

April 25, 2023

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 The Narragansett Electric Company d/b/a Rhode Island Energy’s (“Rhode Island Energy” or the “Company”) semi-annual report on the status of the penalties and incentives as of March 31, 2023.

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, 2023 is found in the last column of the table labeled “Company Incentive.” For the 12-month period of April 1, 2022 to March 31, 2023, the report indicates a benefit to customers of \$186,004 from discretionary purchases and a calculated Company incentive of \$56,907. For the April 1, 2023 to March 31, 2024 year, the benefit to customers is \$275,847 and the Company incentive is \$38,262. For the April 1, 2024 to March 31, 2025 measurement year, the benefit to customers is \$41,874 and the Company incentive is \$4,187.

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

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
April 25, 2023
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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) 490-9101 or me at (401) 784-7415.

Very truly yours,



Leticia C. Pimentel

Enclosures

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

Gas Procurement Incentive Program Worksheet - March 31 2023
 Incentive Calculation
 Rhode Island Energy

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
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	\$ 3.0152	\$ 2.4648	\$ 0.55	15,000	\$ 8,256	20.00%	\$ 1,651
Oct-22	\$ 3.4672	\$ 2.5357	\$ 0.93	36,000	\$ 33,532	20.00%	\$ 6,706
Nov-22	\$ 3.5295	\$ 2.8092	\$ 0.72	73,000	\$ 52,575	22.11%	\$ 11,624
Dec-22	\$ 4.0368	\$ 3.8775	\$ 0.16	148,500	\$ 23,654	53.63%	\$ 12,687
Jan-23	\$ 4.5713	\$ 4.5670	\$ 0.00	70,000	\$ 301	1600.46%	\$ 4,812
Feb-23	\$ 4.5939	\$ 4.5802	\$ 0.01	121,600	\$ 1,661	426.61%	\$ 7,087
Mar-23	\$ 4.5193	\$ 4.3872	\$ 0.13	30,000	\$ 3,964	63.88%	\$ 2,532
Subtotal 22-23				621,100	186,004		56,907
Apr-23	\$ 3.6582	\$ 3.0646	\$ 0.59	15,000	\$ 8,903	23.83%	\$ 2,122
May-23	\$ 3.8123	\$ 3.3069	\$ 0.51	16,400	\$ 8,288	27.43%	\$ 2,273
Jun-23	\$ 3.8835	\$ 3.3745	\$ 0.51	18,000	\$ 9,162	24.28%	\$ 2,224
Jul-23	\$ 3.8985	\$ 3.3868	\$ 0.51	20,000	\$ 10,234	20.96%	\$ 2,145
Aug-23	\$ 3.9935	\$ 3.4109	\$ 0.58	36,000	\$ 20,975	16.49%	\$ 3,459
Sep-23	\$ 4.0724	\$ 3.3228	\$ 0.75	70,500	\$ 52,844	10.00%	\$ 5,284
Oct-23	\$ 4.1380	\$ 3.4427	\$ 0.70	84,500	\$ 58,755	17.16%	\$ 10,085
Nov-23	\$ 4.4087	\$ 4.0253	\$ 0.38	68,000	\$ 26,074	10.00%	\$ 2,607
Dec-23	\$ 4.7499	\$ 4.6119	\$ 0.14	161,000	\$ 22,212	10.00%	\$ 2,221
Jan-24	\$ 4.9728	\$ 4.8312	\$ 0.14	137,000	\$ 19,400	10.00%	\$ 1,940
Feb-24	\$ 4.9157	\$ 4.8219	\$ 0.09	164,000	\$ 15,387	10.00%	\$ 1,539
Mar-24	\$ 4.6317	\$ 4.4349	\$ 0.20	120,000	\$ 23,614	10.00%	\$ 2,361
Subtotal 23-24				910,400	275,847		38,262
Apr-24	\$ 4.1062	\$ 4.0646	0.04	147,000	6,111	10.00%	611
May-24	\$ 4.0487	\$ 3.99	0.06	105,000	6,510	10.00%	651
Jun-24	\$ 4.1997	\$ 4.18	0.02	115,000	2,103	10.00%	210
Jul-24	\$ 4.1362	\$ 4.04	0.09	67,000	6,305	10.00%	630
Aug-24	\$ 4.2759	\$ 4.23	0.05	94,000	4,434	10.00%	443
Sep-24	\$ 4.2022	\$ 4.15	0.05	110,000	5,365	10.00%	537
Oct-24	\$ 4.1014	\$ 4.05	0.05	83,000	3,981	10.00%	398
Nov-24	\$ 4.3988	\$ 4.36	0.04	92,000	3,573	10.00%	357
Dec-24	\$ 4.7568	\$ 4.73	0.03	106,000	3,236	10.00%	324
Jan-25	\$ 4.7653	\$ 4.76	0.00	64,000	253	10.00%	25
Feb-25	\$ 4.4222	\$ 4.42	0.00	47,000	4	10.00%	0
Mar-25	\$ 4.2980	\$ 4.30	-	10,000	-	0.00%	-
Subtotal 24-25				1,040,000	41,874		4,187
TOTAL				2,571,500	503,725		99,356

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-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	540,000	550,000	-	\$ 1,628,225	\$ 1,364,000	\$ -	\$ 3.0152	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	770,000	640,000	-	\$ 2,669,720	\$ 1,652,480	\$ -	\$ 3.4672	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	868,000	940,000	-	\$ 3,063,566	\$ 2,544,110	\$ -	\$ 3.5295	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	1,284,000	1,250,000	-	\$ 5,183,282	\$ 3,423,750	\$ -	\$ 4.0368	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	1,500,000	1,340,000	-	\$ 6,856,895	\$ 3,765,400	\$ -	\$ 4.5713	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	1,385,000	1,250,000	-	\$ 6,362,490	\$ 3,553,125	\$ -	\$ 4.5939	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	1,389,000	1,130,000	-	\$ 6,277,327	\$ 3,036,310	\$ -	\$ 4.5193	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	750,000	730,000	-	\$ 2,743,645	\$ 1,757,840	\$ -	\$ 3.6582	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	680,000	710,000	-	\$ 2,592,330	\$ 1,700,450	\$ -	\$ 3.8123	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	650,000	510,000	-	\$ 2,524,282	\$ 1,294,890	\$ -	\$ 3.8835	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	500,000	470,000	-	\$ 1,949,230	\$ 1,245,500	\$ -	\$ 3.8985	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	490,000	500,000	-	\$ 1,956,815	\$ 1,442,500	\$ -	\$ 3.9935	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	560,000	570,000	-	\$ 2,280,525	\$ 1,727,670	\$ -	\$ 4.0724	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	690,000	720,000	-	\$ 2,855,245	\$ 2,352,240	\$ -	\$ 4.1380	\$ 3.2670	\$ -	\$ -	\$ -	0%
Nov-23	800,000	900,000	-	\$ 3,526,965	\$ 2,996,100	\$ -	\$ 4.4087	\$ 3.3290	\$ -	\$ -	\$ -	0%
Dec-23	1,030,000	1,240,000	-	\$ 4,892,380	\$ 4,414,400	\$ -	\$ 4.7499	\$ 3.5600	\$ -	\$ -	\$ -	0%
Jan-24	1,160,000	1,370,000	-	\$ 5,768,405	\$ 4,996,390	\$ -	\$ 4.9728	\$ 3.6470	\$ -	\$ -	\$ -	0%
Feb-24	1,030,000	1,360,000	-	\$ 5,063,205	\$ 5,166,640	\$ -	\$ 4.9157	\$ 3.7990	\$ -	\$ -	\$ -	0%
Mar-24	830,000	1,330,000	-	\$ 3,844,335	\$ 4,944,275	\$ -	\$ 4.6317	\$ 3.7175	\$ -	\$ -	\$ -	0%
Apr-24	520,000	630,000	-	\$ 2,135,230	\$ 2,520,000	\$ -	\$ 4.1062	\$ 4.0000	\$ -	\$ -	\$ -	0%
May-24	430,000	630,000	-	\$ 1,740,945	\$ 2,318,400	\$ -	\$ 4.0487	\$ 3.6800	\$ -	\$ -	\$ -	0%
Jun-24	330,000	550,000	-	\$ 1,385,901	\$ 2,627,350	\$ -	\$ 4.1997	\$ 4.7770	\$ -	\$ -	\$ -	0%
Jul-24	200,000	380,000	-	\$ 827,230	\$ 1,546,600	\$ -	\$ 4.1362	\$ 4.0700	\$ -	\$ -	\$ -	0%
Aug-24	220,000	540,000	-	\$ 940,695	\$ 2,378,700	\$ -	\$ 4.2759	\$ 4.4050	\$ -	\$ -	\$ -	0%
Sep-24	240,000	570,000	-	\$ 1,008,525	\$ 2,787,300	\$ -	\$ 4.2022	\$ 4.8900	\$ -	\$ -	\$ -	0%
Oct-24	280,000	700,000	-	\$ 1,148,400	\$ 3,111,500	\$ -	\$ 4.1014	\$ 4.4450	\$ -	\$ -	\$ -	0%
Nov-24	300,000	870,000	-	\$ 1,319,650	\$ 4,136,850	\$ -	\$ 4.3988	\$ 4.7550	\$ -	\$ -	\$ -	0%
Dec-24	320,000	1,170,000	-	\$ 1,522,180	\$ 5,961,150	\$ -	\$ 4.7568	\$ 5.0950	\$ -	\$ -	\$ -	0%
Jan-25	310,000	1,370,000	-	\$ 1,477,240	\$ 6,713,000	\$ -	\$ 4.7653	\$ 4.9000	\$ -	\$ -	\$ -	0%
Feb-25	200,000	1,220,000	-	\$ 884,440	\$ 5,398,500	\$ -	\$ 4.4222	\$ 4.4250	\$ -	\$ -	\$ -	0%
Mar-25	130,000	1,160,000	-	\$ 558,740	\$ 4,985,680	\$ -	\$ 4.2980	\$ 4.2980	\$ -	\$ -	\$ -	0%
Apr-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-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	540,000	550,000	-	\$ 1,628,225	\$ 1,364,000	\$ -	\$ 3,0152	\$ 2,4800	\$ -	\$ -	\$ -	0%
Oct-22	770,000	640,000	-	\$ 2,669,720	\$ 1,652,480	\$ -	\$ 3,4672	\$ 2,5820	\$ -	\$ -	\$ -	0%
Nov-22	868,000	940,000	3,000	\$ 3,063,566	\$ 2,544,110	\$ 21,675	\$ 3,5295	\$ 2,7065	\$ 7,2250	\$ (3,6955)	\$ (1,109)	10%
Dec-22	1,284,000	1,250,000	23,000	\$ 5,183,282	\$ 3,423,750	\$ 172,408	\$ 4,0368	\$ 2,7390	\$ 7,4960	\$ (3,4592)	\$ (7,956)	10%
Jan-23	1,500,000	1,340,000	16,600	\$ 6,856,895	\$ 3,765,400	\$ 123,397	\$ 4,5713	\$ 2,8100	\$ 7,4335	\$ (2,8623)	\$ (4,751)	10%
Feb-23	1,385,000	1,250,000	25,000	\$ 6,362,490	\$ 3,553,125	\$ 182,399	\$ 4,5939	\$ 2,8425	\$ 7,2959	\$ (2,7021)	\$ (6,755)	10%
Mar-23	1,389,000	1,130,000	10,000	\$ 6,277,327	\$ 3,036,310	\$ 62,588	\$ 4,5193	\$ 2,6870	\$ 6,2588	\$ (1,7395)	\$ (1,739)	10%
Apr-23	750,000	730,000	3,000	\$ 2,743,645	\$ 1,757,840	\$ 14,389	\$ 3,6582	\$ 2,4080	\$ 4,7962	\$ (1,1380)	\$ (341)	10%
May-23	680,000	710,000	4,400	\$ 2,592,330	\$ 1,700,450	\$ 22,931	\$ 3,8123	\$ 2,3950	\$ 5,2115	\$ (1,3993)	\$ (616)	10%
Jun-23	650,000	510,000	3,500	\$ 2,524,282	\$ 1,294,890	\$ 17,511	\$ 3,8835	\$ 2,5390	\$ 5,0031	\$ (1,1196)	\$ (392)	10%
Jul-23	500,000	470,000	1,000	\$ 1,949,230	\$ 1,245,500	\$ 4,885	\$ 3,8985	\$ 2,6500	\$ 4,8850	\$ (0,9865)	\$ (99)	10%
Aug-23	490,000	500,000	10,000	\$ 1,956,815	\$ 1,442,500	\$ 32,570	\$ 3,9935	\$ 2,8850	\$ 3,2570	\$ 0,7365	\$ 737	10%
Sep-23	560,000	570,000	50,000	\$ 2,280,525	\$ 1,727,670	\$ 160,280	\$ 4,0724	\$ 3,0310	\$ 3,2056	\$ 0,8668	\$ 4,334	10%
Oct-23	690,000	720,000	20,000	\$ 2,855,245	\$ 2,352,240	\$ 66,100	\$ 4,1380	\$ 3,2670	\$ 3,3050	\$ 0,8330	\$ 1,666	10%
Nov-23	800,000	900,000	-	\$ 3,526,965	\$ 2,996,100	\$ -	\$ 4,4087	\$ 3,3290	\$ -	\$ -	\$ -	0%
Dec-23	1,030,000	1,240,000	-	\$ 4,892,380	\$ 4,414,400	\$ -	\$ 4,7499	\$ 3,5600	\$ -	\$ -	\$ -	0%
Jan-24	1,160,000	1,370,000	-	\$ 5,768,405	\$ 4,996,390	\$ -	\$ 4,9728	\$ 3,6470	\$ -	\$ -	\$ -	0%
Feb-24	1,030,000	1,360,000	-	\$ 5,063,205	\$ 5,166,640	\$ -	\$ 4,9157	\$ 3,7990	\$ -	\$ -	\$ -	0%
Mar-24	830,000	1,330,000	-	\$ 3,844,335	\$ 4,944,275	\$ -	\$ 4,6317	\$ 3,7175	\$ -	\$ -	\$ -	0%
Apr-24	520,000	630,000	-	\$ 2,135,230	\$ 2,520,000	\$ -	\$ 4,1062	\$ 4,0000	\$ -	\$ -	\$ -	0%
May-24	430,000	630,000	-	\$ 1,740,945	\$ 2,318,400	\$ -	\$ 4,0487	\$ 3,6800	\$ -	\$ -	\$ -	0%
Jun-24	330,000	550,000	-	\$ 1,385,901	\$ 2,627,350	\$ -	\$ 4,1997	\$ 4,7770	\$ -	\$ -	\$ -	0%
Jul-24	200,000	380,000	-	\$ 827,230	\$ 1,546,600	\$ -	\$ 4,1362	\$ 4,0700	\$ -	\$ -	\$ -	0%
Aug-24	220,000	540,000	-	\$ 940,695	\$ 2,378,700	\$ -	\$ 4,2759	\$ 4,4050	\$ -	\$ -	\$ -	0%
Sep-24	240,000	570,000	-	\$ 1,008,525	\$ 2,787,300	\$ -	\$ 4,2022	\$ 4,8900	\$ -	\$ -	\$ -	0%
Oct-24	280,000	700,000	-	\$ 1,148,400	\$ 3,111,500	\$ -	\$ 4,1014	\$ 4,4450	\$ -	\$ -	\$ -	0%
Nov-24	300,000	870,000	-	\$ 1,319,650	\$ 4,136,850	\$ -	\$ 4,3988	\$ 4,7550	\$ -	\$ -	\$ -	0%
Dec-24	320,000	1,170,000	-	\$ 1,522,180	\$ 5,961,150	\$ -	\$ 4,7568	\$ 5,0950	\$ -	\$ -	\$ -	0%
Jan-25	310,000	1,370,000	-	\$ 1,477,240	\$ 6,713,000	\$ -	\$ 4,7653	\$ 4,9000	\$ -	\$ -	\$ -	0%
Feb-25	200,000	1,220,000	-	\$ 884,440	\$ 5,398,500	\$ -	\$ 4,4222	\$ 4,4250	\$ -	\$ -	\$ -	0%
Mar-25	130,000	1,160,000	-	\$ 558,740	\$ 4,985,680	\$ -	\$ 4,2980	\$ 4,2980	\$ -	\$ -	\$ -	0%
Apr-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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%	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		Incentive (USD)	Incentive %
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	540,000	550,000	15,000	\$ 1,628,225	\$ 1,364,000	\$ 36,973	\$ 3.0152	\$ 2.4800	\$ 2.4648	\$ 0.5504	\$ 1,651	20%
Oct-22	770,000	640,000	36,000	\$ 2,669,720	\$ 1,652,480	\$ 91,286	\$ 3.4672	\$ 2.5820	\$ 2.5357	\$ 0.9314	\$ 6,706	20%
Nov-22	868,000	940,000	70,000	\$ 3,063,566	\$ 2,544,110	\$ 183,400	\$ 3.5295	\$ 2.7065	\$ 2.6200	\$ 0.9095	\$ 12,732	20%
Dec-22	1,284,000	1,250,000	125,500	\$ 5,183,282	\$ 3,423,750	\$ 403,406	\$ 4.0368	\$ 2.7390	\$ 3.2144	\$ 0.8224	\$ 20,643	20%
Jan-23	1,500,000	1,340,000	53,400	\$ 6,856,895	\$ 3,765,400	\$ 196,291	\$ 4.5713	\$ 2.8100	\$ 3.6759	\$ 0.8954	\$ 9,563	20%
Feb-23	1,385,000	1,250,000	96,600	\$ 6,362,490	\$ 3,553,125	\$ 374,553	\$ 4.5939	\$ 2.8425	\$ 3.8774	\$ 0.7165	\$ 13,843	20%
Mar-23	1,389,000	1,130,000	20,000	\$ 6,277,327	\$ 3,036,310	\$ 69,027	\$ 4.5193	\$ 2.6870	\$ 3.4514	\$ 1.0680	\$ 4,272	20%
Apr-23	750,000	730,000	12,000	\$ 2,743,645	\$ 1,757,840	\$ 31,581	\$ 3.6582	\$ 2.4080	\$ 2.6318	\$ 1.0264	\$ 2,463	20%
May-23	680,000	710,000	12,000	\$ 2,592,330	\$ 1,700,450	\$ 31,302	\$ 3.8123	\$ 2.3950	\$ 2.6085	\$ 1.2038	\$ 2,889	20%
Jun-23	650,000	510,000	14,500	\$ 2,524,282	\$ 1,294,890	\$ 43,231	\$ 3.8835	\$ 2.5390	\$ 2.9814	\$ 0.9021	\$ 2,616	20%
Jul-23	500,000	470,000	19,000	\$ 1,949,230	\$ 1,245,500	\$ 62,850	\$ 3.8985	\$ 2.6500	\$ 3.3079	\$ 0.5906	\$ 2,244	20%
Aug-23	490,000	500,000	26,000	\$ 1,956,815	\$ 1,442,500	\$ 90,221	\$ 3.9935	\$ 2.8850	\$ 3.4700	\$ 0.5235	\$ 2,722	20%
Sep-23	560,000	570,000	20,500	\$ 2,280,525	\$ 1,727,670	\$ 73,978	\$ 4.0724	\$ 3.0310	\$ 3.6087	\$ 0.4637	\$ 951	10%
Oct-23	690,000	720,000	64,500	\$ 2,855,245	\$ 2,352,240	\$ 224,809	\$ 4.1380	\$ 3.2670	\$ 3.4854	\$ 0.6526	\$ 8,419	20%
Nov-23	800,000	900,000	68,000	\$ 3,526,965	\$ 2,996,100	\$ 273,719	\$ 4.4087	\$ 3.3290	\$ 4.0253	\$ 0.3834	\$ 2,607	10%
Dec-23	1,030,000	1,240,000	161,000	\$ 4,892,380	\$ 4,414,400	\$ 742,520	\$ 4.7499	\$ 3.5600	\$ 4.6119	\$ 0.1380	\$ 2,221	10%
Jan-24	1,160,000	1,370,000	137,000	\$ 5,768,405	\$ 4,996,390	\$ 661,869	\$ 4.9728	\$ 3.6470	\$ 4.8312	\$ 0.1416	\$ 1,940	10%
Feb-24	1,030,000	1,360,000	164,000	\$ 5,063,205	\$ 5,166,640	\$ 790,794	\$ 4.9157	\$ 3.7990	\$ 4.8219	\$ 0.0938	\$ 1,539	10%
Mar-24	830,000	1,330,000	120,000	\$ 3,844,335	\$ 4,944,275	\$ 532,194	\$ 4.6317	\$ 3.7175	\$ 4.4349	\$ 0.1968	\$ 2,361	10%
Apr-24	520,000	630,000	147,000	\$ 2,135,230	\$ 2,520,000	\$ 597,503	\$ 4.1062	\$ 4.0000	\$ 4.0646	\$ 0.0416	\$ 611	10%
May-24	430,000	630,000	105,000	\$ 1,740,945	\$ 2,318,400	\$ 418,604	\$ 4.0487	\$ 3.6800	\$ 3.9867	\$ 0.0620	\$ 651	10%
Jun-24	330,000	550,000	115,000	\$ 1,385,901	\$ 2,627,350	\$ 480,863	\$ 4.1997	\$ 4.7770	\$ 4.1814	\$ 0.0183	\$ 210	10%
Jul-24	200,000	380,000	67,000	\$ 827,230	\$ 1,546,600	\$ 270,818	\$ 4.1362	\$ 4.0700	\$ 4.0421	\$ 0.0941	\$ 630	10%
Aug-24	220,000	540,000	94,000	\$ 940,695	\$ 2,378,700	\$ 397,500	\$ 4.2759	\$ 4.4050	\$ 4.2287	\$ 0.0472	\$ 443	10%
Sep-24	240,000	570,000	110,000	\$ 1,008,525	\$ 2,787,300	\$ 456,876	\$ 4.2022	\$ 4.8900	\$ 4.1534	\$ 0.0488	\$ 537	10%
Oct-24	280,000	700,000	83,000	\$ 1,148,400	\$ 3,111,500	\$ 336,438	\$ 4.1014	\$ 4.4450	\$ 4.0535	\$ 0.0480	\$ 398	10%
Nov-24	300,000	870,000	92,000	\$ 1,319,650	\$ 4,136,850	\$ 401,120	\$ 4.3988	\$ 4.7550	\$ 4.3600	\$ 0.0388	\$ 357	10%
Dec-24	320,000	1,170,000	106,000	\$ 1,522,180	\$ 5,961,150	\$ 500,986	\$ 4.7568	\$ 5.0950	\$ 4.7263	\$ 0.0305	\$ 324	10%
Jan-25	310,000	1,370,000	64,000	\$ 1,477,240	\$ 6,713,000	\$ 304,726	\$ 4.7653	\$ 4.9000	\$ 4.7613	\$ 0.0039	\$ 25	10%
Feb-25	200,000	1,220,000	47,000	\$ 884,440	\$ 5,398,500	\$ 207,839	\$ 4.4222	\$ 4.4250	\$ 4.4221	\$ 0.0001	\$ 0	10%
Mar-25	130,000	1,160,000	10,000	\$ 558,740	\$ 4,985,680	\$ 42,980	\$ 4.2980	\$ 4.2980	\$ 4.2980	\$ -	\$ -	0%
Apr-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Mar 31 2023

Rhode Island Energy

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 (MM)	Mandatory	Accelerated
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	\$ 37,750	\$ 2,6546	\$ 2,2980	\$ 2,3248	\$ 0.0503
202206	6/1/2022	1,629,912	600,000	470,000	36,000	630,000	1,106,000	68%	\$ 2,5052	\$ 2,770,696	\$ 1,591,395	\$ 1,094,160	\$ 85,141	\$ (11,320)	\$ 2,6523	\$ 2,3280	\$ 2,3650	\$ (0.0180)
202207	7/1/2022	1,086,611	480,000	480,000	25,000	860,000	985,000	91%	\$ 2,7873	\$ 2,745,520	\$ 1,563,780	\$ 1,121,280	\$ 60,460	\$ 83,980	\$ 3,2579	\$ 2,3360	\$ 2,4184	\$ 0.0977
202208	8/1/2022	1,339,948	650,000	370,000	20,000	910,000	1,040,000	78%	\$ 2,9661	\$ 3,084,765	\$ 2,107,360	\$ 927,590	\$ 49,815	\$ 89,830	\$ 3,2421	\$ 2,5070	\$ 2,4908	\$ 0.0987
202209	9/1/2022	1,608,184	540,000	550,000	15,000	880,000	1,105,000	69%	\$ 2,7414	\$ 3,029,198	\$ 1,628,225	\$ 1,364,000	\$ 36,973	\$ (371,230)	\$ 3,0152	\$ 2,4800	\$ 2,4648	\$ (0.4219)
202210	10/1/2022	2,400,602	770,000	640,000	36,000	940,000	1,446,000	60%	\$ 3,0522	\$ 4,413,486	\$ 2,669,720	\$ 1,652,480	\$ 91,286	\$ (1,253,080)	\$ 3,4672	\$ 2,5820	\$ 2,5357	\$ (1.3331)
202211	11/1/2022	2,830,779	868,000	940,000	73,000	1,550,000	1,881,000	66%	\$ 3,0902	\$ 5,812,751	\$ 3,063,566	\$ 2,544,110	\$ 205,075	\$ (1,194,845)	\$ 3,5295	\$ 2,7065	\$ 2,8092	\$ (0.7709)
202212	12/1/2022	4,283,296	1,284,000	1,250,000	148,500	2,050,000	2,682,500	63%	\$ 3,4232	\$ 9,182,846	\$ 5,183,282	\$ 3,423,750	\$ 575,814	\$ (216,890)	\$ 4,0368	\$ 2,7390	\$ 3,8775	\$ (0.1058)
202301	1/1/2023	5,263,823	1,600,000	1,340,000	70,000	2,190,000	2,910,000	55%	\$ 3,7601	\$ 10,941,983	\$ 6,856,895	\$ 3,765,400	\$ 319,888	\$ (480,930)	\$ 4,5713	\$ 2,8100	\$ 4,5670	\$ (0.2196)
202302	2/1/2023	4,606,024	1,385,000	1,250,000	121,600	1,980,000	2,756,600	60%	\$ 3,7991	\$ 10,472,567	\$ 6,362,490	\$ 3,553,125	\$ 556,952	\$ 259,590	\$ 4,5938	\$ 2,8425	\$ 4,5802	\$ 0.1311
202303	3/1/2023	3,913,096	1,389,000	1,130,000	30,000	1,960,000	2,549,000	65%	\$ 3,7055	\$ 9,445,252	\$ 6,277,327	\$ 3,036,310	\$ 131,615	\$ 422,915	\$ 4,5193	\$ 2,6870	\$ 4,3872	\$ 0.2158
202304	4/1/2023	2,445,110	750,000	730,000	15,000	360,000	1,495,000	61%	\$ 3,0418	\$ 4,547,455	\$ 2,743,645	\$ 1,757,840	\$ 45,970	\$ 108,540	\$ 3,6582	\$ 2,4080	\$ 3,0646	\$ 0.3015
202305	5/1/2023	1,949,197	680,000	710,000	16,400	740,000	1,406,400	72%	\$ 3,0909	\$ 4,347,013	\$ 2,592,330	\$ 1,700,450	\$ 54,233	\$ 192,770	\$ 3,8123	\$ 2,3950	\$ 3,3069	\$ 0.2605
202306	6/1/2023	1,627,740	650,000	510,000	18,000	520,000	1,178,000	72%	\$ 3,2936	\$ 3,879,913	\$ 2,524,282	\$ 1,294,890	\$ 60,741	\$ 114,140	\$ 3,8835	\$ 2,5390	\$ 3,3745	\$ 0.2195
202307	7/1/2023	1,192,774	500,000	470,000	20,000	300,000	990,000	83%	\$ 3,2954	\$ 3,262,465	\$ 1,949,230	\$ 1,245,500	\$ 67,735	\$ 42,750	\$ 3,8985	\$ 2,6500	\$ 3,3868	\$ 0.1425
202308	8/1/2023	1,296,869	490,000	500,000	36,000	280,000	1,026,000	79%	\$ 3,4329	\$ 3,522,106	\$ 1,956,815	\$ 1,442,500	\$ 122,791	\$ 9,100	\$ 3,9935	\$ 2,8850	\$ 3,4109	\$ 0.0325
202309	9/1/2023	1,604,248	560,000	570,000	70,500	290,000	1,200,500	75%	\$ 3,5339	\$ 4,242,453	\$ 2,280,525	\$ 1,727,670	\$ 234,258	\$ (61,750)	\$ 4,0724	\$ 3,0310	\$ 3,3228	\$ (0.2129)
202310	10/1/2023	2,389,908	690,000	720,000	84,500	240,000	1,494,500	63%	\$ 3,6791	\$ 5,498,394	\$ 2,855,245	\$ 2,352,240	\$ 290,909	\$ (108,120)	\$ 4,1380	\$ 3,2670	\$ 3,4427	\$ (0.4505)
202311	11/1/2023	2,872,337	800,000	900,000	68,000	340,000	1,768,000	62%	\$ 3,8443	\$ 6,796,784	\$ 3,526,965	\$ 2,996,100	\$ 273,719	\$ (83,300)	\$ 4,4087	\$ 3,3290	\$ 4,0253	\$ (0.2450)
202312	12/1/2023	4,348,897	1,030,000	1,240,000	161,000	380,000	2,431,000	56%	\$ 4,1338	\$ 10,049,300	\$ 4,892,380	\$ 4,414,400	\$ 742,520	\$ (7,600)	\$ 4,7499	\$ 3,9600	\$ 4,6119	\$ (0.0200)
202401	1/1/2024	5,349,840	1,180,000	1,370,000	137,000	380,000	2,667,000	50%	\$ 4,2845	\$ 11,426,664	\$ 5,786,405	\$ 4,996,390	\$ 661,869	\$ 38,000	\$ 4,9728	\$ 3,6470	\$ 4,8312	\$ 0.1000
202402	2/1/2024	4,856,440	1,030,000	1,360,000	164,000	340,000	2,554,000	53%	\$ 4,3151	\$ 11,020,639	\$ 5,063,205	\$ 5,166,640	\$ 790,794	\$ 87,380	\$ 4,9157	\$ 3,7990	\$ 4,8219	\$ 0.2570
202403	3/1/2024	3,976,958	830,000	1,330,000	120,000	300,000	2,280,000	54%	\$ 4,0881	\$ 9,320,804	\$ 3,844,335	\$ 4,944,275	\$ 532,194	\$ 74,400	\$ 4,6317	\$ 3,7175	\$ 4,4349	\$ 0.2480
202404	4/1/2024	2,425,720	520,000	630,000	147,000	-	1,297,000	53%	\$ 4,0499	\$ 5,252,733	\$ 2,135,230	\$ 2,520,000	\$ 597,503	\$ -	\$ 4,1062	\$ 4,0000	\$ 4,0646	\$ -
202405	5/1/2024	1,868,891	430,000	630,000	105,000	-	1,165,000	62%	\$ 3,8437	\$ 4,477,949	\$ 1,740,945	\$ 2,318,400	\$ 418,604	\$ -	\$ 4,0487	\$ 3,6800	\$ 3,9867	\$ -
202406	6/1/2024	1,634,934	330,000	550,000	115,000	-	995,000	61%	\$ 4,5167	\$ 4,494,114	\$ 1,385,901	\$ 2,627,350	\$ 480,863	\$ -	\$ 4,1997	\$ 4,7770	\$ 4,1814	\$ -
202407	7/1/2024	1,127,762	200,000	380,000	67,000	-	647,000	57%	\$ 4,0876	\$ 2,644,648	\$ 827,230	\$ 1,546,600	\$ 270,818	\$ -	\$ 4,1362	\$ 4,0700	\$ 4,0421	\$ -
202408	8/1/2024	1,389,928	220,000	540,000	94,000	-	854,000	61%	\$ 4,3523	\$ 3,716,895	\$ 908,695	\$ 2,378,700	\$ 397,500	\$ -	\$ 4,2759	\$ 4,4050	\$ 4,2287	\$ -
202409	9/1/2024	1,612,188	240,000	570,000	110,000	-	920,000	57%	\$ 4,6225	\$ 4,252,701	\$ 1,408,525	\$ 2,377,300	\$ 456,876	\$ -	\$ 4,2022	\$ 4,8900	\$ 4,1534	\$ -
202410	10/1/2024	2,344,625	280,000	700,000	83,000	-	1,063,000	45%	\$ 4,3239	\$ 4,596,338	\$ 1,148,400	\$ 3,111,500	\$ 336,438	\$ -	\$ 4,1014	\$ 4,4450	\$ 4,0535	\$ -
202411	11/1/2024	2,911,079	300,000	870,000	92,000	-	1,262,000	43%	\$ 4,6415	\$ 5,857,620	\$ 1,319,650	\$ 4,136,850	\$ 401,120	\$ -	\$ 4,3988	\$ 4,7550	\$ 4,3600	\$ -
202412	12/1/2024	4,406,229	320,000	1,170,000	106,000	-	1,596,000	36%	\$ 5,0027	\$ 7,984,316	\$ 1,522,180	\$ 5,961,150	\$ 500,986	\$ -	\$ 4,7568	\$ 5,0950	\$ 4,7263	\$ -
202501	1/1/2025	5,419,707	310,000	1,370,000	64,000	-	1,744,000	32%	\$ 4,8710	\$ 8,494,966	\$ 1,477,240	\$ 6,713,000	\$ 304,726	\$ -	\$ 4,7653	\$ 4,9000	\$ 4,7613	\$ -
202502	2/1/2025	4,742,436	200,000	1,220,000	47,000	-	1,467,000	31%	\$ 4,4245	\$ 6,490,779	\$ 884,440	\$ 5,398,500	\$ 207,839	\$ -	\$ 4,4222	\$ 4,4250	\$ 4,4221	\$ -
202503	3/1/2025	4,029,933	130,000	1,160,000	10,000	-	1,300,000	32%	\$ 4,2980	\$ 5,587,400	\$ 558,740	\$ 4,985,680	\$ 42,980	\$ -	\$ 4,2980	\$ 4,2980	\$ 4,2980	\$ -

Settled

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
354730	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	10/1/2020	0.3	\$ 2.3950	\$ 7,185
354720	NG OTC Swap	HENRY HUB	May-22	MANDATORY	10/1/2020	3.0	\$ 2.3950	\$ 71,850
353916	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	9/14/2020	0.4	\$ 2.4300	\$ 9,720
353903	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/14/2020	3.0	\$ 2.4300	\$ 72,900
352525	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	8/19/2020	0.5	\$ 2.4220	\$ 12,110
352519	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/19/2020	4.0	\$ 2.4220	\$ 96,880
349687	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2400	\$ 22,400
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
346977	NG OTC Swap	HENRY HUB	May-22	ACCELERATED	5/6/2020	59.0	\$ 2.2980	\$ 1,355,820
346976	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	5/6/2020	1.0	\$ 2.2980	\$ 22,980
346975	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/6/2020	7.0	\$ 2.2980	\$ 160,860

145.2 \$ 3,633,545

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
396769	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	5/2/2022	16.0	\$ (1.1200)	\$ -
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
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
354731	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4125	\$ 9,650
354721	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	10/1/2020	3.0	\$ 2.4125	\$ 72,375
353917	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4600	\$ 12,300
353904	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/14/2020	3.0	\$ 2.4600	\$ 73,800
352526	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	8/19/2020	0.7	\$ 2.4530	\$ 17,171
352520	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/19/2020	3.0	\$ 2.4530	\$ 73,590
349688	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2740	\$ 22,740
349683	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2020	2.0	\$ 2.2740	\$ 45,480
348320	NG OTC Swap	HENRY HUB	Jun-22	ACCELERATED	6/4/2020	47.0	\$ 2.3280	\$ 1,094,160
348319	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	6/4/2020	1.0	\$ 2.3280	\$ 23,280
348318	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/4/2020	5.0	\$ 2.3280	\$ 116,400

110.6 \$ 2,770,696

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
398422	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	6/6/2022	18.0	\$ (1.2700)	\$ -
396770	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	5/2/2022	17.0	\$ (1.1200)	\$ -
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
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
354732	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4400	\$ 9,760
354722	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	10/1/2020	3.0	\$ 2.4400	\$ 73,200
353918	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4800	\$ 12,400
353905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352527	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	8/19/2020	0.6	\$ 2.4900	\$ 14,940
352521	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/19/2020	3.0	\$ 2.4900	\$ 74,700
349945	NG OTC Swap	HENRY HUB	Jul-22	ACCELERATED	7/8/2020	48.0	\$ 2.3360	\$ 1,121,280
349944	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	7/8/2020	1.0	\$ 2.3360	\$ 23,360
349943	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/8/2020	5.0	\$ 2.3360	\$ 116,800

98.5 \$ 2,745,520

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
400091	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	7/6/2022	15.0	\$ (1.1200)	\$ -
398423	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	6/6/2022	16.0	\$ (1.2700)	\$ -
396771	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	5/2/2022	15.0	\$ (1.1200)	\$ -
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
354733	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4490	\$ 12,245
354723	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	10/1/2020	2.0	\$ 2.4490	\$ 48,980
353919	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.5000	\$ 12,500
353906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/14/2020	2.0	\$ 2.5000	\$ 50,000
352532	NG OTC Swap	HENRY HUB	Aug-22	ACCELERATED	8/19/2020	37.0	\$ 2.5070	\$ 927,590
352531	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	8/19/2020	1.0	\$ 2.5070	\$ 25,070
352530	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/19/2020	4.0	\$ 2.5070	\$ 100,280

104.0 \$ 3,084,765

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
402331	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	8/3/2022	13.0	\$ (1.2700)	\$ -
400092	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	7/6/2022	12.0	\$ (1.1200)	\$ -
398424	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	6/6/2022	13.0	\$ (1.2700)	\$ -
396772	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	5/2/2022	12.0	\$ (1.1200)	\$ -
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)	\$ -
395498	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	4/8/2022	1.0	\$ 6.3980	\$ 63,980
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
354734	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4345	\$ 12,173
354724	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	10/1/2020	3.0	\$ 2.4345	\$ 73,035
354025	NG OTC Swap	HENRY HUB	Sep-22	ACCELERATED	9/16/2020	55.0	\$ 2.4800	\$ 1,364,000
354024	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	9/16/2020	1.0	\$ 2.4800	\$ 24,800
354023	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/16/2020	6.0	\$ 2.4800	\$ 148,800

110.5 \$ 3,029,198

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404307	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	9/1/2022	12.0	\$ (1.5650)	\$ -
402332	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	8/3/2022	11.0	\$ (1.2700)	\$ -
400093	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	7/6/2022	12.0	\$ (1.1200)	\$ -
398425	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	6/6/2022	11.0	\$ (1.2700)	\$ -
396773	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	5/2/2022	12.0	\$ (1.1200)	\$ -
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)	\$ -
397006	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	5/6/2022	3.0	\$ 8.3600	\$ 250,800
395499	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	4/8/2022	3.0	\$ 6.4140	\$ 192,420
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
369819	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	4/5/2021	0.6	\$ 2.5110	\$ 15,066
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
361931	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5200	\$ 25,200
361921	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	1/6/2021	4.0	\$ 2.5200	\$ 100,800
358947	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.5200	\$ 25,200
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
355886	NG OTC Swap	HENRY HUB	Oct-22	ACCELERATED	10/23/2020	64.0	\$ 2.5820	\$ 1,652,480
355885	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	10/23/2020	1.0	\$ 2.5820	\$ 25,820
355884	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	10/23/2020	7.0	\$ 2.5820	\$ 180,740
						144.6	\$	4,413,486

Transaction History								
Allegr Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
406111	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	10/5/2022	18.0	\$ (0.6350)	\$ -
404308	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	9/1/2022	17.0	\$ (0.6450)	\$ -
402333	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	8/3/2022	18.0	\$ (0.6200)	\$ -
400094	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	7/6/2022	17.0	\$ (0.6350)	\$ -
398426	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	6/6/2022	17.0	\$ (0.8100)	\$ -
396774	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	5/2/2022	17.0	\$ (0.8100)	\$ -
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)	\$ -
398550	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	6/8/2022	0.1	\$ 8.7010	\$ 8,701
398531	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	6/8/2022	2.0	\$ 8.7010	\$ 174,020
397007	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	5/6/2022	2.0	\$ 8.4300	\$ 168,600
395517	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	4/8/2022	0.2	\$ 6.4870	\$ 12,974
395500	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	4/8/2022	2.8	\$ 6.4870	\$ 181,636
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
369820	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	4/5/2021	1.5	\$ 2.5750	\$ 38,625
369810	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	4/5/2021	5.0	\$ 2.5750	\$ 128,750
367314	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	3/4/2021	0.5	\$ 2.5750	\$ 12,875
367306	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	3/4/2021	5.0	\$ 2.5750	\$ 128,750
364382	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	2/3/2021	1.0	\$ 2.5870	\$ 25,870
364375	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	2/3/2021	5.0	\$ 2.5870	\$ 129,350
361932	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5800	\$ 25,800
361922	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	1/6/2021	5.0	\$ 2.5800	\$ 129,000
358948	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.6100	\$ 26,100
358944	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	12/3/2020	5.0	\$ 2.6100	\$ 130,500
356997	NG OTC Swap	HENRY HUB	Nov-22	ACCELERATED	11/6/2020	94.0	\$ 2.7065	\$ 2,544,110
356996	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	11/6/2020	2.0	\$ 2.7065	\$ 54,130
356995	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	11/6/2020	10.0	\$ 2.7065	\$ 270,650
						188.1	\$	5,812,751

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
407884	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	11/2/2022	21.0	\$ (0.6160)	\$ -
406112	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	10/5/2022	20.0	\$ (0.6350)	\$ -
404309	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	9/1/2022	21.0	\$ (0.6450)	\$ -
402334	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	8/3/2022	20.0	\$ (0.6200)	\$ -
400095	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	7/6/2022	21.0	\$ (0.6350)	\$ -
398427	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	6/6/2022	20.0	\$ (0.8100)	\$ -
396775	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	5/2/2022	21.0	\$ (0.8100)	\$ -
394960	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	4/1/2022	20.0	\$ (0.7250)	\$ -
391686	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	3/1/2022	20.0	\$ (0.7515)	\$ -
390506	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	2/14/2022	21.0	\$ (0.8150)	\$ -
400056	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	7/5/2022	0.5	\$ 5.7280	\$ 28,640
400037	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	7/5/2022	5.0	\$ 5.7280	\$ 286,400
398551	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	6/8/2022	0.5	\$ 8.7920	\$ 43,960
398532	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	6/8/2022	5.0	\$ 8.7920	\$ 439,600
397025	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	5/6/2022	0.7	\$ 8.5600	\$ 59,920
397008	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	5/6/2022	6.0	\$ 8.5600	\$ 513,600
395518	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	4/8/2022	0.6	\$ 6.6480	\$ 39,888
395501	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	4/8/2022	4.4	\$ 6.6480	\$ 292,512
392495	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	3/7/2022	5.0	\$ 5.2250	\$ 261,250
389225	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	2/3/2022	0.6	\$ 5.0350	\$ 30,210
389211	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	2/3/2022	5.0	\$ 5.0350	\$ 251,750
386201	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	1/3/2022	0.6	\$ 4.0000	\$ 22,000
386188	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	1/3/2022	5.0	\$ 4.0000	\$ 200,000
383667	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	12/2/2021	0.5	\$ 4.0900	\$ 20,450
383655	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	12/2/2021	5.0	\$ 4.0900	\$ 204,500
380910	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	11/1/2021	5.0	\$ 4.2100	\$ 210,500
379240	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	10/1/2021	0.8	\$ 4.1630	\$ 33,304
379230	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	10/1/2021	6.0	\$ 4.1630	\$ 249,780
377837	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	9/2/2021	0.9	\$ 3.7060	\$ 33,354
377827	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	9/2/2021	7.0	\$ 3.7060	\$ 259,420
376258	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	8/6/2021	0.9	\$ 3.5060	\$ 31,554
376248	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	8/6/2021	7.0	\$ 3.5060	\$ 245,420
374528	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	7/1/2021	0.9	\$ 3.1130	\$ 28,017
374518	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	7/1/2021	7.0	\$ 3.1130	\$ 217,910
372885	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	6/2/2021	0.9	\$ 2.9330	\$ 26,397
372875	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	6/2/2021	7.0	\$ 2.9330	\$ 205,310
371574	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	5/4/2021	0.5	\$ 2.8140	\$ 14,070
371565	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	5/4/2021	7.0	\$ 2.8140	\$ 196,980
369823	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	4/5/2021	1.0	\$ 2.7430	\$ 27,430
369811	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	4/5/2021	7.0	\$ 2.7430	\$ 192,010
367315	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	3/4/2021	1.0	\$ 2.7390	\$ 27,390
367307	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	3/4/2021	7.0	\$ 2.7390	\$ 191,730
364383	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	2/3/2021	1.0	\$ 2.7300	\$ 27,300
364376	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	2/3/2021	7.0	\$ 2.7300	\$ 191,100
361933	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.7150	\$ 27,150
361923	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	1/6/2021	7.0	\$ 2.7150	\$ 190,050
359293	NG OTC Swap	HENRY HUB	Dec-22	ACCELERATED	12/7/2020	125.0	\$ 2.7390	\$ 3,423,750
359292	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	12/7/2020	2.0	\$ 2.7390	\$ 54,780
359291	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	12/7/2020	14.0	\$ 2.7390	\$ 383,460

268.3 \$ 9,182,846

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
410518	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	12/1/2022	25.0	\$ (0.6200)	\$ -
407885	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	11/2/2022	18.0	\$ (0.6160)	\$ -
406113	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	10/5/2022	18.0	\$ (0.6350)	\$ -
404310	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	9/1/2022	18.0	\$ (0.6450)	\$ -
402335	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	8/3/2022	18.0	\$ (0.6200)	\$ -
400096	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	7/6/2022	20.0	\$ (0.6350)	\$ -
398428	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	6/6/2022	20.0	\$ (0.8100)	\$ -
396776	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	5/2/2022	20.0	\$ (0.8100)	\$ -
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)	\$ -
402033	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	8/1/2022	0.4	\$ 8.3530	\$ 30,071
402014	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	8/1/2022	7.3	\$ 8.3530	\$ 609,769
400057	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	7/5/2022	0.7	\$ 5.8130	\$ 40,691
400038	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	7/5/2022	7.0	\$ 5.8130	\$ 406,910
398552	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	6/8/2022	0.3	\$ 8.8750	\$ 26,625
398533	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	6/8/2022	7.0	\$ 8.8750	\$ 621,250
397026	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	5/6/2022	0.3	\$ 8.6700	\$ 26,010
397009	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	5/6/2022	7.0	\$ 8.6700	\$ 606,900
395519	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	4/8/2022	0.3	\$ 6.7480	\$ 20,244
395502	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	4/8/2022	6.7	\$ 6.7480	\$ 452,116
392496	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	3/7/2022	7.0	\$ 5.3180	\$ 372,260
389226	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	2/3/2022	0.3	\$ 5.1350	\$ 15,405
389212	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	2/3/2022	7.0	\$ 5.1350	\$ 359,450
386202	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	1/3/2022	0.3	\$ 4.1100	\$ 13,563
386189	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	1/3/2022	7.0	\$ 4.1100	\$ 287,700
383668	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	12/2/2021	0.4	\$ 4.1850	\$ 15,066
383656	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	12/2/2021	7.0	\$ 4.1850	\$ 292,950
380921	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	11/1/2021	0.4	\$ 4.3000	\$ 17,200
380911	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	11/1/2021	8.0	\$ 4.3000	\$ 344,000
379241	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	10/1/2021	0.3	\$ 4.2450	\$ 12,735
379231	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	10/1/2021	7.0	\$ 4.2450	\$ 297,150
377838	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	9/2/2021	0.3	\$ 3.7780	\$ 11,334
377828	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	9/2/2021	7.0	\$ 3.7780	\$ 264,460
376259	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	8/6/2021	0.3	\$ 3.6100	\$ 10,830
376249	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	8/6/2021	7.0	\$ 3.6100	\$ 252,700
374529	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	7/1/2021	0.3	\$ 3.2120	\$ 9,636
374519	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	7/1/2021	7.0	\$ 3.2120	\$ 224,840
372886	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	6/2/2021	0.3	\$ 3.0380	\$ 9,114
372876	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	6/2/2021	7.0	\$ 3.0380	\$ 212,660
371575	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	5/4/2021	0.4	\$ 2.9200	\$ 10,220
371566	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	5/4/2021	7.0	\$ 2.9200	\$ 204,400
369824	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	4/5/2021	0.3	\$ 2.8500	\$ 8,550
369812	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	4/5/2021	7.0	\$ 2.8500	\$ 199,500
367316	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	3/4/2021	0.4	\$ 2.8430	\$ 11,372
367308	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	3/4/2021	8.0	\$ 2.8430	\$ 227,440
364384	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	2/3/2021	0.4	\$ 2.8380	\$ 11,352
364377	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	2/3/2021	8.0	\$ 2.8380	\$ 227,040
362154	NG OTC Swap	HENRY HUB	Jan-23	ACCELERATED	1/7/2021	134.0	\$ 2.8100	\$ 3,765,400
362153	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	1/7/2021	0.7	\$ 2.8100	\$ 19,670
362152	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	1/7/2021	14.0	\$ 2.8100	\$ 393,400

291.0 \$ 10,941,983

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
414058	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	1/9/2023	17.0	\$ (0.6000)	\$ -
410519	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	12/1/2022	16.0	\$ (0.6200)	\$ -
407886	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	11/2/2022	17.0	\$ (0.6160)	\$ -
406114	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	10/5/2022	16.0	\$ (0.6350)	\$ -
404311	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	9/1/2022	17.0	\$ (0.6450)	\$ -
402336	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	8/3/2022	16.0	\$ (0.6200)	\$ -
400097	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	7/6/2022	17.0	\$ (0.6350)	\$ -
398429	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	6/6/2022	16.0	\$ (0.8100)	\$ -
396777	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	5/2/2022	17.0	\$ (0.8100)	\$ -
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)	\$ -
404395	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	9/2/2022	0.6	\$ 8.8700	\$ 48,785
404376	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	9/2/2022	6.0	\$ 8.8700	\$ 532,200
402034	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	8/1/2022	0.6	\$ 7.2930	\$ 40,112
402015	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	8/1/2022	6.0	\$ 7.2930	\$ 437,580
400058	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	7/5/2022	0.9	\$ 5.6130	\$ 50,517
400039	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	7/5/2022	6.0	\$ 5.6130	\$ 336,780
398553	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	6/8/2022	0.5	\$ 8.5970	\$ 42,985
398534	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	6/8/2022	6.0	\$ 8.5970	\$ 515,820
397027	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	5/6/2022	0.5	\$ 8.3400	\$ 41,700
397010	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	5/6/2022	6.0	\$ 8.3400	\$ 500,400
395520	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	4/8/2022	0.5	\$ 6.5600	\$ 32,800
395503	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	4/8/2022	5.5	\$ 6.5600	\$ 360,800
392497	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	3/7/2022	6.0	\$ 5.1330	\$ 307,980
389227	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	2/3/2022	0.6	\$ 4.9550	\$ 27,253
389213	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	2/3/2022	6.0	\$ 4.9550	\$ 297,300
386203	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	1/3/2022	0.6	\$ 4.0000	\$ 24,400
386190	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	1/3/2022	7.0	\$ 4.0000	\$ 280,000
383669	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	12/2/2021	0.7	\$ 4.0600	\$ 26,390
383657	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	12/2/2021	7.0	\$ 4.0600	\$ 284,200
380922	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	11/1/2021	0.6	\$ 4.1900	\$ 25,140
380912	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	11/1/2021	7.0	\$ 4.1900	\$ 293,300
379242	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	10/1/2021	0.6	\$ 4.1600	\$ 24,960
379232	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	10/1/2021	7.0	\$ 4.1600	\$ 291,200
377839	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	9/2/2021	0.6	\$ 3.6850	\$ 22,110
377829	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	9/2/2021	7.0	\$ 3.6850	\$ 257,950
376260	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	8/6/2021	0.6	\$ 3.5280	\$ 21,168
376250	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	8/6/2021	7.0	\$ 3.5280	\$ 246,960
374530	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	7/1/2021	0.6	\$ 3.1460	\$ 18,876
374520	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	7/1/2021	7.0	\$ 3.1460	\$ 220,220
372887	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	6/2/2021	0.5	\$ 2.9790	\$ 14,895
372877	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	6/2/2021	7.0	\$ 2.9790	\$ 208,530
371576	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	5/4/2021	0.7	\$ 2.8740	\$ 18,681
371567	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	5/4/2021	7.0	\$ 2.8740	\$ 201,180
369825	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	4/5/2021	0.8	\$ 2.8080	\$ 22,464
369813	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	4/5/2021	7.0	\$ 2.8080	\$ 196,560
367317	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	3/4/2021	0.6	\$ 2.7940	\$ 16,764
367309	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	3/4/2021	7.0	\$ 2.7940	\$ 195,580
364995	NG OTC Swap	HENRY HUB	Feb-23	ACCELERATED	2/9/2021	125.0	\$ 2.8425	\$ 3,553,125
364994	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	2/9/2021	1.3	\$ 2.8425	\$ 36,953
364993	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	2/9/2021	14.0	\$ 2.8425	\$ 397,950
							275.7	\$ 10,472,567

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
416816	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	2/2/2023	15.0	\$ (0.3900)	\$ -
414059	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	1/9/2023	16.0	\$ (0.6000)	\$ -
410520	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	12/1/2022	15.0	\$ (0.6200)	\$ -
407887	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	11/2/2022	15.0	\$ (0.6160)	\$ -
406115	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	10/5/2022	15.0	\$ (0.6350)	\$ -
404312	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	9/1/2022	15.0	\$ (0.6450)	\$ -
402337	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	8/3/2022	15.0	\$ (0.6200)	\$ -
400098	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	7/6/2022	15.0	\$ (0.6350)	\$ -
398430	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	6/6/2022	15.0	\$ (0.8100)	\$ -
396778	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	5/2/2022	15.0	\$ (0.8100)	\$ -
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)	\$ -
405919	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	10/3/2022	0.2	\$ 5.8205	\$ 11,641
405900	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	10/3/2022	7.0	\$ 5.8205	\$ 407,435
404396	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	9/2/2022	0.3	\$ 7.5770	\$ 22,731
404377	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	9/2/2022	7.0	\$ 7.5770	\$ 530,390
402035	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	8/1/2022	0.2	\$ 6.5630	\$ 13,126
402016	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	8/1/2022	7.0	\$ 6.5630	\$ 459,410
400059	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	7/5/2022	0.3	\$ 5.0300	\$ 15,090
400040	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	7/5/2022	7.0	\$ 5.0300	\$ 352,100
398554	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	6/8/2022	0.1	\$ 7.7290	\$ 7,729
398535	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	6/8/2022	7.0	\$ 7.7290	\$ 541,030
397028	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	5/6/2022	0.1	\$ 7.0100	\$ 7,010
397011	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	5/6/2022	7.0	\$ 7.0100	\$ 490,700
395521	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	4/8/2022	0.1	\$ 5.8680	\$ 5,868
395504	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	4/8/2022	6.9	\$ 5.8680	\$ 404,892
392498	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/7/2022	7.0	\$ 4.6660	\$ 326,620
389228	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	2/3/2022	0.1	\$ 4.4350	\$ 4,435
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
379243	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.8450	\$ 3,845
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
369826	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	4/5/2021	0.5	\$ 2.6540	\$ 13,270
369814	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	4/5/2021	6.0	\$ 2.6540	\$ 159,240
368178	NG OTC Swap	HENRY HUB	Mar-23	ACCELERATED	3/12/2021	113.0	\$ 2.6870	\$ 3,036,310
368177	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	3/12/2021	1.0	\$ 2.6870	\$ 26,870
368176	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/12/2021	12.0	\$ 2.6870	\$ 322,440
						254.9	\$	9,445,252

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419572	NG Basis Swap	TETCO M2	Apr-23	MANDATORY	3/7/2023	18.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Apr-23	MANDATORY	2/27/2023	18.0	\$ (0.7350)	\$ -
407996	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	11/3/2022	0.2	\$ 4.8030	\$ 9,606
407977	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	11/3/2022	7.0	\$ 4.8030	\$ 336,210
405920	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	10/3/2022	0.1	\$ 4.7825	\$ 4,783
405901	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	10/3/2022	3.0	\$ 4.7825	\$ 143,475
404378	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	9/2/2022	3.0	\$ 5.9410	\$ 178,230
402017	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	8/1/2022	3.0	\$ 4.9080	\$ 147,240
400060	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.2510	\$ 4,251
400041	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	7/5/2022	3.0	\$ 4.2510	\$ 127,530
398536	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	6/8/2022	3.0	\$ 5.9530	\$ 178,590
397012	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	5/6/2022	3.0	\$ 4.9900	\$ 149,700
395505	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	4/8/2022	3.0	\$ 4.5050	\$ 135,150
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
379244	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.2500	\$ 3,250
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
370664	NG OTC Swap	HENRY HUB	Apr-23	ACCELERATED	4/20/2021	73.0	\$ 2.4080	\$ 1,757,840
370663	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	4/20/2021	1.0	\$ 2.4080	\$ 24,080
370662	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	4/20/2021	8.0	\$ 2.4080	\$ 192,640

149.5 \$ 4,547,455

Transaction History								
Allegrro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419572	NG Basis Swap	TETCO M2	May-23	MANDATORY	3/7/2023	37.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	May-23	MANDATORY	2/27/2023	37.0	\$ (0.7350)	\$ -
410619	NG OTC Swap	HENRY HUB	May-23	MANDATORY	12/1/2022	21.0	\$ 5.2115	\$ 1,094,415
407978	NG OTC Swap	HENRY HUB	May-23	MANDATORY	11/3/2022	1.0	\$ 4.7400	\$ 47,400
405902	NG OTC Swap	HENRY HUB	May-23	MANDATORY	10/3/2022	1.0	\$ 4.6855	\$ 46,855
404379	NG OTC Swap	HENRY HUB	May-23	MANDATORY	9/2/2022	1.0	\$ 5.7690	\$ 57,690
402018	NG OTC Swap	HENRY HUB	May-23	MANDATORY	8/1/2022	1.0	\$ 4.7330	\$ 47,330
400042	NG OTC Swap	HENRY HUB	May-23	MANDATORY	7/5/2022	1.0	\$ 4.1820	\$ 41,820
398537	NG OTC Swap	HENRY HUB	May-23	MANDATORY	6/8/2022	1.0	\$ 5.7580	\$ 57,580
397013	NG OTC Swap	HENRY HUB	May-23	MANDATORY	5/6/2022	1.0	\$ 4.7900	\$ 47,900
395506	NG OTC Swap	HENRY HUB	May-23	MANDATORY	4/8/2022	2.0	\$ 4.3660	\$ 87,320
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
410636	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	12/1/2022	0.4	\$ 5.2115	\$ 22,931
400061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.1820	\$ 4,182
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

140.6 \$ 4,347,013

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419572	NG Basis Swap	TETCO M2	Jun-23	MANDATORY	3/7/2023	26.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Jun-23	MANDATORY	2/27/2023	26.0	\$ (0.7350)	\$ -
413651	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	1/5/2023	3.0	\$ 3.6600	\$ 109,800
410620	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	12/1/2022	4.0	\$ 5.2975	\$ 211,900
407979	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	11/3/2022	3.0	\$ 4.8100	\$ 144,300
405903	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	10/3/2022	3.0	\$ 4.7545	\$ 142,635
404380	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	9/2/2022	3.0	\$ 5.8190	\$ 174,570
402019	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	8/1/2022	3.0	\$ 4.7770	\$ 143,310
400043	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	7/5/2022	3.0	\$ 4.2450	\$ 127,350
398538	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	6/8/2022	3.0	\$ 5.8490	\$ 175,470
397014	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	5/6/2022	3.0	\$ 4.8300	\$ 144,900
395507	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	4/8/2022	3.0	\$ 4.3960	\$ 131,880
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
410637	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	12/1/2022	0.2	\$ 5.2975	\$ 7,946
407997	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	11/3/2022	0.1	\$ 4.8100	\$ 4,810
405921	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	10/3/2022	0.1	\$ 4.7545	\$ 4,755
402036	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	8/1/2022	0.2	\$ 4.7770	\$ 7,166
400062	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.2450	\$ 4,245
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

117.8 \$ 3,879,913

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419572	NG Basis Swap	TETCO M2	Jul-23	MANDATORY	3/7/2023	15.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Jul-23	MANDATORY	2/27/2023	15.0	\$ (0.7350)	\$ -
407980	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	11/3/2022	1.0	\$ 4.8850	\$ 48,850
405904	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	10/3/2022	2.0	\$ 4.8245	\$ 96,490
404381	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	9/2/2022	3.0	\$ 5.8710	\$ 176,130
402020	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	8/1/2022	3.0	\$ 4.8250	\$ 144,750
400044	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	7/5/2022	3.0	\$ 4.3090	\$ 129,270
398539	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	6/8/2022	3.0	\$ 5.8460	\$ 175,380
397015	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	5/6/2022	3.0	\$ 4.8700	\$ 146,100
395508	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	4/8/2022	3.0	\$ 4.4350	\$ 133,050
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
407998	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	11/3/2022	0.1	\$ 4.8850	\$ 4,885
404397	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.8710	\$ 5,871
402037	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8250	\$ 4,825
400063	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3090	\$ 4,309
398555	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8460	\$ 5,846
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

99.0 \$ 3,262,465

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419572	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	3/7/2023	14.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	2/27/2023	14.0	\$ (0.7350)	\$ -
407981	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	11/3/2022	1.0	\$ 4.8950	\$ 48,950
405905	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	10/3/2022	3.0	\$ 4.8325	\$ 144,975
404382	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2022	3.0	\$ 5.8830	\$ 176,490
402021	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/1/2022	3.0	\$ 4.8350	\$ 145,050
400045	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	7/5/2022	3.0	\$ 4.3250	\$ 129,750
398540	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	6/8/2022	3.0	\$ 5.8330	\$ 174,990
397016	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	5/6/2022	3.0	\$ 4.8700	\$ 146,100
395509	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	4/8/2022	3.0	\$ 4.4400	\$ 133,200
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
419013	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	3/1/2023	1.0	\$ 3.2570	\$ 32,570
407999	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	11/3/2022	0.2	\$ 4.8950	\$ 9,790
404398	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.8830	\$ 5,883
402038	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8350	\$ 4,835
400064	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3250	\$ 4,325
398556	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8330	\$ 5,833
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

102.6 \$ 3,522,106

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
419572	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	3/7/2023	15.0	\$ (0.7100)	\$ -	
418839	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	2/27/2023	14.0	\$ (0.7350)	\$ -	
418995	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	3/1/2023	2.0	\$ 3.2290	\$ 64,580	
416741	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	2/1/2023	2.0	\$ 3.1900	\$ 63,800	
413652	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	1/5/2023	2.0	\$ 3.7520	\$ 75,040	
410621	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	12/1/2022	2.0	\$ 5.3255	\$ 106,510	
407982	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	11/3/2022	3.0	\$ 4.8500	\$ 145,500	
405906	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	10/3/2022	3.0	\$ 4.8025	\$ 144,075	
404383	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/2/2022	3.0	\$ 5.8670	\$ 176,010	
402022	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	8/1/2022	3.0	\$ 4.8140	\$ 144,420	
400046	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	7/5/2022	3.0	\$ 4.3160	\$ 129,480	
398541	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	6/8/2022	3.0	\$ 5.8050	\$ 174,150	
397017	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	5/6/2022	3.0	\$ 4.8500	\$ 145,500	
395510	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	4/8/2022	3.0	\$ 4.4230	\$ 132,690	
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	
419014	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	3/1/2023	2.0	\$ 3.2290	\$ 64,580	
416758	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	2/1/2023	3.0	\$ 3.1900	\$ 95,700	
410638	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	12/1/2022	0.1	\$ 5.3255	\$ 2,663	
408000	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	11/3/2022	0.2	\$ 4.8500	\$ 9,700	
402039	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8140	\$ 4,814	
400065	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3160	\$ 4,316	
398557	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8050	\$ 5,805	
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	
							120.1	\$	4,242,453

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419572	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	3/7/2023	12.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	2/27/2023	12.0	\$ (0.7350)	\$ -
418996	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	3/1/2023	3.0	\$ 3.3050	\$ 99,150
416742	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	2/1/2023	3.0	\$ 3.2550	\$ 97,650
413653	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	1/5/2023	3.0	\$ 3.8220	\$ 114,660
410622	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	12/1/2022	3.0	\$ 5.3740	\$ 161,220
407983	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	11/3/2022	3.0	\$ 4.9100	\$ 147,300
405907	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	10/3/2022	3.0	\$ 4.8785	\$ 146,355
404384	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	9/2/2022	3.0	\$ 5.9250	\$ 177,750
402023	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	8/1/2022	4.0	\$ 4.8650	\$ 194,600
400047	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	7/5/2022	4.0	\$ 4.3680	\$ 174,720
398542	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	6/8/2022	4.0	\$ 5.8740	\$ 234,960
397018	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	5/6/2022	4.0	\$ 4.8800	\$ 195,200
395511	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	4/8/2022	4.0	\$ 4.4540	\$ 178,160
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
419015	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	3/1/2023	2.0	\$ 3.3050	\$ 66,100
416759	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	2/1/2023	4.0	\$ 3.2550	\$ 130,200
413668	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	1/5/2023	1.0	\$ 3.8220	\$ 38,220
410639	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	12/1/2022	0.1	\$ 5.3740	\$ 2,687
404399	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.9250	\$ 5,925
402040	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8650	\$ 4,865
400066	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3680	\$ 4,368
398558	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8740	\$ 5,874
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
						149.5	\$	5,498,394

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
419573	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	3/7/2023	17.0	\$ (0.7200)	\$ -	
418840	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	2/27/2023	17.0	\$ (0.7600)	\$ -	
418997	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	3/1/2023	3.0	\$ 3.6750	\$ 110,250	
416743	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	2/1/2023	3.0	\$ 3.6650	\$ 109,950	
413654	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	1/5/2023	3.0	\$ 4.1860	\$ 125,580	
410623	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	12/1/2022	3.0	\$ 5.6270	\$ 168,810	
407984	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	11/3/2022	3.0	\$ 5.2300	\$ 156,900	
405908	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	10/3/2022	5.0	\$ 5.1775	\$ 258,875	
404385	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	9/2/2022	5.0	\$ 6.1050	\$ 305,250	
402024	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	8/1/2022	5.0	\$ 5.0270	\$ 251,350	
400048	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	7/5/2022	5.0	\$ 4.5530	\$ 227,650	
398543	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	6/8/2022	5.0	\$ 6.0000	\$ 300,000	
397019	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	5/6/2022	5.0	\$ 5.0220	\$ 251,100	
395512	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	4/8/2022	5.0	\$ 4.5520	\$ 227,600	
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	
419016	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	3/1/2023	1.0	\$ 3.6750	\$ 36,750	
416760	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	2/1/2023	1.0	\$ 3.6650	\$ 36,650	
408001	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	11/3/2022	0.1	\$ 5.2300	\$ 5,230	
405922	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	10/3/2022	0.3	\$ 5.1775	\$ 15,533	
404400	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	9/2/2022	0.3	\$ 6.1050	\$ 18,315	
402041	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	8/1/2022	0.3	\$ 5.0270	\$ 15,081	
400067	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	7/5/2022	0.3	\$ 4.5530	\$ 13,659	
398559	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	6/8/2022	0.3	\$ 6.0000	\$ 18,000	
397029	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	5/6/2022	0.3	\$ 5.0220	\$ 15,066	
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	
							176.8	\$	6,796,784

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
419573	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	3/7/2023	19.0	\$ (0.7200)	\$ -	
418840	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	2/27/2023	19.0	\$ (0.7600)	\$ -	
418998	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	3/1/2023	4.0	\$ 4.0410	\$ 161,640	
416744	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	2/1/2023	4.0	\$ 4.0800	\$ 163,200	
413655	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	1/5/2023	4.0	\$ 4.6080	\$ 184,320	
410624	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	12/1/2022	4.0	\$ 5.9850	\$ 239,400	
407985	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	11/3/2022	5.0	\$ 5.5710	\$ 278,550	
405909	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	10/3/2022	6.0	\$ 5.4725	\$ 328,350	
404386	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	9/2/2022	7.0	\$ 6.3450	\$ 444,150	
402025	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	8/1/2022	7.0	\$ 5.2570	\$ 367,990	
400049	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	7/5/2022	7.0	\$ 4.8150	\$ 337,050	
398544	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	6/8/2022	7.0	\$ 6.2090	\$ 434,630	
397020	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	5/6/2022	7.0	\$ 5.2780	\$ 369,460	
395513	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	4/8/2022	7.0	\$ 4.7590	\$ 333,130	
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	
419017	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	3/1/2023	1.0	\$ 4.0410	\$ 40,410	
416761	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	2/1/2023	1.0	\$ 4.0800	\$ 40,800	
413669	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	1/5/2023	1.0	\$ 4.6080	\$ 46,080	
408002	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	11/3/2022	0.5	\$ 5.5710	\$ 27,855	
405923	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	10/3/2022	0.9	\$ 5.4725	\$ 49,253	
404401	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	9/2/2022	1.0	\$ 6.3450	\$ 63,450	
402042	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	8/1/2022	1.0	\$ 5.2570	\$ 52,570	
400068	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	7/5/2022	1.0	\$ 4.8150	\$ 48,150	
398560	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	6/8/2022	1.1	\$ 6.2090	\$ 68,299	
397030	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	5/6/2022	1.0	\$ 5.2780	\$ 52,780	
395522	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	4/8/2022	1.0	\$ 4.7590	\$ 47,590	
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	
							243.1	\$	10,049,300

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419573	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	3/7/2023	19.0	\$ (0.7200)	\$ -
418840	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	2/27/2023	19.0	\$ (0.7600)	\$ -
418999	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	3/1/2023	6.0	\$ 4.2330	\$ 253,980
416745	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	2/1/2023	7.0	\$ 4.3100	\$ 301,700
413656	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	1/5/2023	7.0	\$ 4.8930	\$ 342,510
410625	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	12/1/2022	7.0	\$ 6.2090	\$ 434,630
407986	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	11/3/2022	7.0	\$ 5.7100	\$ 399,700
405910	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	10/3/2022	7.0	\$ 5.6425	\$ 394,975
404387	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	9/2/2022	7.0	\$ 6.4940	\$ 454,580
402026	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	8/1/2022	7.0	\$ 5.4050	\$ 378,350
400050	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	7/5/2022	7.0	\$ 5.0250	\$ 351,750
398545	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	6/8/2022	7.0	\$ 6.3380	\$ 443,660
397021	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	5/6/2022	8.0	\$ 5.4150	\$ 433,200
395514	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	4/8/2022	8.0	\$ 4.8960	\$ 391,680
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
419018	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	3/1/2023	1.0	\$ 4.2330	\$ 42,330
416762	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	2/1/2023	1.0	\$ 4.3100	\$ 43,100
413670	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	1/5/2023	1.0	\$ 4.8930	\$ 48,930
408003	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	11/3/2022	0.7	\$ 5.7100	\$ 39,970
405924	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	10/3/2022	0.8	\$ 5.6425	\$ 45,140
404402	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	9/2/2022	0.8	\$ 6.4940	\$ 51,952
402043	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	8/1/2022	0.5	\$ 5.4050	\$ 27,025
400069	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	7/5/2022	1.0	\$ 5.0250	\$ 50,250
398561	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	6/8/2022	0.9	\$ 6.3380	\$ 57,042
397031	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	5/6/2022	1.0	\$ 5.4150	\$ 54,150
395523	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	4/8/2022	1.0	\$ 4.8960	\$ 48,960
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

266.7 \$ 11,426,664

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419573	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	3/7/2023	17.0	\$ (0.7200)	\$ -
418840	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	2/27/2023	17.0	\$ (0.7600)	\$ -
419000	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	3/1/2023	6.0	\$ 4.1060	\$ 246,360
416746	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	2/1/2023	6.0	\$ 4.1750	\$ 250,500
413657	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	1/5/2023	6.0	\$ 4.7160	\$ 282,960
410626	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	12/1/2022	6.0	\$ 5.9270	\$ 355,620
407987	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	11/3/2022	6.0	\$ 5.4410	\$ 326,460
405911	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	10/3/2022	7.0	\$ 5.4475	\$ 381,325
404388	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	9/2/2022	7.0	\$ 6.2460	\$ 437,220
402027	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	8/1/2022	7.0	\$ 5.2400	\$ 366,800
400051	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	7/5/2022	7.0	\$ 4.8850	\$ 341,950
398546	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	6/8/2022	7.0	\$ 6.1380	\$ 429,660
397022	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	5/6/2022	8.0	\$ 5.2070	\$ 416,560
395515	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	4/8/2022	8.0	\$ 4.7330	\$ 378,640
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
419019	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	3/1/2023	1.0	\$ 4.1060	\$ 41,060
416763	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	2/1/2023	1.0	\$ 4.1750	\$ 41,750
413671	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	1/5/2023	2.0	\$ 4.7160	\$ 94,320
410640	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	12/1/2022	0.8	\$ 5.9270	\$ 47,416
408004	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	11/3/2022	0.7	\$ 5.4410	\$ 38,087
405925	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	10/3/2022	0.9	\$ 5.4475	\$ 49,028
404403	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	9/2/2022	1.0	\$ 6.2460	\$ 62,460
402044	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	8/1/2022	0.5	\$ 5.2400	\$ 26,200
400070	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.8850	\$ 48,850
398562	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	6/8/2022	1.1	\$ 6.1380	\$ 67,518
397032	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	5/6/2022	1.2	\$ 5.2070	\$ 62,484
395524	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	4/8/2022	1.2	\$ 4.7330	\$ 56,796
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

255.4 \$ 11,020,639

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419573	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	3/7/2023	15.0	\$ (0.7200)	\$ -
418840	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	2/27/2023	15.0	\$ (0.7600)	\$ -
419001	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	3/1/2023	4.0	\$ 3.7250	\$ 149,000
416747	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	2/1/2023	4.0	\$ 3.7550	\$ 150,200
413658	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	1/5/2023	4.0	\$ 4.1670	\$ 166,680
410627	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	12/1/2022	4.0	\$ 5.1960	\$ 207,840
407988	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	11/3/2022	4.0	\$ 4.9000	\$ 196,000
405912	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	10/3/2022	7.0	\$ 4.9885	\$ 349,195
404389	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	9/2/2022	7.0	\$ 5.7610	\$ 403,270
402028	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	8/1/2022	7.0	\$ 4.8450	\$ 339,150
400052	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	7/5/2022	7.0	\$ 4.5860	\$ 321,020
398547	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	6/8/2022	7.0	\$ 5.6680	\$ 396,760
397023	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	5/6/2022	7.0	\$ 4.7940	\$ 335,580
395516	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	4/8/2022	7.0	\$ 4.4170	\$ 309,190
392609	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	3/8/2022	14.0	\$ 3.7175	\$ 520,450
419020	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	3/1/2023	1.0	\$ 3.7250	\$ 37,250
416764	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.7550	\$ 37,550
413672	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	1/5/2023	2.0	\$ 4.1670	\$ 83,340
408005	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	11/3/2022	0.3	\$ 4.9000	\$ 14,700
405926	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	10/3/2022	0.7	\$ 4.9885	\$ 34,920
404404	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	9/2/2022	0.8	\$ 5.7610	\$ 46,088
402045	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	8/1/2022	0.5	\$ 4.8450	\$ 24,225
400071	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.5860	\$ 45,860
398563	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	6/8/2022	0.9	\$ 5.6680	\$ 51,012
397033	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	5/6/2022	0.9	\$ 4.7940	\$ 43,146
395525	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	4/8/2022	0.9	\$ 4.4170	\$ 39,753
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

228.0 \$ 9,320,804

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419002	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	3/1/2023	4.0	\$ 3.3440	\$ 133,760
416748	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	2/1/2023	4.0	\$ 3.3400	\$ 133,600
413659	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	1/5/2023	4.0	\$ 3.6670	\$ 146,680
410628	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	12/1/2022	5.0	\$ 4.2823	\$ 214,115
407989	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	11/3/2022	5.0	\$ 4.2000	\$ 210,000
405913	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	10/3/2022	3.0	\$ 4.2905	\$ 128,715
404390	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	9/2/2022	4.0	\$ 4.9380	\$ 197,520
402029	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	8/1/2022	4.0	\$ 4.2750	\$ 171,000
400053	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	7/5/2022	4.0	\$ 4.0730	\$ 162,920
398548	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	6/8/2022	4.0	\$ 4.8680	\$ 194,720
397024	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	5/6/2022	4.0	\$ 4.0550	\$ 162,200
395905	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	4/19/2022	7.0	\$ 4.0000	\$ 280,000
419021	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	3/1/2023	1.2	\$ 3.3440	\$ 40,128
416765	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.3400	\$ 33,400
413673	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	1/5/2023	2.0	\$ 3.6670	\$ 73,340
410641	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	12/1/2022	1.0	\$ 4.2823	\$ 42,823
408006	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	11/3/2022	1.6	\$ 4.2000	\$ 67,200
405927	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	10/3/2022	0.5	\$ 4.2905	\$ 21,453
404405	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	9/2/2022	1.0	\$ 4.9380	\$ 49,380
402046	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	8/1/2022	1.0	\$ 4.2750	\$ 42,750
400072	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	7/5/2022	1.2	\$ 4.0730	\$ 48,876
398564	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	6/8/2022	1.1	\$ 4.8680	\$ 53,548
397034	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	5/6/2022	1.1	\$ 4.0550	\$ 44,605
395906	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	4/19/2022	2.0	\$ 4.0000	\$ 80,000
395907	NG OTC Swap	HENRY HUB	Apr-24	ACCELERATED	4/19/2022	63.0	\$ 4.0000	\$ 2,520,000

129.7 \$ 5,252,733

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419003	NG OTC Swap	HENRY HUB	May-24	MANDATORY	3/1/2023	3.0	\$ 3.3170	\$ 99,510
416749	NG OTC Swap	HENRY HUB	May-24	MANDATORY	2/1/2023	3.0	\$ 3.3100	\$ 99,300
413660	NG OTC Swap	HENRY HUB	May-24	MANDATORY	1/5/2023	3.0	\$ 3.6240	\$ 108,720
410629	NG OTC Swap	HENRY HUB	May-24	MANDATORY	12/1/2022	3.0	\$ 4.2025	\$ 126,075
407990	NG OTC Swap	HENRY HUB	May-24	MANDATORY	11/3/2022	4.0	\$ 4.1260	\$ 165,040
405914	NG OTC Swap	HENRY HUB	May-24	MANDATORY	10/3/2022	4.0	\$ 4.2295	\$ 169,180
404391	NG OTC Swap	HENRY HUB	May-24	MANDATORY	9/2/2022	4.0	\$ 4.8480	\$ 193,920
402030	NG OTC Swap	HENRY HUB	May-24	MANDATORY	8/1/2022	4.0	\$ 4.2250	\$ 169,000
400054	NG OTC Swap	HENRY HUB	May-24	MANDATORY	7/5/2022	4.0	\$ 4.0320	\$ 161,280
398549	NG OTC Swap	HENRY HUB	May-24	MANDATORY	6/8/2022	4.0	\$ 4.7830	\$ 191,320
397193	NG OTC Swap	HENRY HUB	May-24	MANDATORY	5/10/2022	7.0	\$ 3.6800	\$ 257,600
419022	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	3/1/2023	0.8	\$ 3.3170	\$ 26,536
416766	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.3100	\$ 33,100
413674	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	1/5/2023	1.0	\$ 3.6240	\$ 36,240
410642	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	12/1/2022	0.2	\$ 4.2025	\$ 8,405
408007	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	11/3/2022	1.5	\$ 4.1260	\$ 61,890
405928	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	10/3/2022	0.4	\$ 4.2295	\$ 16,918
404406	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	9/2/2022	0.9	\$ 4.8480	\$ 43,632
402047	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	8/1/2022	0.6	\$ 4.2250	\$ 25,350
400073	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.0320	\$ 40,320
398565	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	6/8/2022	1.1	\$ 4.7830	\$ 52,613
397194	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	5/10/2022	2.0	\$ 3.6800	\$ 73,600
397195	NG OTC Swap	HENRY HUB	May-24	ACCELERATED	5/10/2022	63.0	\$ 3.6800	\$ 2,318,400

116.5 \$ 4,477,949

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419004	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	3/1/2023	3.0	\$ 3.4200	\$ 102,600
416750	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	2/1/2023	3.0	\$ 3.4250	\$ 102,750
413661	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	1/5/2023	3.0	\$ 3.7200	\$ 111,600
410630	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	12/1/2022	3.0	\$ 4.2655	\$ 127,965
407991	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	11/3/2022	3.0	\$ 4.1870	\$ 125,610
405915	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	10/3/2022	3.0	\$ 4.2995	\$ 128,985
404392	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	9/2/2022	3.0	\$ 4.9190	\$ 147,570
402031	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	8/1/2022	3.0	\$ 4.3017	\$ 129,051
400055	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	7/5/2022	3.0	\$ 4.1050	\$ 123,150
398566	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	6/8/2022	6.0	\$ 4.7770	\$ 286,620
419023	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	3/1/2023	1.2	\$ 3.4200	\$ 41,040
416767	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.4250	\$ 34,250
413675	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	1/5/2023	1.0	\$ 3.7200	\$ 37,200
410643	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	12/1/2022	1.5	\$ 4.2655	\$ 63,983
408008	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	11/3/2022	1.6	\$ 4.1870	\$ 66,992
405929	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	10/3/2022	0.1	\$ 4.2995	\$ 4,300
404407	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	9/2/2022	1.0	\$ 4.9190	\$ 49,190
402048	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	8/1/2022	1.1	\$ 4.3017	\$ 47,319
400074	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.1050	\$ 41,050
398567	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	6/8/2022	2.0	\$ 4.7770	\$ 95,540
398568	NG OTC Swap	HENRY HUB	Jun-24	ACCELERATED	6/8/2022	55.0	\$ 4.7770	\$ 2,627,350

99.5 \$ 4,494,114

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419005	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	3/1/2023	2.0	\$ 3.5150	\$ 70,300
416751	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	2/1/2023	2.0	\$ 3.5350	\$ 70,700
413662	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	1/5/2023	2.0	\$ 3.8210	\$ 76,420
410631	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	12/1/2022	2.0	\$ 4.3410	\$ 86,820
407992	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	11/3/2022	2.0	\$ 4.2610	\$ 85,220
405916	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	10/3/2022	2.0	\$ 4.3805	\$ 87,610
404393	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	9/2/2022	2.0	\$ 4.9910	\$ 99,820
402032	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	8/1/2022	2.0	\$ 4.3770	\$ 87,540
400099	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	7/6/2022	4.0	\$ 4.0700	\$ 162,800
419024	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	3/1/2023	0.8	\$ 3.5150	\$ 28,120
416768	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5350	\$ 35,350
413676	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	1/5/2023	1.0	\$ 3.8210	\$ 38,210
408009	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	11/3/2022	0.3	\$ 4.2610	\$ 12,783
405930	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	10/3/2022	0.3	\$ 4.3805	\$ 13,142
404408	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	9/2/2022	0.8	\$ 4.9910	\$ 39,928
402049	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	8/1/2022	0.5	\$ 4.3770	\$ 21,885
400100	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	7/6/2022	2.0	\$ 4.0700	\$ 81,400
400101	NG OTC Swap	HENRY HUB	Jul-24	ACCELERATED	7/6/2022	38.0	\$ 4.0700	\$ 1,546,600

64.7 \$ 2,644,648

Transaction History								
Allegrò Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419006	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	3/1/2023	2.0	\$ 3.5430	\$ 70,860
416752	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	2/1/2023	2.0	\$ 3.5700	\$ 71,400
413663	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	1/5/2023	2.0	\$ 3.8470	\$ 76,940
410632	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	12/1/2022	2.0	\$ 4.3670	\$ 87,340
407993	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	11/3/2022	2.0	\$ 4.2930	\$ 85,860
405917	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	10/3/2022	3.0	\$ 4.4155	\$ 132,465
404394	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	9/2/2022	3.0	\$ 5.0510	\$ 151,530
402204	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	8/2/2022	6.0	\$ 4.4050	\$ 264,300
419025	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	3/1/2023	0.9	\$ 3.5430	\$ 31,887
416769	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5700	\$ 35,700
413677	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	1/5/2023	1.0	\$ 3.8470	\$ 38,470
410644	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	12/1/2022	1.0	\$ 4.3670	\$ 43,670
408010	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	11/3/2022	1.0	\$ 4.2930	\$ 42,930
405931	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	10/3/2022	1.5	\$ 4.4155	\$ 66,233
404409	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	9/2/2022	1.0	\$ 5.0510	\$ 50,510
402205	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	8/2/2022	2.0	\$ 4.4050	\$ 88,100
402203	NG OTC Swap	HENRY HUB	Aug-24	ACCELERATED	8/2/2022	54.0	\$ 4.4050	\$ 2,378,700

85.4 \$ 3,716,895

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419007	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	3/1/2023	3.0	\$ 3.5020	\$ 105,060
416753	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	2/1/2023	3.0	\$ 3.5150	\$ 105,450
413664	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	1/5/2023	3.0	\$ 3.8060	\$ 114,180
410633	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	12/1/2022	3.0	\$ 4.3360	\$ 130,080
407994	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	11/3/2022	3.0	\$ 4.2780	\$ 128,340
405918	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	10/3/2022	3.0	\$ 4.4005	\$ 132,015
404996	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	9/15/2022	6.0	\$ 4.8900	\$ 293,400
419026	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	3/1/2023	1.5	\$ 3.5020	\$ 52,530
416770	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5150	\$ 35,150
413678	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	1/5/2023	2.0	\$ 3.8060	\$ 76,120
410645	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	12/1/2022	1.6	\$ 4.3360	\$ 69,376
408011	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	11/3/2022	1.4	\$ 4.2780	\$ 59,892
405932	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	10/3/2022	1.5	\$ 4.4005	\$ 66,008
404997	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	9/15/2022	2.0	\$ 4.8900	\$ 97,800
404995	NG OTC Swap	HENRY HUB	Sep-24	ACCELERATED	9/15/2022	57.0	\$ 4.8900	\$ 2,787,300

92.0 \$ 4,252,701

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419008	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	3/1/2023	4.0	\$ 3.5710	\$ 142,840
416754	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	2/1/2023	4.0	\$ 3.5850	\$ 143,400
413665	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	1/5/2023	4.0	\$ 3.8910	\$ 155,640
410634	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	12/1/2022	4.0	\$ 4.4150	\$ 176,600
407995	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	11/3/2022	4.0	\$ 4.3580	\$ 174,320
406443	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	10/11/2022	8.0	\$ 4.4450	\$ 355,600
419027	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	3/1/2023	1.3	\$ 3.5710	\$ 46,423
416771	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5850	\$ 35,850
413679	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	1/5/2023	2.0	\$ 3.8910	\$ 77,820
410646	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	12/1/2022	0.5	\$ 4.4150	\$ 22,075
408012	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	11/3/2022	1.5	\$ 4.3580	\$ 65,370
406444	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	10/11/2022	2.0	\$ 4.4450	\$ 88,900
406445	NG OTC Swap	HENRY HUB	Oct-24	ACCELERATED	10/11/2022	70.0	\$ 4.4450	\$ 3,111,500

106.3 \$ 4,596,338

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419009	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	3/1/2023	5.0	\$ 3.9100	\$ 195,500
416755	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	2/1/2023	5.0	\$ 4.0000	\$ 200,000
413666	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	1/5/2023	5.0	\$ 4.2560	\$ 212,800
410635	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	12/1/2022	5.0	\$ 4.7170	\$ 235,850
408277	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	11/8/2022	10.0	\$ 4.7550	\$ 475,500
419028	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	3/1/2023	1.6	\$ 3.9100	\$ 62,560
416772	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	2/1/2023	1.6	\$ 4.0000	\$ 64,000
413680	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	1/5/2023	2.0	\$ 4.2560	\$ 85,120
410647	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	12/1/2022	2.0	\$ 4.7170	\$ 94,340
408278	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	11/8/2022	2.0	\$ 4.7550	\$ 95,100
408279	NG OTC Swap	HENRY HUB	Nov-24	ACCELERATED	11/8/2022	87.0	\$ 4.7550	\$ 4,136,850

126.2 \$ 5,857,620

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419010	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	3/1/2023	6.0	\$ 4.3110	\$ 258,660
416756	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	2/1/2023	6.0	\$ 4.4650	\$ 267,900
413667	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	1/5/2023	7.0	\$ 4.7610	\$ 333,270
410749	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	12/2/2022	13.0	\$ 5.0950	\$ 662,350
419029	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	3/1/2023	2.1	\$ 4.3110	\$ 90,531
416773	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	2/1/2023	2.0	\$ 4.4650	\$ 89,300
413681	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	1/5/2023	3.0	\$ 4.7610	\$ 142,830
410750	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	12/2/2022	3.5	\$ 5.0950	\$ 178,325
410751	NG OTC Swap	HENRY HUB	Dec-24	ACCELERATED	12/2/2022	117.0	\$ 5.0950	\$ 5,961,150

159.6 \$ 7,984,316

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419011	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	3/1/2023	8.0	\$ 4.5680	\$ 365,440
416757	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	2/1/2023	8.0	\$ 4.7100	\$ 376,800
414353	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	1/11/2023	15.0	\$ 4.9000	\$ 735,000
419030	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	3/1/2023	1.7	\$ 4.5680	\$ 77,656
416774	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	2/1/2023	1.7	\$ 4.7100	\$ 80,070
414354	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	1/11/2023	3.0	\$ 4.9000	\$ 147,000
414355	NG OTC Swap	HENRY HUB	Jan-25	ACCELERATED	1/11/2023	137.0	\$ 4.9000	\$ 6,713,000

174.4 \$ 8,494,966

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419012	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	3/1/2023	7.0	\$ 4.4170	\$ 309,190
417393	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	2/8/2023	13.0	\$ 4.4250	\$ 575,250
419031	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	3/1/2023	1.7	\$ 4.4170	\$ 75,089
417394	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	2/8/2023	3.0	\$ 4.4250	\$ 132,750
417395	NG OTC Swap	HENRY HUB	Feb-25	ACCELERATED	2/8/2023	122.0	\$ 4.4250	\$ 5,398,500

146.7 \$ 6,490,779

Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
419759	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	3/8/2023	13.0	\$ 4.2980	\$ 558,740
419760	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	3/8/2023	1.0	\$ 4.2980	\$ 42,980
419761	NG OTC Swap	HENRY HUB	Mar-25	ACCELERATED	3/8/2023	116.0	\$ 4.2980	\$ 4,985,680

130.0	\$	5,587,400
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