

October 25, 2017

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Semi-Annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (GPIP) initially approved in Docket No. 3436 at Order No. 17444, enclosed please find six copies of National Grid's¹ semi-annual report on the status of the penalties and incentives as of September 30, 2017. On March 10, 2017, the Public Utilities Commission approved National Grid's filing in Docket No. 4647, at Order No. 22717, to change the GPIP incentive year from a July to June reporting period to an April to March reporting period to better align the incentive periods for the GPIP and the Natural Gas Portfolio Management Plan.

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 September 30, 2017 is found in the last column of the table labeled "Company Incentive." For the twelve-month period of April 2017 to March 2018, the report indicates a benefit to customers of \$96,129 from discretionary purchases and a calculated incentive of \$9,195. For the April 2018 to March 2019 year, the benefit to customers is \$7,143 and the incentive \$714. For the April 2019 to March 2020 measurement year, the benefit is \$583 and the incentive is \$58.

For each month, the report itemizes the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. It also shows the amount of discretionary hedges made, the gain or loss on the discretionary hedges, and the calculated Company incentive or penalty. The summary results are derived by adding together the calculated incentive/penalty information from page 2, which reflects the current applicable provisions where discretionary hedges made within 4 months before the start of the month of flow have a sharing of 5 percent; and on page 3, where discretionary hedges made within 8 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 greater than 8 months before the start of the month of flow and were at least \$0.50 per dekatherm lower in cost.

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

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
October 25, 2017
Page 2 of 2

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 show the average NYMEX hedge price and the total weighted cost. Marcellus region basis hedges are shown for informational purposes only and are not included as part of the GPIIP calculations. The remaining columns summarize the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the GPIIP.

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

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

Very truly yours,



Robert J. Humm

Enclosures

cc: Leo Wold, Esq.
Steve Scialabba, Division
Bruce Oliver, Division

Gas Procurement Incentive Program Worksheet - September 30 2017
 Incentive Calculation
 National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-17	\$ 2,9482	\$ 2,8642	\$ 0.08	90,000	\$ 7,561	10.00%	\$ 756
May-17	\$ 2,8784	\$ 2,7595	\$ 0.12	75,000	\$ 8,918	10.00%	\$ 892
Jun-17	\$ 2,9013	\$ 2,6838	\$ 0.22	50,000	\$ 10,875	10.00%	\$ 1,087
Jul-17	\$ 2,9976	\$ 2,7378	\$ 0.26	45,000	\$ 11,691	10.00%	\$ 1,169
Aug-17	\$ 2,9217	\$ 2,7321	\$ 0.19	70,000	\$ 13,267	10.00%	\$ 1,327
Sep-17	\$ 2,8966	\$ 2,7370	\$ 0.16	50,000	\$ 7,978	10.00%	\$ 798
Oct-17	\$ 2,9763	\$ 2,7258	\$ 0.25	40,000	\$ 10,021	10.00%	\$ 1,002
Nov-17	\$ 3,0585	\$ 3,0096	\$ 0.05	195,000	\$ 9,543	5.62%	\$ 537
Dec-17	\$ 3,2059	\$ 3,1768	\$ 0.03	280,000	\$ 8,162	10.00%	\$ 816
Jan-18	\$ 3,3028	\$ 3,2809	\$ 0.02	225,000	\$ 4,931	10.00%	\$ 493
Feb-18	\$ 3,2814	\$ 3,2701	\$ 0.01	240,000	\$ 2,710	10.00%	\$ 271
Mar-18	\$ 3,2223	\$ 3,1750	\$ 0.05	10,000	\$ 473	10.00%	\$ 47
Subtotal 17-18				1,370,000	96,129		9,195
Apr-18	\$ 2,8655	\$ 2,7750	\$ 0.09	20,000	\$ 1,810	10.00%	\$ 181
May-18	\$ 2,8435	\$ 2,8318	\$ 0.01	39,000	\$ 457	10.00%	\$ 46
Jun-18	\$ 2,8628	\$ 2,8478	\$ 0.02	34,000	\$ 510	10.00%	\$ 51
Jul-18	\$ 2,8805	\$ 2,8617	\$ 0.02	25,000	\$ 471	10.00%	\$ 47
Aug-18	\$ 2,8733	\$ 2,8610	\$ 0.01	20,000	\$ 246	10.00%	\$ 25
Sep-18	\$ 2,8652	\$ 2,8475	\$ 0.02	20,000	\$ 353	10.00%	\$ 35
Oct-18	\$ 2,8995	\$ 2,8710	\$ 0.03	35,000	\$ 998	10.00%	\$ 100
Nov-18	\$ 2,9311	\$ 2,9281	\$ 0.00	55,500	\$ 167	10.00%	\$ 17
Dec-18	\$ 3,0680	\$ 3,0678	\$ 0.00	101,000	\$ 19	10.00%	\$ 2
Jan-19	\$ 3,1745	\$ 3,1682	\$ 0.01	115,000	\$ 720	10.00%	\$ 72
Feb-19	\$ 3,1547	\$ 3,1468	\$ 0.01	104,000	\$ 819	10.00%	\$ 82
Mar-19	\$ 3,0841	\$ 3,0698	\$ 0.01	40,000	\$ 573	10.00%	\$ 57
Subtotal 18-19				608,500	7,143		714
Apr-19	\$ 2,7124	\$ 2,7047	0.01	50,000	386	0	39
May-19	\$ 2,6917	\$ 2,69	-	60,000	-	-	-
Jun-19	\$ 2,7116	\$ 2,71	0.00	18,000	68	0	7
Jul-19	\$ 2,7240	\$ 2,71	0.01	13,000	128	0	13
Aug-19	\$ 2,7543	\$ 2,75	-	15,000	-	-	-
Sep-19	\$ 2,7630	\$ 2,76	-	10,000	-	-	-
Oct-19	\$ -	\$ -	-	-	-	-	-
Nov-19	\$ -	\$ -	-	-	-	-	-
Dec-19	\$ -	\$ -	-	-	-	-	-
Jan-20	\$ -	\$ -	-	-	-	-	-
Feb-20	\$ -	\$ -	-	-	-	-	-
Mar-20	\$ -	\$ -	-	-	-	-	-
Subtotal 19-20				166,000	583		58
May-20							
TOTAL				2,144,500	\$ 103,855		\$ 9,968

* Percentage Computed as the weighted average of the three levels of incentive as detailed below:

- a) INCENTIVE MECHANISM Deals executed after Dec 1 2008
 - a. i) 5% for trades executed within 4 months to the start of the supply month; 10% for trades executed within the 8 months to the start of the Supply Month.
 - a. ii) 20% for trades executed at least 8 months prior to the start of the Supply Month and Margin is higher than \$.50, 10% if margin is lower than \$.50.
- In both a & b explained above a 10% Penalty is applicable for months where discretionary price is higher than the mandatory hedged price.

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)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Apr-17	640,000	750,000	-	\$ 1,886,870	\$ 2,411,250	\$ -	\$ 2.9482	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	880,000	620,000	-	\$ 2,532,970	\$ 1,996,400	\$ -	\$ 2.8784	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	510,000	440,000	-	\$ 1,479,660	\$ 1,422,450	\$ -	\$ 2.9013	\$ 3.2328	\$ -	\$ -	\$ -	0%
Jul-17	240,000	450,000	-	\$ 719,420	\$ 1,469,700	\$ -	\$ 2.9976	\$ 3.2660	\$ -	\$ -	\$ -	0%
Aug-17	450,000	320,000	-	\$ 1,314,750	\$ 1,008,000	\$ -	\$ 2.9217	\$ 3.1500	\$ -	\$ -	\$ -	0%
Sep-17	440,000	430,000	-	\$ 1,274,488	\$ 1,302,900	\$ -	\$ 2.8966	\$ 3.0300	\$ -	\$ -	\$ -	0%
Oct-17	570,000	560,000	-	\$ 1,696,476	\$ 1,674,400	\$ -	\$ 2.9763	\$ 2.9900	\$ -	\$ -	\$ -	0%
Nov-17	915,000	770,000	100,000	\$ 2,798,530	\$ 2,217,600	\$ 297,500	\$ 3.0585	\$ 2.8800	\$ 2.9750	\$ 0.0835	\$ 418	5%
Dec-17	1,255,000	1,130,000	-	\$ 4,023,450	\$ 3,373,050	\$ -	\$ 3.2059	\$ 2.9850	\$ -	\$ -	\$ -	0%
Jan-18	1,365,000	1,330,000	-	\$ 4,508,295	\$ 4,129,650	\$ -	\$ 3.3028	\$ 3.1050	\$ -	\$ -	\$ -	0%
Feb-18	1,210,000	1,200,000	-	\$ 3,970,488	\$ 3,545,400	\$ -	\$ 3.2814	\$ 2.9545	\$ -	\$ -	\$ -	0%
Mar-18	1,030,000	1,040,000	-	\$ 3,318,944	\$ 3,011,840	\$ -	\$ 3.2223	\$ 2.8960	\$ -	\$ -	\$ -	0%
Apr-18	840,000	650,000	-	\$ 2,407,020	\$ 1,768,000	\$ -	\$ 2.8655	\$ 2.7200	\$ -	\$ -	\$ -	0%
May-18	530,000	670,000	-	\$ 1,507,060	\$ 1,922,900	\$ -	\$ 2.8435	\$ 2.8700	\$ -	\$ -	\$ -	0%
Jun-18	340,000	480,000	-	\$ 973,350	\$ 1,380,000	\$ -	\$ 2.8628	\$ 2.8750	\$ -	\$ -	\$ -	0%
Jul-18	270,000	340,000	-	\$ 777,745	\$ 974,100	\$ -	\$ 2.8805	\$ 2.8650	\$ -	\$ -	\$ -	0%
Aug-18	190,000	490,000	-	\$ 545,930	\$ 1,402,380	\$ -	\$ 2.8733	\$ 2.8620	\$ -	\$ -	\$ -	0%
Sep-18	260,000	480,000	-	\$ 744,940	\$ 1,365,600	\$ -	\$ 2.8652	\$ 2.8450	\$ -	\$ -	\$ -	0%
Oct-18	350,000	580,000	-	\$ 1,014,825	\$ 1,706,070	\$ -	\$ 2.8995	\$ 2.9415	\$ -	\$ -	\$ -	0%
Nov-18	520,000	820,000	-	\$ 1,524,170	\$ 2,364,060	\$ -	\$ 2.9311	\$ 2.8830	\$ -	\$ -	\$ -	0%
Dec-18	670,000	1,150,000	-	\$ 2,055,580	\$ 3,491,800	\$ -	\$ 3.0680	\$ 3.0363	\$ -	\$ -	\$ -	0%
Jan-19	670,000	1,280,000	-	\$ 2,126,900	\$ 4,075,460	\$ -	\$ 3.1745	\$ 3.1840	\$ -	\$ -	\$ -	0%
Feb-19	540,000	1,140,000	-	\$ 1,703,520	\$ 3,644,710	\$ -	\$ 3.1547	\$ 3.1971	\$ -	\$ -	\$ -	0%
Mar-19	440,000	1,000,000	-	\$ 1,356,990	\$ 3,085,000	\$ -	\$ 3.0841	\$ 3.0850	\$ -	\$ -	\$ -	0%
Apr-19	291,000	780,000	-	\$ 789,307	\$ 2,093,520	\$ -	\$ 2.7124	\$ 2.6840	\$ -	\$ -	\$ -	0%
May-19	180,000	620,000	-	\$ 484,500	\$ 1,670,900	\$ -	\$ 2.6917	\$ 2.6950	\$ -	\$ -	\$ -	0%
Jun-19	110,000	440,000	-	\$ 298,280	\$ 1,194,160	\$ -	\$ 2.7116	\$ 2.7140	\$ -	\$ -	\$ -	0%
Jul-19	80,000	350,000	-	\$ 217,920	\$ 944,300	\$ -	\$ 2.7240	\$ 2.6980	\$ -	\$ -	\$ -	0%
Aug-19	60,000	360,000	-	\$ 165,260	\$ 988,200	\$ -	\$ 2.7543	\$ 2.7450	\$ -	\$ -	\$ -	0%
Sep-19	50,000	400,000	-	\$ 138,150	\$ 1,105,200	\$ -	\$ 2.7630	\$ 2.7630	\$ -	\$ -	\$ -	0%
Oct-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Apr-17	640,000	750,000	-	\$ 1,886,870	\$ 2,411,250	\$ -	\$ 2.9482	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	880,000	620,000	-	\$ 2,532,970	\$ 1,996,400	\$ -	\$ 2.8784	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	510,000	440,000	-	\$ 1,479,660	\$ 1,422,450	\$ -	\$ 2.9013	\$ 3.2328	\$ -	\$ -	\$ -	0%
Jul-17	240,000	450,000	-	\$ 719,420	\$ 1,469,700	\$ -	\$ 2.9976	\$ 3.2660	\$ -	\$ -	\$ -	0%
Aug-17	450,000	320,000	-	\$ 1,314,750	\$ 1,008,000	\$ -	\$ 2.9217	\$ 3.1500	\$ -	\$ -	\$ -	0%
Sep-17	440,000	430,000	-	\$ 1,274,488	\$ 1,302,900	\$ -	\$ 2.8966	\$ 3.0300	\$ -	\$ -	\$ -	0%
Oct-17	570,000	560,000	-	\$ 1,696,476	\$ 1,674,400	\$ -	\$ 2.9763	\$ 2.9900	\$ -	\$ -	\$ -	0%
Nov-17	915,000	770,000	25,000	\$ 2,798,530	\$ 2,217,600	\$ 84,420	\$ 3.0585	\$ 2.8800	\$ 3.3768	\$ (0.3183)	\$ (796)	10%
Dec-17	1,255,000	1,130,000	235,000	\$ 4,023,450	\$ 3,373,050	\$ 750,400	\$ 3.2059	\$ 2.9850	\$ 3.1932	\$ 0.0127	\$ 300	10%
Jan-18	1,365,000	1,330,000	195,000	\$ 4,508,295	\$ 4,129,650	\$ 640,955	\$ 3.3028	\$ 3.1050	\$ 3.2869	\$ 0.0158	\$ 309	10%
Feb-18	1,210,000	1,200,000	200,000	\$ 3,970,488	\$ 3,545,400	\$ 653,670	\$ 3.2814	\$ 2.9545	\$ 3.2684	\$ 0.0130	\$ 261	10%
Mar-18	1,030,000	1,040,000	-	\$ 3,318,944	\$ 3,011,840	\$ -	\$ 3.2223	\$ 2.8960	\$ -	\$ -	\$ -	0%
Apr-18	840,000	650,000	-	\$ 2,407,020	\$ 1,768,000	\$ -	\$ 2.8655	\$ 2.7200	\$ -	\$ -	\$ -	0%
May-18	530,000	670,000	-	\$ 1,507,060	\$ 1,922,900	\$ -	\$ 2.8435	\$ 2.8700	\$ -	\$ -	\$ -	0%
Jun-18	340,000	480,000	-	\$ 973,350	\$ 1,380,000	\$ -	\$ 2.8628	\$ 2.8750	\$ -	\$ -	\$ -	0%
Jul-18	270,000	340,000	-	\$ 777,745	\$ 974,100	\$ -	\$ 2.8805	\$ 2.8650	\$ -	\$ -	\$ -	0%
Aug-18	190,000	490,000	-	\$ 545,930	\$ 1,402,380	\$ -	\$ 2.8733	\$ 2.8620	\$ -	\$ -	\$ -	0%
Sep-18	260,000	480,000	-	\$ 744,940	\$ 1,365,600	\$ -	\$ 2.8652	\$ 2.8450	\$ -	\$ -	\$ -	0%
Oct-18	350,000	580,000	-	\$ 1,014,825	\$ 1,706,070	\$ -	\$ 2.8995	\$ 2.9415	\$ -	\$ -	\$ -	0%
Nov-18	520,000	820,000	-	\$ 1,524,170	\$ 2,364,060	\$ -	\$ 2.9311	\$ 2.8830	\$ -	\$ -	\$ -	0%
Dec-18	670,000	1,150,000	-	\$ 2,055,580	\$ 3,491,800	\$ -	\$ 3.0680	\$ 3.0363	\$ -	\$ -	\$ -	0%
Jan-19	670,000	1,280,000	-	\$ 2,126,900	\$ 4,075,460	\$ -	\$ 3.1745	\$ 3.1840	\$ -	\$ -	\$ -	0%
Feb-19	540,000	1,140,000	-	\$ 1,703,520	\$ 3,644,710	\$ -	\$ 3.1547	\$ 3.1971	\$ -	\$ -	\$ -	0%
Mar-19	440,000	1,000,000	-	\$ 1,356,990	\$ 3,085,000	\$ -	\$ 3.0841	\$ 3.0850	\$ -	\$ -	\$ -	0%
Apr-19	291,000	780,000	-	\$ 789,307	\$ 2,093,520	\$ -	\$ 2.7124	\$ 2.6840	\$ -	\$ -	\$ -	0%
May-19	180,000	620,000	-	\$ 484,500	\$ 1,670,900	\$ -	\$ 2.6917	\$ 2.6950	\$ -	\$ -	\$ -	0%
Jun-19	110,000	440,000	-	\$ 298,280	\$ 1,194,160	\$ -	\$ 2.7116	\$ 2.7140	\$ -	\$ -	\$ -	0%
Jul-19	80,000	350,000	-	\$ 217,920	\$ 944,300	\$ -	\$ 2.7240	\$ 2.6980	\$ -	\$ -	\$ -	0%
Aug-19	60,000	360,000	-	\$ 165,260	\$ 988,200	\$ -	\$ 2.7543	\$ 2.7450	\$ -	\$ -	\$ -	0%
Sep-19	50,000	400,000	-	\$ 138,150	\$ 1,105,200	\$ -	\$ 2.7630	\$ 2.7630	\$ -	\$ -	\$ -	0%
Oct-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-17	640,000	750,000	90,000	\$ 1,886,870	\$ 2,411,250	\$ 257,780	\$ 2.9482	\$ 3.2150	\$ 2.8642	\$ 0.0840	\$ 756	10%
May-17	880,000	620,000	75,000	\$ 2,532,970	\$ 1,996,400	\$ 206,960	\$ 2.8784	\$ 3.2200	\$ 2.7595	\$ 0.1189	\$ 892	10%
Jun-17	510,000	440,000	50,000	\$ 1,479,660	\$ 1,422,450	\$ 134,190	\$ 2.9013	\$ 3.2328	\$ 2.6838	\$ 0.2175	\$ 1,087	10%
Jul-17	240,000	450,000	45,000	\$ 719,420	\$ 1,469,700	\$ 123,200	\$ 2.9976	\$ 3.2660	\$ 2.7378	\$ 0.2598	\$ 1,169	10%
Aug-17	450,000	320,000	70,000	\$ 1,314,750	\$ 1,008,000	\$ 191,250	\$ 2.9217	\$ 3.1500	\$ 2.7321	\$ 0.1895	\$ 1,327	10%
Sep-17	440,000	430,000	50,000	\$ 1,274,488	\$ 1,302,900	\$ 136,850	\$ 2.8966	\$ 3.0300	\$ 2.7370	\$ 0.1596	\$ 798	10%
Oct-17	570,000	560,000	40,000	\$ 1,696,476	\$ 1,674,400	\$ 109,030	\$ 2.9763	\$ 2.9900	\$ 2.7258	\$ 0.2505	\$ 1,002	10%
Nov-17	915,000	770,000	70,000	\$ 2,798,530	\$ 2,217,600	\$ 204,945	\$ 3.0585	\$ 2.8800	\$ 2.9278	\$ 0.1307	\$ 915	10%
Dec-17	1,255,000	1,130,000	45,000	\$ 4,023,450	\$ 3,373,050	\$ 139,100	\$ 3.2059	\$ 2.9850	\$ 3.0911	\$ 0.1148	\$ 517	10%
Jan-18	1,365,000	1,330,000	30,000	\$ 4,508,295	\$ 4,129,650	\$ 97,240	\$ 3.3028	\$ 3.1050	\$ 3.2413	\$ 0.0614	\$ 184	10%
Feb-18	1,210,000	1,200,000	40,000	\$ 3,970,488	\$ 3,545,400	\$ 131,155	\$ 3.2814	\$ 2.9545	\$ 3.2789	\$ 0.0025	\$ 10	10%
Mar-18	1,030,000	1,040,000	10,000	\$ 3,318,944	\$ 3,011,840	\$ 31,750	\$ 3.2223	\$ 2.8960	\$ 3.1750	\$ 0.0473	\$ 47	10%
Apr-18	840,000	650,000	20,000	\$ 2,407,020	\$ 1,768,000	\$ 55,500	\$ 2.8655	\$ 2.7200	\$ 2.7750	\$ 0.0905	\$ 181	10%
May-18	530,000	670,000	39,000	\$ 1,507,060	\$ 1,922,900	\$ 110,440	\$ 2.8435	\$ 2.8700	\$ 2.8318	\$ 0.0117	\$ 46	10%
Jun-18	340,000	480,000	34,000	\$ 973,350	\$ 1,380,000	\$ 96,825	\$ 2.8628	\$ 2.8750	\$ 2.8478	\$ 0.0150	\$ 51	10%
Jul-18	270,000	340,000	25,000	\$ 777,745	\$ 974,100	\$ 71,543	\$ 2.8805	\$ 2.8650	\$ 2.8617	\$ 0.0188	\$ 47	10%
Aug-18	190,000	490,000	20,000	\$ 545,930	\$ 1,402,380	\$ 57,220	\$ 2.8733	\$ 2.8620	\$ 2.8610	\$ 0.0123	\$ 25	10%
Sep-18	260,000	480,000	20,000	\$ 744,940	\$ 1,365,600	\$ 56,950	\$ 2.8652	\$ 2.8450	\$ 2.8475	\$ 0.0177	\$ 35	10%
Oct-18	350,000	580,000	35,000	\$ 1,014,825	\$ 1,706,070	\$ 100,485	\$ 2.8995	\$ 2.9415	\$ 2.8710	\$ 0.0285	\$ 100	10%
Nov-18	520,000	820,000	55,500	\$ 1,524,170	\$ 2,364,060	\$ 162,509	\$ 2.9311	\$ 2.8830	\$ 2.9281	\$ 0.0030	\$ 17	10%
Dec-18	670,000	1,150,000	101,000	\$ 2,055,580	\$ 3,491,800	\$ 309,852	\$ 3.0680	\$ 3.0363	\$ 3.0678	\$ 0.0002	\$ 2	10%
Jan-19	670,000	1,280,000	115,000	\$ 2,126,900	\$ 4,075,460	\$ 364,345	\$ 3.1745	\$ 3.1840	\$ 3.1682	\$ 0.0063	\$ 72	10%
Feb-19	540,000	1,140,000	104,000	\$ 1,703,520	\$ 3,644,710	\$ 327,266	\$ 3.1547	\$ 3.1971	\$ 3.1468	\$ 0.0079	\$ 82	10%
Mar-19	440,000	1,000,000	40,000	\$ 1,356,990	\$ 3,085,000	\$ 122,790	\$ 3.0841	\$ 3.0850	\$ 3.0698	\$ 0.0143	\$ 57	10%
Apr-19	291,000	780,000	50,000	\$ 789,307	\$ 2,093,520	\$ 135,234	\$ 2.7124	\$ 2.6840	\$ 2.7047	\$ 0.0077	\$ 39	10%
May-19	180,000	620,000	60,000	\$ 484,500	\$ 1,670,900	\$ 161,500	\$ 2.6917	\$ 2.6950	\$ 2.6917	\$ -	\$ -	0%
Jun-19	110,000	440,000	18,000	\$ 298,280	\$ 1,194,160	\$ 48,741	\$ 2.7116	\$ 2.7140	\$ 2.7078	\$ 0.0038	\$ 7	10%
Jul-19	80,000	350,000	13,000	\$ 217,920	\$ 944,300	\$ 35,284	\$ 2.7240	\$ 2.6980	\$ 2.7142	\$ 0.0098	\$ 13	10%
Aug-19	60,000	360,000	15,000	\$ 165,260	\$ 988,200	\$ 41,315	\$ 2.7543	\$ 2.7450	\$ 2.7543	\$ -	\$ -	0%
Sep-19	50,000	400,000	10,000	\$ 138,150	\$ 1,105,200	\$ 27,630	\$ 2.7630	\$ 2.7630	\$ 2.7630	\$ -	\$ -	0%
Oct-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-19	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-20	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending September 30 2017
National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)				Monthly	Percentage	Average	PURCHASE (USD)				Average Price (\$/Dth)						
	Forecast (Dth)	Mandatory	Accelerated	Discretionary				Basis Hedge	"Locked"	"Locked"	Hedge Price	Total Cost	Mandatory	Accelerated	Discretionary	Basis Hedge (MM)	Mandatory	Accelerated
201704	4/1/2017	2,516,576	640,000	750,000	90,000	430,000	1,480,000	57%	\$ 3,0783	\$ 4,555,900	\$ 1,886,870	\$ 2,411,250	\$ 257,780	\$ 84,500	\$ 2,9482	\$ 3,2150	\$ 2,8642	\$ 0.1965
201705	5/1/2017	1,761,253	890,000	620,000	75,000	180,000	1,575,000	89%	\$ 3,0072	\$ 4,736,330	\$ 2,532,970	\$ 1,996,400	\$ 206,960	\$ 55,915	\$ 2,8784	\$ 3,2200	\$ 2,7595	\$ 0.3106
201706	6/1/2017	1,253,731	510,000	440,000	50,000	210,000	1,000,000	80%	\$ 3,0363	\$ 3,036,300	\$ 1,479,660	\$ 1,422,450	\$ 134,190	\$ 6,725	\$ 2,9013	\$ 3,2328	\$ 2,6838	\$ 0.0320
201707	7/1/2017	987,180	240,000	450,000	45,000	340,000	735,000	74%	\$ 3,1460	\$ 2,312,320	\$ 719,420	\$ 1,469,700	\$ 123,200	\$ (197,375)	\$ 2,9976	\$ 3,2660	\$ 2,7378	\$ (0.5805)
201708	8/1/2017	1,031,830	450,000	320,000	70,000	330,000	840,000	81%	\$ 2,9929	\$ 2,514,000	\$ 1,314,750	\$ 1,008,000	\$ 191,250	\$ (201,190)	\$ 2,9217	\$ 3,1500	\$ 2,7321	\$ (0.6097)
201709	9/1/2017	1,180,781	440,000	430,000	50,000	220,000	920,000	78%	\$ 2,9503	\$ 2,714,238	\$ 1,274,488	\$ 1,302,900	\$ 136,850	\$ (155,690)	\$ 2,8966	\$ 3,0300	\$ 2,7370	\$ (0.7077)
201710	10/1/2017	1,885,611	570,000	560,000	40,000	400,000	1,170,000	62%	\$ 2,9743	\$ 3,479,906	\$ 1,696,476	\$ 1,674,400	\$ 109,030	\$ (621,400)	\$ 2,9763	\$ 2,9900	\$ 2,7258	\$ (1.5535)
201711	11/1/2017	2,408,550	915,000	770,000	195,000	980,000	1,880,000	78%	\$ 2,9803	\$ 5,602,995	\$ 2,798,530	\$ 2,217,600	\$ 586,865	\$ (437,225)	\$ 3,0585	\$ 2,8800	\$ 3,0096	\$ (0.4461)
201712	12/1/2017	3,412,203	1,255,000	1,130,000	280,000	930,000	2,665,000	78%	\$ 3,1092	\$ 8,286,000	\$ 4,023,450	\$ 3,373,050	\$ 889,500	\$ (74,400)	\$ 3,2059	\$ 2,9850	\$ 3,1768	\$ (0.0800)
201801	1/1/2018	3,854,478	1,365,000	1,330,000	225,000	860,000	2,920,000	76%	\$ 3,2110	\$ 9,376,140	\$ 4,508,295	\$ 4,129,650	\$ 738,195	\$ 51,145	\$ 3,3028	\$ 3,1050	\$ 3,2809	\$ 0.0595
201802	2/1/2018	3,435,167	1,210,000	1,200,000	240,000	670,000	2,650,000	77%	\$ 3,1323	\$ 8,300,713	\$ 3,970,488	\$ 3,545,400	\$ 784,825	\$ 72,050	\$ 3,2814	\$ 2,9545	\$ 3,2701	\$ 0.1075
201803	3/1/2018	3,004,445	1,030,000	1,040,000	10,000	610,000	2,080,000	69%	\$ 3,0589	\$ 6,362,534	\$ 3,318,944	\$ 3,011,840	\$ 31,750	\$ 17,025	\$ 3,2223	\$ 2,8960	\$ 3,1750	\$ 0.0279
201804	4/1/2018	2,642,805	840,000	650,000	20,000	140,000	1,510,000	57%	\$ 2,8017	\$ 4,230,520	\$ 2,407,020	\$ 1,768,000	\$ 55,500	\$ 3,920	\$ 2,8655	\$ 2,7200	\$ 2,7750	\$ 0.0280
201805	5/1/2018	1,793,999	530,000	670,000	39,000	60,000	1,239,000	69%	\$ 2,8575	\$ 3,540,400	\$ 1,507,060	\$ 1,922,900	\$ 110,440	\$ (1,980)	\$ 2,8435	\$ 2,8700	\$ 2,8318	\$ (0.0330)
201806	6/1/2018	1,253,085	340,000	480,000	34,000	60,000	854,000	68%	\$ 2,8691	\$ 2,450,175	\$ 973,350	\$ 1,380,000	\$ 96,825	\$ (1,200)	\$ 2,8628	\$ 2,8750	\$ 2,8478	\$ (0.0200)
201807	7/1/2018	962,364	270,000	340,000	25,000	50,000	635,000	66%	\$ 2,8715	\$ 1,823,388	\$ 777,745	\$ 974,100	\$ 71,543	\$ (2,350)	\$ 2,8805	\$ 2,8650	\$ 2,8617	\$ (0.0470)
201808	8/1/2018	988,653	190,000	490,000	20,000	40,000	700,000	71%	\$ 2,8650	\$ 2,005,530	\$ 545,930	\$ 1,402,380	\$ 57,220	\$ (3,200)	\$ 2,8733	\$ 2,8620	\$ 2,8610	\$ (0.0800)
201809	9/1/2018	1,168,840	260,000	480,000	20,000	40,000	760,000	65%	\$ 2,8520	\$ 2,167,490	\$ 744,940	\$ 1,365,600	\$ 56,950	\$ (7,520)	\$ 2,8652	\$ 2,8450	\$ 2,8475	\$ (0.1880)
201810	10/1/2018	1,869,869	350,000	590,000	35,000	30,000	965,000	52%	\$ 2,9237	\$ 2,821,380	\$ 1,014,825	\$ 1,706,070	\$ 100,485	\$ (4,350)	\$ 2,8995	\$ 2,9415	\$ 2,8710	\$ (0.1450)
201811	11/1/2018	2,424,914	520,000	820,000	55,500	-	1,395,500	58%	\$ 2,9027	\$ 4,050,739	\$ 1,524,170	\$ 2,364,060	\$ 162,509	\$ -	\$ 2,9311	\$ 2,8830	\$ 2,9281	\$ -
201812	12/1/2018	3,448,897	670,000	1,150,000	101,000	-	1,921,000	56%	\$ 3,0491	\$ 5,857,232	\$ 2,055,580	\$ 3,491,800	\$ 309,852	\$ -	\$ 3,0680	\$ 3,0363	\$ 3,0678	\$ -
201901	1/1/2019	3,824,491	670,000	1,280,000	115,000	-	2,065,000	54%	\$ 3,1800	\$ 6,566,705	\$ 2,126,900	\$ 4,075,460	\$ 364,345	\$ -	\$ 3,1745	\$ 3,1840	\$ 3,1682	\$ -
201902	2/1/2019	3,424,322	540,000	1,140,000	104,000	-	1,784,000	52%	\$ 3,1813	\$ 5,675,496	\$ 1,703,520	\$ 3,644,710	\$ 327,266	\$ -	\$ 3,1547	\$ 3,1971	\$ 3,1468	\$ -
201903	3/1/2019	3,000,951	440,000	1,000,000	40,000	-	1,480,000	49%	\$ 3,0843	\$ 4,564,780	\$ 1,356,990	\$ 3,085,000	\$ 122,790	\$ -	\$ 3,0841	\$ 3,0850	\$ 3,0698	\$ -
201904	4/1/2019	2,739,686	291,000	780,000	50,000	-	1,121,000	41%	\$ 2,6923	\$ 3,018,061	\$ 789,307	\$ 2,093,520	\$ 135,234	\$ -	\$ 2,7124	\$ 2,6840	\$ 2,7047	\$ -
201905	5/1/2019	1,841,093	180,000	620,000	60,000	-	860,000	47%	\$ 2,6941	\$ 2,316,900	\$ 484,500	\$ 1,670,900	\$ 161,500	\$ -	\$ 2,6917	\$ 2,6950	\$ 2,6917	\$ -
201906	6/1/2019	1,334,683	110,000	440,000	18,000	-	568,000	43%	\$ 2,7133	\$ 1,541,181	\$ 298,280	\$ 1,194,160	\$ 48,741	\$ -	\$ 2,7116	\$ 2,7140	\$ 2,7078	\$ -
201907	7/1/2019	1,054,181	80,000	350,000	13,000	-	443,000	42%	\$ 2,7032	\$ 1,197,594	\$ 217,920	\$ 944,300	\$ 35,284	\$ -	\$ 2,7240	\$ 2,6980	\$ 2,7142	\$ -
201908	8/1/2019	1,084,682	60,000	360,000	15,000	-	435,000	40%	\$ 2,7466	\$ 1,194,775	\$ 165,260	\$ 988,200	\$ 41,315	\$ -	\$ 2,7543	\$ 2,7450	\$ 2,7543	\$ -
201909	9/1/2019	1,201,565	50,000	400,000	10,000	-	460,000	38%	\$ 2,7630	\$ 1,270,980	\$ 138,150	\$ 1,105,200	\$ 27,630	\$ -	\$ 2,7630	\$ 2,7630	\$ 2,7630	\$ -
201910	10/1/2019	1,954,119	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201911	11/1/2019	2,448,512	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201912	12/1/2019	3,477,189	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

* Purchase Forecast Revised 12/1/2016 for Nov 2016 to Dec 2019.

** See "Exception(Error) Trades tab.

Settled

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
199622	NG Future	HENRY HUB	Apr-17	ACCELERATED	4/8/2015	75.0	\$ 3.2150	\$ 2,411,250
199624	NG Future	HENRY HUB	Apr-17	MANDATORY	4/8/2015	8.0	\$ 3.2150	\$ 257,200
199761	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	4/9/2015	1.0	\$ 3.2150	\$ 32,150
203902	NG Future	HENRY HUB	Apr-17	MANDATORY	5/26/2015	4.0	\$ 3.2080	\$ 128,320
203903	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	5/26/2015	2.0	\$ 3.2080	\$ 64,160
205317	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	6/12/2015	4.0	\$ 3.2000	\$ 128,000
208798	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	7/22/2015	4.0	\$ 3.2080	\$ 128,320
211182	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	8/17/2015	4.0	\$ 3.0900	\$ 123,600
213763	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	9/14/2015	4.0	\$ 3.0100	\$ 120,400
213767	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	9/14/2015	1.0	\$ 3.0100	\$ 30,100
217299	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	10/22/2015	4.0	\$ 2.8800	\$ 115,200
217303	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	10/22/2015	0.5	\$ 2.8800	\$ 14,400
220104	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	11/23/2015	3.0	\$ 2.6680	\$ 80,040
220105	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.6680	\$ 26,680
222030	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	12/16/2015	3.0	\$ 2.5200	\$ 75,600
222039	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.5200	\$ 25,200
224248	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	1/14/2016	3.0	\$ 2.5800	\$ 77,400
224249	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	1/14/2016	0.5	\$ 2.5800	\$ 12,900
226384	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	2/11/2016	3.0	\$ 2.5500	\$ 76,500
226385	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	2/11/2016	1.0	\$ 2.5500	\$ 25,500
229434	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	3/21/2016	2.0	\$ 2.5900	\$ 51,800
231339	NG Future	HENRY HUB	Apr-17	MANDATORY	4/14/2016	2.0	\$ 2.6690	\$ 53,380
231340	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	4/14/2016	1.0	\$ 2.6690	\$ 26,690
232494	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	5/2/2016	3.0	\$ 2.8800	\$ 86,400
235601	NG Future	HENRY HUB	Apr-17	MANDATORY	6/22/2016	2.0	\$ 3.0210	\$ 60,420
236413	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	7/5/2016	1.0	\$ 3.0320	\$ 30,320
239452	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	8/10/2016	2.0	\$ 2.9650	\$ 59,300
242315	NG Future	HENRY HUB	Apr-17	MANDATORY	9/16/2016	1.0	\$ 3.0400	\$ 30,400
243388	NG Future	HENRY HUB	Apr-17	MANDATORY	10/3/2016	3.0	\$ 2.9890	\$ 89,670
246236	NG Future	HENRY HUB	Apr-17	MANDATORY	11/8/2016	4.0	\$ 2.8650	\$ 114,600
253179	NG Basis Swap	TETCO M2	Apr-17	MANDATORY	2/3/2017	25.0	\$ (0.5900)	\$ -
253511	NG Basis Swap	TETCO M2	Apr-17	MANDATORY	2/8/2017	18.0	\$ (0.8325)	\$ -
257392	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	3/29/2017	-1.0	\$ -	\$ -
257393	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-2.0	\$ -	\$ -
257394	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-4.0	\$ -	\$ -
257395	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	3/29/2017	-1.0	\$ -	\$ -
257396	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-7.0	\$ -	\$ -
257397	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-14.0	\$ -	\$ -
257398	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-10.0	\$ -	\$ -
257399	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-3.0	\$ -	\$ -
257400	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-7.0	\$ -	\$ -
257401	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-7.0	\$ -	\$ -
257402	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-13.0	\$ -	\$ -
257403	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-7.0	\$ -	\$ -
257404	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-7.0	\$ -	\$ -
257405	NG Future	HENRY HUB	Apr-17	ACCELERATED	3/29/2017	-10.0	\$ -	\$ -
257406	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-3.0	\$ -	\$ -
257407	NG Future	HENRY HUB	Apr-17	MANDATORY	3/29/2017	-5.0	\$ -	\$ -
257408	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	3/29/2017	-2.0	\$ -	\$ -
							148.0	\$ 4,555,900

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
202173	NG Future	HENRY HUB	May-17	ACCELERATED	5/7/2015	62.0	\$ 3.2200	\$ 1,996,400
202174	NG Future	HENRY HUB	May-17	MANDATORY	5/7/2015	7.0	\$ 3.2200	\$ 225,400
203904	NG Future	HENRY HUB	May-17	DISCRETIONARY	5/26/2015	1.0	\$ 3.2050	\$ 32,050
205317	NG OTC Swap	HENRY HUB	May-17	MANDATORY	6/12/2015	3.0	\$ 3.2000	\$ 96,000
208798	NG OTC Swap	HENRY HUB	May-17	MANDATORY	7/22/2015	4.0	\$ 3.2050	\$ 128,200
211182	NG OTC Swap	HENRY HUB	May-17	MANDATORY	8/17/2015	3.0	\$ 3.0900	\$ 92,700
213763	NG OTC Swap	HENRY HUB	May-17	MANDATORY	9/14/2015	4.0	\$ 3.0000	\$ 120,000
213767	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	9/14/2015	1.0	\$ 3.0000	\$ 30,000
217299	NG OTC Swap	HENRY HUB	May-17	MANDATORY	10/22/2015	3.0	\$ 2.8840	\$ 86,520
217303	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	10/22/2015	0.5	\$ 2.8840	\$ 14,420
220104	NG OTC Swap	HENRY HUB	May-17	MANDATORY	11/23/2015	5.0	\$ 2.6700	\$ 133,500
220105	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.6700	\$ 26,700
222030	NG OTC Swap	HENRY HUB	May-17	MANDATORY	12/16/2015	5.0	\$ 2.5400	\$ 127,000
222039	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.5400	\$ 25,400
224248	NG OTC Swap	HENRY HUB	May-17	MANDATORY	1/14/2016	5.0	\$ 2.6000	\$ 130,000
224249	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	1/14/2016	1.0	\$ 2.6000	\$ 26,000
226384	NG OTC Swap	HENRY HUB	May-17	MANDATORY	2/11/2016	5.0	\$ 2.5600	\$ 128,000
226385	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	2/11/2016	1.0	\$ 2.5600	\$ 25,600
229434	NG OTC Swap	HENRY HUB	May-17	MANDATORY	3/21/2016	5.0	\$ 2.6000	\$ 130,000
231341	NG Future	HENRY HUB	May-17	MANDATORY	4/14/2016	2.0	\$ 2.6750	\$ 53,500
231342	NG Future	HENRY HUB	May-17	MANDATORY	4/14/2016	3.0	\$ 2.6790	\$ 80,370
231343	NG Future	HENRY HUB	May-17	DISCRETIONARY	4/14/2016	1.0	\$ 2.6790	\$ 26,790
232494	NG OTC Swap	HENRY HUB	May-17	MANDATORY	5/2/2016	5.0	\$ 2.8600	\$ 143,000
235602	NG Future	HENRY HUB	May-17	MANDATORY	6/22/2016	5.0	\$ 2.9880	\$ 149,400
236413	NG OTC Swap	HENRY HUB	May-17	MANDATORY	7/5/2016	5.0	\$ 3.0000	\$ 150,000
239452	NG OTC Swap	HENRY HUB	May-17	MANDATORY	8/10/2016	5.0	\$ 2.9450	\$ 147,250
242315	NG Future	HENRY HUB	May-17	MANDATORY	9/16/2016	4.0	\$ 3.0130	\$ 120,520
243388	NG Future	HENRY HUB	May-17	MANDATORY	10/3/2016	3.0	\$ 2.9530	\$ 88,590
243393	NG Future	HENRY HUB	May-17	MANDATORY	10/3/2016	2.0	\$ 2.9540	\$ 59,080
246236	NG Future	HENRY HUB	May-17	MANDATORY	11/8/2016	4.0	\$ 2.8790	\$ 115,160
250643	NG Future	HENRY HUB	May-17	MANDATORY	11/8/2016	1.0	\$ 2.8780	\$ 28,780
253511	NG Basis Swap	TETCO M2	May-17	MANDATORY	2/8/2017	9.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	May-17	MANDATORY	3/2/2017	4.0	\$ (0.9100)	\$ -
257727	NG Basis Swap	TETCO M2	May-17	MANDATORY	4/3/2017	5.0	\$ (0.5550)	\$ -
259428	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-4.0	\$ -	\$ -
259429	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-2.0	\$ -	\$ -
259430	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-6.0	\$ -	\$ -
259431	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-1.0	\$ -	\$ -
259432	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-5.0	\$ -	\$ -
259433	NG Future	HENRY HUB	May-17	DISCRETIONARY	4/26/2017	-1.0	\$ -	\$ -
259434	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-6.0	\$ -	\$ -
259435	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-1.0	\$ -	\$ -
259436	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-14.0	\$ -	\$ -
259437	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-18.0	\$ -	\$ -
259438	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-5.0	\$ -	\$ -
259439	NG Future	HENRY HUB	May-17	MANDATORY	4/26/2017	-6.0	\$ -	\$ -
259440	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-6.0	\$ -	\$ -
259441	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-13.0	\$ -	\$ -
259442	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-5.0	\$ -	\$ -
259443	NG Future	HENRY HUB	May-17	ACCELERATED	4/26/2017	-1.0	\$ -	\$ -
259444	NG Future	HENRY HUB	May-17	DISCRETIONARY	4/26/2017	-1.0	\$ -	\$ -
						157.5	\$	4,736,330

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
205321	NG Future	HENRY HUB	Jun-17	ACCELERATED	6/12/2015	25.0	\$ 3.2350	\$ 808,750
205323	NG Future	HENRY HUB	Jun-17	MANDATORY	6/12/2015	5.0	\$ 3.2300	\$ 161,500
205324	NG Future	HENRY HUB	Jun-17	ACCELERATED	6/12/2015	19.0	\$ 3.2300	\$ 613,700
208798	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	7/22/2015	3.0	\$ 3.2360	\$ 97,080
211182	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	8/17/2015	2.0	\$ 3.1100	\$ 62,200
213763	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	9/14/2015	3.0	\$ 3.0200	\$ 90,600
215176	NG Future	HENRY HUB	Jun-17	DISCRETIONARY	9/30/2015	1.0	\$ 2.9040	\$ 29,040
217299	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	10/22/2015	2.0	\$ 2.9000	\$ 58,000
217303	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	10/22/2015	0.0	#DIV/0!	\$ -
220104	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	11/23/2015	3.0	\$ 2.7100	\$ 81,300
220105	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7100	\$ 27,100
222030	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	12/16/2015	3.0	\$ 2.5900	\$ 77,700
222039	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.5900	\$ 25,900
224248	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	1/14/2016	3.0	\$ 2.6200	\$ 78,600
224249	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	1/14/2016	1.0	\$ 2.6200	\$ 26,200
226384	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	2/1/2016	3.0	\$ 2.5950	\$ 77,850
226385	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	2/1/2016	1.0	\$ 2.5950	\$ 25,950
229434	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	3/21/2016	3.0	\$ 2.6500	\$ 79,500
231344	NG Future	HENRY HUB	Jun-17	MANDATORY	4/14/2016	3.0	\$ 2.7160	\$ 81,480
232494	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	5/2/2016	3.0	\$ 2.8900	\$ 86,700
235603	NG Future	HENRY HUB	Jun-17	MANDATORY	6/22/2016	3.0	\$ 3.0110	\$ 90,330
236413	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	7/5/2016	2.0	\$ 3.0350	\$ 60,700
239452	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	8/10/2016	2.0	\$ 2.9750	\$ 59,500
242315	NG Future	HENRY HUB	Jun-17	MANDATORY	9/16/2016	1.0	\$ 3.0410	\$ 30,410
243388	NG Future	HENRY HUB	Jun-17	MANDATORY	10/3/2016	1.0	\$ 2.9840	\$ 29,840
243393	NG Future	HENRY HUB	Jun-17	MANDATORY	10/3/2016	2.0	\$ 2.9850	\$ 59,700
246236	NG Future	HENRY HUB	Jun-17	MANDATORY	11/8/2016	3.0	\$ 2.9170	\$ 87,510
246238	NG Future	HENRY HUB	Jun-17	MANDATORY	11/8/2016	1.0	\$ 2.9160	\$ 29,160
253511	NG Basis Swap	TETCO M2	Jun-17	MANDATORY	2/8/2017	7.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Jun-17	MANDATORY	3/2/2017	5.0	\$ (0.9100)	\$ -
257727	NG Basis Swap	TETCO M2	Jun-17	MANDATORY	4/3/2017	9.0	\$ (0.5550)	\$ -
261273	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-2.0	\$ -	\$ -
261274	NG Future	HENRY HUB	Jun-17	DISCRETIONARY	5/26/2017	-1.0	\$ -	\$ -
261275	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-3.0	\$ -	\$ -
261276	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261277	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261278	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-2.0	\$ -	\$ -
261279	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261280	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261281	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261282	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261283	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261284	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-3.0	\$ -	\$ -
261285	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-5.0	\$ -	\$ -
261286	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-6.0	\$ -	\$ -
261287	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-2.0	\$ -	\$ -
261288	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-5.0	\$ -	\$ -
261289	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-4.0	\$ -	\$ -
261290	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-1.0	\$ -	\$ -
261291	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-6.0	\$ -	\$ -
261292	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-6.0	\$ -	\$ -
261293	NG Future	HENRY HUB	Jun-17	ACCELERATED	5/26/2017	-6.0	\$ -	\$ -
261294	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-1.0	\$ -	\$ -
261295	NG Future	HENRY HUB	Jun-17	MANDATORY	5/26/2017	-4.0	\$ -	\$ -
						100.0	\$	3,036,300

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
207524	NG Future	HENRY HUB	Jul-17	ACCELERATED	7/9/2015	45.0	\$ 3.2660	\$ 1,469,700
207525	NG Future	HENRY HUB	Jul-17	MANDATORY	7/9/2015	5.0	\$ 3.2660	\$ 163,300
211182	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	8/17/2015	2.0	\$ 3.1400	\$ 62,800
213763	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	9/14/2015	3.0	\$ 3.0600	\$ 91,800
215176	NG Future	HENRY HUB	Jul-17	DISCRETIONARY	9/30/2015	1.0	\$ 2.9420	\$ 29,420
217299	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	10/22/2015	2.0	\$ 2.9400	\$ 58,800
220104	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	11/23/2015	1.0	\$ 2.7530	\$ 27,530
220105	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7530	\$ 27,530
222030	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	12/16/2015	1.0	\$ 2.6400	\$ 26,400
222039	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6400	\$ 26,400
224248	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	1/14/2016	1.0	\$ 2.7000	\$ 27,000
224249	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	1/14/2016	0.5	\$ 2.7000	\$ 13,500
226384	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	2/11/2016	1.0	\$ 2.6350	\$ 26,350
226385	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	2/11/2016	1.0	\$ 2.6350	\$ 26,350
229434	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	3/21/2016	1.0	\$ 2.6900	\$ 26,900
231345	NG Future	HENRY HUB	Jul-17	MANDATORY	4/14/2016	1.0	\$ 2.7570	\$ 27,570
232494	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	5/2/2016	1.0	\$ 2.9200	\$ 29,200
235605	NG Future	HENRY HUB	Jul-17	MANDATORY	6/22/2016	1.0	\$ 3.0470	\$ 30,470
243388	NG Future	HENRY HUB	Jul-17	MANDATORY	10/3/2016	1.0	\$ 3.0110	\$ 30,110
246236	NG Future	HENRY HUB	Jul-17	MANDATORY	11/8/2016	2.0	\$ 2.9530	\$ 59,060
251129	NG Clearport Swap	HENRY HUB 10K	Jul-17	MANDATORY	1/9/2017	1.0	\$ 3.2130	\$ 32,130
253511	NG Basis Swap	TETCO M2	Jul-17	MANDATORY	2/8/2017	9.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Jul-17	MANDATORY	3/2/2017	6.0	\$ (0.9100)	\$ -
257727	NG Basis Swap	TETCO M2	Jul-17	MANDATORY	4/3/2017	10.0	\$ (0.5550)	\$ -
259752	NG Basis Swap	TETCO M2	Jul-17	MANDATORY	5/2/2017	9.0	\$ (0.5300)	\$ -
263209	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-4.0	\$ -	\$ -
263210	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-4.0	\$ -	\$ -
263211	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-8.0	\$ -	\$ -
263212	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-6.0	\$ -	\$ -
263213	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-4.0	\$ -	\$ -
263214	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-10.0	\$ -	\$ -
263215	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-5.0	\$ -	\$ -
263216	NG Future	HENRY HUB	Jul-17	ACCELERATED	6/28/2017	-4.0	\$ -	\$ -
263217	NG Future	HENRY HUB	Jul-17	MANDATORY	6/28/2017	-5.0	\$ -	\$ -
263218	NG Future	HENRY HUB	Jul-17	MANDATORY	6/28/2017	-2.0	\$ -	\$ -
263219	NG Future	HENRY HUB	Jul-17	MANDATORY	6/28/2017	-1.0	\$ -	\$ -
263220	NG Future	HENRY HUB	Jul-17	MANDATORY	6/28/2017	-1.0	\$ -	\$ -
263221	NG Future	HENRY HUB	Jul-17	MANDATORY	6/28/2017	-1.0	\$ -	\$ -
263222	NG Future	HENRY HUB	Jul-17	DISCRETIONARY	6/28/2017	-1.0	\$ -	\$ -
						73.5	\$	2,312,320

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
210627	NG Future	HENRY HUB	Aug-17	ACCELERATED	8/11/2015	32.0	\$ 3.1500	\$ 1,008,000
210628	NG Future	HENRY HUB	Aug-17	MANDATORY	8/11/2015	4.0	\$ 3.1500	\$ 126,000
213763	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	9/14/2015	2.0	\$ 3.0700	\$ 61,400
217299	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	10/22/2015	2.0	\$ 2.9560	\$ 59,120
217303	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	10/22/2015	1.0	\$ 2.9560	\$ 29,560
220104	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	11/23/2015	3.0	\$ 2.7670	\$ 83,010
220105	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	11/23/2015	2.0	\$ 2.7670	\$ 55,340
222030	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	12/16/2015	3.0	\$ 2.6500	\$ 79,500
222039	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6500	\$ 26,500
224248	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	1/14/2016	3.0	\$ 2.6700	\$ 80,100
224249	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	1/14/2016	2.0	\$ 2.6700	\$ 53,400
226384	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	2/11/2016	3.0	\$ 2.6450	\$ 79,350
226385	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	2/11/2016	1.0	\$ 2.6450	\$ 26,450
229434	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	3/21/2016	3.0	\$ 2.7000	\$ 81,000
231346	NG Future	HENRY HUB	Aug-17	MANDATORY	4/14/2016	3.0	\$ 2.7680	\$ 83,040
232494	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	5/2/2016	3.0	\$ 2.9400	\$ 88,200
235606	NG Future	HENRY HUB	Aug-17	MANDATORY	6/22/2016	3.0	\$ 3.0540	\$ 91,620
236413	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	7/5/2016	3.0	\$ 3.0800	\$ 92,400
239452	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	8/10/2016	2.0	\$ 3.0150	\$ 60,300
242376	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	9/19/2016	2.0	\$ 3.1000	\$ 62,000
244306	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	10/17/2016	3.0	\$ 3.3000	\$ 99,000
246236	NG Future	HENRY HUB	Aug-17	MANDATORY	11/8/2016	3.0	\$ 2.9570	\$ 88,710
253511	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	2/8/2017	7.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	3/2/2017	5.0	\$ (0.9100)	\$ -
257727	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	4/3/2017	7.0	\$ (0.5550)	\$ -
259752	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	5/2/2017	7.0	\$ (0.5300)	\$ -
261798	NG Basis Swap	TETCO M2	Aug-17	MANDATORY	6/7/2017	7.0	\$ (0.5125)	\$ -
265288	NG Future	HENRY HUB	Aug-17	ACCELERATED	7/27/2017	-12.0	\$ -	\$ -
265289	NG Future	HENRY HUB	Aug-17	ACCELERATED	7/27/2017	-6.0	\$ -	\$ -
265290	NG Future	HENRY HUB	Aug-17	ACCELERATED	7/27/2017	-6.0	\$ -	\$ -
265291	NG Future	HENRY HUB	Aug-17	ACCELERATED	7/27/2017	-1.0	\$ -	\$ -
265292	NG Future	HENRY HUB	Aug-17	ACCELERATED	7/27/2017	-1.0	\$ -	\$ -
265293	NG Future	HENRY HUB	Aug-17	ACCELERATED	7/27/2017	-6.0	\$ -	\$ -
265294	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-4.0	\$ -	\$ -
265295	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265296	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265297	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265298	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265299	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265300	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265301	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265302	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
265303	NG Future	HENRY HUB	Aug-17	MANDATORY	7/27/2017	-1.0	\$ -	\$ -
							84.0	\$ 2,514,000

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
213197	NG OTC Swap	HENRY HUB	Sep-17	ACCELERATED	9/4/2015	43.0	\$ 3.0300	\$ 1,302,900
213198	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	9/4/2015	5.0	\$ 3.0300	\$ 151,500
217299	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	10/22/2015	2.0	\$ 2.9500	\$ 59,000
217303	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	10/22/2015	1.0	\$ 2.9500	\$ 29,500
220104	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	11/23/2015	3.0	\$ 2.7550	\$ 82,650
220105	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7550	\$ 27,550
222030	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	12/16/2015	3.0	\$ 2.6400	\$ 79,200
222039	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6400	\$ 26,400
224248	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	1/14/2016	3.0	\$ 2.7000	\$ 81,000
224249	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	1/14/2016	1.0	\$ 2.7000	\$ 27,000
226384	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	2/11/2016	3.0	\$ 2.6400	\$ 79,200
226385	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	2/11/2016	1.0	\$ 2.6400	\$ 26,400
229434	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	3/21/2016	3.0	\$ 2.6900	\$ 80,700
231327	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	4/14/2016	3.0	\$ 2.7610	\$ 82,830
232494	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	5/2/2016	3.0	\$ 2.9400	\$ 88,200
234841	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	6/10/2016	3.0	\$ 3.0000	\$ 90,000
236413	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	7/5/2016	3.0	\$ 3.0650	\$ 91,950
239452	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	8/10/2016	2.0	\$ 3.0050	\$ 60,100
242376	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	9/19/2016	2.0	\$ 3.0800	\$ 61,600
244306	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	10/17/2016	3.0	\$ 3.2800	\$ 98,400
246244	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	11/8/2016	3.0	\$ 2.9386	\$ 88,158
253511	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	2/8/2017	4.0	\$ (0.8325)	\$ -
254907	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	3/2/2017	3.0	\$ (0.9100)	\$ -
257727	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	4/3/2017	4.0	\$ (0.5550)	\$ -
259752	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	5/2/2017	4.0	\$ (0.5300)	\$ -
261798	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	6/7/2017	4.0	\$ (0.5125)	\$ -
263723	NG Basis Swap	TETCO M2	Sep-17	MANDATORY	7/10/2017	3.0	\$ (0.4650)	\$ -

92.0 **\$** **2,714,238**

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
216394	NG OTC Swap	HENRY HUB	Oct-17	ACCELERATED	10/13/2015	56.0	\$ 2.9900	\$ 1,674,400	
216395	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	10/13/2015	6.0	\$ 2.9900	\$ 179,400	
220104	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	11/23/2015	3.0	\$ 2.7830	\$ 83,490	
220105	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7830	\$ 27,830	
222030	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	12/16/2015	4.0	\$ 2.6600	\$ 106,400	
222039	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6600	\$ 26,600	
224248	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	1/14/2016	3.0	\$ 2.7300	\$ 81,900	
224249	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONARY	1/14/2016	2.0	\$ 2.7300	\$ 54,600	
226384	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	2/11/2016	3.0	\$ 2.6600	\$ 79,800	
229434	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	3/21/2016	3.0	\$ 2.7100	\$ 81,300	
231327	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	4/14/2016	3.0	\$ 2.7900	\$ 83,700	
232494	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	5/2/2016	4.0	\$ 2.9700	\$ 118,800	
235607	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	6/22/2016	3.0	\$ 3.0550	\$ 91,650	
236413	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	7/5/2016	3.0	\$ 3.0850	\$ 92,550	
239452	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	8/10/2016	3.0	\$ 3.0250	\$ 90,750	
242376	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	9/19/2016	3.0	\$ 3.0950	\$ 92,850	
244306	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	10/17/2016	3.0	\$ 3.2950	\$ 98,850	
246244	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	11/8/2016	3.0	\$ 2.9592	\$ 88,776	
248909	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	12/12/2016	2.0	\$ 3.3600	\$ 67,200	
251131	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	1/9/2017	2.0	\$ 3.2190	\$ 64,380	
253461	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	2/8/2017	2.0	\$ 3.3300	\$ 66,600	
253511	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	2/8/2017	7.0	\$ (0.8325)	\$ -	
254907	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	3/2/2017	6.0	\$ (0.9100)	\$ -	
255055	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	3/3/2017	2.0	\$ 3.1050	\$ 62,100	
257727	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	4/3/2017	7.0	\$ (0.5550)	\$ -	
257733	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	4/3/2017	1.0	\$ 3.3150	\$ 33,150	
259752	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	5/2/2017	7.0	\$ (0.5300)	\$ -	
260185	NG Clearport Swap	HENRY HUB 10K	Oct-17	MANDATORY	5/8/2017	1.0	\$ 3.2830	\$ 32,830	
261798	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	6/7/2017	7.0	\$ (0.5125)	\$ -	
263723	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	7/10/2017	6.0	\$ (0.4650)	\$ -	
265522	NG Basis Swap	TETCO M2	Oct-17	MANDATORY	8/1/2017	0.0	#DIV/0!	\$ -	
							117.0	\$	3,479,906

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
218204	NG OTC Swap	HENRY HUB	Nov-17	ACCELERATED	11/2/2015	77.0	\$ 2.8800	\$ 2,217,600
218205	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	11/2/2015	9.0	\$ 2.8800	\$ 259,200
218206	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	11/2/2015	1.0	\$ 2.8800	\$ 28,800
222042	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	12/16/2015	5.0	\$ 2.7425	\$ 137,125
222044	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.7425	\$ 27,425
224250	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	1/14/2016	5.0	\$ 2.8000	\$ 140,000
224251	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	1/14/2016	1.0	\$ 2.8000	\$ 28,000
226911	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	2/22/2016	4.0	\$ 2.5650	\$ 102,600
226912	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	2/22/2016	1.0	\$ 2.5650	\$ 25,650
229436	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	3/21/2016	4.0	\$ 2.7800	\$ 111,200
231328	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	4/14/2016	4.0	\$ 2.8600	\$ 114,400
233026	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	5/11/2016	4.0	\$ 2.9900	\$ 119,600
233029	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	5/11/2016	1.0	\$ 2.9900	\$ 29,900
234470	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	6/3/2016	5.0	\$ 3.0510	\$ 152,550
236748	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	7/8/2016	5.0	\$ 3.1840	\$ 159,200
239453	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	8/10/2016	5.0	\$ 3.0850	\$ 154,250
241193	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	9/1/2016	5.0	\$ 3.0975	\$ 154,875
244305	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	10/17/2016	5.0	\$ 3.3550	\$ 167,750
246246	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	11/8/2016	4.0	\$ 3.0050	\$ 120,200
248910	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	12/12/2016	4.0	\$ 3.3860	\$ 135,440
251132	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	1/9/2017	4.0	\$ 3.2700	\$ 130,800
253462	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	2/8/2017	4.0	\$ 3.3900	\$ 135,600
254228	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONARY	2/16/2017	1.0	\$ 3.2570	\$ 32,570
254229	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONARY	2/16/2017	1.0	\$ 3.2600	\$ 32,600
255056	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	3/3/2017	4.0	\$ 3.1670	\$ 126,680
257735	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	4/3/2017	4.0	\$ 3.3650	\$ 134,600
257769	NG Basis Swap	TETCO M2	Nov-17	MANDATORY	4/4/2017	16.0	\$ (0.3550)	\$ -
258274	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONARY	4/11/2017	2.0	\$ 3.3860	\$ 67,720
259934	NG Basis Swap	TETCO M2	Nov-17	MANDATORY	5/4/2017	14.0	\$ (0.3000)	\$ -
260186	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	5/8/2017	1.0	\$ 3.3370	\$ 33,370
260187	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	5/8/2017	2.5	\$ 3.3400	\$ 83,500
260188	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONARY	5/8/2017	0.5	\$ 3.3400	\$ 16,700
261485	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	6/1/2017	1.0	\$ 3.1390	\$ 31,390
261486	NG Clearport Swap	HENRY HUB 10K	Nov-17	MANDATORY	6/1/2017	3.0	\$ 3.1400	\$ 94,200
261800	NG Basis Swap	TETCO M2	Nov-17	MANDATORY	6/7/2017	17.0	\$ (0.5125)	\$ -
263724	NG Basis Swap	TETCO M2	Nov-17	MANDATORY	7/10/2017	17.0	\$ (0.4650)	\$ -
265383	NG Clearport Swap	HENRY HUB 10K	Nov-17	DISCRETIONARY	7/31/2017	10.0	\$ 2.9750	\$ 297,500
265535	NG Basis Swap	TETCO M2	Nov-17	MANDATORY	8/1/2017	17.0	\$ (0.4800)	\$ -
268315	NG Basis Swap	TETCO M2	Nov-17	MANDATORY	9/7/2017	17.0	\$ (0.5200)	\$ -
							188.0	\$ 5,602,995

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
220765	NG OTC Swap	HENRY HUB	Dec-17	ACCELERATED	12/2/2015	113.0	\$ 2.9850	\$ 3,373,050
220767	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	12/2/2015	12.0	\$ 2.9850	\$ 358,200
220768	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONARY	12/2/2015	1.0	\$ 2.9850	\$ 29,850
224250	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	1/14/2016	6.0	\$ 2.9160	\$ 174,960
224251	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONARY	1/14/2016	0.5	\$ 2.9160	\$ 14,580
226911	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	2/22/2016	6.0	\$ 2.7050	\$ 162,300
226912	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONARY	2/22/2016	1.0	\$ 2.7050	\$ 27,050
229436	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	3/21/2016	6.0	\$ 2.9100	\$ 174,600
231328	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	4/14/2016	6.0	\$ 3.0100	\$ 180,600
233026	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	5/11/2016	6.0	\$ 3.1150	\$ 186,900
234470	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	6/3/2016	6.0	\$ 3.2000	\$ 192,000
236748	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	7/8/2016	6.0	\$ 3.3100	\$ 198,600
240046	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	8/17/2016	6.0	\$ 3.1975	\$ 191,850
242377	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	9/19/2016	6.0	\$ 3.2700	\$ 196,200
244305	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	10/17/2016	6.0	\$ 3.4900	\$ 209,400
246246	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	11/8/2016	6.0	\$ 3.1605	\$ 189,630
248911	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	12/12/2016	5.0	\$ 3.5280	\$ 176,400
249103	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	12/12/2016	1.0	\$ 3.5110	\$ 35,110
251134	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	1/9/2017	6.0	\$ 3.4000	\$ 204,000
253462	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	2/8/2017	6.0	\$ 3.5300	\$ 211,800
254230	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONARY	2/16/2017	2.0	\$ 3.3810	\$ 67,620
255057	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	3/3/2017	1.0	\$ 3.2940	\$ 32,940
255058	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	3/3/2017	1.0	\$ 3.2950	\$ 32,950
255059	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	3/3/2017	4.0	\$ 3.2970	\$ 131,880
257736	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	4/3/2017	6.0	\$ 3.4880	\$ 209,280
257769	NG Basis Swap	TETCO M2	Dec-17	MANDATORY	4/4/2017	15.0	\$ (0.3550)	\$ -
259934	NG Basis Swap	TETCO M2	Dec-17	MANDATORY	5/4/2017	13.0	\$ (0.3000)	\$ -
260189	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	5/8/2017	6.0	\$ 3.4600	\$ 207,600
260190	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONARY	5/8/2017	2.0	\$ 3.4600	\$ 69,200
261487	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	6/1/2017	1.0	\$ 3.2710	\$ 32,710
261488	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	6/1/2017	1.0	\$ 3.2740	\$ 32,740
261489	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	6/1/2017	3.5	\$ 3.2800	\$ 114,800
261490	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONARY	6/1/2017	0.5	\$ 3.2800	\$ 16,400
261800	NG Basis Swap	TETCO M2	Dec-17	MANDATORY	6/7/2017	16.0	\$ (0.5125)	\$ -
262199	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONARY	6/13/2017	10.0	\$ 3.2100	\$ 321,000
263534	NG Clearport Swap	HENRY HUB 10K	Dec-17	MANDATORY	7/6/2017	6.0	\$ 3.1000	\$ 186,000
263535	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONARY	7/6/2017	1.0	\$ 3.1000	\$ 31,000
263724	NG Basis Swap	TETCO M2	Dec-17	MANDATORY	7/10/2017	16.0	\$ (0.4650)	\$ -
265384	NG Clearport Swap	HENRY HUB 10K	Dec-17	DISCRETIONARY	7/31/2017	10.0	\$ 3.1280	\$ 312,800
265535	NG Basis Swap	TETCO M2	Dec-17	MANDATORY	8/1/2017	16.0	\$ (0.4800)	\$ -
268315	NG Basis Swap	TETCO M2	Dec-17	MANDATORY	9/7/2017	17.0	\$ (0.5200)	\$ -
						266.5	\$	8,286,000

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
223962	NG OTC Swap	HENRY HUB	Jan-18	ACCELERATED	1/11/2016	66.0	\$ 3.1050	\$ 2,049,300
223963	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	1/11/2016	14.0	\$ 3.1050	\$ 434,700
223964	NG OTC Swap	HENRY HUB	Jan-18	ACCELERATED	1/11/2016	67.0	\$ 3.1050	\$ 2,080,350
226911	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	2/22/2016	7.0	\$ 2.7800	\$ 194,600
226912	NG OTC Swap	HENRY HUB	Jan-18	DISCRETIONARY	2/22/2016	1.0	\$ 2.7800	\$ 27,800
229436	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	3/21/2016	7.0	\$ 3.0100	\$ 210,700
231328	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	4/14/2016	7.0	\$ 3.1100	\$ 217,700
233026	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	5/11/2016	7.0	\$ 3.2400	\$ 226,800
234470	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	6/3/2016	7.0	\$ 3.3160	\$ 232,120
236748	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	7/8/2016	7.0	\$ 3.4200	\$ 239,400
240046	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	8/17/2016	7.0	\$ 3.2996	\$ 230,972
242377	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	9/19/2016	7.0	\$ 3.3800	\$ 236,600
244305	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	10/17/2016	7.0	\$ 3.5800	\$ 250,600
246246	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	11/8/2016	7.0	\$ 3.2554	\$ 227,878
248920	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	12/12/2016	6.0	\$ 3.5950	\$ 215,700
251161	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	1/9/2017	6.0	\$ 3.4800	\$ 208,800
253462	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	2/8/2017	6.0	\$ 3.6100	\$ 216,600
254231	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	2/16/2017	1.0	\$ 3.4710	\$ 34,710
254232	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	2/16/2017	1.0	\$ 3.4730	\$ 34,730
255374	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	3/7/2017	6.0	\$ 3.4250	\$ 205,500
257743	NG OTC Swap	HENRY HUB	Jan-18	MANDATORY	4/3/2017	6.0	\$ 3.5600	\$ 213,600
257769	NG Basis Swap	TETCO M2	Jan-18	MANDATORY	4/4/2017	14.0	\$ (0.3550)	\$ -
259934	NG Basis Swap	TETCO M2	Jan-18	MANDATORY	5/4/2017	13.0	\$ (0.3000)	\$ -
260191	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	5/8/2017	5.5	\$ 3.5450	\$ 194,975
260192	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	5/8/2017	0.5	\$ 3.5450	\$ 17,725
261492	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	6/1/2017	1.0	\$ 3.3470	\$ 33,470
261493	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	6/1/2017	1.0	\$ 3.3520	\$ 33,520
261494	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	6/1/2017	1.0	\$ 3.3540	\$ 33,540
261495	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	6/1/2017	1.0	\$ 3.3630	\$ 33,630
261496	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	6/1/2017	1.0	\$ 3.3640	\$ 33,640
261497	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	6/1/2017	1.0	\$ 3.3660	\$ 33,660
261498	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	6/1/2017	1.0	\$ 3.3640	\$ 33,640
261800	NG Basis Swap	TETCO M2	Jan-18	MANDATORY	6/7/2017	15.0	\$ (0.5125)	\$ -
262185	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	6/13/2017	6.0	\$ 3.3000	\$ 198,000
262263	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	6/14/2017	10.0	\$ 3.2800	\$ 328,000
263650	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	7/7/2017	5.0	\$ 3.1950	\$ 159,750
263651	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	7/7/2017	1.0	\$ 3.1950	\$ 31,950
263724	NG Basis Swap	TETCO M2	Jan-18	MANDATORY	7/10/2017	15.0	\$ (0.4650)	\$ -
265535	NG Basis Swap	TETCO M2	Jan-18	MANDATORY	8/1/2017	14.0	\$ (0.4800)	\$ -
266195	NG Clearport Swap	HENRY HUB 10K	Jan-18	MANDATORY	8/8/2017	6.0	\$ 3.1640	\$ 189,840
266198	NG Clearport Swap	HENRY HUB 10K	Jan-18	DISCRETIONARY	8/8/2017	1.0	\$ 3.1640	\$ 31,640
268315	NG Basis Swap	TETCO M2	Jan-18	MANDATORY	9/7/2017	15.0	\$ (0.5200)	\$ -
						292.0	\$	9,376,140

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
226213	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	2/10/2016	13.0	\$ 2.9700	\$ 386,100
226214	NG OTC Swap	HENRY HUB	Feb-18	ACCELERATED	2/10/2016	60.0	\$ 2.9700	\$ 1,782,000
226370	NG OTC Swap	HENRY HUB	Feb-18	ACCELERATED	2/11/2016	60.0	\$ 2.9390	\$ 1,763,400
226371	NG OTC Swap	HENRY HUB	Feb-18	DISCRETIONARY	2/11/2016	1.0	\$ 2.9390	\$ 29,390
229436	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	3/21/2016	6.0	\$ 3.0000	\$ 180,000
231328	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	4/14/2016	7.0	\$ 3.0920	\$ 216,440
233026	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	5/11/2016	6.0	\$ 3.2215	\$ 193,290
233029	NG OTC Swap	HENRY HUB	Feb-18	DISCRETIONARY	5/11/2016	1.0	\$ 3.2215	\$ 32,215
234470	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	6/3/2016	7.0	\$ 3.3010	\$ 231,070
236748	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	7/8/2016	6.0	\$ 3.3600	\$ 201,600
240046	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	8/17/2016	6.0	\$ 3.2655	\$ 195,930
241196	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	9/1/2016	6.0	\$ 3.2850	\$ 197,100
244305	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	10/17/2016	7.0	\$ 3.5350	\$ 247,450
246246	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	11/8/2016	7.0	\$ 3.2374	\$ 226,618
248920	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	12/12/2016	5.0	\$ 3.5300	\$ 176,500
251161	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	1/9/2017	5.0	\$ 3.4300	\$ 171,500
253462	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	2/8/2017	5.0	\$ 3.5900	\$ 179,500
254233	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	2/16/2017	1.0	\$ 3.4430	\$ 34,430
255374	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	3/7/2017	5.0	\$ 3.3950	\$ 169,750
257743	NG OTC Swap	HENRY HUB	Feb-18	MANDATORY	4/3/2017	5.0	\$ 3.5150	\$ 175,750
257769	NG Basis Swap	TETCO M2	Feb-18	MANDATORY	4/4/2017	11.0	\$ (0.3550)	\$ -
259934	NG Basis Swap	TETCO M2	Feb-18	MANDATORY	5/4/2017	10.0	\$ (0.3000)	\$ -
260204	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	5/8/2017	3.0	\$ 3.5100	\$ 105,300
260205	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	5/8/2017	2.0	\$ 3.5120	\$ 70,240
260206	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	5/8/2017	1.0	\$ 3.5120	\$ 35,120
261499	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	6/1/2017	1.0	\$ 3.3390	\$ 33,390
261500	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	6/1/2017	2.0	\$ 3.3400	\$ 66,800
261501	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	6/1/2017	1.0	\$ 3.3430	\$ 33,430
261502	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	6/1/2017	1.0	\$ 3.3440	\$ 33,440
261503	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	6/1/2017	1.0	\$ 3.3440	\$ 33,440
261800	NG Basis Swap	TETCO M2	Feb-18	MANDATORY	6/7/2017	12.0	\$ (0.5125)	\$ -
262188	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	6/13/2017	6.0	\$ 3.2900	\$ 197,400
262264	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	6/14/2017	10.0	\$ 3.2700	\$ 327,000
263532	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	7/6/2017	5.0	\$ 3.1800	\$ 159,000
263533	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	7/6/2017	1.0	\$ 3.1800	\$ 31,800
263724	NG Basis Swap	TETCO M2	Feb-18	MANDATORY	7/10/2017	11.0	\$ (0.4650)	\$ -
265535	NG Basis Swap	TETCO M2	Feb-18	MANDATORY	8/1/2017	12.0	\$ (0.4800)	\$ -
266196	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	8/8/2017	5.0	\$ 3.1570	\$ 157,850
266199	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	8/8/2017	1.0	\$ 3.1560	\$ 31,560
268315	NG Basis Swap	TETCO M2	Feb-18	MANDATORY	9/7/2017	11.0	\$ (0.5200)	\$ -
268443	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	9/8/2017	1.0	\$ 3.2440	\$ 32,440
268444	NG Clearport Swap	HENRY HUB 10K	Feb-18	MANDATORY	9/8/2017	4.0	\$ 3.2500	\$ 130,000
268453	NG Clearport Swap	HENRY HUB 10K	Feb-18	DISCRETIONARY	9/8/2017	1.0	\$ 3.2470	\$ 32,470
						265.0	\$	8,300,713

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
228087	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	3/4/2016	11.0	\$ 2.8420	\$ 312,620	
228088	NG OTC Swap	HENRY HUB	Mar-18	ACCELERATED	3/4/2016	52.0	\$ 2.8420	\$ 1,477,840	
229751	NG OTC Swap	HENRY HUB	Mar-18	ACCELERATED	3/24/2016	52.0	\$ 2.9500	\$ 1,534,000	
231328	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	4/14/2016	6.0	\$ 3.0300	\$ 181,800	
232822	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	5/6/2016	6.0	\$ 3.1750	\$ 190,500	
232823	NG OTC Swap	HENRY HUB	Mar-18	DISCRETIONARY	5/6/2016	1.0	\$ 3.1750	\$ 31,750	
234470	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	6/3/2016	6.0	\$ 3.2120	\$ 192,720	
236748	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	7/8/2016	6.0	\$ 3.2800	\$ 196,800	
240046	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	8/17/2016	6.0	\$ 3.1825	\$ 190,950	
241198	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	9/1/2016	6.0	\$ 3.2100	\$ 192,600	
244305	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	10/17/2016	6.0	\$ 3.4450	\$ 206,700	
246246	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	11/8/2016	6.0	\$ 3.1764	\$ 190,584	
248920	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	12/12/2016	5.0	\$ 3.4300	\$ 171,500	
251161	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	1/9/2017	5.0	\$ 3.3460	\$ 167,300	
253462	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	2/8/2017	5.0	\$ 3.5100	\$ 175,500	
255374	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	3/7/2017	5.0	\$ 3.3100	\$ 165,500	
257743	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	4/3/2017	4.0	\$ 3.4250	\$ 137,000	
257769	NG Basis Swap	TETCO M2	Mar-18	MANDATORY	4/4/2017	10.0	\$ (0.3550)	\$ -	
259934	NG Basis Swap	TETCO M2	Mar-18	MANDATORY	5/4/2017	9.0	\$ (0.3000)	\$ -	
260217	NG OTC Swap	HENRY HUB	Mar-18	MANDATORY	5/8/2017	4.0	\$ 3.4450	\$ 137,800	
261491	NG Clearport Swap	HENRY HUB 10K	Mar-18	MANDATORY	6/1/2017	4.0	\$ 3.2650	\$ 130,600	
261800	NG Basis Swap	TETCO M2	Mar-18	MANDATORY	6/7/2017	11.0	\$ (0.5125)	\$ -	
263652	NG Clearport Swap	HENRY HUB 10K	Mar-18	MANDATORY	7/7/2017	4.0	\$ 3.1380	\$ 125,520	
263724	NG Basis Swap	TETCO M2	Mar-18	MANDATORY	7/10/2017	10.0	\$ (0.4650)	\$ -	
265535	NG Basis Swap	TETCO M2	Mar-18	MANDATORY	8/1/2017	11.0	\$ (0.4800)	\$ -	
266197	NG Clearport Swap	HENRY HUB 10K	Mar-18	MANDATORY	8/8/2017	4.0	\$ 3.1150	\$ 124,600	
268315	NG Basis Swap	TETCO M2	Mar-18	MANDATORY	9/7/2017	10.0	\$ (0.5200)	\$ -	
268445	NG Clearport Swap	HENRY HUB 10K	Mar-18	MANDATORY	9/8/2017	1.0	\$ 3.2060	\$ 32,060	
268446	NG Clearport Swap	HENRY HUB 10K	Mar-18	MANDATORY	9/8/2017	1.0	\$ 3.2090	\$ 32,090	
268447	NG Clearport Swap	HENRY HUB 10K	Mar-18	MANDATORY	9/8/2017	2.0	\$ 3.2100	\$ 64,200	
							208.0	\$	6,362,534

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
230754	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	4/6/2016	7.0	\$ 2.7200	\$ 190,400
230755	NG OTC Swap	HENRY HUB	Apr-18	ACCELERATED	4/6/2016	65.0	\$ 2.7200	\$ 1,768,000
230756	NG OTC Swap	HENRY HUB	Apr-18	DISCRETIONARY	4/6/2016	1.0	\$ 2.7200	\$ 27,200
233027	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	5/11/2016	3.0	\$ 2.8300	\$ 84,900
233028	NG OTC Swap	HENRY HUB	Apr-18	DISCRETIONARY	5/11/2016	1.0	\$ 2.8300	\$ 28,300
234471	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	6/3/2016	4.0	\$ 2.8730	\$ 114,920
236749	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	7/8/2016	4.0	\$ 2.8900	\$ 115,600
240047	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	8/17/2016	4.0	\$ 2.8125	\$ 112,500
242378	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	9/19/2016	3.0	\$ 2.8600	\$ 85,800
245065	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	10/25/2016	4.0	\$ 2.8900	\$ 115,600
247568	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	11/23/2016	4.0	\$ 2.8700	\$ 114,800
248921	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	12/12/2016	5.0	\$ 2.9000	\$ 145,000
251163	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	1/9/2017	6.0	\$ 2.8600	\$ 171,600
253776	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	2/10/2017	5.0	\$ 2.9400	\$ 147,000
255375	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	3/7/2017	5.0	\$ 2.8500	\$ 142,500
257744	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	4/3/2017	5.0	\$ 2.8900	\$ 144,500
260218	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	5/8/2017	5.0	\$ 2.9250	\$ 146,250
262162	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	6/13/2017	5.0	\$ 2.9000	\$ 145,000
263608	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	7/7/2017	5.0	\$ 2.8100	\$ 140,500
266491	NG OTC Swap	HENRY HUB	Apr-18	MANDATORY	8/11/2017	5.0	\$ 2.9030	\$ 145,150
268325	NG Basis Swap	TETCO M2	Apr-18	MANDATORY	9/7/2017	14.0	\$ (0.5050)	\$ -
268448	NG Clearport Swap	HENRY HUB 10K	Apr-18	MANDATORY	9/8/2017	5.0	\$ 2.9000	\$ 145,000

151.0 \$ 4,230,520

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
232819	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	5/6/2016	1.0	\$ 2.8700	\$ 28,700
232820	NG OTC Swap	HENRY HUB	May-18	ACCELERATED	5/6/2016	67.0	\$ 2.8700	\$ 1,922,900
232821	NG OTC Swap	HENRY HUB	May-18	MANDATORY	5/6/2016	7.0	\$ 2.8700	\$ 200,900
234471	NG OTC Swap	HENRY HUB	May-18	MANDATORY	6/3/2016	4.0	\$ 2.8550	\$ 114,200
234472	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	6/3/2016	0.5	\$ 2.8550	\$ 14,275
236749	NG OTC Swap	HENRY HUB	May-18	MANDATORY	7/8/2016	4.0	\$ 2.8600	\$ 114,400
240086	NG OTC Swap	HENRY HUB	May-18	MANDATORY	8/18/2016	3.0	\$ 2.7950	\$ 83,850
240087	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	8/18/2016	0.5	\$ 2.7950	\$ 13,975
242378	NG OTC Swap	HENRY HUB	May-18	MANDATORY	9/19/2016	3.0	\$ 2.8100	\$ 84,300
242380	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	9/19/2016	0.4	\$ 2.8100	\$ 11,240
245065	NG OTC Swap	HENRY HUB	May-18	MANDATORY	10/25/2016	4.0	\$ 2.8500	\$ 114,000
247568	NG OTC Swap	HENRY HUB	May-18	MANDATORY	11/23/2016	4.0	\$ 2.8400	\$ 113,600
248921	NG OTC Swap	HENRY HUB	May-18	MANDATORY	12/12/2016	3.0	\$ 2.8300	\$ 84,900
248922	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	12/12/2016	0.5	\$ 2.8300	\$ 14,150
251163	NG OTC Swap	HENRY HUB	May-18	MANDATORY	1/9/2017	3.0	\$ 2.8100	\$ 84,300
253776	NG OTC Swap	HENRY HUB	May-18	MANDATORY	2/10/2017	3.0	\$ 2.8900	\$ 86,700
255375	NG OTC Swap	HENRY HUB	May-18	MANDATORY	3/7/2017	3.0	\$ 2.8100	\$ 84,300
255376	NG OTC Swap	HENRY HUB	May-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8100	\$ 28,100
257744	NG OTC Swap	HENRY HUB	May-18	MANDATORY	4/3/2017	2.0	\$ 2.8350	\$ 56,700
260218	NG OTC Swap	HENRY HUB	May-18	MANDATORY	5/8/2017	2.0	\$ 2.8700	\$ 57,400
262162	NG OTC Swap	HENRY HUB	May-18	MANDATORY	6/13/2017	2.0	\$ 2.8630	\$ 57,260
263608	NG OTC Swap	HENRY HUB	May-18	MANDATORY	7/7/2017	2.0	\$ 2.7750	\$ 55,500
266491	NG OTC Swap	HENRY HUB	May-18	MANDATORY	8/11/2017	2.0	\$ 2.8680	\$ 57,360
268325	NG Basis Swap	TETCO M2	May-18	MANDATORY	9/7/2017	6.0	\$ (0.5050)	\$ -
268449	NG Clearport Swap	HENRY HUB 10K	May-18	MANDATORY	9/8/2017	1.0	\$ 2.8690	\$ 28,690
268450	NG Clearport Swap	HENRY HUB 10K	May-18	MANDATORY	9/8/2017	1.0	\$ 2.8700	\$ 28,700

123.9 \$ 3,540,400

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
235649	NG OTC Swap	HENRY HUB	Jun-18	ACCELERATED	6/22/2016	48.0	\$ 2.8750	\$ 1,380,000
235650	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	6/22/2016	5.0	\$ 2.8750	\$ 143,750
235651	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	6/22/2016	1.0	\$ 2.8750	\$ 28,750
236749	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	7/8/2016	3.0	\$ 2.8800	\$ 86,400
240086	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	8/18/2016	2.0	\$ 2.8230	\$ 56,460
240087	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	8/18/2016	0.5	\$ 2.8230	\$ 14,115
242378	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	9/19/2016	2.0	\$ 2.8400	\$ 56,800
242380	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	9/19/2016	0.4	\$ 2.8400	\$ 11,360
245065	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	10/25/2016	3.0	\$ 2.8660	\$ 85,980
247568	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	11/23/2016	3.0	\$ 2.8600	\$ 85,800
248921	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	12/12/2016	2.0	\$ 2.8500	\$ 57,000
248922	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	12/12/2016	0.5	\$ 2.8500	\$ 14,250
251163	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	1/9/2017	2.0	\$ 2.8300	\$ 56,600
253776	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	2/10/2017	2.0	\$ 2.9050	\$ 58,100
255375	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	3/7/2017	2.0	\$ 2.8350	\$ 56,700
255376	NG OTC Swap	HENRY HUB	Jun-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8350	\$ 28,350
257744	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	4/3/2017	2.0	\$ 2.8550	\$ 57,100
260218	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	5/8/2017	1.0	\$ 2.8950	\$ 28,950
262162	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	6/13/2017	1.0	\$ 2.8900	\$ 28,900
263608	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	7/7/2017	1.0	\$ 2.8000	\$ 28,000
266491	NG OTC Swap	HENRY HUB	Jun-18	MANDATORY	8/11/2017	1.0	\$ 2.8910	\$ 28,910
268325	NG Basis Swap	TETCO M2	Jun-18	MANDATORY	9/7/2017	6.0	\$ (0.5050)	\$ -
268451	NG Clearport Swap	HENRY HUB 10K	Jun-18	MANDATORY	9/8/2017	2.0	\$ 2.8950	\$ 57,900

85.4 \$ 2,450,175

Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
237657	NG OTC Swap	HENRY HUB	Jul-18	ACCELERATED	7/20/2016	34.0	\$ 2.8650	\$ 974,100
237658	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	7/20/2016	4.0	\$ 2.8650	\$ 114,600
237659	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	7/20/2016	1.0	\$ 2.8650	\$ 28,650
240086	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	8/18/2016	1.0	\$ 2.8585	\$ 28,585
240087	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	8/18/2016	0.5	\$ 2.8585	\$ 14,293
242378	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	9/19/2016	2.0	\$ 2.8700	\$ 57,400
245065	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	10/25/2016	2.0	\$ 2.8860	\$ 57,720
247568	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	11/23/2016	2.0	\$ 2.8800	\$ 57,600
248921	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	12/12/2016	2.0	\$ 2.8680	\$ 57,360
248922	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	12/12/2016	0.0	#DIV/0!	\$ -
251163	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	1/9/2017	2.0	\$ 2.8500	\$ 57,000
253776	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	2/10/2017	2.0	\$ 2.9250	\$ 58,500
255375	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	3/7/2017	2.0	\$ 2.8600	\$ 57,200
255376	NG OTC Swap	HENRY HUB	Jul-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
257744	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	4/3/2017	2.0	\$ 2.8750	\$ 57,500
260218	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	5/8/2017	1.0	\$ 2.9250	\$ 29,250
262162	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	6/13/2017	1.0	\$ 2.9200	\$ 29,200
263608	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	7/7/2017	1.0	\$ 2.8250	\$ 28,250
266491	NG OTC Swap	HENRY HUB	Jul-18	MANDATORY	8/11/2017	1.0	\$ 2.9160	\$ 29,160
268325	NG Basis Swap	TETCO M2	Jul-18	MANDATORY	9/7/2017	5.0	\$ (0.5050)	\$ -
268452	NG Clearport Swap	HENRY HUB 10K	Jul-18	MANDATORY	9/8/2017	2.0	\$ 2.9210	\$ 58,420

	63.5	\$	1,823,388
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
240080	NG OTC Swap	HENRY HUB	Aug-18	ACCELERATED	8/18/2016	49.0	\$ 2.8620	\$ 1,402,380
240081	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	8/18/2016	6.0	\$ 2.8620	\$ 171,720
240082	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONARY	8/18/2016	1.0	\$ 2.8620	\$ 28,620
242378	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	9/19/2016	2.0	\$ 2.8700	\$ 57,400
245065	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	10/25/2016	3.0	\$ 2.8870	\$ 86,610
247568	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	11/23/2016	3.0	\$ 2.8800	\$ 86,400
248921	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	12/12/2016	1.0	\$ 2.8700	\$ 28,700
248922	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONARY	12/12/2016	0.0	#DIV/0!	\$ -
251163	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	1/9/2017	1.0	\$ 2.8500	\$ 28,500
253776	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	2/10/2017	1.0	\$ 2.9200	\$ 29,200
255375	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
255376	NG OTC Swap	HENRY HUB	Aug-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8600	\$ 28,600
257744	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	4/3/2017	1.0	\$ 2.8800	\$ 28,800
260218	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	5/8/2017	0.0	#DIV/0!	\$ -
262162	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	6/13/2017	0.0	#DIV/0!	\$ -
263608	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	7/7/2017	0.0	#DIV/0!	\$ -
266491	NG OTC Swap	HENRY HUB	Aug-18	MANDATORY	8/11/2017	0.0	#DIV/0!	\$ -
268325	NG Basis Swap	TETCO M2	Aug-18	MANDATORY	9/7/2017	4.0	\$ (0.5050)	\$ -

70.0 \$ 2,005,530

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
241232	NG OTC Swap	HENRY HUB	Sep-18	ACCELERATED	9/1/2016	48.0	\$ 2.8450	\$ 1,365,600
241236	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	9/1/2016	5.0	\$ 2.8450	\$ 142,250
241239	NG OTC Swap	HENRY HUB	Sep-18	DISCRETIONARY	9/1/2016	1.0	\$ 2.8450	\$ 28,450
245065	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	10/25/2016	3.0	\$ 2.8780	\$ 86,340
247568	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	11/23/2016	3.0	\$ 2.8800	\$ 86,400
248921	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	12/12/2016	2.0	\$ 2.8500	\$ 57,000
248922	NG OTC Swap	HENRY HUB	Sep-18	DISCRETIONARY	12/12/2016	0.0	#DIV/0!	\$ -
251163	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	1/9/2017	2.0	\$ 2.8300	\$ 56,600
253776	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	2/10/2017	2.0	\$ 2.9000	\$ 58,000
255375	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	3/7/2017	2.0	\$ 2.8500	\$ 57,000
255376	NG OTC Swap	HENRY HUB	Sep-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8500	\$ 28,500
257744	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	4/3/2017	2.0	\$ 2.8600	\$ 57,200
260218	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	5/8/2017	1.0	\$ 2.9050	\$ 29,050
262162	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	6/13/2017	1.0	\$ 2.9040	\$ 29,040
263608	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	7/7/2017	1.0	\$ 2.8100	\$ 28,100
266491	NG OTC Swap	HENRY HUB	Sep-18	MANDATORY	8/11/2017	1.0	\$ 2.8960	\$ 28,960
268325	NG Basis Swap	TETCO M2	Sep-18	MANDATORY	9/7/2017	4.0	\$ (0.5050)	\$ -
268470	NG Clearport Swap	HENRY HUB 10K	Sep-18	MANDATORY	9/8/2017	1.0	\$ 2.9000	\$ 29,000

76.0 \$ 2,167,490

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
244321	NG OTC Swap	HENRY HUB	Oct-18	ACCELERATED	10/17/2016	58.0	\$ 2.9415	\$ 1,706,070
244322	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	10/17/2016	7.0	\$ 2.9415	\$ 205,905
244324	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	10/17/2016	1.0	\$ 2.9415	\$ 29,415
247568	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	11/23/2016	3.0	\$ 2.8900	\$ 86,700
248921	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	12/12/2016	3.0	\$ 2.8900	\$ 86,700
248922	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	12/12/2016	0.5	\$ 2.8900	\$ 14,450
251163	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	1/9/2017	3.0	\$ 2.8540	\$ 85,620
253776	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	2/10/2017	3.0	\$ 2.9150	\$ 87,450
254700	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	2/27/2017	1.0	\$ 2.7920	\$ 27,920
255375	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	3/7/2017	3.0	\$ 2.8700	\$ 86,100
255376	NG OTC Swap	HENRY HUB	Oct-18	DISCRETIONARY	3/7/2017	1.0	\$ 2.8700	\$ 28,700
257744	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	4/3/2017	3.0	\$ 2.8750	\$ 86,250
260218	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	5/8/2017	2.0	\$ 2.9200	\$ 58,400
262162	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	6/13/2017	2.0	\$ 2.9240	\$ 58,480
263608	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	7/7/2017	2.0	\$ 2.8300	\$ 56,600
266491	NG OTC Swap	HENRY HUB	Oct-18	MANDATORY	8/11/2017	2.0	\$ 2.9110	\$ 58,220
268325	NG Basis Swap	TETCO M2	Oct-18	MANDATORY	9/7/2017	3.0	\$ (0.5050)	\$ -
268471	NG Clearport Swap	HENRY HUB 10K	Oct-18	MANDATORY	9/8/2017	2.0	\$ 2.9200	\$ 58,400

96.5 \$ 2,821,380

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
246215	NG OTC Swap	HENRY HUB	Nov-18	ACCELERATED	11/8/2016	82.0	\$ 2.8830	\$ 2,364,060
246216	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	11/8/2016	9.0	\$ 2.8830	\$ 259,470
246220	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	11/8/2016	1.0	\$ 2.8830	\$ 28,830
248937	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	12/12/2016	5.0	\$ 2.9370	\$ 146,850
251164	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	1/9/2017	5.0	\$ 2.9100	\$ 145,500
253775	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	2/10/2017	5.0	\$ 2.9750	\$ 148,750
256056	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	3/16/2017	4.0	\$ 2.8960	\$ 115,840
258217	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	4/11/2017	4.0	\$ 2.9380	\$ 117,520
258218	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	4/11/2017	1.0	\$ 2.9380	\$ 29,380
259897	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	5/4/2017	4.0	\$ 2.9710	\$ 118,840
259899	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	5/4/2017	0.5	\$ 2.9710	\$ 14,855
262289	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	6/14/2017	4.0	\$ 2.9660	\$ 118,640
262290	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	6/14/2017	0.4	\$ 2.9660	\$ 10,381
263610	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	7/7/2017	4.0	\$ 2.8800	\$ 115,200
263611	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	7/7/2017	1.0	\$ 2.8800	\$ 28,800
266492	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	8/11/2017	4.0	\$ 2.9640	\$ 118,560
266493	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	8/11/2017	0.2	\$ 2.9640	\$ 5,928
266985	NG Clearport Swap	HENRY HUB 10K	Nov-18	DISCRETIONARY	8/17/2017	1.0	\$ 2.9460	\$ 29,460
268466	NG OTC Swap	HENRY HUB	Nov-18	MANDATORY	9/8/2017	4.0	\$ 2.9750	\$ 119,000
268467	NG OTC Swap	HENRY HUB	Nov-18	DISCRETIONARY	9/8/2017	0.5	\$ 2.9750	\$ 14,875

139.6 \$ 4,050,739

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
249242	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATED	12/15/2016	55.0	\$ 3.0400	\$ 1,672,000	
249243	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	12/15/2016	13.0	\$ 3.0400	\$ 395,200	
249247	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	12/15/2016	1.0	\$ 3.0400	\$ 30,400	
251164	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	1/9/2017	6.0	\$ 3.0500	\$ 183,000	
251394	NG OTC Swap	HENRY HUB	Dec-18	ACCELERATED	12/15/2016	60.0	\$ 3.0330	\$ 1,819,800	
253775	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	2/10/2017	6.0	\$ 3.1100	\$ 186,600	
256056	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	3/16/2017	6.0	\$ 3.0310	\$ 181,860	
256067	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	3/16/2017	1.0	\$ 3.0310	\$ 30,310	
258217	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	4/11/2017	6.0	\$ 3.0740	\$ 184,440	
258218	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	4/11/2017	1.0	\$ 3.0740	\$ 30,740	
259897	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	5/4/2017	6.0	\$ 3.1060	\$ 186,360	
259899	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	5/4/2017	1.0	\$ 3.1060	\$ 31,060	
262289	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	6/14/2017	6.0	\$ 3.1000	\$ 186,000	
262290	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	6/14/2017	0.5	\$ 3.1000	\$ 15,500	
263610	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	7/7/2017	6.0	\$ 3.0050	\$ 180,300	
263611	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	7/7/2017	1.0	\$ 3.0050	\$ 30,050	
266492	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	8/11/2017	6.0	\$ 3.0920	\$ 185,520	
266493	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	8/11/2017	0.6	\$ 3.0920	\$ 18,552	
266986	NG Clearport Swap	HENRY HUB 10K	Dec-18	DISCRETIONARY	8/17/2017	3.0	\$ 3.0730	\$ 92,190	
268466	NG OTC Swap	HENRY HUB	Dec-18	MANDATORY	9/8/2017	6.0	\$ 3.1050	\$ 186,300	
268467	NG OTC Swap	HENRY HUB	Dec-18	DISCRETIONARY	9/8/2017	1.0	\$ 3.1050	\$ 31,050	
							192.1	\$	5,857,232

Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
250586	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	50.0	\$ 3.1850	\$ 1,592,500
250618	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	50.0	\$ 3.1840	\$ 1,592,000
250619	NG OTC Swap	HENRY HUB	Jan-19	ACCELERATED	1/3/2017	28.0	\$ 3.1820	\$ 890,960
250620	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	1/3/2017	14.0	\$ 3.1820	\$ 445,480
250621	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	1/3/2017	1.0	\$ 3.1820	\$ 31,820
253775	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	2/10/2017	7.0	\$ 3.2150	\$ 225,050
256056	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	3/16/2017	7.0	\$ 3.1270	\$ 218,890
256067	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	3/16/2017	1.0	\$ 3.1270	\$ 31,270
258217	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	4/11/2017	7.0	\$ 3.1840	\$ 222,880
258218	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.1840	\$ 31,840
259897	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	5/4/2017	6.0	\$ 3.2010	\$ 192,060
259899	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	5/4/2017	2.0	\$ 3.2010	\$ 64,020
262280	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	6/14/2017	7.0	\$ 3.1800	\$ 222,600
262282	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.1800	\$ 31,800
263610	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	7/7/2017	6.0	\$ 3.1000	\$ 186,000
263611	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.1000	\$ 31,000
266492	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	8/11/2017	6.0	\$ 3.1750	\$ 190,500
266493	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	8/11/2017	0.5	\$ 3.1750	\$ 15,875
266987	NG Clearport Swap	HENRY HUB 10K	Jan-19	DISCRETIONARY	8/17/2017	3.0	\$ 3.1600	\$ 94,800
268466	NG OTC Swap	HENRY HUB	Jan-19	MANDATORY	9/8/2017	7.0	\$ 3.1920	\$ 223,440
268467	NG OTC Swap	HENRY HUB	Jan-19	DISCRETIONARY	9/8/2017	1.0	\$ 3.1920	\$ 31,920

206.5	\$	6,566,705
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
253476	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATED	2/8/2017	67.0	\$ 3.2000	\$ 2,144,000
253479	NG OTC Swap	HENRY HUB	Feb-19	ACCELERATED	2/8/2017	47.0	\$ 3.1930	\$ 1,500,710
253480	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	2/8/2017	12.0	\$ 3.1930	\$ 383,160
253481	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	2/8/2017	1.0	\$ 3.1930	\$ 31,930
256056	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	3/16/2017	6.0	\$ 3.1210	\$ 187,260
256067	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	3/16/2017	1.0	\$ 3.1210	\$ 31,210
258217	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	4/11/2017	6.0	\$ 3.1570	\$ 189,420
258218	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.1570	\$ 31,570
259897	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	5/4/2017	6.0	\$ 3.1830	\$ 190,980
259899	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	5/4/2017	1.0	\$ 3.1830	\$ 31,830
262280	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	6/14/2017	6.0	\$ 3.1600	\$ 189,600
262282	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.1600	\$ 31,600
263610	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	7/7/2017	6.0	\$ 3.0650	\$ 183,900
263611	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.0650	\$ 30,650
266492	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	8/11/2017	6.0	\$ 3.1540	\$ 189,240
266493	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	8/11/2017	0.4	\$ 3.1540	\$ 12,616
266988	NG Clearport Swap	HENRY HUB 10K	Feb-19	DISCRETIONARY	8/17/2017	3.0	\$ 3.1400	\$ 94,200
268466	NG OTC Swap	HENRY HUB	Feb-19	MANDATORY	9/8/2017	6.0	\$ 3.1660	\$ 189,960
268467	NG OTC Swap	HENRY HUB	Feb-19	DISCRETIONARY	9/8/2017	1.0	\$ 3.1660	\$ 31,660

178.4 \$ 5,675,496

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
255067	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATED	3/3/2017	70.0	\$ 3.0850	\$ 2,159,500
255377	NG OTC Swap	HENRY HUB	Mar-19	ACCELERATED	3/7/2017	30.0	\$ 3.0850	\$ 925,500
255378	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	3/7/2017	11.0	\$ 3.0850	\$ 339,350
255379	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	3/7/2017	1.0	\$ 3.0850	\$ 30,850
258217	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	4/11/2017	6.0	\$ 3.0840	\$ 185,040
258218	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	4/11/2017	1.0	\$ 3.0840	\$ 30,840
259897	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	5/4/2017	5.0	\$ 3.1130	\$ 155,650
262280	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	6/14/2017	6.0	\$ 3.0980	\$ 185,880
262282	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	6/14/2017	1.0	\$ 3.0980	\$ 30,980
263610	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	7/7/2017	5.0	\$ 3.0120	\$ 150,600
263611	NG OTC Swap	HENRY HUB	Mar-19	DISCRETIONARY	7/7/2017	1.0	\$ 3.0120	\$ 30,120
266492	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	8/11/2017	5.0	\$ 3.0870	\$ 154,350
268466	NG OTC Swap	HENRY HUB	Mar-19	MANDATORY	9/8/2017	6.0	\$ 3.1020	\$ 186,120

148.0 \$ 4,564,780

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
258222	NG OTC Swap	HENRY HUB	Apr-19	ACCELERATED	4/11/2017	78.0	\$ 2.6840	\$ 2,093,520
258223	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	4/11/2017	9.0	\$ 2.6840	\$ 241,560
258224	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	4/11/2017	2.0	\$ 2.6840	\$ 53,680
259902	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	5/4/2017	4.1	\$ 2.7270	\$ 111,807
259903	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	5/4/2017	0.9	\$ 2.7270	\$ 24,543
262271	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	6/14/2017	4.0	\$ 2.7485	\$ 109,940
262278	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	6/14/2017	0.5	\$ 2.7485	\$ 13,743
263702	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	7/10/2017	4.0	\$ 2.6720	\$ 106,880
263705	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6720	\$ 26,720
266495	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	8/11/2017	4.0	\$ 2.7200	\$ 108,800
268884	NG OTC Swap	HENRY HUB	Apr-19	MANDATORY	9/14/2017	4.0	\$ 2.7580	\$ 110,320
268886	NG OTC Swap	HENRY HUB	Apr-19	DISCRETIONARY	9/14/2017	0.6	\$ 2.7580	\$ 16,548

112.1 \$ 3,018,061

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
259884	NG OTC Swap	HENRY HUB	May-19	ACCELERATED	5/4/2017	62.0	\$ 2.6950	\$ 1,670,900
259886	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/4/2017	6.0	\$ 2.6970	\$ 161,820
259887	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/4/2017	2.0	\$ 2.6970	\$ 53,940
262273	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/14/2017	3.0	\$ 2.7090	\$ 81,270
262275	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/14/2017	1.0	\$ 2.7090	\$ 27,090
263703	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/10/2017	3.0	\$ 2.6410	\$ 79,230
263706	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6410	\$ 26,410
266495	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/11/2017	3.0	\$ 2.6800	\$ 80,400
266496	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/11/2017	1.0	\$ 2.6800	\$ 26,800
268884	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/14/2017	3.0	\$ 2.7260	\$ 81,780
268886	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7260	\$ 27,260

86.0	\$	2,316,900
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
262236	NG OTC Swap	HENRY HUB	Jun-19	ACCELERATED	6/13/2017	44.0	\$ 2.7140	\$ 1,194,160
262237	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	6/13/2017	5.0	\$ 2.7140	\$ 135,700
262241	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	6/13/2017	1.0	\$ 2.7140	\$ 27,140
263704	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	7/10/2017	2.0	\$ 2.6720	\$ 53,440
263707	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	7/10/2017	0.5	\$ 2.6720	\$ 13,360
266495	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	8/11/2017	2.0	\$ 2.7100	\$ 54,200
268884	NG OTC Swap	HENRY HUB	Jun-19	MANDATORY	9/14/2017	2.0	\$ 2.7470	\$ 54,940
268886	NG OTC Swap	HENRY HUB	Jun-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7470	\$ 8,241

56.8 \$ 1,541,181

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
263691	NG OTC Swap	HENRY HUB	Jul-19	ACCELERATED	7/10/2017	35.0	\$ 2.6980	\$	944,300
263696	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	7/10/2017	4.0	\$ 2.6980	\$	107,920
263697	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	7/10/2017	1.0	\$ 2.6980	\$	26,980
266495	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	8/11/2017	2.0	\$ 2.7320	\$	54,640
268884	NG OTC Swap	HENRY HUB	Jul-19	MANDATORY	9/14/2017	2.0	\$ 2.7680	\$	55,360
268886	NG OTC Swap	HENRY HUB	Jul-19	DISCRETIONARY	9/14/2017	0.3	\$ 2.7680	\$	8,304

44.3 \$ 1,197,504

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
266237	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	8/8/2017	4.0	\$ 2.7450	\$ 109,800
266245	NG OTC Swap	HENRY HUB	Aug-19	ACCELERATED	8/8/2017	36.0	\$ 2.7450	\$ 988,200
266246	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	8/8/2017	1.0	\$ 2.7450	\$ 27,450
268884	NG OTC Swap	HENRY HUB	Aug-19	MANDATORY	9/14/2017	2.0	\$ 2.7730	\$ 55,460
268886	NG OTC Swap	HENRY HUB	Aug-19	DISCRETIONARY	9/14/2017	0.5	\$ 2.7730	\$ 13,865

43.5	\$	1,194,775
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
268887	NG OTC Swap	HENRY HUB	Sep-19	MANDATORY	9/14/2017	5.0	\$ 2.7630	\$	138,150
268888	NG OTC Swap	HENRY HUB	Sep-19	ACCELERATED	9/14/2017	40.0	\$ 2.7630	\$	1,105,200
268890	NG OTC Swap	HENRY HUB	Sep-19	DISCRETIONARY	9/14/2017	1.0	\$ 2.7630	\$	27,630

46.0	\$	1,270,980
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Luly E. Massaro, Commission Clerk
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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 show the average NYMEX hedge price and the total weighted cost. Marcellus region basis hedges are shown for informational purposes only and are not included as part of the GPIIP calculations. The remaining columns summarize the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the GPIIP.

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

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

Very truly yours,



Robert J. Humm

Enclosures

cc: Leo Wold, Esq.
Steve Scialabba, Division
Bruce Oliver, Division