

October 23, 2020

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 National Grid's¹ semi-annual report on the status of the penalties and incentives as of September 30, 2020.

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, 2020 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2020 to March 31, 2021, the report indicates a benefit to customers of \$203,492 from discretionary purchases and a calculated Company incentive of \$20,349. For the April 1, 2021 to March 31, 2022 year, the benefit to customers is \$82,732 and the Company incentive is \$8,273. For the April 1, 2022 to March 31, 2023 measurement year, the benefit to customers is \$1,804 and the Company incentive is \$180.

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

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

Robinson+Cole

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
October 23, 2020
Page 2

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

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

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

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

Sincerely,



Leticia C. Pimentel

Enclosures

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

Gas Procurement Incentive Program Worksheet - Sep 30 2020
 Incentive Calculation
 National Grid - Rhode Island



TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-20	\$ 2.5101	\$ 2.3878	\$ 0.12	518,000	\$ 63,359	10.00%	\$ 6,336
May-20	\$ 2.4661	\$ 2.3867	\$ 0.08	195,000	\$ 15,486	10.00%	\$ 1,549
Jun-20	\$ 2.4518	\$ 2.3748	\$ 0.08	184,000	\$ 14,167	10.00%	\$ 1,417
Jul-20	\$ 2.5330	\$ 2.4579	\$ 0.08	90,000	\$ 6,759	10.00%	\$ 676
Aug-20	\$ 2.5356	\$ 2.4642	\$ 0.07	70,000	\$ 5,002	10.00%	\$ 500
Sep-20	\$ 2.3955	\$ 2.2642	\$ 0.13	125,000	\$ 16,405	10.00%	\$ 1,641
Oct-20	\$ 2.4554	\$ 2.3626	\$ 0.09	206,000	\$ 19,134	10.00%	\$ 1,913
Nov-20	\$ 2.5311	\$ 2.4656	\$ 0.07	151,000	\$ 9,884	10.00%	\$ 988
Dec-20	\$ 2.7308	\$ 2.6996	\$ 0.03	220,000	\$ 6,873	10.00%	\$ 687
Jan-21	\$ 2.8526	\$ 2.7939	\$ 0.06	278,000	\$ 16,312	10.00%	\$ 1,631
Feb-21	\$ 2.8267	\$ 2.7691	\$ 0.06	211,000	\$ 12,153	10.00%	\$ 1,215
Mar-21	\$ 2.7190	\$ 2.6314	\$ 0.09	205,000	\$ 17,959	10.00%	\$ 1,796
Subtotal 20-21				2,453,000	203,492		20,349
Apr-21	\$ 2.4651	\$ 2.3614	\$ 0.10	112,000	\$ 11,616	10.00%	\$ 1,162
May-21	\$ 2.4161	\$ 2.3169	\$ 0.10	97,000	\$ 9,627	10.00%	\$ 963
Jun-21	\$ 2.4672	\$ 2.3378	\$ 0.13	105,000	\$ 13,587	10.00%	\$ 1,359
Jul-21	\$ 2.4790	\$ 2.3687	\$ 0.11	72,000	\$ 7,944	10.00%	\$ 794
Aug-21	\$ 2.4700	\$ 2.3483	\$ 0.12	47,000	\$ 5,717	10.00%	\$ 572
Sep-21	\$ 2.4732	\$ 2.3118	\$ 0.16	71,000	\$ 11,454	10.00%	\$ 1,145
Oct-21	\$ 2.5093	\$ 2.3336	\$ 0.18	23,000	\$ 4,041	10.00%	\$ 404
Nov-21	\$ 2.5683	\$ 2.5078	\$ 0.06	54,000	\$ 3,270	10.00%	\$ 327
Dec-21	\$ 2.7173	\$ 2.6118	\$ 0.11	110,000	\$ 11,606	10.00%	\$ 1,161
Jan-22	\$ 2.8323	\$ 2.8286	\$ 0.00	81,000	\$ 303	10.00%	\$ 30
Feb-22	\$ 2.8047	\$ 2.8027	\$ 0.00	71,000	\$ 144	10.00%	\$ 14
Mar-22	\$ 2.6712	\$ 2.5000	\$ 0.17	20,000	\$ 3,425	10.00%	\$ 342
Subtotal 21-22				863,000	82,732		8,273
Apr-22	\$ 2.3442	\$ 2.2957	0.05	13,000	631	10.00%	63
May-22	\$ 2.3339	\$ 2.32	0.02	29,000	473	10.00%	47
Jun-22	\$ 2.3790	\$ 2.36	0.02	32,000	637	10.00%	64
Jul-22	\$ 2.4173	\$ 2.41	0.00	21,000	63	10.00%	6
Aug-22	\$ 2.5047	\$ 2.50	-	15,000	-	0.00%	-
Sep-22	\$ 2.4800	\$ 2.48	-	10,000	-	0.00%	-
Oct-22	\$ -	\$ -	-	-	-	0.00%	-
Nov-22	\$ -	\$ -	-	-	-	0.00%	-
Dec-22	\$ -	\$ -	-	-	-	0.00%	-
Jan-23	\$ -	\$ -	-	-	-	0.00%	-
Feb-23	\$ -	\$ -	-	-	-	0.00%	-
Mar-23	\$ -	\$ -	-	-	-	0.00%	-
Subtotal 22-23				120,000	1,804		180
TOTAL				3,436,000	288,028		28,803

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

4 months or less to \$	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	5% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-20	775,000	660,000	-	\$ 1,945,308	\$ 1,740,900	\$ -	\$ 2.5101	\$ 2.6377	\$ -	\$ -	\$ -	0%
May-20	620,000	680,000	-	\$ 1,528,994	\$ 1,744,200	\$ -	\$ 2.4661	\$ 2.5650	\$ -	\$ -	\$ -	0%
Jun-20	470,000	530,000	-	\$ 1,152,347	\$ 1,356,270	\$ -	\$ 2.4518	\$ 2.5590	\$ -	\$ -	\$ -	0%
Jul-20	390,000	420,000	-	\$ 987,874	\$ 1,082,340	\$ -	\$ 2.5330	\$ 2.5770	\$ -	\$ -	\$ -	0%
Aug-20	400,000	360,000	-	\$ 1,014,254	\$ 918,720	\$ -	\$ 2.5356	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	650,000	510,000	-	\$ 1,557,064	\$ 1,287,750	\$ -	\$ 2.3955	\$ 2.5250	\$ -	\$ -	\$ -	0%
Oct-20	800,000	580,000	-	\$ 1,964,348	\$ 1,499,300	\$ -	\$ 2.4554	\$ 2.5850	\$ -	\$ -	\$ -	0%
Nov-20	950,000	900,000	-	\$ 2,404,518	\$ 2,385,900	\$ -	\$ 2.5311	\$ 2.6510	\$ -	\$ -	\$ -	0%
Dec-20	1,200,000	1,270,000	-	\$ 3,276,959	\$ 3,558,540	\$ -	\$ 2.7308	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	1,450,000	1,450,000	-	\$ 4,136,259	\$ 4,171,650	\$ -	\$ 2.8526	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	1,290,000	1,290,000	-	\$ 3,646,499	\$ 3,686,820	\$ -	\$ 2.8267	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	1,180,000	1,110,000	-	\$ 3,208,472	\$ 3,050,280	\$ -	\$ 2.7190	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	600,000	700,000	-	\$ 1,479,041	\$ 1,772,400	\$ -	\$ 2.4651	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	500,000	650,000	-	\$ 1,208,061	\$ 1,603,550	\$ -	\$ 2.4161	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	420,000	460,000	-	\$ 1,036,214	\$ 1,153,680	\$ -	\$ 2.4672	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	340,000	450,000	-	\$ 842,864	\$ 1,115,550	\$ -	\$ 2.4790	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	240,000	440,000	-	\$ 592,794	\$ 1,061,720	\$ -	\$ 2.4700	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	410,000	540,000	-	\$ 1,013,994	\$ 1,287,360	\$ -	\$ 2.4732	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	470,000	680,000	-	\$ 1,179,371	\$ 1,625,200	\$ -	\$ 2.5093	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	580,000	900,000	-	\$ 1,489,640	\$ 2,241,000	\$ -	\$ 2.5683	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	720,000	1,200,000	-	\$ 1,956,460	\$ 3,144,000	\$ -	\$ 2.7173	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	760,000	1,390,000	-	\$ 2,152,545	\$ 3,749,525	\$ -	\$ 2.8323	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	610,000	1,240,000	-	\$ 1,710,890	\$ 3,246,320	\$ -	\$ 2.8047	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	470,000	1,240,000	-	\$ 1,255,480	\$ 3,100,000	\$ -	\$ 2.6712	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	250,000	630,000	-	\$ 586,060	\$ 1,413,090	\$ -	\$ 2.3442	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	200,000	590,000	-	\$ 466,780	\$ 1,355,820	\$ -	\$ 2.3339	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	130,000	470,000	-	\$ 309,270	\$ 1,094,160	\$ -	\$ 2.3790	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	110,000	480,000	-	\$ 265,900	\$ 1,121,280	\$ -	\$ 2.4173	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	60,000	370,000	-	\$ 150,280	\$ 927,590	\$ -	\$ 2.5047	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	60,000	550,000	-	\$ 148,800	\$ 1,364,000	\$ -	\$ 2.4800	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

5 to 8 months	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-20	775,000	660,000	230,000	\$ 1,945,308	\$ 1,740,900	\$ 528,790	\$ 2.5101	\$ 2.6377	\$ 2.2991	\$ 0.2110	\$ 4,853	10%
May-20	620,000	680,000	90,000	\$ 1,528,994	\$ 1,744,200	\$ 205,552	\$ 2.4661	\$ 2.5650	\$ 2.2839	\$ 0.1822	\$ 1,640	10%
Jun-20	470,000	530,000	105,000	\$ 1,152,347	\$ 1,356,270	\$ 240,362	\$ 2.4518	\$ 2.5590	\$ 2.2892	\$ 0.1626	\$ 1,708	10%
Jul-20	390,000	420,000	30,000	\$ 987,874	\$ 1,082,340	\$ 72,087	\$ 2.5330	\$ 2.5770	\$ 2.4029	\$ 0.1301	\$ 390	10%
Aug-20	400,000	360,000	-	\$ 1,014,254	\$ 918,720	\$ -	\$ 2.5356	\$ 2.5520	\$ -	\$ -	\$ -	0%
Sep-20	650,000	510,000	60,000	\$ 1,557,064	\$ 1,287,750	\$ 125,700	\$ 2.3955	\$ 2.5250	\$ 2.0950	\$ 0.3005	\$ 1,803	10%
Oct-20	800,000	580,000	50,000	\$ 1,964,348	\$ 1,499,300	\$ 105,600	\$ 2.4554	\$ 2.5850	\$ 2.1120	\$ 0.3434	\$ 1,717	10%
Nov-20	950,000	900,000	50,000	\$ 2,404,518	\$ 2,385,900	\$ 116,070	\$ 2.5311	\$ 2.6510	\$ 2.3214	\$ 0.2097	\$ 1,048	10%
Dec-20	1,200,000	1,270,000	-	\$ 3,276,959	\$ 3,558,540	\$ -	\$ 2.7308	\$ 2.8020	\$ -	\$ -	\$ -	0%
Jan-21	1,450,000	1,450,000	-	\$ 4,136,259	\$ 4,171,650	\$ -	\$ 2.8526	\$ 2.8770	\$ -	\$ -	\$ -	0%
Feb-21	1,290,000	1,290,000	-	\$ 3,646,499	\$ 3,686,820	\$ -	\$ 2.8267	\$ 2.8580	\$ -	\$ -	\$ -	0%
Mar-21	1,180,000	1,110,000	-	\$ 3,208,472	\$ 3,050,280	\$ -	\$ 2.7190	\$ 2.7480	\$ -	\$ -	\$ -	0%
Apr-21	600,000	700,000	-	\$ 1,479,041	\$ 1,772,400	\$ -	\$ 2.4651	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	500,000	650,000	-	\$ 1,208,061	\$ 1,603,550	\$ -	\$ 2.4161	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	420,000	460,000	-	\$ 1,036,214	\$ 1,153,680	\$ -	\$ 2.4672	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	340,000	450,000	-	\$ 842,864	\$ 1,115,550	\$ -	\$ 2.4790	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	240,000	440,000	-	\$ 592,794	\$ 1,061,720	\$ -	\$ 2.4700	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	410,000	540,000	-	\$ 1,013,994	\$ 1,287,360	\$ -	\$ 2.4732	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	470,000	680,000	-	\$ 1,179,371	\$ 1,625,200	\$ -	\$ 2.5093	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	580,000	900,000	-	\$ 1,489,640	\$ 2,241,000	\$ -	\$ 2.5683	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	720,000	1,200,000	-	\$ 1,956,460	\$ 3,144,000	\$ -	\$ 2.7173	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	760,000	1,390,000	-	\$ 2,152,545	\$ 3,749,525	\$ -	\$ 2.8323	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	610,000	1,240,000	-	\$ 1,710,890	\$ 3,246,320	\$ -	\$ 2.8047	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	470,000	1,240,000	-	\$ 1,255,480	\$ 3,100,000	\$ -	\$ 2.6712	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	250,000	630,000	-	\$ 586,060	\$ 1,413,090	\$ -	\$ 2.3442	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	200,000	590,000	-	\$ 466,780	\$ 1,355,820	\$ -	\$ 2.3339	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	130,000	470,000	-	\$ 309,270	\$ 1,094,160	\$ -	\$ 2.3790	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	110,000	480,000	-	\$ 265,900	\$ 1,121,280	\$ -	\$ 2.4173	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	60,000	370,000	-	\$ 150,280	\$ 927,590	\$ -	\$ 2.5047	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	60,000	550,000	-	\$ 148,800	\$ 1,364,000	\$ -	\$ 2.4800	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-20	775,000	660,000	288,000	\$ 1,945,308	\$ 1,740,900	\$ 708,070	\$ 2.5101	\$ 2.6377	\$ 2.4586	\$ 0.0515	\$ 1,483	10%
May-20	620,000	680,000	105,000	\$ 1,528,994	\$ 1,744,200	\$ 259,855	\$ 2.4661	\$ 2.5650	\$ 2.4748	\$ (0.0087)	\$ (91)	10%
Jun-20	470,000	530,000	79,000	\$ 1,152,347	\$ 1,356,270	\$ 196,603	\$ 2.4518	\$ 2.5590	\$ 2.4886	\$ (0.0368)	\$ (291)	10%
Jul-20	390,000	420,000	60,000	\$ 987,874	\$ 1,082,340	\$ 149,125	\$ 2.5330	\$ 2.5770	\$ 2.4854	\$ 0.0476	\$ 286	10%
Aug-20	400,000	360,000	70,000	\$ 1,014,254	\$ 918,720	\$ 172,492	\$ 2.5356	\$ 2.5520	\$ 2.4642	\$ 0.0715	\$ 500	10%
Sep-20	650,000	510,000	65,000	\$ 1,557,064	\$ 1,287,750	\$ 157,330	\$ 2.3955	\$ 2.5250	\$ 2.4205	\$ (0.0250)	\$ (162)	10%
Oct-20	800,000	580,000	156,000	\$ 1,964,348	\$ 1,499,300	\$ 381,086	\$ 2.4554	\$ 2.5850	\$ 2.4429	\$ 0.0126	\$ 196	10%
Nov-20	950,000	900,000	101,000	\$ 2,404,518	\$ 2,385,900	\$ 256,238	\$ 2.5311	\$ 2.6510	\$ 2.5370	\$ (0.0059)	\$ (60)	10%
Dec-20	1,200,000	1,270,000	220,000	\$ 3,276,959	\$ 3,558,540	\$ 593,903	\$ 2.7308	\$ 2.8020	\$ 2.6996	\$ 0.0312	\$ 687	10%
Jan-21	1,450,000	1,450,000	278,000	\$ 4,136,259	\$ 4,171,650	\$ 776,709	\$ 2.8526	\$ 2.8770	\$ 2.7939	\$ 0.0587	\$ 1,631	10%
Feb-21	1,290,000	1,290,000	211,000	\$ 3,646,499	\$ 3,686,820	\$ 584,290	\$ 2.8267	\$ 2.8580	\$ 2.7691	\$ 0.0576	\$ 1,215	10%
Mar-21	1,180,000	1,110,000	205,000	\$ 3,208,472	\$ 3,050,280	\$ 539,445	\$ 2.7190	\$ 2.7480	\$ 2.6314	\$ 0.0876	\$ 1,796	10%
Apr-21	600,000	700,000	112,000	\$ 1,479,041	\$ 1,772,400	\$ 264,472	\$ 2.4651	\$ 2.5320	\$ 2.3614	\$ 0.1037	\$ 1,162	10%
May-21	500,000	650,000	97,000	\$ 1,208,061	\$ 1,603,550	\$ 224,737	\$ 2.4161	\$ 2.4670	\$ 2.3169	\$ 0.0992	\$ 963	10%
Jun-21	420,000	460,000	105,000	\$ 1,036,214	\$ 1,153,680	\$ 245,467	\$ 2.4672	\$ 2.5080	\$ 2.3378	\$ 0.1294	\$ 1,359	10%
Jul-21	340,000	450,000	72,000	\$ 842,864	\$ 1,115,550	\$ 170,545	\$ 2.4790	\$ 2.4790	\$ 2.3687	\$ 0.1103	\$ 794	10%
Aug-21	240,000	440,000	47,000	\$ 592,794	\$ 1,061,720	\$ 110,372	\$ 2.4700	\$ 2.4130	\$ 2.3483	\$ 0.1216	\$ 572	10%
Sep-21	410,000	540,000	71,000	\$ 1,013,994	\$ 1,287,360	\$ 164,140	\$ 2.4732	\$ 2.3840	\$ 2.3118	\$ 0.1613	\$ 1,145	10%
Oct-21	470,000	680,000	23,000	\$ 1,179,371	\$ 1,625,200	\$ 53,673	\$ 2.5093	\$ 2.3900	\$ 2.3336	\$ 0.1757	\$ 404	10%
Nov-21	580,000	900,000	54,000	\$ 1,489,640	\$ 2,241,000	\$ 135,421	\$ 2.5683	\$ 2.4900	\$ 2.5078	\$ 0.0605	\$ 327	10%
Dec-21	720,000	1,200,000	110,000	\$ 1,956,460	\$ 3,144,000	\$ 287,298	\$ 2.7173	\$ 2.6200	\$ 2.6118	\$ 0.1055	\$ 1,161	10%
Jan-22	760,000	1,390,000	81,000	\$ 2,152,545	\$ 3,749,525	\$ 229,113	\$ 2.8323	\$ 2.6975	\$ 2.8286	\$ 0.0037	\$ 30	10%
Feb-22	610,000	1,240,000	71,000	\$ 1,710,890	\$ 3,246,320	\$ 198,992	\$ 2.8047	\$ 2.6180	\$ 2.8027	\$ 0.0020	\$ 14	10%
Mar-22	470,000	1,240,000	20,000	\$ 1,255,480	\$ 3,100,000	\$ 50,000	\$ 2.6712	\$ 2.5000	\$ 2.5000	\$ 0.1712	\$ 342	10%
Apr-22	250,000	630,000	13,000	\$ 586,060	\$ 1,413,090	\$ 29,844	\$ 2.3442	\$ 2.2430	\$ 2.2957	\$ 0.0485	\$ 63	10%
May-22	200,000	590,000	29,000	\$ 466,780	\$ 1,355,820	\$ 67,210	\$ 2.3339	\$ 2.2980	\$ 2.3176	\$ 0.0163	\$ 47	10%
Jun-22	130,000	470,000	32,000	\$ 309,270	\$ 1,094,160	\$ 75,491	\$ 2.3790	\$ 2.3280	\$ 2.3591	\$ 0.0199	\$ 64	10%
Jul-22	110,000	480,000	21,000	\$ 265,900	\$ 1,121,280	\$ 50,700	\$ 2.4173	\$ 2.3360	\$ 2.4143	\$ 0.0030	\$ 6	10%
Aug-22	60,000	370,000	15,000	\$ 150,280	\$ 927,590	\$ 37,570	\$ 2.5047	\$ 2.5070	\$ 2.5047	\$ -	\$ -	0%
Sep-22	60,000	550,000	10,000	\$ 148,800	\$ 1,364,000	\$ 24,800	\$ 2.4800	\$ 2.4800	\$ 2.4800	\$ -	\$ -	0%
Oct-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-22	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Sep 30 2020
National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)					Monthly	Percentage	Average	PURCHASE (USD)				Average Price (\$/Dth)					
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"	Hedge Price	Total Cost	Mandatory	Accelerated	Discretionary	Basis Hedge (MM)	Mandatory	Accelerated	Discretionary	Basis Hedge (MM / Dth)	
202004	4/1/2020	2,389,681	775,000	660,000	518,000	1,130,000	1,953,000	82%	\$ 2.5208	\$ 4,923,068	\$ 1,945,308	\$ 1,740,900	\$ 1,236,860	\$ (77,920)	\$ 2.5101	\$ 2.6377	\$ 2.3878	\$ (0.0690)
202005	5/1/2020	1,835,102	620,000	680,000	195,000	1,000,000	1,495,000	81%	\$ 2.5007	\$ 3,738,601	\$ 1,528,994	\$ 1,744,200	\$ 465,407	\$ 36,300	\$ 2.4661	\$ 2.5650	\$ 2.3867	\$ 0.0363
202006	6/1/2020	1,323,296	470,000	530,000	184,000	780,000	1,184,000	89%	\$ 2.4878	\$ 2,945,582	\$ 1,152,347	\$ 1,356,270	\$ 436,965	\$ (34,360)	\$ 2.4518	\$ 2.5590	\$ 2.3748	\$ (0.0441)
202007	7/1/2020	1,242,323	390,000	420,000	90,000	510,000	900,000	72%	\$ 2.5460	\$ 2,291,426	\$ 987,874	\$ 1,082,340	\$ 221,212	\$ 42,600	\$ 2.5330	\$ 2.5770	\$ 2.4579	\$ 0.0835
202008	8/1/2020	1,213,950	400,000	360,000	70,000	680,000	830,000	68%	\$ 2.5367	\$ 2,105,466	\$ 1,014,254	\$ 918,720	\$ 172,492	\$ (144,420)	\$ 2.5356	\$ 2.5520	\$ 2.4642	\$ (0.2124)
202009	9/1/2020	1,542,401	650,000	510,000	125,000	670,000	1,285,000	83%	\$ 2.4341	\$ 3,127,844	\$ 1,557,064	\$ 1,287,750	\$ 283,030	\$ (676,480)	\$ 2.3955	\$ 2.5250	\$ 2.2642	\$ (1.0097)
202010	10/1/2020	2,352,457	800,000	580,000	206,000	450,000	1,586,000	67%	\$ 2.4908	\$ 3,950,334	\$ 1,964,348	\$ 1,499,300	\$ 486,686	\$ (358,800)	\$ 2.4554	\$ 2.5850	\$ 2.3626	\$ (0.7973)
202011	11/1/2020	2,699,456	950,000	900,000	151,000	1,280,000	2,001,000	74%	\$ 2.5801	\$ 5,162,726	\$ 2,404,518	\$ 2,385,900	\$ 372,308	\$ (416,160)	\$ 2.5311	\$ 2.6510	\$ 2.4656	\$ (0.3251)
202012	12/1/2020	3,972,946	1,200,000	1,270,000	220,000	1,540,000	2,690,000	68%	\$ 2.7619	\$ 7,429,402	\$ 3,276,959	\$ 3,558,540	\$ 593,903	\$ (84,535)	\$ 2.7308	\$ 2.8020	\$ 2.6996	\$ (0.0549)
202101	1/1/2021	4,360,029	1,450,000	1,450,000	278,000	1,500,000	3,178,000	73%	\$ 2.8586	\$ 9,084,618	\$ 4,136,259	\$ 4,171,650	\$ 776,709	\$ 17,355	\$ 2.8526	\$ 2.8770	\$ 2.7939	\$ 0.0116
202102	2/1/2021	4,034,867	1,290,000	1,290,000	211,000	1,240,000	2,791,000	69%	\$ 2.8368	\$ 7,917,609	\$ 3,646,499	\$ 3,686,820	\$ 584,290	\$ 25,780	\$ 2.8267	\$ 2.8580	\$ 2.7691	\$ 0.0208
202103	3/1/2021	3,395,978	1,180,000	1,110,000	205,000	1,120,000	2,495,000	73%	\$ 2.7247	\$ 6,798,197	\$ 3,208,472	\$ 3,050,280	\$ 539,445	\$ 8,820	\$ 2.7190	\$ 2.7480	\$ 2.6314	\$ 0.0079
202104	4/1/2021	2,457,453	600,000	700,000	112,000	-	1,412,000	57%	\$ 2.4900	\$ 3,515,913	\$ 1,479,041	\$ 1,772,400	\$ 264,472	\$ -	\$ 2.4651	\$ 2.5320	\$ 2.3614	\$ -
202105	5/1/2021	1,926,609	500,000	650,000	97,000	-	1,247,000	65%	\$ 2.4349	\$ 3,036,348	\$ 1,208,061	\$ 1,603,550	\$ 224,737	\$ -	\$ 2.4161	\$ 2.4670	\$ 2.3169	\$ -
202106	6/1/2021	1,382,982	420,000	460,000	105,000	-	985,000	71%	\$ 2.4724	\$ 2,435,361	\$ 1,036,214	\$ 1,153,680	\$ 245,467	\$ -	\$ 2.4672	\$ 2.5080	\$ 2.3378	\$ -
202107	7/1/2021	1,333,367	340,000	450,000	72,000	-	862,000	65%	\$ 2.4698	\$ 2,128,959	\$ 842,864	\$ 1,115,550	\$ 170,545	\$ -	\$ 2.4790	\$ 2.4790	\$ 2.3687	\$ -
202108	8/1/2021	1,302,490	240,000	440,000	47,000	-	727,000	56%	\$ 2.4276	\$ 1,764,886	\$ 592,794	\$ 1,061,720	\$ 110,372	\$ -	\$ 2.4700	\$ 2.4130	\$ 2.3483	\$ -
202109	9/1/2021	1,617,247	410,000	540,000	71,000	-	1,021,000	63%	\$ 2.4148	\$ 2,465,494	\$ 1,013,994	\$ 1,287,360	\$ 164,140	\$ -	\$ 2.4732	\$ 2.3840	\$ 2.3118	\$ -
202110	10/1/2021	2,380,685	470,000	680,000	23,000	-	1,173,000	49%	\$ 2.4367	\$ 2,858,244	\$ 1,179,371	\$ 1,625,200	\$ 53,673	\$ -	\$ 2.5093	\$ 2.3900	\$ 2.3336	\$ -
202111	11/1/2021	2,685,778	580,000	900,000	54,000	-	1,534,000	57%	\$ 2.5202	\$ 3,866,061	\$ 1,489,640	\$ 2,241,000	\$ 135,421	\$ -	\$ 2.5683	\$ 2.4900	\$ 2.5078	\$ -
202112	12/1/2021	3,991,815	720,000	1,200,000	110,000	-	2,030,000	51%	\$ 2.6541	\$ 5,387,758	\$ 1,956,460	\$ 3,144,000	\$ 287,298	\$ -	\$ 2.7173	\$ 2.6200	\$ 2.6118	\$ -
202201	1/1/2022	4,345,912	760,000	1,390,000	81,000	-	2,231,000	51%	\$ 2.7482	\$ 6,131,183	\$ 2,152,545	\$ 3,749,525	\$ 229,113	\$ -	\$ 2.8323	\$ 2.6975	\$ 2.8286	\$ -
202202	2/1/2022	4,051,261	610,000	1,240,000	71,000	-	1,921,000	47%	\$ 2.6841	\$ 5,156,202	\$ 1,710,890	\$ 3,246,320	\$ 198,992	\$ -	\$ 2.8047	\$ 2.6180	\$ 2.8027	\$ -
202203	3/1/2022	3,422,406	470,000	1,240,000	20,000	-	1,730,000	51%	\$ 2.5465	\$ 4,405,480	\$ 1,255,480	\$ 3,100,000	\$ 50,000	\$ -	\$ 2.6712	\$ 2.5000	\$ 2.5000	\$ -
202204	4/1/2022	2,464,828	250,000	630,000	13,000	-	893,000	36%	\$ 2.2721	\$ 2,028,994	\$ 586,060	\$ 1,413,090	\$ 29,844	\$ -	\$ 2.3442	\$ 2.2430	\$ 2.2957	\$ -
202205	5/1/2022	1,971,486	200,000	590,000	29,000	-	819,000	42%	\$ 2.3075	\$ 1,889,810	\$ 466,780	\$ 1,355,820	\$ 67,210	\$ -	\$ 2.3339	\$ 2.2980	\$ 2.3176	\$ -
202206	6/1/2022	1,478,991	130,000	470,000	32,000	-	632,000	43%	\$ 2.3401	\$ 1,478,921	\$ 309,270	\$ 1,094,160	\$ 75,491	\$ -	\$ 2.3790	\$ 2.3280	\$ 2.3591	\$ -
202207	7/1/2022	1,491,677	110,000	480,000	21,000	-	611,000	41%	\$ 2.3533	\$ 1,437,880	\$ 265,900	\$ 1,121,280	\$ 50,700	\$ -	\$ 2.4173	\$ 2.3360	\$ 2.4143	\$ -
202208	8/1/2022	1,348,266	60,000	370,000	15,000	-	445,000	33%	\$ 2.5066	\$ 1,115,440	\$ 150,280	\$ 927,590	\$ 37,570	\$ -	\$ 2.5047	\$ 2.5070	\$ 2.5047	\$ -
202209	9/1/2022	1,667,154	60,000	550,000	10,000	-	620,000	37%	\$ 2.4800	\$ 1,537,600	\$ 148,800	\$ 1,364,000	\$ 24,800	\$ -	\$ 2.4800	\$ 2.4800	\$ 2.4800	\$ -
202210	10/1/2022	2,327,822	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202211	11/1/2022	2,747,435	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202212	12/1/2022	4,031,089	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202301	1/1/2023	4,307,668	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202302	2/1/2023	4,170,598	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202303	3/1/2023	3,491,886	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202304	4/1/2023	2,484,496	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202305	5/1/2023	1,989,570	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202306	6/1/2023	1,447,205	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202307	7/1/2023	1,385,621	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202308	8/1/2023	1,354,484	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202309	9/1/2023	1,676,432	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202310	10/1/2023	2,455,497	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Settled

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
342455	NG Basis Swap	TETCO M2	Apr-20	MANDATORY	3/5/2020	56.0	\$ (0.3900)	\$ -	
340826	NG Basis Swap	TETCO M2	Apr-20	MANDATORY	2/18/2020	57.0	\$ (0.4000)	\$ -	
331135	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	11/4/2019	4.0	\$ 2.4197	\$ 96,788	
328709	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	10/2/2019	4.0	\$ 2.2950	\$ 91,800	
326702	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/5/2019	4.0	\$ 2.3500	\$ 94,000	
324483	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/5/2019	3.0	\$ 2.2770	\$ 68,310	
321729	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/1/2019	4.0	\$ 2.3970	\$ 95,880	
320192	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/6/2019	3.0	\$ 2.4960	\$ 74,880	
318357	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/2/2019	4.0	\$ 2.5700	\$ 102,800	
316544	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/3/2019	4.0	\$ 2.6250	\$ 105,000	
313042	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	3/5/2019	4.0	\$ 2.6250	\$ 105,000	
310100	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	2/1/2019	4.0	\$ 2.5800	\$ 103,200	
307309	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	1/3/2019	3.0	\$ 2.5100	\$ 75,300	
304888	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	12/3/2018	4.0	\$ 2.4900	\$ 99,600	
302107	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	11/2/2018	4.0	\$ 2.5500	\$ 102,000	
300117	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	10/5/2018	4.0	\$ 2.5200	\$ 100,800	
297856	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	9/7/2018	3.0	\$ 2.5000	\$ 75,000	
296129	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	8/16/2018	4.0	\$ 2.5430	\$ 101,720	
292760	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	7/10/2018	3.0	\$ 2.5460	\$ 76,380	
290470	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	6/8/2018	3.5	\$ 2.5500	\$ 89,250	
288147	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	5/3/2018	4.0	\$ 2.5700	\$ 102,800	
286263	NG OTC Swap	HENRY HUB	Apr-20	MANDATORY	4/5/2018	7.0	\$ 2.6400	\$ 184,800	
333445	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/26/2019	5.0	\$ 2.2800	\$ 114,000	
333340	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/25/2019	10.0	\$ 2.2990	\$ 229,900	
331154	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -	
328728	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	10/2/2019	3.0	\$ 2.2950	\$ 68,850	
326721	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/5/2019	3.0	\$ 2.3500	\$ 70,500	
324502	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/5/2019	2.0	\$ 2.2770	\$ 45,540	
323126	NG Clearport Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/18/2019	10.0	\$ 2.3960	\$ 239,600	
321748	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/1/2019	5.0	\$ 2.3970	\$ 119,850	
320207	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/6/2019	5.0	\$ 2.4960	\$ 124,800	
307324	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5100	\$ 25,100	
304896	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.4900	\$ 24,900	
302122	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5500	\$ 25,500	
300127	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.5200	\$ 25,200	
297875	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5000	\$ 12,500	
296133	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5430	\$ 25,430	
292768	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	7/10/2018	0.5	\$ 2.5460	\$ 12,730	
290477	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5500	\$ 25,500	
288153	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	5/3/2018	0.8	\$ 2.5700	\$ 20,560	
286265	NG OTC Swap	HENRY HUB	Apr-20	DISCRETIONARY	4/5/2018	1.0	\$ 2.6400	\$ 26,400	
286264	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	36.0	\$ 2.6400	\$ 950,400	
286262	NG OTC Swap	HENRY HUB	Apr-20	ACCELERATED	4/5/2018	30.0	\$ 2.6350	\$ 790,500	
							195.3	\$	4,923,068

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340827	NG Basis Swap	TETCO M2	May-20	MANDATORY	2/18/2020	33.0	\$ (0.4000)	\$ -
342456	NG Basis Swap	TETCO M2	May-20	MANDATORY	3/5/2020	33.0	\$ (0.3900)	\$ -
344623	NG Basis Swap	TETCO M2	May-20	MANDATORY	4/2/2020	34.0	\$ (0.4400)	\$ -
296196	NG Clearport Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	1.0	\$ 2.5050	\$ 25,050
288095	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2018	7.0	\$ 2.5650	\$ 179,550
288096	NG OTC Swap	HENRY HUB	May-20	ACCELERATED	5/2/2018	68.0	\$ 2.5650	\$ 1,744,200
288097	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	5/2/2018	1.0	\$ 2.5650	\$ 25,650
290471	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/8/2018	4.0	\$ 2.5300	\$ 101,200
290478	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/8/2018	0.5	\$ 2.5300	\$ 12,650
292761	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/10/2018	3.0	\$ 2.5160	\$ 75,480
292769	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/10/2018	0.5	\$ 2.5160	\$ 12,580
296130	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/16/2018	4.0	\$ 2.5030	\$ 100,120
296134	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5030	\$ 12,515
297857	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/7/2018	3.0	\$ 2.4600	\$ 73,800
297876	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4600	\$ 12,300
300118	NG OTC Swap	HENRY HUB	May-20	MANDATORY	10/5/2018	4.0	\$ 2.4900	\$ 99,600
300128	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.4900	\$ 24,900
302108	NG OTC Swap	HENRY HUB	May-20	MANDATORY	11/2/2018	3.0	\$ 2.5200	\$ 75,600
302123	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5200	\$ 25,200
304889	NG OTC Swap	HENRY HUB	May-20	MANDATORY	12/3/2018	3.0	\$ 2.4450	\$ 73,350
304897	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.4450	\$ 24,450
307310	NG OTC Swap	HENRY HUB	May-20	MANDATORY	1/3/2019	2.0	\$ 2.4700	\$ 49,400
307325	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.4700	\$ 24,700
310101	NG OTC Swap	HENRY HUB	May-20	MANDATORY	2/1/2019	3.0	\$ 2.5300	\$ 75,900
313043	NG OTC Swap	HENRY HUB	May-20	MANDATORY	3/5/2019	3.0	\$ 2.5750	\$ 77,250
316545	NG OTC Swap	HENRY HUB	May-20	MANDATORY	4/3/2019	3.0	\$ 2.5900	\$ 77,700
318358	NG OTC Swap	HENRY HUB	May-20	MANDATORY	5/2/2019	3.0	\$ 2.5400	\$ 76,200
320193	NG OTC Swap	HENRY HUB	May-20	MANDATORY	6/6/2019	2.0	\$ 2.4750	\$ 49,500
320208	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	6/6/2019	1.0	\$ 2.4750	\$ 24,750
321730	NG OTC Swap	HENRY HUB	May-20	MANDATORY	7/1/2019	2.0	\$ 2.3780	\$ 47,560
321749	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.3780	\$ 23,780
324484	NG OTC Swap	HENRY HUB	May-20	MANDATORY	8/5/2019	2.0	\$ 2.2660	\$ 45,320
324503	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.2660	\$ 11,330
326703	NG OTC Swap	HENRY HUB	May-20	MANDATORY	9/5/2019	3.0	\$ 2.3250	\$ 69,750
326722	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3250	\$ 11,625
328710	NG OTC Swap	HENRY HUB	May-20	MANDATORY	10/2/2019	2.0	\$ 2.2760	\$ 45,520
328729	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.2760	\$ 11,380
331136	NG OTC Swap	HENRY HUB	May-20	MANDATORY	11/4/2019	2.0	\$ 2.3897	\$ 47,794
331155	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.3897	\$ 23,897
333341	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	11/25/2019	5.0	\$ 2.2890	\$ 114,450
334040	NG OTC Swap	HENRY HUB	May-20	MANDATORY	12/6/2019	4.0	\$ 2.2100	\$ 88,400
334059	NG OTC Swap	HENRY HUB	May-20	DISCRETIONARY	12/6/2019	2.0	\$ 2.2100	\$ 44,200
							149.5	\$ 3,738,601

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
347604	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	5/18/2020	20.0	\$ (0.5200)	\$ -	
344624	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	4/2/2020	19.0	\$ (0.4400)	\$ -	
342457	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	3/5/2020	20.0	\$ (0.3900)	\$ -	
340828	NG Basis Swap	TETCO M2	Jun-20	MANDATORY	2/18/2020	19.0	\$ (0.4000)	\$ -	
336353	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/2/2020	6.0	\$ 2.2300	\$ 133,800	
334041	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/6/2019	5.0	\$ 2.2590	\$ 112,950	
331137	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/4/2019	1.0	\$ 2.4237	\$ 24,237	
328711	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/2/2019	1.0	\$ 2.3170	\$ 23,170	
324485	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/5/2019	1.0	\$ 2.3090	\$ 23,090	
321731	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/1/2019	1.0	\$ 2.4210	\$ 24,210	
320194	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/6/2019	1.0	\$ 2.5120	\$ 25,120	
318359	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	5/2/2019	2.0	\$ 2.5730	\$ 51,460	
316546	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	4/3/2019	2.0	\$ 2.6150	\$ 52,300	
313044	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	3/5/2019	2.0	\$ 2.5980	\$ 51,960	
310102	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	2/1/2019	2.0	\$ 2.5600	\$ 51,200	
307311	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	1/3/2019	1.0	\$ 2.5000	\$ 25,000	
304890	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	12/3/2018	2.0	\$ 2.5050	\$ 50,100	
302109	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	11/2/2018	2.0	\$ 2.5500	\$ 51,000	
300119	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	10/5/2018	3.0	\$ 2.5200	\$ 75,600	
297858	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	9/7/2018	2.0	\$ 2.4800	\$ 49,600	
296131	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	8/16/2018	3.0	\$ 2.5290	\$ 75,870	
292762	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	7/10/2018	2.0	\$ 2.5470	\$ 50,940	
290501	NG OTC Swap	HENRY HUB	Jun-20	MANDATORY	6/8/2018	6.0	\$ 2.5590	\$ 153,540	
336370	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/2/2020	3.0	\$ 2.2300	\$ 66,900	
334060	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/6/2019	3.0	\$ 2.2590	\$ 67,770	
333342	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/25/2019	3.0	\$ 2.3290	\$ 69,870	
331156	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4237	\$ 24,237	
328730	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3170	\$ 11,585	
326723	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3600	\$ 11,800	
324504	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3090	\$ 11,545	
321750	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4210	\$ 24,210	
307326	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000	
304898	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	12/3/2018	0.5	\$ 2.5050	\$ 12,525	
302124	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5500	\$ 25,500	
300129	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	10/5/2018	1.0	\$ 2.5200	\$ 25,200	
297877	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.4800	\$ 12,400	
296135	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5290	\$ 12,645	
292770	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	7/10/2018	0.4	\$ 2.5470	\$ 10,188	
290502	NG OTC Swap	HENRY HUB	Jun-20	DISCRETIONARY	6/8/2018	1.0	\$ 2.5590	\$ 25,590	
290503	NG OTC Swap	HENRY HUB	Jun-20	ACCELERATED	6/8/2018	53.0	\$ 2.5590	\$ 1,356,270	
							118.4	\$	2,945,582

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340829	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	2/18/2020	10.0	\$ (0.4000)	\$ -
342458	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	3/5/2020	10.0	\$ (0.3900)	\$ -
344625	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	4/2/2020	10.0	\$ (0.4400)	\$ -
347605	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	5/18/2020	10.0	\$ (0.5200)	\$ -
348246	NG Basis Swap	TETCO M2	Jul-20	MANDATORY	6/3/2020	11.0	\$ (0.5350)	\$ -
292243	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/3/2018	5.0	\$ 2.5770	\$ 128,850
292246	NG OTC Swap	HENRY HUB	Jul-20	ACCELERATED	7/3/2018	42.0	\$ 2.5770	\$ 1,082,340
296132	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/16/2018	2.0	\$ 2.5540	\$ 51,080
296136	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/16/2018	0.5	\$ 2.5540	\$ 12,770
297859	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/7/2018	2.0	\$ 2.5100	\$ 50,200
297878	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/7/2018	1.0	\$ 2.5100	\$ 25,100
300120	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	10/5/2018	2.0	\$ 2.5500	\$ 51,000
302110	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	11/2/2018	2.0	\$ 2.5700	\$ 51,400
304891	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	12/3/2018	2.0	\$ 2.5550	\$ 51,100
307312	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
307327	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
310103	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	2/1/2019	3.0	\$ 2.6100	\$ 78,300
313045	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	3/5/2019	2.0	\$ 2.6240	\$ 52,480
316547	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	4/3/2019	2.0	\$ 2.6450	\$ 52,900
318360	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	5/2/2019	3.0	\$ 2.6090	\$ 78,270
320195	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	6/6/2019	2.0	\$ 2.5510	\$ 51,020
321732	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	7/1/2019	2.0	\$ 2.4660	\$ 49,320
321751	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4660	\$ 24,660
324486	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	8/5/2019	2.0	\$ 2.3550	\$ 47,100
324505	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3550	\$ 11,775
326705	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	9/5/2019	2.0	\$ 2.3900	\$ 47,800
326724	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3900	\$ 11,950
328712	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	10/2/2019	2.0	\$ 2.3600	\$ 47,200
328731	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3600	\$ 11,800
331138	NG OTC Swap	HENRY HUB	Jul-20	MANDATORY	11/4/2019	2.0	\$ 2.4627	\$ 49,254
331157	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4627	\$ 24,627
333343	NG OTC Swap	HENRY HUB	Jul-20	DISCRETIONARY	11/25/2019	2.0	\$ 2.3730	\$ 47,460

90.0 \$ 2,291,426

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
349733	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	7/2/2020	11.0	\$ (0.4800)	\$ -
348247	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	6/3/2020	12.0	\$ (0.5350)	\$ -
347606	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	5/18/2020	11.0	\$ (0.5200)	\$ -
344626	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	4/2/2020	12.0	\$ (0.4400)	\$ -
342459	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	3/5/2020	11.0	\$ (0.3900)	\$ -
340830	NG Basis Swap	TETCO M2	Aug-20	MANDATORY	2/18/2020	11.0	\$ (0.4000)	\$ -
331139	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/4/2019	2.0	\$ 2.4687	\$ 49,374
328713	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380
326706	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/5/2019	3.0	\$ 2.4000	\$ 72,000
324487	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/5/2019	2.0	\$ 2.3660	\$ 47,320
321733	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	7/1/2019	2.0	\$ 2.4830	\$ 49,660
320196	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	6/6/2019	2.0	\$ 2.5630	\$ 51,260
318361	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	5/2/2019	3.0	\$ 2.6170	\$ 78,510
316548	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	4/3/2019	3.0	\$ 2.6500	\$ 79,500
313046	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	3/5/2019	3.0	\$ 2.6240	\$ 78,720
310104	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	2/1/2019	3.0	\$ 2.5900	\$ 77,700
307313	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	1/3/2019	2.0	\$ 2.5300	\$ 50,600
304892	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	12/3/2018	3.0	\$ 2.5650	\$ 76,950
302111	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	11/2/2018	2.0	\$ 2.5800	\$ 51,600
300121	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	10/5/2018	2.0	\$ 2.5600	\$ 51,200
297860	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	9/7/2018	2.0	\$ 2.5200	\$ 50,400
295658	NG OTC Swap	HENRY HUB	Aug-20	MANDATORY	8/10/2018	4.0	\$ 2.5520	\$ 102,080
333344	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	11/25/2019	1.0	\$ 2.3880	\$ 23,880
331158	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4687	\$ 24,687
328732	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845
326725	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4000	\$ 12,000
324506	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3660	\$ 11,830
321752	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4830	\$ 24,830
307328	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
297879	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	9/7/2018	0.5	\$ 2.5200	\$ 12,600
295659	NG OTC Swap	HENRY HUB	Aug-20	DISCRETIONARY	8/10/2018	1.0	\$ 2.5520	\$ 25,520
295660	NG OTC Swap	HENRY HUB	Aug-20	ACCELERATED	8/10/2018	36.0	\$ 2.5520	\$ 918,720

83.0 \$ 2,105,466

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340831	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	2/18/2020	10.0	\$ (0.4000)	\$ -
342460	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	3/5/2020	9.0	\$ (0.3900)	\$ -
344627	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	4/2/2020	10.0	\$ (0.4400)	\$ -
347607	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	5/18/2020	10.0	\$ (0.5200)	\$ -
348248	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	6/3/2020	9.0	\$ (0.5350)	\$ -
349734	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	7/2/2020	9.0	\$ (0.4800)	\$ -
352461	NG Basis Swap	TETCO M2	Sep-20	MANDATORY	8/18/2020	10.0	\$ (1.1900)	\$ -
298551	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/14/2018	1.0	\$ 2.5250	\$ 25,250
298552	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/14/2018	6.0	\$ 2.5250	\$ 151,500
298553	NG OTC Swap	HENRY HUB	Sep-20	ACCELERATED	9/14/2018	51.0	\$ 2.5250	\$ 1,287,750
300122	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	10/5/2018	3.0	\$ 2.5500	\$ 76,500
302112	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	11/2/2018	3.0	\$ 2.5700	\$ 77,100
304893	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	12/3/2018	3.0	\$ 2.5500	\$ 76,500
307314	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	1/3/2019	2.0	\$ 2.5000	\$ 50,000
307329	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5000	\$ 25,000
310105	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	2/1/2019	3.0	\$ 2.5700	\$ 77,100
313047	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	3/5/2019	3.0	\$ 2.6050	\$ 78,150
316549	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	4/3/2019	3.0	\$ 2.6300	\$ 78,900
318362	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	5/2/2019	3.0	\$ 2.6000	\$ 78,000
320197	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	6/6/2019	2.0	\$ 2.5520	\$ 51,040
321734	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	7/1/2019	3.0	\$ 2.4720	\$ 74,160
321753	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4720	\$ 24,720
324488	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	8/5/2019	2.0	\$ 2.3510	\$ 47,020
324507	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3510	\$ 11,755
326707	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	9/5/2019	3.0	\$ 2.3800	\$ 71,400
326726	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.3800	\$ 11,900
328714	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	10/2/2019	2.0	\$ 2.3550	\$ 47,100
328733	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	10/2/2019	0.5	\$ 2.3550	\$ 11,775
331140	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	11/4/2019	2.0	\$ 2.4537	\$ 49,074
331159	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
333345	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	11/25/2019	1.0	\$ 2.3800	\$ 23,800
334044	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	12/6/2019	4.0	\$ 2.3130	\$ 92,520
334063	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	12/6/2019	1.0	\$ 2.3130	\$ 23,130
336354	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	1/2/2020	4.0	\$ 2.3000	\$ 92,000
336371	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	1/2/2020	1.0	\$ 2.3000	\$ 23,000
339174	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	2/3/2020	4.0	\$ 2.0900	\$ 83,600
339191	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.0900	\$ 20,900
342921	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	3/11/2020	3.0	\$ 2.1800	\$ 65,400
342939	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	3/11/2020	1.0	\$ 2.1800	\$ 21,800
344468	NG OTC Swap	HENRY HUB	Sep-20	MANDATORY	4/1/2020	7.0	\$ 2.0000	\$ 140,000
344487	NG OTC Swap	HENRY HUB	Sep-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.0000	\$ 60,000
							128.5	\$ 3,127,844

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340832	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	2/18/2020	6.0	\$ (0.4000)	\$ -
342461	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	3/5/2020	6.0	\$ (0.3900)	\$ -
344628	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	4/2/2020	6.0	\$ (0.4400)	\$ -
347608	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	5/18/2020	6.0	\$ (0.5200)	\$ -
348249	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	6/3/2020	5.0	\$ (0.5350)	\$ -
349735	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	7/2/2020	5.0	\$ (0.4800)	\$ -
352462	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	8/18/2020	6.0	\$ (1.1900)	\$ -
353413	NG Basis Swap	TETCO M2	Oct-20	MANDATORY	9/3/2020	5.0	\$ (1.3400)	\$ -
335671	NG Clearport Swap	HENRY HUB 10K	Oct-20	DISCRETIONARY	12/23/2019	1.0	\$ 2.3090	\$ 23,090
300395	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	10/11/2018	6.0	\$ 2.5850	\$ 155,100
300396	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	10/11/2018	1.0	\$ 2.5850	\$ 25,850
300397	NG OTC Swap	HENRY HUB	Oct-20	ACCELERATED	10/11/2018	58.0	\$ 2.5850	\$ 1,499,300
302113	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	11/2/2018	4.0	\$ 2.5800	\$ 103,200
302125	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/2/2018	1.0	\$ 2.5800	\$ 25,800
304894	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	12/3/2018	4.0	\$ 2.5550	\$ 102,200
304899	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.5550	\$ 25,550
307315	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	1/3/2019	4.0	\$ 2.5300	\$ 101,200
307330	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5300	\$ 25,300
310106	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	2/1/2019	5.0	\$ 2.6000	\$ 130,000
313048	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	3/5/2019	4.0	\$ 2.6260	\$ 105,040
316550	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	4/3/2019	4.0	\$ 2.6550	\$ 106,200
318363	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	5/2/2019	4.0	\$ 2.6250	\$ 105,000
320198	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	6/6/2019	4.0	\$ 2.5760	\$ 103,040
321735	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	7/1/2019	4.0	\$ 2.4950	\$ 99,800
321754	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.4950	\$ 24,950
324489	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	8/5/2019	4.0	\$ 2.3780	\$ 95,120
324508	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.3780	\$ 11,890
326708	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	9/5/2019	4.0	\$ 2.4050	\$ 96,200
326727	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4050	\$ 12,025
328715	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	10/2/2019	4.0	\$ 2.3840	\$ 95,360
328734	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	10/2/2019	0.6	\$ 2.3840	\$ 14,304
331141	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	11/4/2019	4.0	\$ 2.4807	\$ 99,228
331160	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.4807	\$ 24,807
333346	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	11/25/2019	5.0	\$ 2.4150	\$ 120,750
334045	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	12/6/2019	3.0	\$ 2.3430	\$ 70,290
334064	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	12/6/2019	1.0	\$ 2.3430	\$ 23,430
336355	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	1/2/2020	3.0	\$ 2.3340	\$ 70,020
336372	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	1/2/2020	1.0	\$ 2.3340	\$ 23,340
339175	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	2/3/2020	4.0	\$ 2.1200	\$ 84,800
339192	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.1200	\$ 21,200
342922	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	3/11/2020	3.0	\$ 2.2300	\$ 66,900
342940	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300
344469	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	4/1/2020	5.0	\$ 2.0700	\$ 103,500
344488	NG OTC Swap	HENRY HUB	Oct-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.0700	\$ 62,100
346761	NG OTC Swap	HENRY HUB	Oct-20	MANDATORY	5/1/2020	3.0	\$ 2.4050	\$ 72,150
						158.6	\$	3,950,334

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340833	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	2/18/2020	16.0	\$ (0.3425)	\$ -
342462	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	3/5/2020	16.0	\$ (0.3475)	\$ -
344629	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	4/2/2020	16.0	\$ (0.3900)	\$ -
347609	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	5/18/2020	16.0	\$ (0.4430)	\$ -
348250	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	6/3/2020	16.0	\$ (0.3880)	\$ -
349736	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	7/2/2020	16.0	\$ (0.3730)	\$ -
352463	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	8/18/2020	16.0	\$ (0.4725)	\$ -
353414	NG Basis Swap	TETCO M2	Nov-20	MANDATORY	9/3/2020	16.0	\$ (0.4825)	\$ -
303275	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	11/15/2018	10.0	\$ 2.6510	\$ 265,100
303276	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	11/15/2018	1.0	\$ 2.6510	\$ 26,510
303277	NG OTC Swap	HENRY HUB	Nov-20	ACCELERATED	11/15/2018	90.0	\$ 2.6510	\$ 2,385,900
304895	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	12/3/2018	5.0	\$ 2.6250	\$ 131,250
304900	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	12/3/2018	1.0	\$ 2.6250	\$ 26,250
307316	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	1/3/2019	4.0	\$ 2.5800	\$ 103,200
307331	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	1/3/2019	1.0	\$ 2.5800	\$ 25,800
310107	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	2/1/2019	5.0	\$ 2.6300	\$ 131,500
313049	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/5/2019	5.0	\$ 2.6700	\$ 133,500
313057	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/5/2019	0.2	\$ 2.6700	\$ 5,340
316551	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	4/3/2019	5.0	\$ 2.6950	\$ 134,750
316559	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	4/3/2019	0.5	\$ 2.6950	\$ 13,475
318364	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	5/2/2019	5.0	\$ 2.6800	\$ 134,000
318373	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	5/2/2019	0.6	\$ 2.6800	\$ 16,080
320199	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	6/6/2019	4.0	\$ 2.6400	\$ 105,600
320209	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	6/6/2019	0.5	\$ 2.6400	\$ 13,200
321736	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	7/1/2019	4.0	\$ 2.5630	\$ 102,520
321755	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	7/1/2019	1.0	\$ 2.5630	\$ 25,630
324490	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	8/5/2019	4.0	\$ 2.4520	\$ 98,080
324509	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	8/5/2019	0.5	\$ 2.4520	\$ 12,260
326709	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	9/5/2019	5.0	\$ 2.4600	\$ 123,000
326728	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	9/5/2019	0.5	\$ 2.4600	\$ 12,300
328716	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	10/2/2019	4.0	\$ 2.4530	\$ 98,120
328735	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	10/2/2019	0.6	\$ 2.4530	\$ 14,718
331142	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	11/4/2019	4.0	\$ 2.5427	\$ 101,708
331161	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	11/4/2019	1.0	\$ 2.5427	\$ 25,427
334046	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	12/6/2019	4.0	\$ 2.4220	\$ 96,880
336356	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	1/2/2020	5.0	\$ 2.4140	\$ 120,700
336373	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	1/2/2020	0.7	\$ 2.4140	\$ 16,898
339176	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	2/3/2020	4.0	\$ 2.2350	\$ 89,400
339193	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.2350	\$ 22,350
342923	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	3/1/2020	4.0	\$ 2.3500	\$ 94,000
342941	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	3/1/2020	1.0	\$ 2.3500	\$ 23,500
344470	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	4/1/2020	6.0	\$ 2.3000	\$ 138,000
344489	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.3000	\$ 69,000
346762	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	5/1/2020	5.0	\$ 2.6500	\$ 132,500
348164	NG OTC Swap	HENRY HUB	Nov-20	MANDATORY	6/1/2020	3.0	\$ 2.3570	\$ 70,710
348183	NG OTC Swap	HENRY HUB	Nov-20	DISCRETIONARY	6/1/2020	1.0	\$ 2.3570	\$ 23,570
							200.1	\$ 5,162,726

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340834	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	2/18/2020	19.0	\$ (0.3425)	\$ -
342463	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	3/5/2020	19.0	\$ (0.3475)	\$ -
344630	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	4/2/2020	19.0	\$ (0.3900)	\$ -
347610	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	5/18/2020	19.0	\$ (0.4430)	\$ -
348251	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	6/3/2020	19.0	\$ (0.3880)	\$ -
349737	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	7/2/2020	20.0	\$ (0.3730)	\$ -
352464	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	8/18/2020	20.0	\$ (0.4725)	\$ -
353415	NG Basis Swap	TETCO M2	Dec-20	MANDATORY	9/3/2020	19.0	\$ (0.4825)	\$ -
304944	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	12/3/2018	14.0	\$ 2.8020	\$ 392,280
304946	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	12/3/2018	2.0	\$ 2.8020	\$ 56,040
304947	NG OTC Swap	HENRY HUB	Dec-20	ACCELERATED	12/3/2018	127.0	\$ 2.8020	\$ 3,558,540
307317	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	1/3/2019	6.0	\$ 2.7530	\$ 165,180
307332	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	1/3/2019	1.5	\$ 2.7530	\$ 41,295
310108	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	2/1/2019	7.0	\$ 2.8100	\$ 196,700
310112	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	2/1/2019	1.0	\$ 2.8100	\$ 28,100
313050	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	3/5/2019	7.0	\$ 2.8190	\$ 197,330
313058	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	3/5/2019	0.9	\$ 2.8190	\$ 25,371
316552	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	4/3/2019	7.0	\$ 2.8450	\$ 199,150
316560	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	4/3/2019	1.0	\$ 2.8450	\$ 28,450
318365	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	5/2/2019	8.0	\$ 2.8300	\$ 226,400
318374	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	5/2/2019	1.2	\$ 2.8300	\$ 33,960
320200	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	6/6/2019	7.0	\$ 2.8060	\$ 196,420
320210	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	6/6/2019	1.0	\$ 2.8060	\$ 28,060
321737	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	7/1/2019	7.0	\$ 2.7300	\$ 191,100
321756	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	7/1/2019	2.0	\$ 2.7300	\$ 54,600
324491	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	8/5/2019	7.0	\$ 2.6240	\$ 183,680
324510	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	8/5/2019	1.0	\$ 2.6240	\$ 26,240
326710	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	9/5/2019	8.0	\$ 2.6200	\$ 209,600
326729	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	9/5/2019	1.0	\$ 2.6200	\$ 26,200
328717	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	10/2/2019	7.0	\$ 2.6220	\$ 183,540
328736	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	10/2/2019	1.2	\$ 2.6220	\$ 31,464
331143	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	11/4/2019	7.0	\$ 2.7077	\$ 189,539
331162	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	11/4/2019	2.0	\$ 2.7077	\$ 54,154
334047	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	12/6/2019	3.0	\$ 2.6010	\$ 78,030
334066	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	12/6/2019	0.5	\$ 2.6010	\$ 13,005
336357	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	1/2/2020	4.0	\$ 2.5920	\$ 103,680
336374	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	1/2/2020	0.7	\$ 2.5920	\$ 18,144
339177	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	2/3/2020	4.0	\$ 2.4220	\$ 96,880
339194	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	2/3/2020	1.0	\$ 2.4220	\$ 24,220
342924	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	3/1/2020	3.0	\$ 2.5700	\$ 77,100
342942	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	3/1/2020	1.0	\$ 2.5700	\$ 25,700
344471	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	4/1/2020	4.0	\$ 2.6300	\$ 105,200
344490	NG OTC Swap	HENRY HUB	Dec-20	DISCRETIONARY	4/1/2020	3.0	\$ 2.6300	\$ 78,900
346763	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	5/1/2020	4.0	\$ 2.9670	\$ 118,680
348165	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	6/1/2020	3.0	\$ 2.7890	\$ 83,670
349665	NG OTC Swap	HENRY HUB	Dec-20	MANDATORY	7/1/2020	3.0	\$ 2.7600	\$ 82,800
							269.0	\$ 7,429,402

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
340835	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	2/18/2020	19.0	\$ (0.3425)	\$ -	
342464	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	3/5/2020	19.0	\$ (0.3475)	\$ -	
344631	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	4/2/2020	19.0	\$ (0.3900)	\$ -	
347611	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	5/18/2020	19.0	\$ (0.4430)	\$ -	
348252	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	6/3/2020	19.0	\$ (0.3880)	\$ -	
349738	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	7/2/2020	18.0	\$ (0.3730)	\$ -	
352465	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	8/18/2020	19.0	\$ (0.4725)	\$ -	
353416	NG Basis Swap	TETCO M2	Jan-21	MANDATORY	9/3/2020	18.0	\$ (0.4825)	\$ -	
307442	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	1/3/2019	15.0	\$ 2.8770	\$ 431,550	
307443	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	1/3/2019	2.5	\$ 2.8770	\$ 71,925	
307444	NG OTC Swap	HENRY HUB	Jan-21	ACCELERATED	1/3/2019	145.0	\$ 2.8770	\$ 4,171,650	
310109	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	2/1/2019	8.0	\$ 2.9300	\$ 234,400	
310113	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	2/1/2019	1.0	\$ 2.9300	\$ 29,300	
313051	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	3/5/2019	8.0	\$ 2.9350	\$ 234,800	
313059	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	3/5/2019	1.0	\$ 2.9350	\$ 29,350	
316553	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	4/3/2019	8.0	\$ 2.9600	\$ 236,800	
316561	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	4/3/2019	1.5	\$ 2.9600	\$ 44,400	
318366	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	5/2/2019	8.0	\$ 2.9500	\$ 236,000	
318375	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	5/2/2019	1.6	\$ 2.9500	\$ 47,200	
320201	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	6/6/2019	7.0	\$ 2.9200	\$ 204,400	
320211	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	6/6/2019	1.3	\$ 2.9200	\$ 37,960	
321738	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	7/1/2019	8.0	\$ 2.8340	\$ 226,720	
321757	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	7/1/2019	2.0	\$ 2.8340	\$ 56,680	
324492	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	8/5/2019	7.0	\$ 2.7390	\$ 191,730	
324511	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	8/5/2019	1.0	\$ 2.7390	\$ 27,390	
326711	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	9/5/2019	8.0	\$ 2.7400	\$ 219,200	
326730	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.7400	\$ 41,100	
328718	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	10/2/2019	7.0	\$ 2.7430	\$ 192,010	
328737	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	10/2/2019	1.3	\$ 2.7430	\$ 35,659	
331144	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	11/4/2019	7.0	\$ 2.8207	\$ 197,449	
331163	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	11/4/2019	2.0	\$ 2.8207	\$ 56,414	
334048	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	12/6/2019	6.0	\$ 2.7270	\$ 163,620	
334067	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.7270	\$ 27,270	
336358	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	1/2/2020	6.0	\$ 2.7110	\$ 162,660	
336375	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	1/2/2020	1.1	\$ 2.7110	\$ 29,821	
339178	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	2/3/2020	6.0	\$ 2.5320	\$ 151,920	
339195	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5320	\$ 50,640	
342925	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	3/11/2020	6.0	\$ 2.6800	\$ 160,800	
342943	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.6800	\$ 53,600	
344472	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	4/1/2020	7.0	\$ 2.7600	\$ 193,200	
344491	NG OTC Swap	HENRY HUB	Jan-21	DISCRETIONARY	4/1/2020	5.0	\$ 2.7600	\$ 138,000	
346764	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	5/1/2020	6.0	\$ 3.1050	\$ 186,300	
348166	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	6/1/2020	6.0	\$ 2.9350	\$ 176,100	
349666	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	7/1/2020	6.0	\$ 2.8950	\$ 173,700	
352503	NG OTC Swap	HENRY HUB	Jan-21	MANDATORY	8/19/2020	5.0	\$ 3.2580	\$ 162,900	
							317.8	\$	9,084,618

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
340836	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	2/18/2020	15.0	\$ (0.3425)	\$ -
342465	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	3/5/2020	15.0	\$ (0.3475)	\$ -
344632	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	4/2/2020	16.0	\$ (0.3900)	\$ -
347612	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	5/18/2020	15.0	\$ (0.4430)	\$ -
348253	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	6/3/2020	16.0	\$ (0.3880)	\$ -
349739	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	7/2/2020	15.0	\$ (0.3730)	\$ -
352466	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	8/18/2020	16.0	\$ (0.4725)	\$ -
353417	NG Basis Swap	TETCO M2	Feb-21	MANDATORY	9/3/2020	16.0	\$ (0.4825)	\$ -
320500	NG Clearport Swap	HENRY HUB 10K	Feb-21	MANDATORY	6/1/2019	7.0	\$ 2.8550	\$ 199,850
320502	NG Clearport Swap	HENRY HUB 10K	Feb-21	DISCRETIONARY	6/1/2019	2.0	\$ 2.8550	\$ 57,100
310248	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	2/4/2019	14.0	\$ 2.8580	\$ 400,120
310249	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	2/4/2019	2.0	\$ 2.8580	\$ 57,160
310250	NG OTC Swap	HENRY HUB	Feb-21	ACCELERATED	2/4/2019	129.0	\$ 2.8580	\$ 3,686,820
313052	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	3/5/2019	7.0	\$ 2.8850	\$ 201,950
313060	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	3/5/2019	1.0	\$ 2.8850	\$ 28,850
316554	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	4/3/2019	7.0	\$ 2.9100	\$ 203,700
316562	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	4/3/2019	1.0	\$ 2.9100	\$ 29,100
318367	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	5/2/2019	8.0	\$ 2.9140	\$ 233,120
318376	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	5/2/2019	1.3	\$ 2.9140	\$ 37,882
321739	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	7/1/2019	7.0	\$ 2.8130	\$ 196,910
321758	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	7/1/2019	2.0	\$ 2.8130	\$ 56,260
324493	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	8/5/2019	7.0	\$ 2.7180	\$ 190,260
324512	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	8/5/2019	1.0	\$ 2.7180	\$ 27,180
326712	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	9/5/2019	8.0	\$ 2.7050	\$ 216,400
326731	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.7050	\$ 40,575
328719	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	10/2/2019	7.0	\$ 2.7030	\$ 189,210
328738	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	10/2/2019	1.3	\$ 2.7030	\$ 35,139
331145	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	11/4/2019	7.0	\$ 2.7747	\$ 194,229
331164	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	11/4/2019	2.0	\$ 2.7747	\$ 55,494
334049	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	12/6/2019	5.0	\$ 2.6900	\$ 134,500
334068	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.6900	\$ 26,900
336359	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	1/2/2020	5.0	\$ 2.6650	\$ 133,250
336376	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	1/2/2020	1.0	\$ 2.6650	\$ 26,650
339179	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	2/3/2020	5.0	\$ 2.5000	\$ 125,000
339196	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.5000	\$ 25,000
342926	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	3/11/2020	5.0	\$ 2.6400	\$ 132,000
342944	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.6400	\$ 26,400
344473	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	4/1/2020	6.0	\$ 2.7300	\$ 163,800
344492	NG OTC Swap	HENRY HUB	Feb-21	DISCRETIONARY	4/1/2020	2.0	\$ 2.7300	\$ 54,600
346765	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	5/1/2020	5.0	\$ 3.0630	\$ 153,150
348167	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	6/1/2020	5.0	\$ 2.8990	\$ 144,950
349667	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	7/1/2020	5.0	\$ 2.8600	\$ 143,000
352504	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	8/19/2020	5.0	\$ 3.2060	\$ 160,300
353888	NG OTC Swap	HENRY HUB	Feb-21	MANDATORY	9/14/2020	4.0	\$ 3.2700	\$ 130,800
							279.1	\$ 7,917,609

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
340837	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	2/18/2020	14.0	\$ (0.3425)	\$ -	
342466	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	3/5/2020	14.0	\$ (0.3475)	\$ -	
344633	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	4/2/2020	14.0	\$ (0.3900)	\$ -	
347613	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	5/18/2020	14.0	\$ (0.4430)	\$ -	
348254	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	6/3/2020	14.0	\$ (0.3880)	\$ -	
349740	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	7/2/2020	14.0	\$ (0.3730)	\$ -	
352467	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	8/18/2020	14.0	\$ (0.4725)	\$ -	
353418	NG Basis Swap	TETCO M2	Mar-21	MANDATORY	9/3/2020	14.0	\$ (0.4825)	\$ -	
320501	NG Clearport Swap	HENRY HUB 10K	Mar-21	MANDATORY	6/1/2019	6.0	\$ 2.7460	\$ 164,760	
320503	NG Clearport Swap	HENRY HUB 10K	Mar-21	DISCRETIONARY	6/1/2019	2.0	\$ 2.7460	\$ 54,920	
313104	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	3/6/2019	12.0	\$ 2.7480	\$ 329,760	
313105	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	3/6/2019	2.0	\$ 2.7480	\$ 54,960	
313106	NG OTC Swap	HENRY HUB	Mar-21	ACCELERATED	3/6/2019	111.0	\$ 2.7480	\$ 3,050,280	
316555	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	4/3/2019	6.0	\$ 2.7850	\$ 167,100	
316563	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	4/3/2019	1.0	\$ 2.7850	\$ 27,850	
318368	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	5/2/2019	6.0	\$ 2.7950	\$ 167,700	
318377	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	5/2/2019	1.2	\$ 2.7950	\$ 33,540	
321740	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	7/1/2019	6.0	\$ 2.7000	\$ 162,000	
321759	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	7/1/2019	2.0	\$ 2.7000	\$ 54,000	
324494	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	8/5/2019	6.0	\$ 2.6190	\$ 157,140	
324513	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	8/5/2019	1.0	\$ 2.6190	\$ 26,190	
326713	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	9/5/2019	6.0	\$ 2.5950	\$ 155,700	
326732	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.5950	\$ 38,925	
328720	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	10/2/2019	6.0	\$ 2.5740	\$ 154,440	
328739	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	10/2/2019	1.4	\$ 2.5740	\$ 36,036	
331146	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	11/4/2019	6.0	\$ 2.6447	\$ 158,682	
331165	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	11/4/2019	2.0	\$ 2.6447	\$ 52,894	
334050	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	12/6/2019	5.0	\$ 2.5710	\$ 128,550	
334069	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.5710	\$ 25,710	
336360	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	1/2/2020	6.0	\$ 2.5500	\$ 153,000	
336377	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	1/2/2020	1.4	\$ 2.5500	\$ 35,700	
339180	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	2/3/2020	6.0	\$ 2.4060	\$ 144,360	
339197	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.4060	\$ 48,120	
342927	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	3/1/2020	5.0	\$ 2.5300	\$ 126,500	
342945	NG OTC Swap	HENRY HUB	Mar-21	DISCRETIONARY	3/1/2020	2.0	\$ 2.5300	\$ 50,600	
344474	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	4/1/2020	6.0	\$ 2.6300	\$ 157,800	
346766	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	5/1/2020	6.0	\$ 2.9270	\$ 175,620	
348168	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	6/1/2020	6.0	\$ 2.7800	\$ 166,800	
349668	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	7/1/2020	6.0	\$ 2.7560	\$ 165,360	
352505	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	8/19/2020	6.0	\$ 3.0700	\$ 184,200	
353889	NG OTC Swap	HENRY HUB	Mar-21	MANDATORY	9/14/2020	6.0	\$ 3.1500	\$ 189,000	
							249.5	\$	6,798,197

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
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
335672	NG Clearport Swap	HENRY HUB 10K	Apr-21	DISCRETIONARY	12/23/2019	1.0	\$ 2,2700	\$ 22,700
316856	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/5/2019	8.0	\$ 2,5320	\$ 202,560
316857	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	4/5/2019	1.0	\$ 2,5320	\$ 25,320
316858	NG OTC Swap	HENRY HUB	Apr-21	ACCELERATED	4/5/2019	70.0	\$ 2,5320	\$ 1,772,400
318369	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/2/2019	4.0	\$ 2,5350	\$ 101,400
318378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	5/2/2019	0.5	\$ 2,5350	\$ 12,675
321741	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2019	4.0	\$ 2,4650	\$ 98,600
321760	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	7/1/2019	1.0	\$ 2,4650	\$ 24,650
324495	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/5/2019	3.0	\$ 2,3770	\$ 71,310
324514	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	8/5/2019	0.5	\$ 2,3770	\$ 11,885
326714	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/5/2019	4.0	\$ 2,3400	\$ 93,600
326733	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	9/5/2019	1.0	\$ 2,3400	\$ 23,400
328721	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	10/2/2019	3.0	\$ 2,3120	\$ 69,360
328740	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	10/2/2019	1.0	\$ 2,3120	\$ 23,120
331147	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	11/4/2019	3.0	\$ 2,3577	\$ 70,731
331166	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	11/4/2019	1.0	\$ 2,3577	\$ 23,577
334051	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	12/6/2019	2.0	\$ 2,3160	\$ 46,320
334070	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	12/6/2019	0.5	\$ 2,3160	\$ 11,580
336361	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	1/2/2020	2.0	\$ 2,2950	\$ 45,900
336378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	1/2/2020	0.7	\$ 2,2950	\$ 16,065
339181	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	2/3/2020	3.0	\$ 2,2020	\$ 66,060
339198	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	2/3/2020	1.0	\$ 2,2020	\$ 22,020
342928	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	3/11/2020	2.0	\$ 2,2520	\$ 45,040
342946	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	3/11/2020	1.0	\$ 2,2520	\$ 22,520
344475	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/1/2020	3.0	\$ 2,3900	\$ 71,700
346767	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/1/2020	3.0	\$ 2,6120	\$ 78,360
348169	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	6/1/2020	4.0	\$ 2,5010	\$ 100,040
349669	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2020	3.0	\$ 2,4890	\$ 74,670
352506	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/19/2020	3.0	\$ 2,7770	\$ 83,310
353890	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/14/2020	3.0	\$ 2,8400	\$ 85,200

141.2 **\$** **3,515,913**

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
320676	NG Clearport Swap	HENRY HUB 10K	May-21	MANDATORY	6/13/2019	3.0	\$ 2.4640	\$ 73,920	
318769	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/9/2019	7.0	\$ 2.4670	\$ 172,690	
318770	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	5/9/2019	1.0	\$ 2.4670	\$ 24,670	
318771	NG OTC Swap	HENRY HUB	May-21	ACCELERATED	5/9/2019	65.0	\$ 2.4670	\$ 1,603,550	
321742	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2019	3.0	\$ 2.4350	\$ 73,050	
321761	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4350	\$ 24,350	
324496	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/5/2019	3.0	\$ 2.3630	\$ 70,890	
324515	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.3630	\$ 11,815	
326715	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/5/2019	4.0	\$ 2.3200	\$ 92,800	
326734	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.3200	\$ 34,800	
328722	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/2/2019	3.0	\$ 2.2900	\$ 68,700	
328741	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.2900	\$ 22,900	
331148	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/4/2019	3.0	\$ 2.3307	\$ 69,921	
331167	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3307	\$ 23,307	
334052	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/6/2019	2.0	\$ 2.2930	\$ 45,860	
334071	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.2930	\$ 22,930	
336362	NG OTC Swap	HENRY HUB	May-21	MANDATORY	1/2/2020	2.0	\$ 2.2650	\$ 45,300	
336379	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.2650	\$ 15,855	
339182	NG OTC Swap	HENRY HUB	May-21	MANDATORY	2/3/2020	2.0	\$ 2.1810	\$ 43,620	
339199	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.1810	\$ 21,810	
342929	NG OTC Swap	HENRY HUB	May-21	MANDATORY	3/11/2020	2.0	\$ 2.2300	\$ 44,600	
342947	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300	
344476	NG OTC Swap	HENRY HUB	May-21	MANDATORY	4/1/2020	3.0	\$ 2.3600	\$ 70,800	
346768	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/1/2020	3.0	\$ 2.5770	\$ 77,310	
348170	NG OTC Swap	HENRY HUB	May-21	MANDATORY	6/1/2020	3.0	\$ 2.4750	\$ 74,250	
349670	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2020	3.0	\$ 2.4570	\$ 73,710	
352507	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/19/2020	2.0	\$ 2.7320	\$ 54,640	
353891	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/14/2020	2.0	\$ 2.8000	\$ 56,000	
							124.7	\$	3,036,348

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
328724	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/2/2019	2.0	\$ 2.3620	\$ 47,240
328743	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3620	\$ 11,810
331150	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	11/4/2019	2.0	\$ 2.4077	\$ 48,154
331169	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.4077	\$ 24,077
334054	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	12/6/2019	2.0	\$ 2.3700	\$ 47,400
334073	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3700	\$ 23,700
336364	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	1/2/2020	2.0	\$ 2.3290	\$ 46,580
336381	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.3290	\$ 16,303
339184	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	2/3/2020	2.0	\$ 2.2610	\$ 45,220
339201	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2610	\$ 22,610
342931	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	3/11/2020	2.0	\$ 2.3100	\$ 46,200
342949	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3100	\$ 23,100
344478	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	4/1/2020	3.0	\$ 2.4300	\$ 72,900
346770	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	5/1/2020	2.0	\$ 2.6640	\$ 53,280
348172	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	6/1/2020	2.0	\$ 2.5660	\$ 51,320
349672	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/1/2020	2.0	\$ 2.5400	\$ 50,800
352509	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/19/2020	2.0	\$ 2.7900	\$ 55,800
353893	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/14/2020	2.0	\$ 2.8700	\$ 57,400

86.2 \$ 2,128,959

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
328725	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380
328744	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845
331151	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/4/2019	2.0	\$ 2.4157	\$ 48,314
331170	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	-
334055	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/6/2019	1.0	\$ 2.3780	\$ 23,780
334074	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.3780	\$ 11,890
336365	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/2/2020	1.0	\$ 2.3310	\$ 23,310
336382	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	1/2/2020	0.2	\$ 2.3310	\$ 4,662
339185	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	2/3/2020	1.0	\$ 2.2670	\$ 22,670
339202	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2670	\$ 22,670
342932	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	3/11/2020	1.0	\$ 2.3200	\$ 23,200
342950	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3200	\$ 23,200
344479	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	4/1/2020	2.0	\$ 2.4300	\$ 48,600
346771	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	5/1/2020	2.0	\$ 2.6690	\$ 53,380
348173	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	6/1/2020	1.0	\$ 2.5760	\$ 25,760
349673	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	7/1/2020	2.0	\$ 2.5540	\$ 51,080
352510	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/19/2020	1.0	\$ 2.7970	\$ 27,970
353894	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/14/2020	1.0	\$ 2.8800	\$ 28,800

72.7 \$ 1,764,886

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
335673	NG Clearport Swap	HENRY HUB 10K	Sep-21	DISCRETIONARY	12/23/2019	1.0	\$ 2.3140	\$ 23,140
326763	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/5/2019	6.0	\$ 2.3840	\$ 143,040
326764	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3840	\$ 23,840
326765	NG OTC Swap	HENRY HUB	Sep-21	ACCELERATED	9/5/2019	54.0	\$ 2.3840	\$ 1,287,360
328726	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	10/2/2019	2.0	\$ 2.3600	\$ 47,200
328745	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3600	\$ 11,800
331152	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	11/4/2019	2.0	\$ 2.4017	\$ 48,034
331171	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334056	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	12/6/2019	3.0	\$ 2.3650	\$ 70,950
336366	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	1/2/2020	3.0	\$ 2.3200	\$ 69,600
336383	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	1/2/2020	2.6	\$ 2.3200	\$ 60,320
339186	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	2/3/2020	3.0	\$ 2.2520	\$ 67,560
339203	NG OTC Swap	HENRY HUB	Sep-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.2520	\$ 45,040
342933	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	3/11/2020	3.0	\$ 2.3100	\$ 69,300
344480	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	4/1/2020	4.0	\$ 2.4100	\$ 96,400
346772	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	5/1/2020	3.0	\$ 2.6440	\$ 79,320
348174	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	6/1/2020	3.0	\$ 2.5550	\$ 76,650
349674	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	7/1/2020	3.0	\$ 2.5420	\$ 76,260
352511	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	8/19/2020	3.0	\$ 2.7860	\$ 83,580
353895	NG OTC Swap	HENRY HUB	Sep-21	MANDATORY	9/14/2020	3.0	\$ 2.8700	\$ 86,100

102.1 \$ 2,465,494

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
329058	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	10/7/2019	7.0	\$ 2.3900	\$ 167,300
329059	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	10/7/2019	1.0	\$ 2.3900	\$ 23,900
329060	NG OTC Swap	HENRY HUB	Oct-21	ACCELERATED	10/7/2019	68.0	\$ 2.3900	\$ 1,625,200
331153	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	11/4/2019	3.0	\$ 2.4257	\$ 72,771
331172	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -
334057	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	12/6/2019	3.0	\$ 2.3910	\$ 71,730
336367	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	1/2/2020	3.0	\$ 2.3410	\$ 70,230
336384	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	1/2/2020	0.3	\$ 2.3410	\$ 7,023
339187	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	2/3/2020	4.0	\$ 2.2750	\$ 91,000
339204	NG OTC Swap	HENRY HUB	Oct-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2750	\$ 22,750
342934	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	3/11/2020	3.0	\$ 2.3300	\$ 69,900
344481	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	4/1/2020	4.0	\$ 2.4300	\$ 97,200
346773	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	5/1/2020	4.0	\$ 2.6540	\$ 106,160
348175	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	6/1/2020	4.0	\$ 2.5680	\$ 102,720
349675	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	7/1/2020	4.0	\$ 2.5620	\$ 102,480
352512	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	8/19/2020	4.0	\$ 2.8070	\$ 112,280
353896	NG OTC Swap	HENRY HUB	Oct-21	MANDATORY	9/14/2020	4.0	\$ 2.8900	\$ 115,600

117.3 \$ 2,858,244

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
331310	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/5/2019	10.0	\$ 2.4900	\$ 249,000
331311	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	11/5/2019	1.0	\$ 2.4900	\$ 24,900
331312	NG OTC Swap	HENRY HUB	Nov-21	ACCELERATED	11/5/2019	90.0	\$ 2.4900	\$ 2,241,000
334058	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/6/2019	4.0	\$ 2.4610	\$ 98,440
334077	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.4610	\$ 12,305
336368	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/2/2020	5.0	\$ 2.4060	\$ 120,300
336385	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/2/2020	0.6	\$ 2.4060	\$ 14,436
339188	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2020	5.0	\$ 2.3390	\$ 116,950
339205	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.3390	\$ 23,390
342935	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/11/2020	4.0	\$ 2.3900	\$ 95,600
342951	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3900	\$ 23,900
344482	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	4/1/2020	5.0	\$ 2.4850	\$ 124,250
346774	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	5/1/2020	5.0	\$ 2.6930	\$ 134,650
348176	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	6/1/2020	5.0	\$ 2.6130	\$ 130,650
349676	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	7/1/2020	5.0	\$ 2.6100	\$ 130,500
349684	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	7/1/2020	0.5	\$ 2.6100	\$ 13,050
352513	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	8/19/2020	5.0	\$ 2.8560	\$ 142,800
353897	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	9/14/2020	5.0	\$ 2.9300	\$ 146,500
353907	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	9/14/2020	0.8	\$ 2.9300	\$ 23,440

153.4 \$ 3,866,061

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
334264	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/9/2019	13.0	\$ 2.6200	\$ 340,600
334265	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	12/9/2019	4.0	\$ 2.6200	\$ 104,800
334266	NG OTC Swap	HENRY HUB	Dec-21	ACCELERATED	12/9/2019	120.0	\$ 2.6200	\$ 3,144,000
336369	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/2/2020	7.0	\$ 2.5790	\$ 180,530
336386	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/2/2020	2.2	\$ 2.5790	\$ 56,738
339189	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2020	6.0	\$ 2.5100	\$ 150,600
339206	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5100	\$ 50,200
342936	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/11/2020	6.0	\$ 2.5500	\$ 153,000
342952	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.5500	\$ 51,000
344483	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	4/1/2020	7.0	\$ 2.6200	\$ 183,400
346775	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	5/1/2020	7.0	\$ 2.8240	\$ 197,680
348177	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	6/1/2020	7.0	\$ 2.7490	\$ 192,430
349677	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	7/1/2020	6.0	\$ 2.7400	\$ 164,400
352514	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	8/19/2020	6.0	\$ 2.9820	\$ 178,920
353898	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	9/14/2020	7.0	\$ 3.0700	\$ 214,900
353908	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	9/14/2020	0.8	\$ 3.0700	\$ 24,560

203.0 \$ 5,387,758

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
336862	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/8/2020	15.0	\$ 2.6975	\$ 404,625
336863	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	1/8/2020	2.0	\$ 2.6975	\$ 53,950
336864	NG OTC Swap	HENRY HUB	Jan-22	ACCELERATED	1/8/2020	139.0	\$ 2.6975	\$ 3,749,525
339190	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2020	7.0	\$ 2.6420	\$ 184,940
339207	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2020	1.0	\$ 2.6420	\$ 26,420
342937	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/1/2020	7.0	\$ 2.6600	\$ 186,200
342953	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/1/2020	1.0	\$ 2.6600	\$ 26,600
344484	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	4/1/2020	8.0	\$ 2.7300	\$ 218,400
346776	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	5/1/2020	8.0	\$ 2.9290	\$ 234,320
346780	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.9290	\$ 29,290
348178	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	6/1/2020	8.0	\$ 2.8560	\$ 228,480
348184	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8560	\$ 28,560
349678	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	7/1/2020	8.0	\$ 2.8420	\$ 227,360
349685	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.8420	\$ 14,210
352515	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	8/19/2020	8.0	\$ 3.0790	\$ 246,320
352522	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	8/19/2020	0.7	\$ 3.0790	\$ 21,553
353899	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	9/14/2020	7.0	\$ 3.1700	\$ 221,900
353909	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	9/14/2020	0.9	\$ 3.1700	\$ 28,530
						223.1	\$	6,131,183

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
339910	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/10/2020	13.0	\$ 2.6180	\$ 340,340
339911	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	2/10/2020	2.0	\$ 2.6180	\$ 52,360
339912	NG OTC Swap	HENRY HUB	Feb-22	ACCELERATED	2/10/2020	124.0	\$ 2.6180	\$ 3,246,320
342938	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/11/2020	6.0	\$ 2.6300	\$ 157,800
342954	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6300	\$ 26,300
344485	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	4/1/2020	7.0	\$ 2.6800	\$ 187,600
346777	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	5/1/2020	7.0	\$ 2.8870	\$ 202,090
346781	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.8870	\$ 28,870
348179	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	6/1/2020	7.0	\$ 2.8180	\$ 197,260
348185	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8180	\$ 28,180
349679	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	7/1/2020	7.0	\$ 2.7980	\$ 195,860
349686	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.7980	\$ 13,990
352516	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	8/19/2020	7.0	\$ 3.0320	\$ 212,240
352523	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	8/19/2020	0.6	\$ 3.0320	\$ 18,192
353900	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	9/14/2020	7.0	\$ 3.1100	\$ 217,700
353914	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	9/14/2020	1.0	\$ 3.1100	\$ 31,100

192.1 \$ 5,156,202

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
342955	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	3/11/2020	13.0	\$ 2.5000	\$ 325,000
342956	NG OTC Swap	HENRY HUB	Mar-22	DISCRETIONARY	3/11/2020	2.0	\$ 2.5000	\$ 50,000
342957	NG OTC Swap	HENRY HUB	Mar-22	ACCELERATED	3/11/2020	124.0	\$ 2.5000	\$ 3,100,000
344486	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	4/1/2020	6.0	\$ 2.5500	\$ 153,000
346778	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	5/1/2020	6.0	\$ 2.7430	\$ 164,580
348180	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	6/1/2020	6.0	\$ 2.6800	\$ 160,800
349680	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	7/1/2020	5.0	\$ 2.6520	\$ 132,600
352517	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	8/19/2020	6.0	\$ 2.8750	\$ 172,500
353901	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	9/14/2020	5.0	\$ 2.9400	\$ 147,000

173.0	\$	4,405,480
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
344620	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/2/2020	7.0	\$ 2.2430	\$ 157,010
344621	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	4/2/2020	1.0	\$ 2.2430	\$ 22,430
344622	NG OTC Swap	HENRY HUB	Apr-22	ACCELERATED	4/2/2020	63.0	\$ 2.2430	\$ 1,413,090
346779	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/1/2020	4.0	\$ 2.3600	\$ 94,400
348181	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/1/2020	4.0	\$ 2.3300	\$ 93,200
349681	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2020	3.0	\$ 2.2790	\$ 68,370
352518	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/19/2020	4.0	\$ 2.4670	\$ 98,680
352524	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	8/19/2020	0.2	\$ 2.4670	\$ 4,934
353902	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
353915	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	9/14/2020	0.1	\$ 2.4800	\$ 2,480

89.3	\$	2,028,994
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
346975	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/6/2020	7.0	\$ 2.2980	\$ 160,860
346976	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	5/6/2020	1.0	\$ 2.2980	\$ 22,980
346977	NG OTC Swap	HENRY HUB	May-22	ACCELERATED	5/6/2020	59.0	\$ 2.2980	\$ 1,355,820
348182	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/1/2020	3.0	\$ 2.2980	\$ 68,940
349682	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2020	3.0	\$ 2.2400	\$ 67,200
349687	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2400	\$ 22,400
352519	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/19/2020	4.0	\$ 2.4220	\$ 96,880
352525	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	8/19/2020	0.5	\$ 2.4220	\$ 12,110
353903	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/14/2020	3.0	\$ 2.4300	\$ 72,900
353916	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	9/14/2020	0.4	\$ 2.4300	\$ 9,720

81.9	\$	1,889,810
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
348318	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/4/2020	5.0	\$ 2.3280	\$ 116,400
348319	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	6/4/2020	1.0	\$ 2.3280	\$ 23,280
348320	NG OTC Swap	HENRY HUB	Jun-22	ACCELERATED	6/4/2020	47.0	\$ 2.3280	\$ 1,094,160
349683	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2020	2.0	\$ 2.2740	\$ 45,480
349688	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2740	\$ 22,740
352520	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/19/2020	3.0	\$ 2.4530	\$ 73,590
352526	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	8/19/2020	0.7	\$ 2.4530	\$ 17,171
353904	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/14/2020	3.0	\$ 2.4600	\$ 73,800
353917	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4600	\$ 12,300

63.2	\$	1,478,921
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
349943	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/8/2020	5.0	\$ 2.3360	\$ 116,800
349944	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	7/8/2020	1.0	\$ 2.3360	\$ 23,360
349945	NG OTC Swap	HENRY HUB	Jul-22	ACCELERATED	7/8/2020	48.0	\$ 2.3360	\$ 1,121,280
352521	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/19/2020	3.0	\$ 2.4900	\$ 74,700
352527	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	8/19/2020	0.6	\$ 2.4900	\$ 14,940
353905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
353918	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4800	\$ 12,400

61.1	\$	1,437,880
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
352530	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/19/2020	4.0	\$ 2.5070	\$ 100,280
352531	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	8/19/2020	1.0	\$ 2.5070	\$ 25,070
352532	NG OTC Swap	HENRY HUB	Aug-22	ACCELERATED	8/19/2020	37.0	\$ 2.5070	\$ 927,590
353906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/14/2020	2.0	\$ 2.5000	\$ 50,000
353919	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.5000	\$ 12,500

44.5 \$ 1,115,440

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
354023	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/16/2020	6.0	\$ 2.4800	\$ 148,800
354024	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	9/16/2020	1.0	\$ 2.4800	\$ 24,800
354025	NG OTC Swap	HENRY HUB	Sep-22	ACCELERATED	9/16/2020	55.0	\$ 2.4800	\$ 1,364,000

62.0	\$	1,537,600
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