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October 24, 2019

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Semi-Annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (GPIP) initially approved in Docket No. 3436 at Order No. 17444, enclosed please find 10 copies of National Grid's[1] semi-annual report on the status of the penalties and incentives as of September 30, 2019.

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, 2019 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2019 to March 31, 2020, the report indicates a benefit to customers of $492,365 from discretionary purchases and a calculated Company incentive of $45,705. For the April 1, 2020 to March 31, 2021 year, the benefit to customers is $47,779 and the Company incentive is $4,778. For the April 1, 2021 to March 31, 2022 measurement year, the benefit to customers is $2,325 and the Company incentive is $233.

For each month, the report itemizes the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. The report also shows the amount of discretionary hedges made, the gain or loss on the discretionary hedges, and the calculated Company incentive or penalty. The summary results are derived by adding together the calculated incentive/penalty information from page 2, which reflects the current applicable provisions where discretionary hedges made within four months before the start of the month of flow have a sharing

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

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

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

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

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact John Protano at (516) 545-5417 or me at (401) 709-3337.

Very truly yours,

Leticia Pimentel

Leticia C. Pimentel

Enclosures

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

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Gas Procurement Incentive Program Worksheet - Sep 30 2019

Incentive Calculation

National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-19	$ 2.6991	$ 2.6703	$ 0.03	146,000	$ 4,209	10.00%	$ 421
May-19	$ 2.6548	$ 2.6498	$ 0.01	202,000	$ 1,010	10.00%	$ 101
Jun-19	$ 2.6799	$ 2.6654	$ 0.01	118,000	$ 1,711	10.00%	$ 171
Jul-19	$ 2.7135	$ 2.6510	$ 0.06	124,000	$ 7,756	6.47%	$ 502
Aug-19	$ 2.7384	$ 2.6789	$ 0.06	151,000	$ 8,989	7.04%	$ 633
Sep-19	$ 2.7201	$ 2.6518	$ 0.07	205,000	$ 14,000	10.00%	$ 1,400
Oct-19	$ 2.7489	$ 2.5668	$ 0.18	495,000	$ 90,153	6.68%	$ 6,023
Nov-19	$ 2.7862	$ 2.6070	$ 0.18	368,000	$ 65,955	10.00%	$ 6,595
Dec-19	$ 2.8856	$ 2.6968	$ 0.19	567,000	$ 107,059	10.00%	$ 10,706
Jan-20	$ 2.9710	$ 2.8010	$ 0.17	580,000	$ 98,596	10.00%	$ 9,860
Feb-20	$ 2.9077	$ 2.7800	$ 0.13	505,000	$ 64,486	10.00%	$ 6,449
Mar-20	$ 2.7968	$ 2.7136	$ 0.08	342,000	$ 28,441	10.00%	$ 2,844
Subtotal 19-20				3,803,000	492,365		45,705
Apr-20	$ 2.5277	$ 2.4382	$ 0.09	338,000	$ 30,237	10.00%	$ 3,024
May-20	$ 2.4950	$ 2.4680	$ 0.03	110,000	$ 2,966	10.00%	$ 297
Jun-20	$ 2.5241	$ 2.4886	$ 0.04	79,000	$ 2,800	10.00%	$ 280
Jul-20	$ 2.5469	$ 2.4968	$ 0.05	55,000	$ 2,755	10.00%	$ 276
Aug-20	$ 2.5486	$ 2.4907	$ 0.06	45,000	$ 2,608	10.00%	$ 261
Sep-20	$ 2.5317	$ 2.4656	$ 0.07	40,000	$ 2,644	10.00%	$ 264
Oct-20	$ 2.5531	$ 2.5228	$ 0.03	60,000	$ 1,823	10.00%	$ 182
Nov-20	$ 2.6116	$ 2.6007	$ 0.01	68,000	$ 744	10.00%	$ 74
Dec-20	$ 2.7665	$ 2.7644	$ 0.00	126,000	$ 258	10.00%	$ 26
Jan-21	$ 2.8774	$ 2.8754	$ 0.00	134,000	$ 267	10.00%	$ 27
Feb-21	$ 2.8343	$ 2.8314	$ 0.00	118,000	$ 343	10.00%	$ 34
Mar-21	$ 2.7170	$ 2.7139	$ 0.00	107,000	$ 334	10.00%	$ 33
Subtotal 20-21				1,280,000	47,779		4,778
Apr-21	$ 2.4706	$ 2.4578	0.01	50,000	639	10.00%	64
May-21	$ 2.4168	$ 2.39	0.03	40,000	1,035	10.00%	104
Jun-21	$ 2.4531	$ 2.44	0.02	35,000	568	10.00%	57
Jul-21	$ 2.4508	$ 2.45	0.00	20,000	71	10.00%	7
Aug-21	$ 2.4079	$ 2.41	0.00	15,000	13	10.00%	1
Sep-21	$ 2.3840	$ 2.38	-	10,000	-	0.00%	-
Oct-21	$ -	$ -	-	-	-	0.00%	-
Nov-21	$ -	$ -	-	-	-	0.00%	-
Dec-21	$ -	$ -	-	-	-	0.00%	-
Jan-22	$ -	$ -	-	-	-	0.00%	-
Feb-22	$ -	$ -	-	-	-	0.00%	-
Mar-22	$ -	$ -	-	-	-	0.00%	-
Subtotal 21-22				170,000	2,325		233
TOTAL				5,253,000	542,470		50,715

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

5%

4 months or less to s	VOLUME (Dth)			PURCHASE (USD)			Average Price ($/Dth)			Margin	Incentive	Incentive
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	($/Dth)	(USD)	%
Apr-19	615,000	780,000	-	$ 1,659,939	$ 2,093,520	$ -	$ 2.6991	$ 2.6840	$ -	$ -	$ -	0%
May-19	690,000	620,000	-	$ 1,831,780	$ 1,670,900	$ -	$ 2.6548	$ 2.6950	$ -	$ -	$ -	0%
Jun-19	525,000	440,000	-	$ 1,406,965	$ 1,194,160	$ -	$ 2.6799	$ 2.7140	$ -	$ -	$ -	0%
Jul-19	435,000	350,000	50,000	$ 1,180,385	$ 944,300	$ 130,200	$ 2.7135	$ 2.6980	$ 2.6040	$ 0.1095	$ 274	5%
Aug-19	425,000	360,000	50,000	$ 1,163,830	$ 988,200	$ 131,600	$ 2.7384	$ 2.7450	$ 2.6320	$ 0.1064	$ 266	5%
Sep-19	610,000	400,000	-	$ 1,659,260	$ 1,105,200	$ -	$ 2.7201	$ 2.7630	$ -	$ -	$ -	0%
Oct-19	810,000	560,000	150,000	$ 2,226,625	$ 1,555,680	$ 352,500	$ 2.7489	$ 2.7780	$ 2.3500	$ 0.3989	$ 2,992	5%
Nov-19	1,105,000	750,000	-	$ 3,078,785	$ 2,143,125	$ -	$ 2.7862	$ 2.8575	$ -	$ -	$ -	0%
Dec-19	1,647,000	1,100,000	-	$ 4,752,646	$ 3,201,000	$ -	$ 2.8856	$ 2.9100	$ -	$ -	$ -	0%
Jan-20	1,767,000	1,260,000	-	$ 5,249,753	$ 3,778,740	$ -	$ 2.9710	$ 2.9990	$ -	$ -	$ -	0%
Feb-20	1,670,000	1,220,000	-	$ 4,855,800	$ 3,672,200	$ -	$ 2.9077	$ 3.0100	$ -	$ -	$ -	0%
Mar-20	1,250,000	1,020,000	-	$ 3,495,985	$ 2,970,750	$ -	$ 2.7968	$ 2.9125	$ -	$ -	$ -	0%
Apr-20	695,000	660,000	-	$ 1,756,720	$ 1,740,900	$ -	$ 2.5277	$ 2.6377	$ -	$ -	$ -	0%
May-20	540,000	680,000	-	$ 1,347,280	$ 1,744,200	$ -	$ 2.4950	$ 2.5650	$ -	$ -	$ -	0%
Jun-20	340,000	530,000	-	$ 858,190	$ 1,356,270	$ -	$ 2.5241	$ 2.5590	$ -	$ -	$ -	0%
Jul-20	350,000	420,000	-	$ 891,420	$ 1,082,340	$ -	$ 2.5469	$ 2.5770	$ -	$ -	$ -	0%
Aug-20	360,000	360,000	-	$ 917,500	$ 918,720	$ -	$ 2.5486	$ 2.5520	$ -	$ -	$ -	0%
Sep-20	390,000	510,000	-	$ 987,370	$ 1,287,750	$ -	$ 2.5317	$ 2.5250	$ -	$ -	$ -	0%
Oct-20	510,000	580,000	-	$ 1,302,100	$ 1,499,300	$ -	$ 2.5531	$ 2.5850	$ -	$ -	$ -	0%
Nov-20	560,000	900,000	-	$ 1,462,500	$ 2,385,900	$ -	$ 2.6116	$ 2.6510	$ -	$ -	$ -	0%
Dec-20	780,000	1,270,000	-	$ 2,157,840	$ 3,558,540	$ -	$ 2.7665	$ 2.8020	$ -	$ -	$ -	0%
Jan-21	770,000	1,450,000	-	$ 2,215,600	$ 4,171,650	$ -	$ 2.8774	$ 2.8770	$ -	$ -	$ -	0%
Feb-21	650,000	1,290,000	-	$ 1,842,310	$ 3,686,820	$ -	$ 2.8343	$ 2.8580	$ -	$ -	$ -	0%
Mar-21	480,000	1,110,000	-	$ 1,304,160	$ 3,050,280	$ -	$ 2.7170	$ 2.7480	$ -	$ -	$ -	0%
Apr-21	260,000	700,000	-	$ 642,350	$ 1,772,400	$ -	$ 2.4706	$ 2.5320	$ -	$ -	$ -	0%
May-21	200,000	650,000	-	$ 483,350	$ 1,603,550	$ -	$ 2.4168	$ 2.4670	$ -	$ -	$ -	0%
Jun-21	110,000	460,000	-	$ 269,840	$ 1,153,680	$ -	$ 2.4531	$ 2.5080	$ -	$ -	$ -	0%
Jul-21	90,000	450,000	-	$ 220,570	$ 1,115,550	$ -	$ 2.4508	$ 2.4790	$ -	$ -	$ -	0%
Aug-21	70,000	440,000	-	$ 168,550	$ 1,061,720	$ -	$ 2.4079	$ 2.4130	$ -	$ -	$ -	0%
Sep-21	60,000	540,000	-	$ 143,040	$ 1,287,360	$ -	$ 2.3840	$ 2.3840	$ -	$ -	$ -	0%
Oct-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Nov-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Dec-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jan-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Feb-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Mar-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Apr-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
May-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jun-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jul-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Aug-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Sep-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Oct-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Nov-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Dec-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%

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Deals executed within eight months of the Supply Month - 10% Incentive Level

5 to 8 months	VOLUME (Dth)			PURCHASE (USD)			Average Price ($/Dth)			Margin	10% Incentive	Incentive
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	($/Dth)	(USD)	%
Apr-19	615,000	780,000	15,000	$ 1,659,939	$ 2,093,520	$ 39,650	$ 2.6991	$ 2.6840	$ 2.6433	$ 0.0558	$ 84	10%
May-19	690,000	620,000	10,000	$ 1,831,780	$ 1,670,900	$ 25,650	$ 2.6548	$ 2.6950	$ 2.5650	$ 0.0898	$ 90	10%
Jun-19	525,000	440,000	-	$ 1,406,965	$ 1,194,160	$ -	$ 2.6799	$ 2.7140	$ -	$ -	$ -	0%
Jul-19	435,000	350,000	10,000	$ 1,180,385	$ 944,300	$ 26,800	$ 2.7135	$ 2.6980	$ 2.6800	$ 0.0335	$ 34	10%
Aug-19	425,000	360,000	10,000	$ 1,163,830	$ 988,200	$ 26,700	$ 2.7384	$ 2.7450	$ 2.6700	$ 0.0684	$ 68	10%
Sep-19	610,000	400,000	110,000	$ 1,659,260	$ 1,105,200	$ 289,300	$ 2.7201	$ 2.7630	$ 2.6300	$ 0.0901	$ 991	10%
Oct-19	810,000	560,000	200,000	$ 2,226,625	$ 1,555,680	$ 527,100	$ 2.7489	$ 2.7780	$ 2.6355	$ 0.1134	$ 2,268	10%
Nov-19	1,105,000	750,000	270,000	$ 3,078,785	$ 2,143,125	$ 688,020	$ 2.7862	$ 2.8575	$ 2.5482	$ 0.2380	$ 6,426	10%
Dec-19	1,647,000	1,100,000	400,000	$ 4,752,646	$ 3,201,000	$ 1,044,600	$ 2.8856	$ 2.9100	$ 2.6115	$ 0.2741	$ 10,966	10%
Jan-20	1,767,000	1,260,000	390,000	$ 5,249,753	$ 3,778,740	$ 1,051,980	$ 2.9710	$ 2.9990	$ 2.6974	$ 0.2736	$ 10,671	10%
Feb-20	1,670,000	1,220,000	325,000	$ 4,855,800	$ 3,672,200	$ 869,145	$ 2.9077	$ 3.0100	$ 2.6743	$ 0.2334	$ 7,585	10%
Mar-20	1,250,000	1,020,000	100,000	$ 3,495,985	$ 2,970,750	$ 256,210	$ 2.7968	$ 2.9125	$ 2.5621	$ 0.2347	$ 2,347	10%
Apr-20	695,000	660,000	50,000	$ 1,756,720	$ 1,740,900	$ 116,040	$ 2.5277	$ 2.6377	$ 2.3208	$ 0.2069	$ 1,034	10%
May-20	540,000	680,000	5,000	$ 1,347,280	$ 1,744,200	$ 11,625	$ 2.4950	$ 2.5650	$ 2.3250	$ 0.1700	$ 85	10%
Jun-20	340,000	530,000	-	$ 858,190	$ 1,356,270	$ -	$ 2.5241	$ 2.5590	$ -	$ -	$ -	0%
Jul-20	350,000	420,000	-	$ 891,420	$ 1,082,340	$ -	$ 2.5469	$ 2.5770	$ -	$ -	$ -	0%
Aug-20	360,000	360,000	-	$ 917,500	$ 918,720	$ -	$ 2.5486	$ 2.5520	$ -	$ -	$ -	0%
Sep-20	390,000	510,000	-	$ 987,370	$ 1,287,750	$ -	$ 2.5317	$ 2.5250	$ -	$ -	$ -	0%
Oct-20	510,000	580,000	-	$ 1,302,100	$ 1,499,300	$ -	$ 2.5531	$ 2.5850	$ -	$ -	$ -	0%
Nov-20	560,000	900,000	-	$ 1,462,500	$ 2,385,900	$ -	$ 2.6116	$ 2.6510	$ -	$ -	$ -	0%
Dec-20	780,000	1,270,000	-	$ 2,157,840	$ 3,558,540	$ -	$ 2.7665	$ 2.8020	$ -	$ -	$ -	0%
Jan-21	770,000	1,450,000	-	$ 2,215,600	$ 4,171,650	$ -	$ 2.8774	$ 2.8770	$ -	$ -	$ -	0%
Feb-21	650,000	1,290,000	-	$ 1,842,310	$ 3,686,820	$ -	$ 2.8343	$ 2.8580	$ -	$ -	$ -	0%
Mar-21	480,000	1,110,000	-	$ 1,304,160	$ 3,050,280	$ -	$ 2.7170	$ 2.7480	$ -	$ -	$ -	0%
Apr-21	260,000	700,000	-	$ 642,350	$ 1,772,400	$ -	$ 2.4706	$ 2.5320	$ -	$ -	$ -	0%
May-21	200,000	650,000	-	$ 483,350	$ 1,603,550	$ -	$ 2.4168	$ 2.4670	$ -	$ -	$ -	0%
Jun-21	110,000	460,000	-	$ 269,840	$ 1,153,680	$ -	$ 2.4531	$ 2.5080	$ -	$ -	$ -	0%
Jul-21	90,000	450,000	-	$ 220,570	$ 1,115,550	$ -	$ 2.4508	$ 2.4790	$ -	$ -	$ -	0%
Aug-21	70,000	440,000	-	$ 168,550	$ 1,061,720	$ -	$ 2.4079	$ 2.4130	$ -	$ -	$ -	0%
Sep-21	60,000	540,000	-	$ 143,040	$ 1,287,360	$ -	$ 2.3840	$ 2.3840	$ -	$ -	$ -	0%
Oct-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Nov-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Dec-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jan-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Feb-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Mar-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Apr-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
May-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jun-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jul-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Aug-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Sep-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Oct-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Nov-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Dec-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%

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

8 month prior											20%	
	VOLUME (Dth)			PURCHASE (USD)			Average Price ($/Dth)			Margin	Incentive	Incentive
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	($/Dth)	(USD)	%
Apr-19	615,000	780,000	131,000	$ 1,659,939	$ 2,093,520	$ 350,208	$ 2.6991	$ 2.6840	$ 2.6733	$ 0.0257	$ 337	10%
May-19	690,000	620,000	192,000	$ 1,831,780	$ 1,670,900	$ 509,600	$ 2.6548	$ 2.6950	$ 2.6542	$ 0.0006	$ 11	10%
Jun-19	525,000	440,000	118,000	$ 1,406,965	$ 1,194,160	$ 314,521	$ 2.6799	$ 2.7140	$ 2.6654	$ 0.0145	$ 171	10%
Jul-19	435,000	350,000	64,000	$ 1,180,385	$ 944,300	$ 171,722	$ 2.7135	$ 2.6980	$ 2.6832	$ 0.0304	$ 194	10%
Aug-19	425,000	360,000	91,000	$ 1,163,830	$ 988,200	$ 246,213	$ 2.7384	$ 2.7450	$ 2.7056	$ 0.0328	$ 298	10%
Sep-19	610,000	400,000	95,000	$ 1,659,260	$ 1,105,200	$ 254,320	$ 2.7201	$ 2.7630	$ 2.6771	$ 0.0430	$ 409	10%
Oct-19	810,000	560,000	145,000	$ 2,226,625	$ 1,555,680	$ 390,963	$ 2.7489	$ 2.7780	$ 2.6963	$ 0.0526	$ 763	10%
Nov-19	1,105,000	750,000	98,000	$ 3,078,785	$ 2,143,125	$ 271,358	$ 2.7862	$ 2.8575	$ 2.7690	$ 0.0173	$ 169	10%
Dec-19	1,647,000	1,100,000	167,000	$ 4,752,646	$ 3,201,000	$ 484,498	$ 2.8856	$ 2.9100	$ 2.9012	$ (0.0155)	$ (260)	10%
Jan-20	1,767,000	1,260,000	190,000	$ 5,249,753	$ 3,778,740	$ 572,603	$ 2.9710	$ 2.9990	$ 3.0137	$ (0.0427)	$ (811)	10%
Feb-20	1,670,000	1,220,000	180,000	$ 4,855,800	$ 3,672,200	$ 534,740	$ 2.9077	$ 3.0100	$ 2.9708	$ (0.0631)	$ (1,136)	10%
Mar-20	1,250,000	1,020,000	242,000	$ 3,495,985	$ 2,970,750	$ 671,850	$ 2.7968	$ 2.9125	$ 2.7762	$ 0.0205	$ 497	10%
Apr-20	695,000	660,000	288,000	$ 1,756,720	$ 1,740,900	$ 708,070	$ 2.5277	$ 2.6377	$ 2.4586	$ 0.0691	$ 1,989	10%
May-20	540,000	680,000	105,000	$ 1,347,280	$ 1,744,200	$ 259,855	$ 2.4950	$ 2.5650	$ 2.4748	$ 0.0202	$ 212	10%
Jun-20	340,000	530,000	79,000	$ 858,190	$ 1,356,270	$ 196,603	$ 2.5241	$ 2.5590	$ 2.4886	$ 0.0354	$ 280	10%
Jul-20	350,000	420,000	55,000	$ 891,420	$ 1,082,340	$ 137,325	$ 2.5469	$ 2.5770	$ 2.4968	$ 0.0501	$ 276	10%
Aug-20	360,000	360,000	45,000	$ 917,500	$ 918,720	$ 112,080	$ 2.5486	$ 2.5520	$ 2.4907	$ 0.0579	$ 261	10%
Sep-20	390,000	510,000	40,000	$ 987,370	$ 1,287,750	$ 98,625	$ 2.5317	$ 2.5250	$ 2.4656	$ 0.0661	$ 264	10%
Oct-20	510,000	580,000	60,000	$ 1,302,100	$ 1,499,300	$ 151,365	$ 2.5531	$ 2.5850	$ 2.5228	$ 0.0304	$ 182	10%
Nov-20	560,000	900,000	68,000	$ 1,462,500	$ 2,385,900	$ 176,845	$ 2.6116	$ 2.6510	$ 2.6007	$ 0.0109	$ 74	10%
Dec-20	780,000	1,270,000	126,000	$ 2,157,840	$ 3,558,540	$ 348,316	$ 2.7665	$ 2.8020	$ 2.7644	$ 0.0020	$ 26	10%
Jan-21	770,000	1,450,000	134,000	$ 2,215,600	$ 4,171,650	$ 385,305	$ 2.8774	$ 2.8770	$ 2.8754	$ 0.0020	$ 27	10%
Feb-21	650,000	1,290,000	118,000	$ 1,842,310	$ 3,686,820	$ 334,107	$ 2.8343	$ 2.8580	$ 2.8314	$ 0.0029	$ 34	10%
Mar-21	480,000	1,110,000	107,000	$ 1,304,160	$ 3,050,280	$ 290,385	$ 2.7170	$ 2.7480	$ 2.7139	$ 0.0031	$ 33	10%
Apr-21	260,000	700,000	50,000	$ 642,350	$ 1,772,400	$ 122,890	$ 2.4706	$ 2.5320	$ 2.4578	$ 0.0128	$ 64	10%
May-21	200,000	650,000	40,000	$ 483,350	$ 1,603,550	$ 95,635	$ 2.4168	$ 2.4670	$ 2.3909	$ 0.0259	$ 104	10%
Jun-21	110,000	460,000	35,000	$ 269,840	$ 1,153,680	$ 85,290	$ 2.4531	$ 2.5080	$ 2.4369	$ 0.0162	$ 57	10%
Jul-21	90,000	450,000	20,000	$ 220,570	$ 1,115,550	$ 48,945	$ 2.4508	$ 2.4790	$ 2.4473	$ 0.0035	$ 7	10%
Aug-21	70,000	440,000	15,000	$ 168,550	$ 1,061,720	$ 36,105	$ 2.4079	$ 2.4130	$ 2.4070	$ 0.0009	$ 1	10%
Sep-21	60,000	540,000	10,000	$ 143,040	$ 1,287,360	$ 23,840	$ 2.3840	$ 2.3840	$ 2.3840	$ -	$ -	0%
Oct-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Nov-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Dec-21	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jan-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Feb-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Mar-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Apr-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
May-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jun-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Jul-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Aug-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Sep-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Oct-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Nov-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%
Dec-22	-	-	-	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%

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Summary of Gas Procurement Incentive Program - Locked Volumes Ending Sep 30 2019

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 (MtM)		Mandatory	Accelerated	Discretionary	Basis Hedge (MtM / Dth)
201904	4/1/2019	2,330,554	615,000	780,000	146,000	680,000	1,541,000	66%		$ 2.6887	$ 4,143,317		$ 1,659,939	$ 2,093,520	$ 389,858	$ 40,800		$ 2.6991	$ 2.6840	$ 2.6703	$ 0.0600
201905	5/1/2019	1,760,231	690,000	620,000	202,000	880,000	1,512,000	86%		$ 2.6706	$ 4,037,930		$ 1,831,780	$ 1,670,900	$ 535,250	$ (66,040)		$ 2.6548	$ 2.6950	$ 2.6498	$ (0.0750)
201906	6/1/2019	1,248,601	525,000	440,000	118,000	710,000	1,083,000	87%		$ 2.6922	$ 2,915,646		$ 1,406,965	$ 1,194,160	$ 314,521	$ (60,850)		$ 2.6799	$ 2.7140	$ 2.6654	$ (0.0857)
201907	7/1/2019	1,115,891	435,000	350,000	124,000	620,000	909,000	81%		$ 2.6990	$ 2,453,407		$ 1,180,385	$ 944,300	$ 328,722	$ 6,230		$ 2.7135	$ 2.6980	$ 2.6510	$ 0.0100
201908	8/1/2019	1,121,086	425,000	360,000	151,000	620,000	936,000	83%		$ 2.7313	$ 2,556,543		$ 1,163,830	$ 988,200	$ 404,513	$ 28,580		$ 2.7384	$ 2.7450	$ 2.6789	$ 0.0461
201909	9/1/2019	1,441,892	610,000	400,000	205,000	570,000	1,215,000	84%		$ 2.7227	$ 3,308,080		$ 1,659,260	$ 1,105,200	$ 543,620	$ (170,200)		$ 2.7201	$ 2.7630	$ 2.6518	$ (0.2986)
201910	10/1/2019	2,274,996	810,000	560,000	495,000	800,000	1,865,000	82%		$ 2.7093	$ 5,052,868		$ 2,226,625	$ 1,555,680	$ 1,270,563	$ (561,500)		$ 2.7489	$ 2.7780	$ 2.5668	$ (0.7019)
201911	11/1/2019	2,654,082	1,105,000	750,000	368,000	960,000	2,223,000	84%		$ 2.7806	$ 6,181,288		$ 3,078,785	$ 2,143,125	$ 959,378	$ (249,780)		$ 2.7862	$ 2.8575	$ 2.6070	$ (0.2602)
201912	12/1/2019	3,919,789	1,647,000	1,100,000	567,000	1,000,000	3,314,000	85%		$ 2.8614	$ 9,482,744		$ 4,752,646	$ 3,201,000	$ 1,529,098	$ (31,325)		$ 2.8856	$ 2.9100	$ 2.6968	$ (0.0313)
202001	1/1/2020	4,336,646	1,767,000	1,260,000	580,000	1,040,000	3,607,000	83%		$ 2.9534	$ 10,653,076		$ 5,249,753	$ 3,778,740	$ 1,624,583	$ 44,525		$ 2.9710	$ 2.9990	$ 2.8010	$ 0.0428
202002	2/1/2020	4,121,434	1,670,000	1,220,000	505,000	850,000	3,395,000	82%		$ 2.9254	$ 9,931,885		$ 4,855,800	$ 3,672,200	$ 1,403,885	$ 42,575		$ 2.9077	$ 3.0100	$ 2.7800	$ 0.0501
202003	3/1/2020	3,342,373	1,250,000	1,020,000	342,000	640,000	2,612,000	78%		$ 2.8311	$ 7,394,795		$ 3,495,985	$ 2,970,750	$ 928,060	$ 29,320		$ 2.7968	$ 2.9125	$ 2.7136	$ 0.0458
202004	4/1/2020	2,389,681	695,000	660,000	338,000	-	1,693,000	71%		$ 2.5527	$ 4,321,730		$ 1,756,720	$ 1,740,900	$ 824,110	$ -		$ 2.5277	$ 2.6377	$ 2.4382	$ -
202005	5/1/2020	1,835,102	540,000	680,000	110,000	-	1,330,000	72%		$ 2.5285	$ 3,362,960		$ 1,347,280	$ 1,744,200	$ 271,480	$ -		$ 2.4950	$ 2.5650	$ 2.4680	$ -
202006	6/1/2020	1,323,296	340,000	530,000	79,000	-	949,000	72%		$ 2.5406	$ 2,411,063		$ 858,190	$ 1,356,270	$ 196,603	$ -		$ 2.5241	$ 2.5590	$ 2.4886	$ -
202007	7/1/2020	1,242,323	350,000	420,000	55,000	-	825,000	66%		$ 2.5589	$ 2,111,085		$ 891,420	$ 1,082,340	$ 137,325	$ -		$ 2.5469	$ 2.5770	$ 2.4968	$ -
202008	8/1/2020	1,213,950	360,000	360,000	45,000	-	765,000	63%		$ 2.5468	$ 1,948,300		$ 917,500	$ 918,720	$ 112,080	$ -		$ 2.5486	$ 2.5520	$ 2.4907	$ -
202009	9/1/2020	1,542,401	390,000	510,000	40,000	-	940,000	61%		$ 2.5253	$ 2,373,745		$ 987,370	$ 1,287,750	$ 98,625	$ -		$ 2.5317	$ 2.5250	$ 2.4656	$ -
202010	10/1/2020	2,352,457	510,000	580,000	60,000	-	1,150,000	49%		$ 2.5676	$ 2,952,765		$ 1,302,100	$ 1,499,300	$ 151,365	$ -		$ 2.5531	$ 2.5850	$ 2.5228	$ -
202011	11/1/2020	2,699,456	560,000	900,000	68,000	-	1,528,000	57%		$ 2.6343	$ 4,025,245		$ 1,462,500	$ 2,385,900	$ 176,845	$ -		$ 2.6116	$ 2.6510	$ 2.6007	$ -
202012	12/1/2020	3,972,946	780,000	1,270,000	126,000	-	2,176,000	55%		$ 2.7871	$ 6,064,696		$ 2,157,840	$ 3,558,540	$ 348,316	$ -		$ 2.7665	$ 2.8020	$ 2.7644	$ -
202101	1/1/2021	4,360,029	770,000	1,450,000	134,000	-	2,354,000	54%		$ 2.8770	$ 6,772,555		$ 2,215,600	$ 4,171,650	$ 385,305	$ -		$ 2.8774	$ 2.8770	$ 2.8754	$ -
202102	2/1/2021	4,034,867	650,000	1,290,000	118,000	-	2,058,000	51%		$ 2.8490	$ 5,863,237		$ 1,842,310	$ 3,686,820	$ 334,107	$ -		$ 2.8343	$ 2.8580	$ 2.8314	$ -
202103	3/1/2021	3,395,978	480,000	1,110,000	107,000	-	1,697,000	50%		$ 2.7371	$ 4,644,825		$ 1,304,160	$ 3,050,280	$ 290,385	$ -		$ 2.7170	$ 2.7480	$ 2.7139	$ -
202104	4/1/2021	2,457,453	260,000	700,000	50,000	-	1,010,000	41%		$ 2.5125	$ 2,537,640		$ 642,350	$ 1,772,400	$ 122,890	$ -		$ 2.4706	$ 2.5320	$ 2.4578	$ -
202105	5/1/2021	1,926,609	200,000	650,000	40,000	-	890,000	46%		$ 2.4523	$ 2,182,535		$ 483,350	$ 1,603,550	$ 95,635	$ -		$ 2.4168	$ 2.4670	$ 2.3909	$ -
202106	6/1/2021	1,382,982	110,000	460,000	35,000	-	605,000	44%		$ 2.4939	$ 1,508,810		$ 269,840	$ 1,153,680	$ 85,290	$ -		$ 2.4531	$ 2.5080	$ 2.4369	$ -
202107	7/1/2021	1,333,367	90,000	450,000	20,000	-	560,000	42%		$ 2.4733	$ 1,385,065		$ 220,570	$ 1,115,550	$ 48,945	$ -		$ 2.4508	$ 2.4790	$ 2.4473	$ -
202108	8/1/2021	1,302,490	70,000	440,000	15,000	-	525,000	40%		$ 2.4121	$ 1,266,375		$ 168,550	$ 1,061,720	$ 36,105	$ -		$ 2.4079	$ 2.4130	$ 2.4070	$ -
202109	9/1/2021	1,617,247	60,000	540,000	10,000	-	610,000	38%		$ 2.3840	$ 1,454,240		$ 143,040	$ 1,287,360	$ 23,840	$ -		$ 2.3840	$ 2.3840	$ 2.3840	$ -
202110	10/1/2021	2,380,685	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202111	11/1/2021	2,685,778	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202112	12/1/2021	3,991,815	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202201	1/1/2022	4,345,912	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202202	2/1/2022	4,051,261	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202203	3/1/2022	3,422,406	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202204	4/1/2022	2,464,828	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202205	5/1/2022	1,971,486	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202206	6/1/2022	1,478,991	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202207	7/1/2022	1,491,677	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202208	8/1/2022	1,348,266	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202209	9/1/2022	1,667,154	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
202210	10/1/2022	2,327,822	-	-	-	-	-	0%		$ -	$ -		$ -	$ -	$ -	$ -		$ -	$ -	$ -	$ -
Settled																					

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

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
310588	NG Basis Swap	TETCO M2	May-19	MANDATORY	2/7/2019	29.0	$ (0.3940)	$ -
312658	NG Basis Swap	TETCO M2	May-19	MANDATORY	3/1/2019	29.0	$ (0.3400)	$ -
316260	NG Basis Swap	TETCO M2	May-19	MANDATORY	4/1/2019	30.0	$ (0.4050)	$ -
283668	NG Clearport Swap	HENRY HUB	May-19	MANDATORY	3/9/2018	4.0	$ 2.6400	$ 105,600
283690	NG Clearport Swap	HENRY HUB	May-19	DISCRETIONARY	3/9/2018	1.0	$ 2.6400	$ 26,400
259884	NG OTC Swap	HENRY HUB	May-19	ACCELERATED	5/4/2017	62.0	$ 2.6950	$ 1,670,900
259886	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/4/2017	6.0	$ 2.6970	$ 161,820
259887	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/4/2017	2.0	$ 2.6970	$ 53,940
262273	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/14/2017	3.0	$ 2.7090	$ 81,270
262275	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/14/2017	1.0	$ 2.7090	$ 27,090
263703	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/10/2017	3.0	$ 2.6410	$ 79,230
263706	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/10/2017	1.0	$ 2.6410	$ 26,410
266495	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/11/2017	3.0	$ 2.6800	$ 80,400
266496	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/11/2017	1.0	$ 2.6800	$ 26,800
268884	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/14/2017	3.0	$ 2.7260	$ 81,780
268886	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/14/2017	1.0	$ 2.7260	$ 27,260
271501	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/18/2017	3.0	$ 2.7200	$ 81,600
274130	NG OTC Swap	HENRY HUB	May-19	MANDATORY	11/22/2017	4.0	$ 2.7450	$ 109,800
274957	NG OTC Swap	HENRY HUB	May-19	MANDATORY	12/5/2017	4.0	$ 2.6600	$ 106,400
274959	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	12/5/2017	2.0	$ 2.6600	$ 53,200
278499	NG OTC Swap	HENRY HUB	May-19	MANDATORY	1/16/2018	4.0	$ 2.6500	$ 106,000
278500	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	1/16/2018	1.0	$ 2.6500	$ 26,500
280052	NG OTC Swap	HENRY HUB	May-19	MANDATORY	2/1/2018	4.0	$ 2.6910	$ 107,640
280065	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	2/1/2018	2.0	$ 2.6910	$ 53,820
285976	NG OTC Swap	HENRY HUB	May-19	MANDATORY	4/2/2018	4.0	$ 2.6170	$ 104,680
285988	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	4/2/2018	1.0	$ 2.6170	$ 26,170
288082	NG OTC Swap	HENRY HUB	May-19	MANDATORY	5/2/2018	4.0	$ 2.5590	$ 102,360
288089	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	5/2/2018	1.0	$ 2.5590	$ 25,590
290452	NG OTC Swap	HENRY HUB	May-19	MANDATORY	6/8/2018	4.0	$ 2.5850	$ 103,400
290459	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	6/8/2018	1.2	$ 2.5850	$ 31,020
292218	NG OTC Swap	HENRY HUB	May-19	MANDATORY	7/3/2018	4.0	$ 2.6200	$ 104,800
292225	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	7/3/2018	2.0	$ 2.6200	$ 52,400
295630	NG OTC Swap	HENRY HUB	May-19	MANDATORY	8/10/2018	4.0	$ 2.6500	$ 106,000
295636	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	8/10/2018	2.0	$ 2.6500	$ 53,000
297845	NG OTC Swap	HENRY HUB	May-19	MANDATORY	9/7/2018	4.0	$ 2.5650	$ 102,600
297864	NG OTC Swap	HENRY HUB	May-19	DISCRETIONARY	9/7/2018	1.0	$ 2.5650	$ 25,650
300106	NG OTC Swap	HENRY HUB	May-19	MANDATORY	10/5/2018	4.0	$ 2.6600	$ 106,400
						151.2		**$ 4,037,930**

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

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

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

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

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

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

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

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
278956	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/19/2018	13.0	$ 2.9990	$ 389,870
278957	NG OTC Swap	HENRY HUB	Jan-20	ACCELERATED	1/19/2018	126.0	$ 2.9990	$ 3,778,740
278959	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/19/2018	2.0	$ 2.9990	$ 59,980
280049	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2018	6.7	$ 3.0290	$ 202,943
280064	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2018	1.0	$ 3.0290	$ 30,290
284310	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/19/2018	7.0	$ 3.0170	$ 211,190
284311	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/19/2018	1.0	$ 3.0170	$ 30,170
286254	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	4/5/2018	7.0	$ 3.0150	$ 211,050
286259	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/5/2018	1.0	$ 3.0150	$ 30,150
286534	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/9/2018	1.0	$ 2.9850	$ 29,850
288144	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	5/3/2018	7.0	$ 2.9300	$ 205,100
288150	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	5/3/2018	1.0	$ 2.9300	$ 29,300
290467	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	6/8/2018	7.0	$ 2.9500	$ 206,500
290474	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/8/2018	0.5	$ 2.9500	$ 14,750
292757	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	7/10/2018	6.0	$ 2.9710	$ 178,260
292765	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/10/2018	1.8	$ 2.9710	$ 53,478
295639	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	8/10/2018	7.0	$ 2.9850	$ 208,950
295644	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/10/2018	1.0	$ 2.9850	$ 29,850
297144	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/30/2018	0.5	$ 2.9450	$ 14,725
297853	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	9/7/2018	6.0	$ 2.9200	$ 175,200
297872	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	9/7/2018	1.0	$ 2.9200	$ 29,200
300114	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	10/5/2018	6.0	$ 2.9900	$ 179,400
300124	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	10/5/2018	1.0	$ 2.9900	$ 29,900
302104	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	11/2/2018	11.0	$ 3.0100	$ 331,100
302119	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	11/2/2018	2.0	$ 3.0100	$ 60,200
304885	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	12/3/2018	11.0	$ 3.1350	$ 344,850
307306	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	1/3/2019	10.0	$ 3.0000	$ 300,000
307322	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	1/3/2019	1.0	$ 3.0000	$ 30,000
310097	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	2/1/2019	11.0	$ 3.1300	$ 344,300
310110	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	2/1/2019	1.0	$ 3.1300	$ 31,300
310596	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	2/7/2019	13.0	$ (0.3525)	$ -
312666	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	3/1/2019	13.0	$ (0.3150)	$ -
313039	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	3/5/2019	11.0	$ 3.2050	$ 352,550
313054	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	3/5/2019	1.2	$ 3.2050	$ 38,460
316268	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	4/1/2019	13.0	$ (0.3250)	$ -
316541	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	4/3/2019	11.0	$ 3.1000	$ 341,000
316557	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	4/3/2019	1.0	$ 3.1000	$ 31,000
318354	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	5/2/2019	10.0	$ 2.9800	$ 298,000
318370	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	5/2/2019	1.0	$ 2.9800	$ 29,800
318428	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	5/2/2019	13.0	$ (0.4500)	$ -
319955	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	6/4/2019	13.0	$ (0.4100)	$ -
320189	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	6/6/2019	9.0	$ 2.7910	$ 251,190
320204	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	6/6/2019	3.0	$ 2.7910	$ 83,730
321565	NG Clearport Swap	HENRY HUB 10K	Jan-20	DISCRETIONARY	6/28/2019	15.0	$ 2.7300	$ 409,500
321726	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	7/1/2019	10.0	$ 2.6640	$ 266,400
321745	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	7/1/2019	5.0	$ 2.6640	$ 133,200
321916	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	7/3/2019	13.0	$ (0.3800)	$ -
323124	NG Clearport Swap	HENRY HUB 10K	Jan-20	DISCRETIONARY	7/18/2019	10.0	$ 2.6980	$ 269,800
324480	NG OTC Swap	HENRY HUB	Jan-20	MANDATORY	8/5/2019	10.0	$ 2.5190	$ 251,900
324499	NG OTC Swap	HENRY HUB	Jan-20	DISCRETIONARY	8/5/2019	5.0	$ 2.5190	$ 125,950
324628	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	8/6/2019	13.0	$ (0.3750)	$ -
326799	NG Basis Swap	TETCO M2	Jan-20	MANDATORY	9/6/2019	13.0	$ (0.4150)	$ -
						360.7		**$ 10,653,076**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
281036	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	2/9/2018	13.0	$ 3.0100	$ 391,300
281037	NG OTC Swap	HENRY HUB	Feb-20	ACCELERATED	2/9/2018	122.0	$ 3.0100	$ 3,672,200
281040	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	2/9/2018	2.0	$ 3.0100	$ 60,200
284310	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	3/19/2018	7.0	$ 2.9940	$ 209,580
284311	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	3/19/2018	1.0	$ 2.9940	$ 29,940
286255	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	4/5/2018	6.0	$ 2.9950	$ 179,700
286260	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/5/2018	1.0	$ 2.9950	$ 29,950
286535	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/9/2018	1.0	$ 2.9650	$ 29,650
288145	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	5/3/2018	7.0	$ 2.9050	$ 203,350
288151	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	5/3/2018	1.0	$ 2.9050	$ 29,050
290468	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	6/8/2018	7.0	$ 2.9150	$ 204,050
290475	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	6/8/2018	0.5	$ 2.9150	$ 14,575
292758	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	7/10/2018	6.0	$ 2.9280	$ 175,680
292766	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/10/2018	2.0	$ 2.9280	$ 58,560
295640	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	8/10/2018	7.0	$ 2.9450	$ 206,150
295645	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/10/2018	1.0	$ 2.9450	$ 29,450
297145	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/30/2018	0.5	$ 2.9030	$ 14,515
297854	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	9/7/2018	6.0	$ 2.8800	$ 172,800
297873	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	9/7/2018	1.0	$ 2.8800	$ 28,800
300115	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	10/5/2018	6.0	$ 2.9500	$ 177,000
300125	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	10/5/2018	1.0	$ 2.9500	$ 29,500
302105	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	11/2/2018	9.0	$ 2.9400	$ 264,600
302120	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	11/2/2018	2.0	$ 2.9400	$ 58,800
304886	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	12/3/2018	9.0	$ 3.0750	$ 276,750
307307	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	1/3/2019	8.0	$ 2.9400	$ 235,200
310098	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	2/1/2019	9.0	$ 3.0600	$ 275,400
310111	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	2/1/2019	1.0	$ 3.0600	$ 30,600
310597	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	2/7/2019	11.0	$ (0.3525)	$ -
312667	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	3/1/2019	11.0	$ (0.3150)	$ -
313040	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	3/5/2019	9.0	$ 3.1400	$ 282,600
313055	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	3/5/2019	1.0	$ 3.1400	$ 31,400
316269	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	4/1/2019	10.0	$ (0.3250)	$ -
316542	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	4/3/2019	9.0	$ 3.0450	$ 274,050
316558	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	4/3/2019	1.0	$ 3.0450	$ 30,450
318355	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	5/2/2019	10.0	$ 2.9300	$ 293,000
318371	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	5/2/2019	1.0	$ 2.9300	$ 29,300
318429	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	5/2/2019	11.0	$ (0.4500)	$ -
319956	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	6/4/2019	10.0	$ (0.4100)	$ -
320190	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	6/6/2019	9.0	$ 2.7610	$ 248,490
320205	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	6/6/2019	2.5	$ 2.7610	$ 69,025
321566	NG Clearport Swap	HENRY HUB 10K	Feb-20	DISCRETIONARY	6/28/2019	10.0	$ 2.7050	$ 270,500
321727	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	7/1/2019	10.0	$ 2.6400	$ 264,000
321746	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	7/1/2019	5.0	$ 2.6400	$ 132,000
321917	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	7/3/2019	11.0	$ (0.3800)	$ -
323117	NG Clearport Swap	HENRY HUB 10K	Feb-20	DISCRETIONARY	7/18/2019	2.0	$ 2.6690	$ 53,380
323122	NG Clearport Swap	HENRY HUB 10K	Feb-20	DISCRETIONARY	7/18/2019	3.0	$ 2.6680	$ 80,040
324481	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	8/5/2019	9.0	$ 2.4950	$ 224,550
324500	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	8/5/2019	3.0	$ 2.4950	$ 74,850
324629	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	8/6/2019	10.0	$ (0.3750)	$ -
326700	NG OTC Swap	HENRY HUB	Feb-20	MANDATORY	9/5/2019	11.0	$ 2.7050	$ 297,550
326719	NG OTC Swap	HENRY HUB	Feb-20	DISCRETIONARY	9/5/2019	7.0	$ 2.7050	$ 189,350
326800	NG Basis Swap	TETCO M2	Feb-20	MANDATORY	9/6/2019	11.0	$ (0.4150)	$ -
						339.5		**$ 9,931,885**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
282885	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/2/2018	11.0	$ 2.9125	$ 320,375
282886	NG OTC Swap	HENRY HUB	Mar-20	ACCELERATED	3/2/2018	102.0	$ 2.9125	$ 2,970,750
282887	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/2/2018	2.0	$ 2.9125	$ 58,250
286256	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	4/5/2018	5.0	$ 2.9050	$ 145,250
286261	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/5/2018	1.0	$ 2.9050	$ 29,050
286536	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	4/9/2018	1.0	$ 2.8750	$ 28,750
288146	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	5/3/2018	5.0	$ 2.8200	$ 141,000
288152	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	5/3/2018	1.0	$ 2.8200	$ 28,200
290469	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	6/8/2018	6.0	$ 2.8250	$ 169,500
290476	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	6/8/2018	0.5	$ 2.8250	$ 14,125
292759	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	7/10/2018	5.0	$ 2.8340	$ 141,700
292767	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/10/2018	2.0	$ 2.8340	$ 56,680
295641	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	8/10/2018	6.0	$ 2.8350	$ 170,100
295646	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/10/2018	1.0	$ 2.8350	$ 28,350
296195	NG Clearport Swap	HENRY HUB 10K	Mar-20	DISCRETIONARY	8/16/2018	1.0	$ 2.8360	$ 28,360
297855	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	9/7/2018	5.0	$ 2.7650	$ 138,250
297874	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	9/7/2018	1.5	$ 2.7650	$ 41,475
300116	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	10/5/2018	6.0	$ 2.8500	$ 171,000
300126	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	10/5/2018	1.0	$ 2.8500	$ 28,500
302106	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	11/2/2018	7.0	$ 2.7900	$ 195,300
302121	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	11/2/2018	2.0	$ 2.7900	$ 55,800
304887	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	12/3/2018	7.0	$ 2.8500	$ 199,500
307308	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	1/3/2019	6.0	$ 2.8000	$ 168,000
307323	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	1/3/2019	1.0	$ 2.8000	$ 28,000
310099	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	2/1/2019	7.0	$ 2.9100	$ 203,700
310598	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	2/7/2019	8.0	$ (0.3525)	$ -
312668	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	3/1/2019	8.0	$ (0.3150)	$ -
313041	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	3/5/2019	7.0	$ 3.0050	$ 210,350
313056	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	3/5/2019	1.2	$ 3.0050	$ 36,060
316270	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	4/1/2019	8.0	$ (0.3250)	$ -
316543	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	4/3/2019	7.0	$ 2.9250	$ 204,750
318356	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	5/2/2019	7.0	$ 2.8130	$ 196,910
318372	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	5/2/2019	1.0	$ 2.8130	$ 28,130
318430	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	5/2/2019	8.0	$ (0.4500)	$ -
319957	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	6/4/2019	8.0	$ (0.4100)	$ -
320191	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	6/6/2019	7.0	$ 2.6810	$ 187,670
320206	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	6/6/2019	2.0	$ 2.6810	$ 53,620
321728	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	7/1/2019	7.0	$ 2.5700	$ 179,900
321747	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	7/1/2019	5.0	$ 2.5700	$ 128,500
321918	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	7/3/2019	8.0	$ (0.3800)	$ -
323118	NG Clearport Swap	HENRY HUB 10K	Mar-20	DISCRETIONARY	7/18/2019	3.0	$ 2.5870	$ 77,610
323119	NG Clearport Swap	HENRY HUB 10K	Mar-20	DISCRETIONARY	7/18/2019	1.0	$ 2.5880	$ 25,880
323125	NG Clearport Swap	HENRY HUB 10K	Mar-20	DISCRETIONARY	7/18/2019	1.0	$ 2.5890	$ 25,890
324482	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	8/5/2019	7.0	$ 2.4340	$ 170,380
324501	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	8/5/2019	2.0	$ 2.4340	$ 48,680
324630	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	8/6/2019	8.0	$ (0.3750)	$ -
326701	NG OTC Swap	HENRY HUB	Mar-20	MANDATORY	9/5/2019	7.0	$ 2.6050	$ 182,350
326720	NG OTC Swap	HENRY HUB	Mar-20	DISCRETIONARY	9/5/2019	3.0	$ 2.6050	$ 78,150
326801	NG Basis Swap	TETCO M2	Mar-20	MANDATORY	9/6/2019	8.0	$ (0.4150)	$ -
						261.2		**$ 7,394,795**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
286262	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	30.0	$ 2.6350	$ 790,500
286263	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/5/2018	7.0	$ 2.6400	$ 184,800
286264	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	36.0	$ 2.6400	$ 950,400
286265	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	4/5/2018	1.0	$ 2.6400	$ 26,400
288147	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/3/2018	4.0	$ 2.5700	$ 102,800
288153	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	5/3/2018	0.8	$ 2.5700	$ 20,560
290470	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/8/2018	3.5	$ 2.5500	$ 89,250
290477	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/8/2018	1.0	$ 2.5500	$ 25,500
292760	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/10/2018	3.0	$ 2.5460	$ 76,380
292768	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/10/2018	0.5	$ 2.5460	$ 12,730
296129	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/16/2018	4.0	$ 2.5430	$ 101,720
296133	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/16/2018	1.0	$ 2.5430	$ 25,430
297856	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/7/2018	3.0	$ 2.5000	$ 75,000
297875	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/7/2018	0.5	$ 2.5000	$ 12,500
300117	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	10/5/2018	4.0	$ 2.5200	$ 100,800
300127	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	10/5/2018	1.0	$ 2.5200	$ 25,200
302107	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	11/2/2018	4.0	$ 2.5500	$ 102,000
302122	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/2/2018	1.0	$ 2.5500	$ 25,500
304888	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	12/3/2018	4.0	$ 2.4900	$ 99,600
304896	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	12/3/2018	1.0	$ 2.4900	$ 24,900
307309	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	1/3/2019	3.0	$ 2.5100	$ 75,300
307324	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5100	$ 25,100
310100	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	2/1/2019	4.0	$ 2.5800	$ 103,200
313042	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	3/5/2019	4.0	$ 2.6250	$ 105,000
316544	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/3/2019	4.0	$ 2.6250	$ 105,000
318357	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/2/2019	4.0	$ 2.5700	$ 102,800
320192	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/6/2019	3.0	$ 2.4960	$ 74,880
320207	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/6/2019	5.0	$ 2.4960	$ 124,800
321729	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/1/2019	4.0	$ 2.3970	$ 95,880
321748	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/1/2019	5.0	$ 2.3970	$ 119,850
323126	NG Clearport Swap	HENRY HUB 10K	Apr-20	DISCRETIONARY	7/18/2019	10.0	$ 2.3960	$ 239,600
324483	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/5/2019	3.0	$ 2.2770	$ 68,310
324502	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/5/2019	2.0	$ 2.2770	$ 45,540
326702	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/5/2019	4.0	$ 2.3500	$ 94,000
326721	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/5/2019	3.0	$ 2.3500	$ 70,500
						169.3		**$ 4,321,730**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
288095	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2018	7.0	$ 2.5650	$ 179,550
288096	NG OTC Swap	HENRY HUB	May-20	ACCELERATED	5/2/2018	68.0	$ 2.5650	$ 1,744,200
288097	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	5/2/2018	1.0	$ 2.5650	$ 25,650
290471	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/8/2018	4.0	$ 2.5300	$ 101,200
290478	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/8/2018	0.5	$ 2.5300	$ 12,650
292761	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/10/2018	3.0	$ 2.5160	$ 75,480
292769	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/10/2018	0.5	$ 2.5160	$ 12,580
296130	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/16/2018	4.0	$ 2.5030	$ 100,120
296134	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	0.5	$ 2.5030	$ 12,515
296196	NG Clearport Swap	HENRY HUB 10K	May-20	DISCRETIONARY	8/16/2018	1.0	$ 2.5050	$ 25,050
297857	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/7/2018	3.0	$ 2.4600	$ 73,800
297876	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/7/2018	0.5	$ 2.4600	$ 12,300
300118	NG OTC Swap	HENRY HUB	May-20	MANDATORY	10/5/2018	4.0	$ 2.4900	$ 99,600
300128	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	10/5/2018	1.0	$ 2.4900	$ 24,900
302108	NG OTC Swap	HENRY HUB	May-20	MANDATORY	11/2/2018	3.0	$ 2.5200	$ 75,600
302123	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/2/2018	1.0	$ 2.5200	$ 25,200
304889	NG OTC Swap	HENRY HUB	May-20	MANDATORY	12/3/2018	3.0	$ 2.4450	$ 73,350
304897	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	12/3/2018	1.0	$ 2.4450	$ 24,450
307310	NG OTC Swap	HENRY HUB	May-20	MANDATORY	1/3/2019	2.0	$ 2.4700	$ 49,400
307325	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	1/3/2019	1.0	$ 2.4700	$ 24,700
310101	NG OTC Swap	HENRY HUB	May-20	MANDATORY	2/1/2019	3.0	$ 2.5300	$ 75,900
313043	NG OTC Swap	HENRY HUB	May-20	MANDATORY	3/5/2019	3.0	$ 2.5750	$ 77,250
316545	NG OTC Swap	HENRY HUB	May-20	MANDATORY	4/3/2019	3.0	$ 2.5900	$ 77,700
318358	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2019	3.0	$ 2.5400	$ 76,200
320193	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/6/2019	2.0	$ 2.4750	$ 49,500
320208	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/6/2019	1.0	$ 2.4750	$ 24,750
321730	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/1/2019	2.0	$ 2.3780	$ 47,560
321749	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/1/2019	1.0	$ 2.3780	$ 23,780
324484	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/5/2019	2.0	$ 2.2660	$ 45,320
324503	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/5/2019	0.5	$ 2.2660	$ 11,330
326703	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/5/2019	3.0	$ 2.3250	$ 69,750
326722	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/5/2019	0.5	$ 2.3250	$ 11,625
						133.0		**$ 3,362,960**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
290501	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/8/2018	6.0	$ 2.5590	$ 153,540
290502	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	6/8/2018	1.0	$ 2.5590	$ 25,590
290503	NG OTC Swap	HENRY HUB	Jun-20	ACCELERATED	6/8/2018	53.0	$ 2.5590	$ 1,356,270
292762	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/10/2018	2.0	$ 2.5470	$ 50,940
292770	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/10/2018	0.4	$ 2.5470	$ 10,188
296131	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/16/2018	3.0	$ 2.5290	$ 75,870
296135	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/16/2018	0.5	$ 2.5290	$ 12,645
297858	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/7/2018	2.0	$ 2.4800	$ 49,600
297877	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/7/2018	0.5	$ 2.4800	$ 12,400
300119	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/5/2018	3.0	$ 2.5200	$ 75,600
300129	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/5/2018	1.0	$ 2.5200	$ 25,200
302109	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/2/2018	2.0	$ 2.5500	$ 51,000
302124	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/2/2018	1.0	$ 2.5500	$ 25,500
304890	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/3/2018	2.0	$ 2.5050	$ 50,100
304898	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/3/2018	0.5	$ 2.5050	$ 12,525
307311	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/3/2019	1.0	$ 2.5000	$ 25,000
307326	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5000	$ 25,000
310102	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	2/1/2019	2.0	$ 2.5600	$ 51,200
313044	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	3/5/2019	2.0	$ 2.5980	$ 51,960
316546	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	4/3/2019	2.0	$ 2.6150	$ 52,300
318359	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	5/2/2019	2.0	$ 2.5730	$ 51,460
320194	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/6/2019	1.0	$ 2.5120	$ 25,120
321731	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/1/2019	1.0	$ 2.4210	$ 24,210
321750	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/1/2019	1.0	$ 2.4210	$ 24,210
324485	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/5/2019	1.0	$ 2.3090	$ 23,090
324504	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/5/2019	0.5	$ 2.3090	$ 11,545
326704	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/5/2019	2.0	$ 2.3600	$ 47,200
326723	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/5/2019	0.5	$ 2.3600	$ 11,800
						94.9		**$ 2,411,063**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
292243	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/3/2018	5.0	$ 2.5770	$ 128,850
292245	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/3/2018	1.0	$ 2.5770	$ 25,770
292246	NG OTC Swap	HENRY HUB	Jul-20	ACCELERATED	7/3/2018	42.0	$ 2.5770	$ 1,082,340
296132	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/16/2018	2.0	$ 2.5540	$ 51,080
296136	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/16/2018	0.5	$ 2.5540	$ 12,770
297859	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/7/2018	2.0	$ 2.5100	$ 50,200
297878	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/7/2018	1.0	$ 2.5100	$ 25,100
300120	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	10/5/2018	2.0	$ 2.5500	$ 51,000
302110	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	11/2/2018	2.0	$ 2.5700	$ 51,400
304891	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	12/3/2018	2.0	$ 2.5550	$ 51,100
307312	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	1/3/2019	2.0	$ 2.5300	$ 50,600
307327	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5300	$ 25,300
310103	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	2/1/2019	3.0	$ 2.6100	$ 78,300
313045	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	3/5/2019	2.0	$ 2.6240	$ 52,480
316547	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	4/3/2019	2.0	$ 2.6450	$ 52,900
318360	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	5/2/2019	3.0	$ 2.6090	$ 78,270
320195	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	6/6/2019	2.0	$ 2.5510	$ 51,020
321732	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/1/2019	2.0	$ 2.4660	$ 49,320
321751	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/1/2019	1.0	$ 2.4660	$ 24,660
324486	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/5/2019	2.0	$ 2.3550	$ 47,100
324505	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/5/2019	0.5	$ 2.3550	$ 11,775
326705	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/5/2019	2.0	$ 2.3900	$ 47,800
326724	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/5/2019	0.5	$ 2.3900	$ 11,950
						82.5		**$ 2,111,085**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
295658	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/10/2018	4.0	$ 2.5520	$ 102,080
295659	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/10/2018	1.0	$ 2.5520	$ 25,520
295660	NG OTC Swap	HENRY HUB	Aug-20	ACCELERATED	8/10/2018	36.0	$ 2.5520	$ 918,720
297860	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/7/2018	2.0	$ 2.5200	$ 50,400
297879	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/7/2018	0.5	$ 2.5200	$ 12,600
300121	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/5/2018	2.0	$ 2.5600	$ 51,200
302111	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/2/2018	2.0	$ 2.5800	$ 51,600
304892	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	12/3/2018	3.0	$ 2.5650	$ 76,950
307313	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	1/3/2019	2.0	$ 2.5300	$ 50,600
307328	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5300	$ 25,300
310104	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	2/1/2019	3.0	$ 2.5900	$ 77,700
313046	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	3/5/2019	3.0	$ 2.6240	$ 78,720
316548	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	4/3/2019	3.0	$ 2.6500	$ 79,500
318361	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	5/2/2019	3.0	$ 2.6170	$ 78,510
320196	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	6/6/2019	2.0	$ 2.5630	$ 51,260
321733	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	7/1/2019	2.0	$ 2.4830	$ 49,660
321752	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	7/1/2019	1.0	$ 2.4830	$ 24,830
324487	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/5/2019	2.0	$ 2.3660	$ 47,320
324506	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/5/2019	0.5	$ 2.3660	$ 11,830
326706	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/5/2019	3.0	$ 2.4000	$ 72,000
326725	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/5/2019	0.5	$ 2.4000	$ 12,000
						76.5		**$ 1,948,300**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
298551	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/14/2018	1.0	$ 2.5250	$ 25,250
298552	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/14/2018	6.0	$ 2.5250	$ 151,500
298553	NG OTC Swap	HENRY HUB	Sep-20	ACCELERATED	9/14/2018	51.0	$ 2.5250	$ 1,287,750
300122	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	10/5/2018	3.0	$ 2.5500	$ 76,500
302112	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	11/2/2018	3.0	$ 2.5700	$ 77,100
304893	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	12/3/2018	3.0	$ 2.5500	$ 76,500
307314	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	1/3/2019	2.0	$ 2.5000	$ 50,000
307329	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5000	$ 25,000
310105	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	2/1/2019	3.0	$ 2.5700	$ 77,100
313047	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	3/5/2019	3.0	$ 2.6050	$ 78,150
316549	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	4/3/2019	3.0	$ 2.6300	$ 78,900
318362	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	5/2/2019	3.0	$ 2.6000	$ 78,000
320197	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	6/6/2019	2.0	$ 2.5520	$ 51,040
321734	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	7/1/2019	3.0	$ 2.4720	$ 74,160
321753	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	7/1/2019	1.0	$ 2.4720	$ 24,720
324488	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	8/5/2019	2.0	$ 2.3510	$ 47,020
324507	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	8/5/2019	0.5	$ 2.3510	$ 11,755
326707	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/5/2019	3.0	$ 2.3800	$ 71,400
326726	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/5/2019	0.5	$ 2.3800	$ 11,900
						94.0		**$ 2,373,745**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
300395	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	10/11/2018	6.0	$ 2.5850	$ 155,100
300396	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	10/11/2018	1.0	$ 2.5850	$ 25,850
300397	NG OTC Swap	HENRY HUB	Oct-20	ACCELERATED	10/11/2018	58.0	$ 2.5850	$ 1,499,300
302113	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	11/2/2018	4.0	$ 2.5800	$ 103,200
302125	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/2/2018	1.0	$ 2.5800	$ 25,800
304894	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	12/3/2018	4.0	$ 2.5550	$ 102,200
304899	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	12/3/2018	1.0	$ 2.5550	$ 25,550
307315	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	1/3/2019	4.0	$ 2.5300	$ 101,200
307330	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5300	$ 25,300
310106	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	2/1/2019	5.0	$ 2.6000	$ 130,000
313048	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	3/5/2019	4.0	$ 2.6260	$ 105,040
316550	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	4/3/2019	4.0	$ 2.6550	$ 106,200
318363	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	5/2/2019	4.0	$ 2.6250	$ 105,000
320198	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	6/6/2019	4.0	$ 2.5760	$ 103,040
321735	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	7/1/2019	4.0	$ 2.4950	$ 99,800
321754	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	7/1/2019	1.0	$ 2.4950	$ 24,950
324489	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	8/5/2019	4.0	$ 2.3780	$ 95,120
324508	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	8/5/2019	0.5	$ 2.3780	$ 11,890
326708	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	9/5/2019	4.0	$ 2.4050	$ 96,200
326727	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	9/5/2019	0.5	$ 2.4050	$ 12,025
						115.0		**$ 2,952,765**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
303275	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	11/15/2018	10.0	$ 2.6510	$ 265,100
303276	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	11/15/2018	1.0	$ 2.6510	$ 26,510
303277	NG OTC Swap	HENRY HUB	Nov-20	ACCELERATED	11/15/2018	90.0	$ 2.6510	$ 2,385,900
304895	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	12/3/2018	5.0	$ 2.6250	$ 131,250
304900	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	12/3/2018	1.0	$ 2.6250	$ 26,250
307316	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	1/3/2019	4.0	$ 2.5800	$ 103,200
307331	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	1/3/2019	1.0	$ 2.5800	$ 25,800
310107	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	2/1/2019	5.0	$ 2.6300	$ 131,500
313049	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/5/2019	5.0	$ 2.6700	$ 133,500
313057	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/5/2019	0.2	$ 2.6700	$ 5,340
316551	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	4/3/2019	5.0	$ 2.6950	$ 134,750
316559	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	4/3/2019	0.5	$ 2.6950	$ 13,475
318364	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	5/2/2019	5.0	$ 2.6800	$ 134,000
318373	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	5/2/2019	0.6	$ 2.6800	$ 16,080
320199	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	6/6/2019	4.0	$ 2.6400	$ 105,600
320209	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	6/6/2019	0.5	$ 2.6400	$ 13,200
321736	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	7/1/2019	4.0	$ 2.5630	$ 102,520
321755	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	7/1/2019	1.0	$ 2.5630	$ 25,630
324490	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	8/5/2019	4.0	$ 2.4520	$ 98,080
324509	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	8/5/2019	0.5	$ 2.4520	$ 12,260
326709	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	9/5/2019	5.0	$ 2.4600	$ 123,000
326728	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	9/5/2019	0.5	$ 2.4600	$ 12,300
						152.8		**$ 4,025,245**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
304944	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	12/3/2018	14.0	$ 2.8020	$ 392,280
304946	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	12/3/2018	2.0	$ 2.8020	$ 56,040
304947	NG OTC Swap	HENRY HUB	Dec-20	ACCELERATED	12/3/2018	127.0	$ 2.8020	$ 3,558,540
307317	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	1/3/2019	6.0	$ 2.7530	$ 165,180
307332	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	1/3/2019	1.5	$ 2.7530	$ 41,295
310108	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	2/1/2019	7.0	$ 2.8100	$ 196,700
310112	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	2/1/2019	1.0	$ 2.8100	$ 28,100
313050	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	3/5/2019	7.0	$ 2.8190	$ 197,330
313058	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	3/5/2019	0.9	$ 2.8190	$ 25,371
316552	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	4/3/2019	7.0	$ 2.8450	$ 199,150
316560	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	4/3/2019	1.0	$ 2.8450	$ 28,450
318365	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	5/2/2019	8.0	$ 2.8300	$ 226,400
318374	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	5/2/2019	1.2	$ 2.8300	$ 33,960
320200	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	6/6/2019	7.0	$ 2.8060	$ 196,420
320210	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	6/6/2019	1.0	$ 2.8060	$ 28,060
321737	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	7/1/2019	7.0	$ 2.7300	$ 191,100
321756	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	7/1/2019	2.0	$ 2.7300	$ 54,600
324491	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	8/5/2019	7.0	$ 2.6240	$ 183,680
324510	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	8/5/2019	1.0	$ 2.6240	$ 26,240
326710	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	9/5/2019	8.0	$ 2.6200	$ 209,600
326729	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	9/5/2019	1.0	$ 2.6200	$ 26,200
						217.6		**$ 6,064,696**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
307442	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	1/3/2019	15.0	$ 2.8770	$ 431,550
307443	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	1/3/2019	2.5	$ 2.8770	$ 71,925
307444	NG OTC Swap	HENRY HUB	Jan-21	ACCELERATED	1/3/2019	145.0	$ 2.8770	$ 4,171,650
310109	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	2/1/2019	8.0	$ 2.9300	$ 234,400
310113	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	2/1/2019	1.0	$ 2.9300	$ 29,300
313051	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	3/5/2019	8.0	$ 2.9350	$ 234,800
313059	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	3/5/2019	1.0	$ 2.9350	$ 29,350
316553	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	4/3/2019	8.0	$ 2.9600	$ 236,800
316561	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	4/3/2019	1.5	$ 2.9600	$ 44,400
318366	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	5/2/2019	8.0	$ 2.9500	$ 236,000
318375	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	5/2/2019	1.6	$ 2.9500	$ 47,200
320201	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	6/6/2019	7.0	$ 2.9200	$ 204,400
320211	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	6/6/2019	1.3	$ 2.9200	$ 37,960
321738	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	7/1/2019	8.0	$ 2.8340	$ 226,720
321757	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	7/1/2019	2.0	$ 2.8340	$ 56,680
324492	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	8/5/2019	7.0	$ 2.7390	$ 191,730
324511	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	8/5/2019	1.0	$ 2.7390	$ 27,390
326711	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	9/5/2019	8.0	$ 2.7400	$ 219,200
326730	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	9/5/2019	1.5	$ 2.7400	$ 41,100
						235.4		**$ 6,772,555**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
310248	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	2/4/2019	14.0	$ 2.8580	$ 400,120
310249	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	2/4/2019	2.0	$ 2.8580	$ 57,160
310250	NG OTC Swap	HENRY HUB	Feb-21	ACCELERATED	2/4/2019	129.0	$ 2.8580	$ 3,686,820
313052	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	3/5/2019	7.0	$ 2.8850	$ 201,950
313060	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	3/5/2019	1.0	$ 2.8850	$ 28,850
316554	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	4/3/2019	7.0	$ 2.9100	$ 203,700
316562	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	4/3/2019	1.0	$ 2.9100	$ 29,100
318367	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	5/2/2019	8.0	$ 2.9140	$ 233,120
318376	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	5/2/2019	1.3	$ 2.9140	$ 37,882
320500	NG Clearport Swap	HENRY HUB 10K	Feb-21	MANDATORY	6/11/2019	7.0	$ 2.8550	$ 199,850
320502	NG Clearport Swap	HENRY HUB 10K	Feb-21	DISCRETIONARY	6/11/2019	2.0	$ 2.8550	$ 57,100
321739	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	7/1/2019	7.0	$ 2.8130	$ 196,910
321758	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	7/1/2019	2.0	$ 2.8130	$ 56,260
324493	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	8/5/2019	7.0	$ 2.7180	$ 190,260
324512	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	8/5/2019	1.0	$ 2.7180	$ 27,180
326712	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	9/5/2019	8.0	$ 2.7050	$ 216,400
326731	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	9/5/2019	1.5	$ 2.7050	$ 40,575
						205.8		**$ 5,863,237**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
313104	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	3/6/2019	12.0	$ 2.7480	$ 329,760
313105	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	3/6/2019	2.0	$ 2.7480	$ 54,960
313106	NG OTC Swap	HENRY HUB	Mar-21	ACCELERATED	3/6/2019	111.0	$ 2.7480	$ 3,050,280
316555	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	4/3/2019	6.0	$ 2.7850	$ 167,100
316563	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	4/3/2019	1.0	$ 2.7850	$ 27,850
318368	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	5/2/2019	6.0	$ 2.7950	$ 167,700
318377	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	5/2/2019	1.2	$ 2.7950	$ 33,540
320501	NG Clearport Swap	HENRY HUB 10K	Mar-21	MANDATORY	6/11/2019	6.0	$ 2.7460	$ 164,760
320503	NG Clearport Swap	HENRY HUB 10K	Mar-21	DISCRETIONARY	6/11/2019	2.0	$ 2.7460	$ 54,920
321740	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	7/1/2019	6.0	$ 2.7000	$ 162,000
321759	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	7/1/2019	2.0	$ 2.7000	$ 54,000
324494	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	8/5/2019	6.0	$ 2.6190	$ 157,140
324513	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	8/5/2019	1.0	$ 2.6190	$ 26,190
326713	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	9/5/2019	6.0	$ 2.5950	$ 155,700
326732	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	9/5/2019	1.5	$ 2.5950	$ 38,925
						169.7		**$ 4,644,825**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
316856	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/5/2019	8.0	$ 2.5320	$ 202,560
316857	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	4/5/2019	1.0	$ 2.5320	$ 25,320
316858	NG OTC Swap	HENRY HUB	Apr-21	ACCELERATED	4/5/2019	70.0	$ 2.5320	$ 1,772,400
318369	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/2/2019	4.0	$ 2.5350	$ 101,400
318378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	5/2/2019	0.5	$ 2.5350	$ 12,675
320504	NG Clearport Swap	HENRY HUB 10K	Apr-21	MANDATORY	6/11/2019	3.0	$ 2.4960	$ 74,880
320505	NG Clearport Swap	HENRY HUB 10K	Apr-21	DISCRETIONARY	6/11/2019	1.0	$ 2.4960	$ 24,960
321741	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2019	4.0	$ 2.4650	$ 98,600
321760	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	7/1/2019	1.0	$ 2.4650	$ 24,650
324495	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/5/2019	3.0	$ 2.3770	$ 71,310
324514	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	8/5/2019	0.5	$ 2.3770	$ 11,885
326714	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/5/2019	4.0	$ 2.3400	$ 93,600
326733	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	9/5/2019	1.0	$ 2.3400	$ 23,400
						101.0		**$ 2,537,640**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
318769	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/9/2019	7.0	$ 2.4670	$ 172,690
318770	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	5/9/2019	1.0	$ 2.4670	$ 24,670
318771	NG OTC Swap	HENRY HUB	May-21	ACCELERATED	5/9/2019	65.0	$ 2.4670	$ 1,603,550
320676	NG Clearport Swap	HENRY HUB 10K	May-21	MANDATORY	6/13/2019	3.0	$ 2.4640	$ 73,920
321742	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2019	3.0	$ 2.4350	$ 73,050
321761	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	7/1/2019	1.0	$ 2.4350	$ 24,350
324496	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/5/2019	3.0	$ 2.3630	$ 70,890
324515	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	8/5/2019	0.5	$ 2.3630	$ 11,815
326715	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/5/2019	4.0	$ 2.3200	$ 92,800
326734	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	9/5/2019	1.5	$ 2.3200	$ 34,800
						89.0		**$ 2,182,535**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
319976	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	6/4/2019	5.0	$ 2.5080	$ 125,400
319977	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	6/4/2019	1.0	$ 2.5080	$ 25,080
319978	NG OTC Swap	HENRY HUB	Jun-21	ACCELERATED	6/4/2019	46.0	$ 2.5080	$ 1,153,680
321743	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	7/1/2019	2.0	$ 2.4650	$ 49,300
321762	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	7/1/2019	1.0	$ 2.4650	$ 24,650
324497	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	8/5/2019	2.0	$ 2.4020	$ 48,040
324516	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	8/5/2019	0.5	$ 2.4020	$ 12,010
326716	NG OTC Swap	HENRY HUB	Jun-21	MANDATORY	9/5/2019	2.0	$ 2.3550	$ 47,100
326735	NG OTC Swap	HENRY HUB	Jun-21	DISCRETIONARY	9/5/2019	1.0	$ 2.3550	$ 23,550
						60.5		**$ 1,508,810**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
322040	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/8/2019	5.0	$ 2.4790	$ 123,950
322041	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	7/8/2019	1.0	$ 2.4790	$ 24,790
322042	NG OTC Swap	HENRY HUB	Jul-21	ACCELERATED	7/8/2019	45.0	$ 2.4790	$ 1,115,550
324498	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/5/2019	2.0	$ 2.4410	$ 48,820
324517	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	8/5/2019	0.5	$ 2.4410	$ 12,205
326717	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/5/2019	2.0	$ 2.3900	$ 47,800
326736	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	9/5/2019	0.5	$ 2.3900	$ 11,950
						56.0		**$ 1,385,065**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
324970	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/12/2019	5.0	$ 2.4130	$ 120,650
324971	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	8/12/2019	1.0	$ 2.4130	$ 24,130
324972	NG OTC Swap	HENRY HUB	Aug-21	ACCELERATED	8/12/2019	44.0	$ 2.4130	$ 1,061,720
326718	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/5/2019	2.0	$ 2.3950	$ 47,900
326737	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	9/5/2019	0.5	$ 2.3950	$ 11,975
						52.5		**$ 1,266,375**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
326763	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/5/2019	6.0	$ 2.3840	$ 143,040
326764	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	9/5/2019	1.0	$ 2.3840	$ 23,840
326765	NG OTC Swap	HENRY HUB	Sep-21	ACCELERATED	9/5/2019	54.0	$ 2.3840	$ 1,287,360
						61.0		**$ 1,454,240**

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
						0.0		$ -

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
						0.0		$ -

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
						0.0		$ -

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
						0.0		$ -

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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
						0.0		$ -

nationalgrid

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase $
						0.0		$ -