780	\$ 11,334
376259	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	8/6/2021	0.3	\$ 3.6100	\$ 10,830
374529	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	7/1/2021	0.3	\$ 3.2120	\$ 9,636
372886	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	6/2/2021	0.3	\$ 3.0380	\$ 9,114
371575	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	5/4/2021	0.4	\$ 2.9200	\$ 10,220
369824	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	4/5/2021	0.3	\$ 2.8500	\$ 8,550
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

254.0 **\$** **8,101,397**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394962	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	4/1/2022	16.0	\$ (0.7250)	\$ -
391688	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	3/1/2022	16.0	\$ (0.7515)	\$ -
390508	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	2/14/2022	17.0	\$ (0.8150)	\$ -
392497	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	3/7/2022	6.0	\$ 5.1330	\$ 307,980
389213	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	2/3/2022	6.0	\$ 4.9550	\$ 297,300
386190	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	1/3/2022	7.0	\$ 4.0000	\$ 280,000
383657	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	12/2/2021	7.0	\$ 4.0600	\$ 284,200
380912	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	11/1/2021	7.0	\$ 4.1900	\$ 293,300
379232	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	10/1/2021	7.0	\$ 4.1600	\$ 291,200
377829	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	9/2/2021	7.0	\$ 3.6850	\$ 257,950
376250	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	8/6/2021	7.0	\$ 3.5280	\$ 246,960
374520	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	7/1/2021	7.0	\$ 3.1460	\$ 220,220
372877	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	6/2/2021	7.0	\$ 2.9790	\$ 208,530
371567	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	5/4/2021	7.0	\$ 2.8740	\$ 201,180
369813	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	4/5/2021	7.0	\$ 2.8080	\$ 196,560
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
389227	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	2/3/2022	0.6	\$ 4.9550	\$ 27,253
386203	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	1/3/2022	0.6	\$ 4.0000	\$ 24,400
383669	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	12/2/2021	0.7	\$ 4.0600	\$ 26,390
380922	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	11/1/2021	0.6	\$ 4.1900	\$ 25,140
379242	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	10/1/2021	0.6	\$ 4.1600	\$ 24,960
377839	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	9/2/2021	0.6	\$ 3.6850	\$ 22,110
376260	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	8/6/2021	0.6	\$ 3.5280	\$ 21,168
374530	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	7/1/2021	0.6	\$ 3.1460	\$ 18,876
372887	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	6/2/2021	0.5	\$ 2.9790	\$ 14,895
371576	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	5/4/2021	0.7	\$ 2.8740	\$ 18,681
369825	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	4/5/2021	0.8	\$ 2.8080	\$ 22,464
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
						236.7	\$	7,532,088

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394963	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	4/1/2022	15.0	\$ (0.7250)	\$ -
391689	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	3/1/2022	15.0	\$ (0.7515)	\$ -
390509	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	2/14/2022	15.0	\$ (0.8150)	\$ -
392498	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/7/2022	7.0	\$ 4.6660	\$ 326,620
389214	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	2/3/2022	7.0	\$ 4.4350	\$ 310,450
386191	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	1/3/2022	7.0	\$ 3.7100	\$ 259,700
383658	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	12/2/2021	7.0	\$ 3.7700	\$ 263,900
380913	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	11/1/2021	8.0	\$ 3.8800	\$ 310,400
379233	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	10/1/2021	6.0	\$ 3.8450	\$ 230,700
377830	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	9/2/2021	6.0	\$ 3.3880	\$ 203,280
376251	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	8/6/2021	6.0	\$ 3.2730	\$ 196,380
374521	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	7/1/2021	6.0	\$ 2.9500	\$ 177,000
372878	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	6/2/2021	6.0	\$ 2.8010	\$ 168,060
371568	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	5/4/2021	6.0	\$ 2.7200	\$ 163,200
369814	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	4/5/2021	6.0	\$ 2.6540	\$ 159,240
368176	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/12/2021	12.0	\$ 2.6870	\$ 322,440
389228	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	2/3/2022	0.1	\$ 4.4350	\$ 4,435
379243	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.8450	\$ 3,845
369826	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	4/5/2021	0.5	\$ 2.6540	\$ 13,270
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

204.7 \$ 6,176,100

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392499	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	3/7/2022	3.0	\$ 3.5980	\$ 107,940
389215	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	2/3/2022	3.0	\$ 3.4250	\$ 102,750
386192	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	1/3/2022	3.0	\$ 3.1490	\$ 94,470
383659	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	12/2/2021	3.0	\$ 3.1900	\$ 95,700
380914	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	11/1/2021	3.0	\$ 3.2300	\$ 96,900
379234	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	10/1/2021	4.0	\$ 3.2500	\$ 130,000
377831	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	9/2/2021	4.0	\$ 2.8530	\$ 114,120
376252	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	8/6/2021	4.0	\$ 2.8390	\$ 113,560
374522	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	7/1/2021	4.0	\$ 2.5940	\$ 103,760
372879	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	6/2/2021	4.0	\$ 2.4760	\$ 99,040
371569	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	5/4/2021	4.0	\$ 2.4160	\$ 96,640
370662	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	4/20/2021	8.0	\$ 2.4080	\$ 192,640
379244	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.2500	\$ 3,250
370663	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	4/20/2021	1.0	\$ 2.4080	\$ 24,080
370664	NG OTC Swap	HENRY HUB	Apr-23	ACCELERATED	4/20/2021	73.0	\$ 2.4080	\$ 1,757,840

121.1	\$	3,132,690
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392500	NG OTC Swap	HENRY HUB	May-23	MANDATORY	3/7/2022	2.0	\$ 3.5020	\$ 70,040
389216	NG OTC Swap	HENRY HUB	May-23	MANDATORY	2/3/2022	2.0	\$ 3.3350	\$ 66,700
386193	NG OTC Swap	HENRY HUB	May-23	MANDATORY	1/3/2022	2.0	\$ 3.0700	\$ 61,400
383660	NG OTC Swap	HENRY HUB	May-23	MANDATORY	12/2/2021	2.0	\$ 3.1200	\$ 62,400
380915	NG OTC Swap	HENRY HUB	May-23	MANDATORY	11/1/2021	2.0	\$ 3.1500	\$ 63,000
379235	NG OTC Swap	HENRY HUB	May-23	MANDATORY	10/1/2021	4.0	\$ 3.1700	\$ 126,800
377832	NG OTC Swap	HENRY HUB	May-23	MANDATORY	9/2/2021	4.0	\$ 2.7810	\$ 111,240
376253	NG OTC Swap	HENRY HUB	May-23	MANDATORY	8/6/2021	4.0	\$ 2.7780	\$ 111,120
374523	NG OTC Swap	HENRY HUB	May-23	MANDATORY	7/1/2021	4.0	\$ 2.5520	\$ 102,080
372880	NG OTC Swap	HENRY HUB	May-23	MANDATORY	6/2/2021	4.0	\$ 2.4410	\$ 97,640
372060	NG OTC Swap	HENRY HUB	May-23	MANDATORY	5/13/2021	8.0	\$ 2.3950	\$ 191,600
379245	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.1700	\$ 3,170
372061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	5/13/2021	1.0	\$ 2.3950	\$ 23,950
372062	NG OTC Swap	HENRY HUB	May-23	ACCELERATED	5/13/2021	71.0	\$ 2.3950	\$ 1,700,450

110.1 \$ 2,791,590

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392501	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	3/7/2022	3.0	\$ 3.5409	\$ 106,227
389217	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	2/3/2022	3.0	\$ 3.3750	\$ 101,250
386194	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	1/3/2022	3.0	\$ 3.1120	\$ 93,360
383661	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	12/2/2021	4.0	\$ 3.1650	\$ 126,600
380916	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	11/1/2021	3.0	\$ 3.1900	\$ 95,700
379236	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	10/1/2021	3.0	\$ 3.2150	\$ 96,450
377833	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	9/2/2021	3.0	\$ 2.8130	\$ 84,390
376254	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	8/6/2021	3.0	\$ 2.8050	\$ 84,150
374524	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	7/1/2021	3.0	\$ 2.5900	\$ 77,700
373105	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	6/7/2021	6.0	\$ 2.5390	\$ 152,340
379246	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	10/1/2021	0.2	\$ 3.2150	\$ 6,430
373106	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	6/7/2021	1.0	\$ 2.5390	\$ 25,390
373107	NG OTC Swap	HENRY HUB	Jun-23	ACCELERATED	6/7/2021	51.0	\$ 2.5390	\$ 1,294,890

86.2	\$	2,344,877
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392502	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	3/7/2022	3.0	\$ 3.5860	\$ 107,580
389218	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	2/3/2022	3.0	\$ 3.4150	\$ 102,450
386195	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	1/3/2022	3.0	\$ 3.1570	\$ 94,710
383662	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	12/2/2021	3.0	\$ 3.2100	\$ 96,300
380917	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	11/1/2021	3.0	\$ 3.2300	\$ 96,900
379237	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	10/1/2021	3.0	\$ 3.2650	\$ 97,950
377834	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	9/2/2021	3.0	\$ 2.8520	\$ 85,560
376255	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	8/6/2021	3.0	\$ 2.8420	\$ 85,260
374725	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	7/7/2021	5.0	\$ 2.6500	\$ 132,500
379247	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	10/1/2021	0.3	\$ 3.2650	\$ 9,795
377840	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	9/2/2021	0.2	\$ 2.8520	\$ 5,704
374726	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	7/7/2021	1.0	\$ 2.6500	\$ 26,500
374727	NG OTC Swap	HENRY HUB	Jul-23	ACCELERATED	7/7/2021	47.0	\$ 2.6500	\$ 1,245,500

77.5 \$ 2,186,709

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392503	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	3/7/2022	3.0	\$ 3.6020	\$ 108,060
389219	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	2/3/2022	3.0	\$ 3.4250	\$ 102,750
386196	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	1/3/2022	3.0	\$ 3.1730	\$ 95,190
383663	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	12/2/2021	3.0	\$ 3.2260	\$ 96,780
380918	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	11/1/2021	3.0	\$ 3.2400	\$ 97,200
379238	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	10/1/2021	3.0	\$ 3.2780	\$ 98,340
377835	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2021	3.0	\$ 2.8630	\$ 85,890
376644	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/12/2021	6.0	\$ 2.8850	\$ 173,100
379248	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	10/1/2021	0.5	\$ 3.2780	\$ 16,390
377841	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2021	0.5	\$ 2.8630	\$ 14,315
376645	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/12/2021	1.0	\$ 2.8850	\$ 28,850
376646	NG OTC Swap	HENRY HUB	Aug-23	ACCELERATED	8/12/2021	50.0	\$ 2.8850	\$ 1,442,500

79.0	\$	2,359,365
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392504	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	3/7/2022	3.0	\$ 3.5920	\$ 107,760
389220	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	2/3/2022	3.0	\$ 3.4150	\$ 102,450
386197	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	1/3/2022	3.0	\$ 3.1640	\$ 94,920
383664	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	12/2/2021	3.0	\$ 3.2220	\$ 96,660
380919	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	11/1/2021	3.0	\$ 3.2300	\$ 96,900
379239	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	10/1/2021	3.0	\$ 3.2740	\$ 98,220
378205	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/10/2021	6.0	\$ 3.0310	\$ 181,860
379249	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	10/1/2021	0.5	\$ 3.2740	\$ 16,370
378206	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	9/10/2021	1.0	\$ 3.0310	\$ 30,310
378207	NG OTC Swap	HENRY HUB	Sep-23	ACCELERATED	9/10/2021	57.0	\$ 3.0310	\$ 1,727,670

82.5	\$	2,553,120
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392505	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	3/7/2022	4.0	\$ 3.6280	\$ 145,120
389221	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	2/3/2022	4.0	\$ 3.4450	\$ 137,800
386198	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	1/3/2022	4.0	\$ 3.2030	\$ 128,120
383665	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	12/2/2021	4.0	\$ 3.2580	\$ 130,320
380920	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	11/1/2021	4.0	\$ 3.2700	\$ 130,800
379500	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	10/7/2021	8.0	\$ 3.2670	\$ 261,360
379501	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	10/7/2021	1.0	\$ 3.2670	\$ 32,670
379502	NG OTC Swap	HENRY HUB	Oct-23	ACCELERATED	10/7/2021	72.0	\$ 3.2670	\$ 2,352,240

101.0	\$	3,318,430
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392506	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	3/7/2022	5.0	\$ 3.7450	\$ 187,250
389222	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	2/3/2022	5.0	\$ 3.5550	\$ 177,750
386199	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	1/3/2022	5.0	\$ 3.3200	\$ 166,000
383666	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	12/2/2021	5.0	\$ 3.3950	\$ 169,750
381414	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	11/5/2021	10.0	\$ 3.3290	\$ 332,900
392510	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	3/7/2022	0.5	\$ 3.7450	\$ 18,725
389229	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	2/3/2022	0.4	\$ 3.5550	\$ 14,220
386204	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	1/3/2022	1.0	\$ 3.3200	\$ 33,200
381415	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	11/5/2021	1.0	\$ 3.3290	\$ 33,290
381416	NG OTC Swap	HENRY HUB	Nov-23	ACCELERATED	11/5/2021	90.0	\$ 3.3290	\$ 2,996,100

122.9	\$	4,129,185
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392507	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	3/7/2022	7.0	\$ 3.9650	\$ 277,550
389223	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	2/3/2022	7.0	\$ 3.7530	\$ 262,710
386200	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	1/3/2022	7.0	\$ 3.5350	\$ 247,450
384191	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	12/8/2021	13.0	\$ 3.5600	\$ 462,800
392511	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	3/7/2022	1.0	\$ 3.9650	\$ 39,650
389230	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	2/3/2022	1.1	\$ 3.7530	\$ 41,283
386205	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	1/3/2022	1.0	\$ 3.5350	\$ 35,350
384192	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	12/8/2021	2.5	\$ 3.5600	\$ 89,000
384193	NG OTC Swap	HENRY HUB	Dec-23	ACCELERATED	12/8/2021	124.0	\$ 3.5600	\$ 4,414,400

163.6	\$	5,870,193
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392508	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	3/7/2022	8.0	\$ 4.1180	\$ 329,440
389224	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	2/3/2022	8.0	\$ 3.8900	\$ 311,200
386207	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	1/3/2022	15.0	\$ 3.6470	\$ 547,050
392512	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	3/7/2022	1.0	\$ 4.1180	\$ 41,180
389231	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	2/3/2022	1.0	\$ 3.8900	\$ 38,900
386208	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	1/3/2022	2.0	\$ 3.6470	\$ 72,940
386209	NG OTC Swap	HENRY HUB	Jan-24	ACCELERATED	1/3/2022	137.0	\$ 3.6470	\$ 4,996,390

172.0	\$	6,337,100
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392509	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	3/7/2022	7.0	\$ 3.9900	\$ 279,300
389445	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	2/4/2022	15.0	\$ 3.7990	\$ 569,850
392513	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	3/7/2022	1.5	\$ 3.9900	\$ 59,850
389446	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	2/4/2022	2.5	\$ 3.7990	\$ 94,975
389447	NG OTC Swap	HENRY HUB	Feb-24	ACCELERATED	2/4/2022	136.0	\$ 3.7990	\$ 5,166,640

162.0	\$	6,170,615
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
392609	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	3/8/2022	14.0	\$ 3.7175	\$ 520,450
392610	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	3/8/2022	2.0	\$ 3.7175	\$ 74,350
392611	NG OTC Swap	HENRY HUB	Mar-24	ACCELERATED	3/8/2022	133.0	\$ 3.7175	\$ 4,944,275

149.0	\$	5,539,075
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