

October 25, 2021

**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 6 copies of National Grid's<sup>1</sup> semi-annual report on the status of the penalties and incentives as of September 30, 2021.

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, 2021 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2021 to March 31, 2022, the report indicates a benefit to customers of \$152,530 from discretionary purchases and a calculated Company incentive of \$15,253. For the April 1, 2022 to March 31, 2023 year, the benefit to customers is \$56,974 and the Company incentive is \$5,697. For the April 1, 2023 to March 31, 2024 measurement year, the benefit to customers is \$5,313 and the Company incentive is \$531.

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

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

Luly E. Massaro, Commission Clerk  
Semi-Annual Report on Gas Procurement Incentive Plan  
October 25, 2021  
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.  
John Bell  
Al Mancini

Gas Procurement Incentive Program Worksheet - Sep 30 2021  
 Incentive Calculation  
 National Grid - Rhode Island



TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-21	\$ 2,5546	\$ 2,3614	\$ 0.19	112,000	\$ 21,644	10.00%	\$ 2,164
May-21	\$ 2,5035	\$ 2,3169	\$ 0.19	97,000	\$ 18,105	10.00%	\$ 1,811
Jun-21	\$ 2,5279	\$ 2,3378	\$ 0.19	105,000	\$ 19,965	10.00%	\$ 1,996
Jul-21	\$ 2,4963	\$ 2,3687	\$ 0.13	72,000	\$ 9,190	10.00%	\$ 919
Aug-21	\$ 2,6848	\$ 2,3483	\$ 0.34	47,000	\$ 15,812	10.00%	\$ 1,581
Sep-21	\$ 2,5638	\$ 2,3118	\$ 0.25	71,000	\$ 17,887	10.00%	\$ 1,789
Oct-21	\$ 2,6378	\$ 2,3336	\$ 0.30	23,000	\$ 6,997	10.00%	\$ 700
Nov-21	\$ 2,7328	\$ 2,6593	\$ 0.07	87,000	\$ 6,388	10.00%	\$ 639
Dec-21	\$ 2,9016	\$ 2,7787	\$ 0.12	158,000	\$ 19,408	10.00%	\$ 1,941
Jan-22	\$ 3,0780	\$ 3,0534	\$ 0.02	140,000	\$ 3,458	10.00%	\$ 346
Feb-22	\$ 3,1203	\$ 3,0875	\$ 0.03	140,000	\$ 4,590	10.00%	\$ 459
Mar-22	\$ 2,9543	\$ 2,5000	\$ 0.45	20,000	\$ 9,086	10.00%	\$ 909
<b>Subtotal 20-21</b>				<b>1,072,000</b>	<b>152,530</b>		<b>15,253</b>
Apr-22	\$ 2,5925	\$ 2,3071	\$ 0.29	14,000	\$ 3,997	10.00%	\$ 400
May-22	\$ 2,5793	\$ 2,3248	\$ 0.25	32,000	\$ 8,142	10.00%	\$ 814
Jun-22	\$ 2,5888	\$ 2,3650	\$ 0.22	36,000	\$ 8,054	10.00%	\$ 805
Jul-22	\$ 2,5617	\$ 2,4184	\$ 0.14	25,000	\$ 3,583	10.00%	\$ 358
Aug-22	\$ 2,6960	\$ 2,4908	\$ 0.21	20,000	\$ 4,105	10.00%	\$ 410
Sep-22	\$ 2,6742	\$ 2,4648	\$ 0.21	15,000	\$ 3,140	10.00%	\$ 314
Oct-22	\$ 2,7331	\$ 2,5357	\$ 0.20	36,000	\$ 7,104	10.00%	\$ 710
Nov-22	\$ 2,8129	\$ 2,6200	\$ 0.19	70,000	\$ 13,504	10.00%	\$ 1,350
Dec-22	\$ 2,9525	\$ 2,9450	\$ 0.01	101,000	\$ 756	10.00%	\$ 76
Jan-23	\$ 3,0645	\$ 3,0471	\$ 0.02	33,500	\$ 583	10.00%	\$ 58
Feb-23	\$ 3,0554	\$ 3,0427	\$ 0.01	56,500	\$ 722	10.00%	\$ 72
Mar-23	\$ 2,8950	\$ 2,6760	\$ 0.22	15,000	\$ 3,285	10.00%	\$ 329
<b>Subtotal 21-22</b>				<b>454,000</b>	<b>56,974</b>		<b>5,697</b>
Apr-23	\$ 2,5706	\$ 2,4080	0.16	10,000	1,626	10.00%	163
May-23	\$ 2,5570	\$ 2,40	0.16	10,000	1,620	10.00%	162
Jun-23	\$ 2,6572	\$ 2,54	0.12	10,000	1,182	10.00%	118
Jul-23	\$ 2,7575	\$ 2,68	0.07	12,000	885	10.00%	89
Aug-23	\$ 2,8777	\$ 2,88	-	15,000	-	0.00%	-
Sep-23	\$ 3,0310	\$ 3,03	-	10,000	-	0.00%	-
Oct-23	\$ -	\$ -	-	-	-	0.00%	-
Nov-23	\$ -	\$ -	-	-	-	0.00%	-
Dec-23	\$ -	\$ -	-	-	-	0.00%	-
Jan-24	\$ -	\$ -	-	-	-	0.00%	-
Feb-24	\$ -	\$ -	-	-	-	0.00%	-
Mar-24	\$ -	\$ -	-	-	-	0.00%	-
<b>Subtotal 22-23</b>				<b>67,000</b>	<b>5,313</b>		<b>531</b>
<b>TOTAL</b>				<b>1,593,000</b>	<b>214,818</b>		<b>21,482</b>

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

4 months or less to

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	5% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-21	740,000	700,000	-	\$ 1,890,411	\$ 1,772,400	\$ -	\$ 2.5546	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	700,000	650,000	-	\$ 1,752,471	\$ 1,603,550	\$ -	\$ 2.5035	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	530,000	460,000	-	\$ 1,339,799	\$ 1,153,680	\$ -	\$ 2.5279	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	360,000	450,000	-	\$ 898,674	\$ 1,115,550	\$ -	\$ 2.4963	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	530,000	440,000	-	\$ 1,422,925	\$ 1,061,720	\$ -	\$ 2.6848	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	550,000	540,000	-	\$ 1,410,069	\$ 1,287,360	\$ -	\$ 2.5638	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	740,000	680,000	-	\$ 1,951,981	\$ 1,625,200	\$ -	\$ 2.6378	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	1,020,000	900,000	-	\$ 2,787,405	\$ 2,241,000	\$ -	\$ 2.7328	\$ 2.4900	\$ -	\$ -	\$ -	0%
Dec-21	1,280,000	1,200,000	-	\$ 3,714,020	\$ 3,144,000	\$ -	\$ 2.9016	\$ 2.6200	\$ -	\$ -	\$ -	0%
Jan-22	1,520,000	1,390,000	-	\$ 4,678,635	\$ 3,749,525	\$ -	\$ 3.0780	\$ 2.6975	\$ -	\$ -	\$ -	0%
Feb-22	1,350,000	1,240,000	-	\$ 4,212,430	\$ 3,246,320	\$ -	\$ 3.1203	\$ 2.6180	\$ -	\$ -	\$ -	0%
Mar-22	1,090,000	1,240,000	-	\$ 3,220,180	\$ 3,100,000	\$ -	\$ 2.9543	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	720,000	630,000	-	\$ 1,866,630	\$ 1,413,090	\$ -	\$ 2.5925	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	780,000	590,000	-	\$ 2,011,830	\$ 1,355,820	\$ -	\$ 2.5793	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	570,000	470,000	-	\$ 1,475,595	\$ 1,094,160	\$ -	\$ 2.5888	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	250,000	480,000	-	\$ 640,430	\$ 1,121,280	\$ -	\$ 2.5617	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	410,000	370,000	-	\$ 1,105,350	\$ 927,590	\$ -	\$ 2.6960	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	420,000	550,000	-	\$ 1,123,155	\$ 1,364,000	\$ -	\$ 2.6742	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	510,000	640,000	-	\$ 1,393,860	\$ 1,652,480	\$ -	\$ 2.7331	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	600,000	940,000	-	\$ 1,687,750	\$ 2,544,110	\$ -	\$ 2.8129	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	770,000	1,250,000	-	\$ 2,273,390	\$ 3,423,750	\$ -	\$ 2.9525	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	720,000	1,340,000	-	\$ 2,206,440	\$ 3,765,400	\$ -	\$ 3.0645	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	630,000	1,250,000	-	\$ 1,924,930	\$ 3,553,125	\$ -	\$ 3.0554	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	480,000	1,130,000	-	\$ 1,389,600	\$ 3,036,310	\$ -	\$ 2.8950	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	280,000	730,000	-	\$ 719,760	\$ 1,757,840	\$ -	\$ 2.5706	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	240,000	710,000	-	\$ 613,680	\$ 1,700,450	\$ -	\$ 2.5570	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	150,000	510,000	-	\$ 398,580	\$ 1,294,890	\$ -	\$ 2.6572	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	110,000	470,000	-	\$ 303,320	\$ 1,245,500	\$ -	\$ 2.7575	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	90,000	500,000	-	\$ 258,990	\$ 1,442,500	\$ -	\$ 2.8777	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	60,000	570,000	-	\$ 181,860	\$ 1,727,670	\$ -	\$ 3.0310	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

5 to 8 months

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-21	740,000	700,000	-	\$ 1,890,411	\$ 1,772,400	\$ -	\$ 2.5546	\$ 2.5320	\$ -	\$ -	\$ -	0%
May-21	700,000	650,000	-	\$ 1,752,471	\$ 1,603,550	\$ -	\$ 2.5035	\$ 2.4670	\$ -	\$ -	\$ -	0%
Jun-21	530,000	460,000	-	\$ 1,339,799	\$ 1,153,680	\$ -	\$ 2.5279	\$ 2.5080	\$ -	\$ -	\$ -	0%
Jul-21	360,000	450,000	-	\$ 898,674	\$ 1,115,550	\$ -	\$ 2.4963	\$ 2.4790	\$ -	\$ -	\$ -	0%
Aug-21	530,000	440,000	-	\$ 1,422,925	\$ 1,061,720	\$ -	\$ 2.6848	\$ 2.4130	\$ -	\$ -	\$ -	0%
Sep-21	550,000	540,000	-	\$ 1,410,069	\$ 1,287,360	\$ -	\$ 2.5638	\$ 2.3840	\$ -	\$ -	\$ -	0%
Oct-21	740,000	680,000	-	\$ 1,951,981	\$ 1,625,200	\$ -	\$ 2.6378	\$ 2.3900	\$ -	\$ -	\$ -	0%
Nov-21	1,020,000	900,000	18,000	\$ 2,787,405	\$ 2,241,000	\$ 53,018	\$ 2.7328	\$ 2.4900	\$ 2.9454	\$ (0.2127)	\$ (383)	10%
Dec-21	1,280,000	1,200,000	28,000	\$ 3,714,020	\$ 3,144,000	\$ 90,658	\$ 2.9016	\$ 2.6200	\$ 3.2378	\$ (0.3362)	\$ (941)	10%
Jan-22	1,520,000	1,390,000	29,000	\$ 4,678,635	\$ 3,749,525	\$ 105,259	\$ 3.0780	\$ 2.6975	\$ 3.6296	\$ (0.5516)	\$ (1,600)	10%
Feb-22	1,350,000	1,240,000	24,000	\$ 4,212,430	\$ 3,246,320	\$ 95,368	\$ 3.1203	\$ 2.6180	\$ 3.9737	\$ (0.8533)	\$ (2,048)	10%
Mar-22	1,090,000	1,240,000	-	\$ 3,220,180	\$ 3,100,000	\$ -	\$ 2.9543	\$ 2.5000	\$ -	\$ -	\$ -	0%
Apr-22	720,000	630,000	-	\$ 1,866,630	\$ 1,413,090	\$ -	\$ 2.5925	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	780,000	590,000	-	\$ 2,011,830	\$ 1,355,820	\$ -	\$ 2.5793	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	570,000	470,000	-	\$ 1,475,595	\$ 1,094,160	\$ -	\$ 2.5888	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	250,000	480,000	-	\$ 640,430	\$ 1,121,280	\$ -	\$ 2.5617	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	410,000	370,000	-	\$ 1,105,350	\$ 927,590	\$ -	\$ 2.6960	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	420,000	550,000	-	\$ 1,123,155	\$ 1,364,000	\$ -	\$ 2.6742	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	510,000	640,000	-	\$ 1,393,860	\$ 1,652,480	\$ -	\$ 2.7331	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	600,000	940,000	-	\$ 1,687,750	\$ 2,544,110	\$ -	\$ 2.8129	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	770,000	1,250,000	-	\$ 2,273,390	\$ 3,423,750	\$ -	\$ 2.9525	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	720,000	1,340,000	-	\$ 2,206,440	\$ 3,765,400	\$ -	\$ 3.0645	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	630,000	1,250,000	-	\$ 1,924,930	\$ 3,553,125	\$ -	\$ 3.0554	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	480,000	1,130,000	-	\$ 1,389,600	\$ 3,036,310	\$ -	\$ 2.8950	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	280,000	730,000	-	\$ 719,760	\$ 1,757,840	\$ -	\$ 2.5706	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	240,000	710,000	-	\$ 613,680	\$ 1,700,450	\$ -	\$ 2.5570	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	150,000	510,000	-	\$ 398,580	\$ 1,294,890	\$ -	\$ 2.6572	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	110,000	470,000	-	\$ 303,320	\$ 1,245,500	\$ -	\$ 2.7575	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	90,000	500,000	-	\$ 258,990	\$ 1,442,500	\$ -	\$ 2.8777	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	60,000	570,000	-	\$ 181,860	\$ 1,727,670	\$ -	\$ 3.0310	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-21	740,000	700,000	112,000	\$ 1,890,411	\$ 1,772,400	\$ 264,472	\$ 2.5546	\$ 2.5320	\$ 2.3614	\$ 0.1933	\$ 2,164	10%
May-21	700,000	650,000	97,000	\$ 1,752,471	\$ 1,603,550	\$ 224,737	\$ 2.5035	\$ 2.4670	\$ 2.3169	\$ 0.1867	\$ 1,811	10%
Jun-21	530,000	460,000	105,000	\$ 1,339,799	\$ 1,153,680	\$ 245,467	\$ 2.5279	\$ 2.5080	\$ 2.3378	\$ 0.1901	\$ 1,996	10%
Jul-21	360,000	450,000	72,000	\$ 898,674	\$ 1,115,550	\$ 170,545	\$ 2.4963	\$ 2.4790	\$ 2.3687	\$ 0.1276	\$ 919	10%
Aug-21	530,000	440,000	47,000	\$ 1,422,925	\$ 1,061,720	\$ 110,372	\$ 2.6848	\$ 2.4130	\$ 2.3483	\$ 0.3364	\$ 1,581	10%
Sep-21	550,000	540,000	71,000	\$ 1,410,069	\$ 1,287,360	\$ 164,140	\$ 2.5638	\$ 2.3840	\$ 2.3118	\$ 0.2519	\$ 1,789	10%
Oct-21	740,000	680,000	23,000	\$ 1,951,981	\$ 1,625,200	\$ 53,673	\$ 2.6378	\$ 2.3900	\$ 2.3336	\$ 0.3042	\$ 700	10%
Nov-21	1,020,000	900,000	69,000	\$ 2,787,405	\$ 2,241,000	\$ 178,343	\$ 2.7328	\$ 2.4900	\$ 2.5847	\$ 0.1481	\$ 1,022	10%
Dec-21	1,280,000	1,200,000	130,000	\$ 3,714,020	\$ 3,144,000	\$ 348,383	\$ 2.9016	\$ 2.6200	\$ 2.6799	\$ 0.2217	\$ 2,882	10%
Jan-22	1,520,000	1,390,000	111,000	\$ 4,678,635	\$ 3,749,525	\$ 322,210	\$ 3.0780	\$ 2.6975	\$ 2.9028	\$ 0.1753	\$ 1,945	10%
Feb-22	1,350,000	1,240,000	116,000	\$ 4,212,430	\$ 3,246,320	\$ 336,887	\$ 3.1203	\$ 2.6180	\$ 2.9042	\$ 0.2161	\$ 2,507	10%
Mar-22	1,090,000	1,240,000	20,000	\$ 3,220,180	\$ 3,100,000	\$ 50,000	\$ 2.9543	\$ 2.5000	\$ 2.5000	\$ 0.4543	\$ 909	10%
Apr-22	720,000	630,000	14,000	\$ 1,866,630	\$ 1,413,090	\$ 32,299	\$ 2.5925	\$ 2.2430	\$ 2.3071	\$ 0.2855	\$ 400	10%
May-22	780,000	590,000	32,000	\$ 2,011,830	\$ 1,355,820	\$ 74,395	\$ 2.5793	\$ 2.2980	\$ 2.3248	\$ 0.2544	\$ 814	10%
Jun-22	570,000	470,000	36,000	\$ 1,475,595	\$ 1,094,160	\$ 85,141	\$ 2.5888	\$ 2.3280	\$ 2.3650	\$ 0.2237	\$ 805	10%
Jul-22	250,000	480,000	25,000	\$ 640,430	\$ 1,121,280	\$ 60,460	\$ 2.5617	\$ 2.3360	\$ 2.4184	\$ 0.1433	\$ 358	10%
Aug-22	410,000	370,000	20,000	\$ 1,105,350	\$ 927,590	\$ 49,815	\$ 2.6960	\$ 2.5070	\$ 2.4908	\$ 0.2052	\$ 410	10%
Sep-22	420,000	550,000	15,000	\$ 1,123,155	\$ 1,364,000	\$ 36,973	\$ 2.6742	\$ 2.4800	\$ 2.4648	\$ 0.2093	\$ 314	10%
Oct-22	510,000	640,000	36,000	\$ 1,393,860	\$ 1,652,480	\$ 91,286	\$ 2.7331	\$ 2.5820	\$ 2.5357	\$ 0.1973	\$ 710	10%
Nov-22	600,000	940,000	70,000	\$ 1,687,750	\$ 2,544,110	\$ 183,400	\$ 2.8129	\$ 2.7065	\$ 2.6200	\$ 0.1929	\$ 1,350	10%
Dec-22	770,000	1,250,000	101,000	\$ 2,273,390	\$ 3,423,750	\$ 297,442	\$ 2.9525	\$ 2.7390	\$ 2.9450	\$ 0.0075	\$ 76	10%
Jan-23	720,000	1,340,000	33,500	\$ 2,206,440	\$ 3,765,400	\$ 102,078	\$ 3.0645	\$ 2.8100	\$ 3.0471	\$ 0.0174	\$ 58	10%
Feb-23	630,000	1,250,000	56,500	\$ 1,924,930	\$ 3,553,125	\$ 171,911	\$ 3.0554	\$ 2.8425	\$ 3.0427	\$ 0.0128	\$ 72	10%
Mar-23	480,000	1,130,000	15,000	\$ 1,389,600	\$ 3,036,310	\$ 40,140	\$ 2.8950	\$ 2.6870	\$ 2.6760	\$ 0.2190	\$ 329	10%
Apr-23	280,000	730,000	10,000	\$ 719,760	\$ 1,757,840	\$ 24,080	\$ 2.5706	\$ 2.4080	\$ 2.4080	\$ 0.1626	\$ 163	10%
May-23	240,000	710,000	10,000	\$ 613,680	\$ 1,700,450	\$ 23,950	\$ 2.5570	\$ 2.3950	\$ 2.3950	\$ 0.1620	\$ 162	10%
Jun-23	150,000	510,000	10,000	\$ 398,580	\$ 1,294,890	\$ 25,390	\$ 2.6572	\$ 2.5390	\$ 2.5390	\$ 0.1182	\$ 118	10%
Jul-23	110,000	470,000	12,000	\$ 303,320	\$ 1,245,500	\$ 32,204	\$ 2.7575	\$ 2.6500	\$ 2.6837	\$ 0.0738	\$ 89	10%
Aug-23	90,000	500,000	15,000	\$ 258,990	\$ 1,442,500	\$ 43,165	\$ 2.8777	\$ 2.8850	\$ 2.8777	\$ -	\$ -	0%
Sep-23	60,000	570,000	10,000	\$ 181,860	\$ 1,727,670	\$ 30,310	\$ 3.0310	\$ 3.0310	\$ 3.0310	\$ -	\$ -	0%
Oct-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-23	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Sep 30 2021  
National Grid - Rhode Island

Volume *	HEDGED VOLUME (Dth)							Monthly	Percentage	Average	PURCHASE (USD)				Average Price (\$/Dth)			
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"				Hedge Price	Total Cost	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM)	Mandatory	Accelerated
202104	4/1/2021	2,356,414	740,000	700,000	112,000	980,000	1,552,000	66%	\$ 2.5305	\$ 3,927,283	\$ 1,890,411	\$ 1,772,400	\$ 264,472	\$ (49,980)	\$ 2.5546	\$ 2.5320	\$ 2.3614	\$ (0.0510)
202105	5/1/2021	1,901,844	700,000	650,000	97,000	380,000	1,447,000	76%	\$ 2.4746	\$ 3,580,758	\$ 1,752,471	\$ 1,603,550	\$ 224,737	\$ (55,364)	\$ 2.5035	\$ 2.4670	\$ 2.3169	\$ (0.1457)
202106	6/1/2021	1,400,524	530,000	460,000	105,000	390,000	1,095,000	78%	\$ 2.5013	\$ 2,738,946	\$ 1,339,799	\$ 1,153,680	\$ 245,467	\$ 14,617	\$ 2.5279	\$ 2.5080	\$ 2.3378	\$ 0.0375
202107	7/1/2021	1,044,986	360,000	450,000	72,000	660,000	882,000	84%	\$ 2.4771	\$ 2,184,769	\$ 898,674	\$ 1,115,550	\$ 170,545	\$ (121,431)	\$ 2.4963	\$ 2.4790	\$ 2.3687	\$ (0.1840)
202108	8/1/2021	1,368,641	530,000	440,000	47,000	870,000	1,017,000	74%	\$ 2.5516	\$ 2,595,017	\$ 1,422,925	\$ 1,061,720	\$ 110,372	\$ (316,345)	\$ 2.6848	\$ 2.4130	\$ 2.3483	\$ (0.3636)
202109	9/1/2021	1,552,563	550,000	540,000	71,000	140,000	1,161,000	75%	\$ 2.4647	\$ 2,861,569	\$ 1,410,069	\$ 1,287,360	\$ 164,140	\$ (3,694)	\$ 2.5638	\$ 2.3840	\$ 2.3118	\$ (0.0264)
202110	10/1/2021	2,326,837	740,000	680,000	23,000	840,000	1,443,000	62%	\$ 2.5162	\$ 3,630,854	\$ 1,951,981	\$ 1,625,200	\$ 53,673	\$ (309,307)	\$ 2.6378	\$ 2.3900	\$ 2.3336	\$ (0.3682)
202111	11/1/2021	2,861,444	1,020,000	900,000	87,000	1,420,000	2,007,000	70%	\$ 2.6207	\$ 5,259,766	\$ 2,787,405	\$ 2,241,000	\$ 231,361	\$ (220,440)	\$ 2.7328	\$ 2.4900	\$ 2.6593	\$ (0.1552)
202112	12/1/2021	4,372,508	1,280,000	1,200,000	158,000	1,590,000	2,638,000	60%	\$ 2.7661	\$ 7,297,061	\$ 3,714,020	\$ 3,144,000	\$ 439,041	\$ 140,300	\$ 2.9016	\$ 2.6200	\$ 2.7787	\$ 0.0882
202201	1/1/2022	5,386,694	1,520,000	1,390,000	140,000	1,550,000	3,050,000	57%	\$ 2.9035	\$ 8,855,629	\$ 4,678,635	\$ 3,749,525	\$ 427,469	\$ 218,960	\$ 3.0780	\$ 2.6975	\$ 3.0534	\$ 0.1413
202202	2/1/2022	4,710,033	1,350,000	1,240,000	140,000	1,280,000	2,730,000	58%	\$ 2.8905	\$ 7,891,005	\$ 4,212,430	\$ 3,246,320	\$ 432,255	\$ 202,390	\$ 3.1203	\$ 2.6180	\$ 3.0875	\$ 0.1581
202203	3/1/2022	4,064,579	1,090,000	1,240,000	20,000	1,200,000	2,350,000	58%	\$ 2.7107	\$ 6,370,180	\$ 3,220,180	\$ 3,100,000	\$ 50,000	\$ 102,000	\$ 2.9543	\$ 2.5000	\$ 2.5000	\$ 0.0850
202204	4/1/2022	2,353,757	720,000	630,000	14,000	-	1,364,000	58%	\$ 2.4282	\$ 3,312,019	\$ 1,866,630	\$ 1,413,090	\$ 32,299	\$ -	\$ 2.5925	\$ 2.2430	\$ 2.3071	\$ -
202205	5/1/2022	2,101,557	780,000	590,000	32,000	-	1,402,000	67%	\$ 2.4551	\$ 3,442,045	\$ 2,011,830	\$ 1,355,820	\$ 74,395	\$ -	\$ 2.5793	\$ 2.2980	\$ 2.3248	\$ -
202206	6/1/2022	1,629,912	570,000	470,000	36,000	-	1,076,000	66%	\$ 2.4674	\$ 2,654,896	\$ 1,475,595	\$ 1,094,160	\$ 85,141	\$ -	\$ 2.5888	\$ 2.3280	\$ 2.3650	\$ -
202207	7/1/2022	1,086,611	250,000	480,000	25,000	-	755,000	69%	\$ 2.4135	\$ 1,822,170	\$ 640,430	\$ 1,121,280	\$ 60,460	\$ -	\$ 2.5617	\$ 2.3360	\$ 2.4184	\$ -
202208	8/1/2022	1,339,948	410,000	370,000	20,000	-	800,000	60%	\$ 2.6034	\$ 2,082,755	\$ 1,105,350	\$ 927,590	\$ 49,815	\$ -	\$ 2.6960	\$ 2.5070	\$ 2.4908	\$ -
202209	9/1/2022	1,608,184	420,000	550,000	15,000	-	985,000	61%	\$ 2.5626	\$ 2,524,128	\$ 1,123,155	\$ 1,364,000	\$ 36,973	\$ -	\$ 2.6742	\$ 2.4800	\$ 2.4648	\$ -
202210	10/1/2022	2,400,602	510,000	640,000	36,000	-	1,186,000	49%	\$ 2.6456	\$ 3,137,626	\$ 1,393,860	\$ 1,652,480	\$ 91,286	\$ -	\$ 2.7331	\$ 2.5820	\$ 2.5357	\$ -
202211	11/1/2022	2,942,407	600,000	940,000	70,000	-	1,610,000	55%	\$ 2.7424	\$ 4,415,260	\$ 1,687,750	\$ 2,544,110	\$ 183,400	\$ -	\$ 2.8129	\$ 2.7065	\$ 2.6200	\$ -
202212	12/1/2022	4,559,703	770,000	1,250,000	101,000	-	2,121,000	47%	\$ 2.8263	\$ 5,994,582	\$ 2,273,390	\$ 3,423,750	\$ 297,442	\$ -	\$ 2.9525	\$ 2.7390	\$ 2.9450	\$ -
202301	1/1/2023	5,548,048	720,000	1,340,000	33,500	-	2,093,500	38%	\$ 2.9013	\$ 6,073,918	\$ 2,206,440	\$ 3,765,400	\$ 102,078	\$ -	\$ 3.0645	\$ 2.8100	\$ 3.0471	\$ -
202302	2/1/2023	4,879,788	630,000	1,250,000	56,500	-	1,936,500	40%	\$ 2.9176	\$ 5,649,966	\$ 1,924,930	\$ 3,553,125	\$ 171,911	\$ -	\$ 3.0554	\$ 2.8425	\$ 3.0427	\$ -
202303	3/1/2023	4,146,368	480,000	1,130,000	15,000	-	1,625,000	39%	\$ 2.7483	\$ 4,466,050	\$ 1,389,600	\$ 3,036,310	\$ 40,140	\$ -	\$ 2.8950	\$ 2.6870	\$ 2.6760	\$ -
202304	4/1/2023	2,532,886	280,000	730,000	10,000	-	1,020,000	40%	\$ 2.4526	\$ 2,501,680	\$ 719,760	\$ 1,757,840	\$ 24,080	\$ -	\$ 2.5706	\$ 2.4080	\$ 2.4080	\$ -
202305	5/1/2023	2,087,764	240,000	710,000	10,000	-	960,000	46%	\$ 2.4355	\$ 2,338,080	\$ 613,680	\$ 1,700,450	\$ 23,950	\$ -	\$ 2.5570	\$ 2.3950	\$ 2.3950	\$ -
202306	6/1/2023	1,511,702	150,000	510,000	10,000	-	670,000	44%	\$ 2.5655	\$ 1,718,860	\$ 398,580	\$ 1,294,890	\$ 25,390	\$ -	\$ 2.6572	\$ 2.5390	\$ 2.5390	\$ -
202307	7/1/2023	1,383,535	110,000	470,000	12,000	-	592,000	43%	\$ 2.6706	\$ 1,581,024	\$ 303,320	\$ 1,245,500	\$ 32,204	\$ -	\$ 2.7575	\$ 2.6500	\$ 2.6837	\$ -
202308	8/1/2023	1,456,879	90,000	500,000	15,000	-	605,000	42%	\$ 2.8837	\$ 1,744,655	\$ 258,990	\$ 1,442,500	\$ 43,165	\$ -	\$ 2.8777	\$ 2.8850	\$ 2.8777	\$ -
202309	9/1/2023	1,675,589	60,000	570,000	10,000	-	640,000	38%	\$ 3.0310	\$ 1,939,840	\$ 181,860	\$ 1,727,670	\$ 30,310	\$ -	\$ 3.0310	\$ 3.0310	\$ 3.0310	\$ -
202310	10/1/2023	2,459,908	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202311	11/1/2023	3,008,651	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202312	12/1/2023	4,605,174	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202401	1/1/2024	5,678,238	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202402	2/1/2024	5,150,914	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202403	3/1/2024	4,229,106	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202404	4/1/2024	2,613,777	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202405	5/1/2024	2,190,372	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202406	6/1/2024	1,700,973	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202407	7/1/2024	1,214,052	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202408	8/1/2024	1,216,928	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202409	9/1/2024	1,680,061	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202410	10/1/2024	2,467,363	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Settled

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
365183	NG Basis Swap	TETCO M2	Apr-21	MANDATORY	2/10/2021	49.0	\$ (0.6700)	\$ -
367147	NG Basis Swap	TETCO M2	Apr-21	MANDATORY	3/3/2021	49.0	\$ (0.6400)	\$ -
320504	NG Clearport Swap	HENRY HUB	Apr-21	MANDATORY	6/11/2019	3.0	\$ 2.4960	\$ 74,880
320505	NG Clearport Swap	HENRY HUB	Apr-21	DISCRETIONARY	6/11/2019	1.0	\$ 2.4960	\$ 24,960
335672	NG Clearport Swap	HENRY HUB	Apr-21	DISCRETIONARY	12/23/2019	1.0	\$ 2.2700	\$ 22,700
316856	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/5/2019	8.0	\$ 2.5320	\$ 202,560
316857	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	4/5/2019	1.0	\$ 2.5320	\$ 25,320
316858	NG OTC Swap	HENRY HUB	Apr-21	ACCELERATED	4/5/2019	70.0	\$ 2.5320	\$ 1,772,400
318369	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/2/2019	4.0	\$ 2.5350	\$ 101,400
318378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	5/2/2019	0.5	\$ 2.5350	\$ 12,675
321741	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2019	4.0	\$ 2.4650	\$ 98,600
321760	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4650	\$ 24,650
324495	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/5/2019	3.0	\$ 2.3770	\$ 71,310
324514	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.3770	\$ 11,885
326714	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/5/2019	4.0	\$ 2.3400	\$ 93,600
326733	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	9/5/2019	1.0	\$ 2.3400	\$ 23,400
328721	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	10/2/2019	3.0	\$ 2.3120	\$ 69,360
328740	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.3120	\$ 23,120
331147	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	11/4/2019	3.0	\$ 2.3577	\$ 70,731
331166	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3577	\$ 23,577
334051	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	12/6/2019	2.0	\$ 2.3160	\$ 46,320
334070	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.3160	\$ 11,580
336361	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	1/2/2020	2.0	\$ 2.2950	\$ 45,900
336378	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.2950	\$ 16,065
339181	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	2/3/2020	3.0	\$ 2.2020	\$ 66,060
339198	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2020	\$ 22,020
342928	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	3/11/2020	2.0	\$ 2.2520	\$ 45,040
342946	NG OTC Swap	HENRY HUB	Apr-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2520	\$ 22,520
344475	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	4/1/2020	3.0	\$ 2.3900	\$ 71,700
346767	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	5/1/2020	3.0	\$ 2.6120	\$ 78,360
348169	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	6/1/2020	4.0	\$ 2.5010	\$ 100,040
349669	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	7/1/2020	3.0	\$ 2.4890	\$ 74,670
352506	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	8/19/2020	3.0	\$ 2.7770	\$ 83,310
353890	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	9/14/2020	3.0	\$ 2.8400	\$ 85,200
354707	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	10/1/2020	2.0	\$ 2.7725	\$ 55,450
356427	NG OTC Swap	HENRY HUB	Apr-21	MANDATORY	11/2/2020	12.0	\$ 2.9660	\$ 355,920

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<b>155.2</b>	<b>\$</b>	<b>3,927,283</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
365184	NG Basis Swap	TETCO M2	May-21	MANDATORY	2/10/2021	13.0	\$ (0.6700)	\$ -
367148	NG Basis Swap	TETCO M2	May-21	MANDATORY	3/3/2021	13.0	\$ (0.6400)	\$ -
369944	NG Basis Swap	TETCO M2	May-21	MANDATORY	4/6/2021	12.0	\$ (0.7953)	\$ -
320676	NG Clearport Swap	HENRY HUB	May-21	MANDATORY	6/13/2019	3.0	\$ 2.4640	\$ 73,920
318769	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/9/2019	7.0	\$ 2.4670	\$ 172,690
318770	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	5/9/2019	1.0	\$ 2.4670	\$ 24,670
318771	NG OTC Swap	HENRY HUB	May-21	ACCELERATED	5/9/2019	65.0	\$ 2.4670	\$ 1,603,550
321742	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2019	3.0	\$ 2.4350	\$ 73,050
321761	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	7/1/2019	1.0	\$ 2.4350	\$ 24,350
324496	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/5/2019	3.0	\$ 2.3630	\$ 70,890
324515	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.3630	\$ 11,815
326715	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/5/2019	4.0	\$ 2.3200	\$ 92,800
326734	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	9/5/2019	1.5	\$ 2.3200	\$ 34,800
328722	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/2/2019	3.0	\$ 2.2900	\$ 68,700
328741	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	10/2/2019	1.0	\$ 2.2900	\$ 22,900
331148	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/4/2019	3.0	\$ 2.3307	\$ 69,921
331167	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.3307	\$ 23,307
334052	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/6/2019	2.0	\$ 2.2930	\$ 45,860
334071	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.2930	\$ 22,930
336362	NG OTC Swap	HENRY HUB	May-21	MANDATORY	1/2/2020	2.0	\$ 2.2650	\$ 45,300
336379	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.2650	\$ 15,855
339182	NG OTC Swap	HENRY HUB	May-21	MANDATORY	2/3/2020	2.0	\$ 2.1810	\$ 43,620
339199	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.1810	\$ 21,810
342929	NG OTC Swap	HENRY HUB	May-21	MANDATORY	3/11/2020	2.0	\$ 2.2300	\$ 44,600
342947	NG OTC Swap	HENRY HUB	May-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.2300	\$ 22,300
344476	NG OTC Swap	HENRY HUB	May-21	MANDATORY	4/1/2020	3.0	\$ 2.3600	\$ 70,800
346768	NG OTC Swap	HENRY HUB	May-21	MANDATORY	5/1/2020	3.0	\$ 2.5770	\$ 77,310
348170	NG OTC Swap	HENRY HUB	May-21	MANDATORY	6/1/2020	3.0	\$ 2.4750	\$ 74,250
349670	NG OTC Swap	HENRY HUB	May-21	MANDATORY	7/1/2020	3.0	\$ 2.4570	\$ 73,710
352507	NG OTC Swap	HENRY HUB	May-21	MANDATORY	8/19/2020	2.0	\$ 2.7320	\$ 54,640
353891	NG OTC Swap	HENRY HUB	May-21	MANDATORY	9/14/2020	2.0	\$ 2.8000	\$ 56,000
354708	NG OTC Swap	HENRY HUB	May-21	MANDATORY	10/1/2020	2.0	\$ 2.7270	\$ 54,540
356428	NG OTC Swap	HENRY HUB	May-21	MANDATORY	11/2/2020	9.0	\$ 2.9350	\$ 264,150
358949	NG OTC Swap	HENRY HUB	May-21	MANDATORY	12/3/2020	9.0	\$ 2.5080	\$ 225,720

144.7 \$ 3,580,758

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

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
373148	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	6/8/2021	13.0	\$ (1.2000)	\$ -
371465	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	5/3/2021	14.0	\$ (0.9050)	\$ -
369946	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	4/6/2021	13.0	\$ (0.7953)	\$ -
367150	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	3/3/2021	13.0	\$ (0.6400)	\$ -
365186	NG Basis Swap	TETCO M2	Jul-21	MANDATORY	2/10/2021	13.0	\$ (0.6700)	\$ -
354710	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/1/2020	2.0	\$ 2.7905	\$ 55,810
352509	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/19/2020	2.0	\$ 2.7900	\$ 55,800
349672	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/1/2020	2.0	\$ 2.5400	\$ 50,800
348172	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	6/1/2020	2.0	\$ 2.5660	\$ 51,320
346770	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	5/1/2020	2.0	\$ 2.6640	\$ 53,280
344478	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	4/1/2020	3.0	\$ 2.4300	\$ 72,900
342949	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3100	\$ 23,100
342931	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	3/11/2020	2.0	\$ 2.3100	\$ 46,200
339201	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2610	\$ 22,610
339184	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	2/3/2020	2.0	\$ 2.2610	\$ 45,220
336381	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	1/2/2020	0.7	\$ 2.3290	\$ 16,303
336364	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	1/2/2020	2.0	\$ 2.3290	\$ 46,580
334073	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	12/6/2019	1.0	\$ 2.3700	\$ 23,700
334054	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	12/6/2019	2.0	\$ 2.3700	\$ 47,400
331169	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	11/4/2019	1.0	\$ 2.4077	\$ 24,077
331150	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	11/4/2019	2.0	\$ 2.4077	\$ 48,154
328743	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3620	\$ 11,810
328724	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	10/2/2019	2.0	\$ 2.3620	\$ 47,240
326736	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3900	\$ 11,950
326717	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	9/5/2019	2.0	\$ 2.3900	\$ 47,800
324517	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	8/5/2019	0.5	\$ 2.4410	\$ 12,205
324498	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	8/5/2019	2.0	\$ 2.4410	\$ 48,820
322042	NG OTC Swap	HENRY HUB	Jul-21	ACCELERATED	7/8/2019	45.0	\$ 2.4790	\$ 1,115,550
322041	NG OTC Swap	HENRY HUB	Jul-21	DISCRETIONARY	7/8/2019	1.0	\$ 2.4790	\$ 24,790
322040	NG OTC Swap	HENRY HUB	Jul-21	MANDATORY	7/8/2019	5.0	\$ 2.4790	\$ 123,950
						<b>88.2</b>	<b>\$</b>	<b>2,184,769</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
374439	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	7/1/2021	14.0	\$ (1.1200)	\$ -	
373149	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	6/8/2021	15.0	\$ (1.2000)	\$ -	
371466	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	5/3/2021	14.0	\$ (0.9050)	\$ -	
369947	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	4/6/2021	15.0	\$ (0.7953)	\$ -	
367151	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	3/3/2021	14.0	\$ (0.6400)	\$ -	
365187	NG Basis Swap	TETCO M2	Aug-21	MANDATORY	2/10/2021	15.0	\$ (0.6700)	\$ -	
367291	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	3/4/2021	5.0	\$ 2.8990	\$ 144,950	
364360	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	2/3/2021	5.0	\$ 2.9310	\$ 146,550	
361904	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/6/2021	6.0	\$ 2.8500	\$ 171,000	
358929	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/3/2020	6.0	\$ 2.6350	\$ 158,100	
356430	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/2/2020	6.0	\$ 3.0250	\$ 181,500	
354711	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/1/2020	1.0	\$ 2.8031	\$ 28,031	
353894	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/14/2020	1.0	\$ 2.8800	\$ 28,800	
352510	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/19/2020	1.0	\$ 2.7970	\$ 27,970	
349673	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	7/1/2020	2.0	\$ 2.5540	\$ 51,080	
348173	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	6/1/2020	1.0	\$ 2.5760	\$ 25,760	
346771	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	5/1/2020	2.0	\$ 2.6690	\$ 53,380	
344479	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	4/1/2020	2.0	\$ 2.4300	\$ 48,600	
342950	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3200	\$ 23,200	
342932	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	3/11/2020	1.0	\$ 2.3200	\$ 23,200	
339202	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.2670	\$ 22,670	
339185	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	2/3/2020	1.0	\$ 2.2670	\$ 22,670	
336382	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	1/2/2020	0.2	\$ 2.3310	\$ 4,662	
336365	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	1/2/2020	1.0	\$ 2.3310	\$ 23,310	
334074	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.3780	\$ 11,890	
334055	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	12/6/2019	1.0	\$ 2.3780	\$ 23,780	
331170	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	11/4/2019	0.0	#DIV/0!	\$ -	
331151	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	11/4/2019	2.0	\$ 2.4157	\$ 48,314	
328744	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	10/2/2019	0.5	\$ 2.3690	\$ 11,845	
328725	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	10/2/2019	2.0	\$ 2.3690	\$ 47,380	
326737	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	9/5/2019	0.5	\$ 2.3950	\$ 11,975	
326718	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	9/5/2019	2.0	\$ 2.3950	\$ 47,900	
324972	NG OTC Swap	HENRY HUB	Aug-21	ACCELERATED	8/12/2019	44.0	\$ 2.4130	\$ 1,061,720	
324971	NG OTC Swap	HENRY HUB	Aug-21	DISCRETIONARY	8/12/2019	1.0	\$ 2.4130	\$ 24,130	
324970	NG OTC Swap	HENRY HUB	Aug-21	MANDATORY	8/12/2019	5.0	\$ 2.4130	\$ 120,650	
							<b>101.7</b>	<b>\$</b>	<b>2,595,017</b>

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

116.1 \$ 2,861,569

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

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

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
377865	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	9/2/2021	18.0	\$ (0.5900)	\$ -	
375982	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	8/2/2021	17.0	\$ (0.6050)	\$ -	
374442	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	7/1/2021	18.0	\$ (0.7150)	\$ -	
373152	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	6/8/2021	17.0	\$ (0.6850)	\$ -	
371469	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	5/3/2021	18.0	\$ (0.6325)	\$ -	
369950	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	4/6/2021	18.0	\$ (0.6200)	\$ -	
367154	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	3/3/2021	18.0	\$ (0.5725)	\$ -	
365190	NG Basis Swap	TETCO M2	Nov-21	MANDATORY	2/10/2021	18.0	\$ (0.6040)	\$ -	
372862	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	6/2/2021	4.0	\$ 3.1710	\$ 126,840	
371552	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	5/4/2021	5.0	\$ 3.0660	\$ 153,300	
369798	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	4/5/2021	5.0	\$ 2.7560	\$ 137,800	
367294	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/4/2021	5.0	\$ 2.9610	\$ 148,050	
364363	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2021	5.0	\$ 2.9850	\$ 149,250	
361909	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/6/2021	5.0	\$ 2.9200	\$ 146,000	
358932	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/3/2020	5.0	\$ 2.7450	\$ 137,250	
356433	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/2/2020	5.0	\$ 3.1150	\$ 155,750	
354714	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	10/1/2020	5.0	\$ 2.8705	\$ 143,525	
353897	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	9/14/2020	5.0	\$ 2.9300	\$ 146,500	
352513	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	8/19/2020	5.0	\$ 2.8560	\$ 142,800	
349676	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	7/1/2020	5.0	\$ 2.6100	\$ 130,500	
348176	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	6/1/2020	5.0	\$ 2.6130	\$ 130,650	
346774	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	5/1/2020	5.0	\$ 2.6930	\$ 134,650	
344482	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	4/1/2020	5.0	\$ 2.4850	\$ 124,250	
342935	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	3/11/2020	4.0	\$ 2.3900	\$ 95,600	
339188	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	2/3/2020	5.0	\$ 2.3390	\$ 116,950	
336368	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	1/2/2020	5.0	\$ 2.4060	\$ 120,300	
334058	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	12/6/2019	4.0	\$ 2.4610	\$ 98,440	
331310	NG OTC Swap	HENRY HUB	Nov-21	MANDATORY	11/5/2019	10.0	\$ 2.4900	\$ 249,000	
372881	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	6/2/2021	0.3	\$ 3.1710	\$ 9,513	
371570	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	5/4/2021	0.5	\$ 3.0660	\$ 15,330	
369815	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	4/5/2021	0.7	\$ 2.7560	\$ 19,292	
367310	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/4/2021	0.3	\$ 2.9610	\$ 8,883	
364378	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2021	0.3	\$ 2.9850	\$ 8,955	
361927	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/6/2021	0.3	\$ 2.9200	\$ 8,760	
358945	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/3/2020	0.5	\$ 2.7450	\$ 13,725	
354725	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	10/1/2020	0.4	\$ 2.8705	\$ 11,482	
353907	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	9/14/2020	0.8	\$ 2.9300	\$ 23,440	
349684	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	7/1/2020	0.5	\$ 2.6100	\$ 13,050	
342951	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	3/11/2020	1.0	\$ 2.3900	\$ 23,900	
339205	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	2/3/2020	1.0	\$ 2.3390	\$ 23,390	
336385	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	1/2/2020	0.6	\$ 2.4060	\$ 14,436	
334077	NG OTC Swap	HENRY HUB	Nov-21	DISCRETIONARY	12/6/2019	0.5	\$ 2.4610	\$ 12,305	
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	
							<b>200.7</b>	<b>\$</b>	<b>5,259,766</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377866	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	9/2/2021	19.0	\$ (0.5900)	\$ -
375983	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	8/2/2021	20.0	\$ (0.6050)	\$ -
374443	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	7/1/2021	20.0	\$ (0.7150)	\$ -
373153	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	6/8/2021	20.0	\$ (0.6850)	\$ -
371470	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	5/3/2021	20.0	\$ (0.6325)	\$ -
369951	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	4/6/2021	20.0	\$ (0.6200)	\$ -
367155	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	3/3/2021	20.0	\$ (0.5725)	\$ -
365191	NG Basis Swap	TETCO M2	Dec-21	MANDATORY	2/10/2021	20.0	\$ (0.6040)	\$ -
374506	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	7/1/2021	5.0	\$ 3.7590	\$ 187,950
372863	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	6/2/2021	5.0	\$ 3.2860	\$ 164,300
371553	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	5/4/2021	5.0	\$ 3.1910	\$ 159,550
369799	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	4/5/2021	5.0	\$ 2.8910	\$ 144,550
367295	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/4/2021	6.0	\$ 3.0770	\$ 184,620
364364	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2021	6.0	\$ 3.0990	\$ 185,940
361910	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/6/2021	6.0	\$ 3.0400	\$ 182,400
358933	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/3/2020	6.0	\$ 2.8850	\$ 173,100
356434	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	11/2/2020	6.0	\$ 3.2450	\$ 194,700
354715	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	10/1/2020	6.0	\$ 3.0075	\$ 180,450
353898	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	9/14/2020	7.0	\$ 3.0700	\$ 214,900
352514	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	8/19/2020	6.0	\$ 2.9820	\$ 178,920
349677	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	7/1/2020	6.0	\$ 2.7400	\$ 164,400
348177	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	6/1/2020	7.0	\$ 2.7490	\$ 192,430
346775	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	5/1/2020	7.0	\$ 2.8240	\$ 197,680
344483	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	4/1/2020	7.0	\$ 2.6200	\$ 183,400
342936	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	3/11/2020	6.0	\$ 2.5500	\$ 153,000
339189	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	2/3/2020	6.0	\$ 2.5100	\$ 150,600
336369	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	1/2/2020	7.0	\$ 2.5790	\$ 180,530
334264	NG OTC Swap	HENRY HUB	Dec-21	MANDATORY	12/9/2019	13.0	\$ 2.6200	\$ 340,600
374525	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	7/1/2021	0.5	\$ 3.7590	\$ 18,795
372882	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	6/2/2021	0.6	\$ 3.2860	\$ 19,716
371571	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	5/4/2021	1.0	\$ 3.1910	\$ 31,910
369816	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	4/5/2021	0.7	\$ 2.8910	\$ 20,237
367311	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/4/2021	0.5	\$ 3.0770	\$ 15,385
364379	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2021	0.5	\$ 3.0990	\$ 15,495
361928	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/6/2021	0.4	\$ 3.0400	\$ 12,160
354726	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	10/1/2020	0.6	\$ 3.0075	\$ 18,045
353908	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	9/14/2020	0.8	\$ 3.0700	\$ 24,560
342952	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	3/11/2020	2.0	\$ 2.5500	\$ 51,000
339206	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	2/3/2020	2.0	\$ 2.5100	\$ 50,200
336386	NG OTC Swap	HENRY HUB	Dec-21	DISCRETIONARY	1/2/2020	2.2	\$ 2.5790	\$ 56,738
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

**263.8**      **\$**      **7,297,061**



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377867	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	9/2/2021	20.0	\$ (0.5900)	\$ -
375984	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	8/2/2021	19.0	\$ (0.6050)	\$ -
374444	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	7/1/2021	20.0	\$ (0.7150)	\$ -
373154	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	6/8/2021	19.0	\$ (0.6850)	\$ -
371471	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	5/3/2021	19.0	\$ (0.6325)	\$ -
369952	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	4/6/2021	20.0	\$ (0.6200)	\$ -
367156	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	3/3/2021	19.0	\$ (0.5725)	\$ -
365192	NG Basis Swap	TETCO M2	Jan-22	MANDATORY	2/10/2021	19.0	\$ (0.6040)	\$ -
376237	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	8/6/2021	6.0	\$ 4.3470	\$ 260,820
374507	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	7/1/2021	7.0	\$ 3.8210	\$ 267,470
372864	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	6/2/2021	7.0	\$ 3.3630	\$ 235,410
371554	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	5/4/2021	7.0	\$ 3.2710	\$ 228,970
369800	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	4/5/2021	7.0	\$ 2.9810	\$ 208,670
367296	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/4/2021	7.0	\$ 3.1610	\$ 221,270
364365	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2021	7.0	\$ 3.1790	\$ 222,530
361911	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/6/2021	7.0	\$ 3.1300	\$ 219,100
358934	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	12/3/2020	7.0	\$ 2.9950	\$ 209,650
356435	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	11/2/2020	7.0	\$ 3.3500	\$ 234,500
354716	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	10/1/2020	7.0	\$ 3.1100	\$ 217,700
353899	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	9/14/2020	7.0	\$ 3.1700	\$ 221,900
352515	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	8/19/2020	8.0	\$ 3.0790	\$ 246,320
349678	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	7/1/2020	8.0	\$ 2.8420	\$ 227,360
348178	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	6/1/2020	8.0	\$ 2.8560	\$ 228,480
346776	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	5/1/2020	8.0	\$ 2.9290	\$ 234,320
344484	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	4/1/2020	8.0	\$ 2.7300	\$ 218,400
342937	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	3/11/2020	7.0	\$ 2.6600	\$ 186,200
339190	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	2/3/2020	7.0	\$ 2.6420	\$ 184,940
336862	NG OTC Swap	HENRY HUB	Jan-22	MANDATORY	1/8/2020	15.0	\$ 2.6975	\$ 404,625
376256	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	8/6/2021	0.6	\$ 4.3470	\$ 26,082
374526	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	7/1/2021	0.6	\$ 3.8210	\$ 22,926
372883	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	6/2/2021	0.7	\$ 3.3630	\$ 23,541
371572	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	5/4/2021	1.0	\$ 3.2710	\$ 32,710
369817	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	4/5/2021	0.7	\$ 2.9810	\$ 20,867
367312	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/4/2021	0.5	\$ 3.1610	\$ 15,805
364380	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2021	0.5	\$ 3.1790	\$ 15,895
361929	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	1/6/2021	0.5	\$ 3.1300	\$ 15,650
354727	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	10/1/2020	0.8	\$ 3.1100	\$ 24,880
353909	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	9/14/2020	0.9	\$ 3.1700	\$ 28,530
352522	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	8/19/2020	0.7	\$ 3.0790	\$ 21,553
349685	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.8420	\$ 14,210
348184	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8560	\$ 28,560
346780	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.9290	\$ 29,290
342953	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6600	\$ 26,600
339207	NG OTC Swap	HENRY HUB	Jan-22	DISCRETIONARY	2/3/2020	1.0	\$ 2.6420	\$ 26,420
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
							<b>305.0</b>	<b>\$ 8,855,629</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
377868	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	9/2/2021	15.0	\$ (0.5900)	\$ -	
375985	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	8/2/2021	17.0	\$ (0.6050)	\$ -	
374445	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	7/1/2021	16.0	\$ (0.7150)	\$ -	
373155	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	6/8/2021	16.0	\$ (0.6850)	\$ -	
371472	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	5/3/2021	16.0	\$ (0.6325)	\$ -	
369953	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	4/6/2021	16.0	\$ (0.6200)	\$ -	
367157	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	3/3/2021	16.0	\$ (0.5725)	\$ -	
365193	NG Basis Swap	TETCO M2	Feb-22	MANDATORY	2/10/2021	16.0	\$ (0.6040)	\$ -	
377817	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	9/2/2021	6.0	\$ 4.6790	\$ 280,740	
376238	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	8/6/2021	6.0	\$ 4.2630	\$ 255,780	
374508	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	7/1/2021	6.0	\$ 3.7350	\$ 224,100	
372865	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	6/2/2021	6.0	\$ 3.2870	\$ 197,220	
371555	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	5/4/2021	6.0	\$ 3.1970	\$ 191,820	
369801	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	4/5/2021	6.0	\$ 2.9330	\$ 175,980	
367297	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/4/2021	6.0	\$ 3.0890	\$ 185,340	
364366	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/3/2021	6.0	\$ 3.1200	\$ 187,200	
361912	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	1/6/2021	6.0	\$ 3.0600	\$ 183,600	
358935	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	12/3/2020	6.0	\$ 2.9350	\$ 176,100	
356436	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	11/2/2020	7.0	\$ 3.2750	\$ 229,250	
354717	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	10/1/2020	7.0	\$ 3.0630	\$ 214,410	
353900	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	9/14/2020	7.0	\$ 3.1100	\$ 217,700	
352516	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	8/19/2020	7.0	\$ 3.0320	\$ 212,240	
349679	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	7/1/2020	7.0	\$ 2.7980	\$ 195,860	
348179	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	6/1/2020	7.0	\$ 2.8180	\$ 197,260	
346777	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	5/1/2020	7.0	\$ 2.8870	\$ 202,090	
344485	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	4/1/2020	7.0	\$ 2.6800	\$ 187,600	
342938	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	3/11/2020	6.0	\$ 2.6300	\$ 157,800	
339910	NG OTC Swap	HENRY HUB	Feb-22	MANDATORY	2/10/2020	13.0	\$ 2.6180	\$ 340,340	
377836	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	9/2/2021	0.5	\$ 4.6790	\$ 23,395	
376257	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	8/6/2021	0.7	\$ 4.2630	\$ 29,841	
374527	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	7/1/2021	0.6	\$ 3.7350	\$ 22,410	
372884	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	6/2/2021	0.6	\$ 3.2870	\$ 19,722	
371573	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	5/4/2021	1.0	\$ 3.1970	\$ 31,970	
369818	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	4/5/2021	0.8	\$ 2.9330	\$ 23,464	
367313	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/4/2021	0.5	\$ 3.0890	\$ 15,445	
364381	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	2/3/2021	0.5	\$ 3.1200	\$ 15,600	
361930	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	1/6/2021	0.5	\$ 3.0600	\$ 15,300	
358946	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	12/3/2020	0.5	\$ 2.9350	\$ 14,675	
354728	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	10/1/2020	0.7	\$ 3.0630	\$ 21,441	
353914	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	9/14/2020	1.0	\$ 3.1100	\$ 31,100	
352523	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	8/19/2020	0.6	\$ 3.0320	\$ 18,192	
349686	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	7/1/2020	0.5	\$ 2.7980	\$ 13,990	
348185	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	6/1/2020	1.0	\$ 2.8180	\$ 28,180	
346781	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	5/1/2020	1.0	\$ 2.8870	\$ 28,870	
342954	NG OTC Swap	HENRY HUB	Feb-22	DISCRETIONARY	3/11/2020	1.0	\$ 2.6300	\$ 26,300	
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	
							<b>273.0</b>	<b>\$</b>	<b>7,891,005</b>

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
377869	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	9/2/2021	15.0	\$ (0.5900)	\$ -	
375986	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	8/2/2021	15.0	\$ (0.6050)	\$ -	
374446	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	7/1/2021	15.0	\$ (0.7150)	\$ -	
373156	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	6/8/2021	15.0	\$ (0.6850)	\$ -	
371473	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	5/3/2021	15.0	\$ (0.6325)	\$ -	
369954	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	4/6/2021	15.0	\$ (0.6200)	\$ -	
367158	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	3/3/2021	15.0	\$ (0.5725)	\$ -	
365194	NG Basis Swap	TETCO M2	Mar-22	MANDATORY	2/10/2021	15.0	\$ (0.6040)	\$ -	
377818	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	9/2/2021	5.0	\$ 4.3130	\$ 215,650	
376239	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	8/6/2021	5.0	\$ 3.9810	\$ 199,050	
374509	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	7/1/2021	5.0	\$ 3.4800	\$ 174,000	
372866	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	6/2/2021	5.0	\$ 3.0970	\$ 154,850	
371556	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	5/4/2021	5.0	\$ 2.9910	\$ 149,550	
369802	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	4/5/2021	5.0	\$ 2.7710	\$ 138,550	
367298	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	3/4/2021	5.0	\$ 2.8900	\$ 144,500	
364367	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	2/3/2021	5.0	\$ 2.9410	\$ 147,050	
361913	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	1/6/2021	5.0	\$ 2.8900	\$ 144,500	
358936	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	12/3/2020	6.0	\$ 2.8200	\$ 169,200	
356437	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	11/2/2020	6.0	\$ 3.0550	\$ 183,300	
354718	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	10/1/2020	5.0	\$ 2.8900	\$ 144,500	
353901	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	9/14/2020	5.0	\$ 2.9400	\$ 147,000	
352517	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	8/19/2020	6.0	\$ 2.8750	\$ 172,500	
349680	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	7/1/2020	5.0	\$ 2.6520	\$ 132,600	
348180	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	6/1/2020	6.0	\$ 2.6800	\$ 160,800	
346778	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	5/1/2020	6.0	\$ 2.7430	\$ 164,580	
344486	NG OTC Swap	HENRY HUB	Mar-22	MANDATORY	4/1/2020	6.0	\$ 2.5500	\$ 153,000	
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	
							<b>235.0</b>	<b>\$</b>	<b>6,370,180</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377819	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/2/2021	4.0	\$ 3.5480	\$ 141,920
376240	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/6/2021	4.0	\$ 3.3490	\$ 133,960
374510	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2021	4.0	\$ 2.9720	\$ 118,880
372867	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/2/2021	4.0	\$ 2.7040	\$ 108,160
371557	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/4/2021	4.0	\$ 2.5860	\$ 103,440
369803	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/5/2021	4.0	\$ 2.4620	\$ 98,480
367299	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	3/4/2021	4.0	\$ 2.4790	\$ 99,160
364368	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	2/3/2021	4.0	\$ 2.5180	\$ 100,720
361914	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	1/6/2021	4.0	\$ 2.5000	\$ 100,000
358937	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	12/3/2020	4.0	\$ 2.4500	\$ 98,000
356438	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	11/2/2020	4.0	\$ 2.6050	\$ 104,200
354719	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	10/1/2020	3.0	\$ 2.4550	\$ 73,650
353902	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352518	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/19/2020	4.0	\$ 2.4670	\$ 98,680
349681	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2020	3.0	\$ 2.2790	\$ 68,370
348181	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/1/2020	4.0	\$ 2.3300	\$ 93,200
346779	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/1/2020	4.0	\$ 2.3600	\$ 94,400
344620	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/2/2020	7.0	\$ 2.2430	\$ 157,010
354729	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	10/1/2020	0.1	\$ 2.4550	\$ 2,455
353915	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	9/14/2020	0.1	\$ 2.4800	\$ 2,480
352524	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	8/19/2020	0.2	\$ 2.4670	\$ 4,934
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

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136.4                      \$                      3,312,019

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377820	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/2/2021	5.0	\$ 3.4370	\$ 171,850
376241	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/6/2021	5.0	\$ 3.2610	\$ 163,050
374511	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2021	5.0	\$ 2.8770	\$ 143,850
372868	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/2/2021	5.0	\$ 2.6430	\$ 132,150
371558	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/4/2021	5.0	\$ 2.5290	\$ 126,450
369804	NG OTC Swap	HENRY HUB	May-22	MANDATORY	4/5/2021	5.0	\$ 2.4240	\$ 121,200
367300	NG OTC Swap	HENRY HUB	May-22	MANDATORY	3/4/2021	5.0	\$ 2.4320	\$ 121,600
364369	NG OTC Swap	HENRY HUB	May-22	MANDATORY	2/3/2021	5.0	\$ 2.4610	\$ 123,050
361915	NG OTC Swap	HENRY HUB	May-22	MANDATORY	1/6/2021	5.0	\$ 2.4500	\$ 122,500
358938	NG OTC Swap	HENRY HUB	May-22	MANDATORY	12/3/2020	5.0	\$ 2.4200	\$ 121,000
356439	NG OTC Swap	HENRY HUB	May-22	MANDATORY	11/2/2020	5.0	\$ 2.5300	\$ 126,500
354720	NG OTC Swap	HENRY HUB	May-22	MANDATORY	10/1/2020	3.0	\$ 2.3950	\$ 71,850
353903	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/14/2020	3.0	\$ 2.4300	\$ 72,900
352519	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/19/2020	4.0	\$ 2.4220	\$ 96,880
349682	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2020	3.0	\$ 2.2400	\$ 67,200
348182	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/1/2020	3.0	\$ 2.2980	\$ 68,940
346975	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/6/2020	7.0	\$ 2.2980	\$ 160,860
354730	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	10/1/2020	0.3	\$ 2.3950	\$ 7,185
353916	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	9/14/2020	0.4	\$ 2.4300	\$ 9,720
352525	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	8/19/2020	0.5	\$ 2.4220	\$ 12,110
349687	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2400	\$ 22,400
346976	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	5/6/2020	1.0	\$ 2.2980	\$ 22,980
346977	NG OTC Swap	HENRY HUB	May-22	ACCELERATED	5/6/2020	59.0	\$ 2.2980	\$ 1,355,820

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140.2	\$	3,442,045
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377821	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/2/2021	3.0	\$ 3.4620	\$ 103,860
376242	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/6/2021	3.0	\$ 3.2880	\$ 98,640
374512	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2021	3.0	\$ 2.8990	\$ 86,970
372869	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/2/2021	4.0	\$ 2.6720	\$ 106,880
371559	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	5/4/2021	4.0	\$ 2.5560	\$ 102,240
369805	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	4/5/2021	4.0	\$ 2.4580	\$ 98,320
367301	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	3/4/2021	4.0	\$ 2.4630	\$ 98,520
364370	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	2/3/2021	4.0	\$ 2.4830	\$ 99,320
361917	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	1/6/2021	4.0	\$ 2.4700	\$ 98,800
358939	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	12/3/2020	4.0	\$ 2.4500	\$ 98,000
356440	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	11/2/2020	4.0	\$ 2.5600	\$ 102,400
354721	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	10/1/2020	3.0	\$ 2.4125	\$ 72,375
353904	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/14/2020	3.0	\$ 2.4600	\$ 73,800
352520	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/19/2020	3.0	\$ 2.4530	\$ 73,590
349683	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2020	2.0	\$ 2.2740	\$ 45,480
348318	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/4/2020	5.0	\$ 2.3280	\$ 116,400
354731	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4125	\$ 9,650
353917	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4600	\$ 12,300
352526	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	8/19/2020	0.7	\$ 2.4530	\$ 17,171
349688	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2740	\$ 22,740
348319	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	6/4/2020	1.0	\$ 2.3280	\$ 23,280
348320	NG OTC Swap	HENRY HUB	Jun-22	ACCELERATED	6/4/2020	47.0	\$ 2.3280	\$ 1,094,160

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107.6                      \$    2,654,896

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
377822	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/2/2021	1.0	\$ 3.4960	\$ 34,960	
376243	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/6/2021	1.0	\$ 3.3240	\$ 33,240	
374513	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/1/2021	1.0	\$ 2.9300	\$ 29,300	
372870	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	6/2/2021	1.0	\$ 2.7070	\$ 27,070	
371560	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	5/4/2021	1.0	\$ 2.5890	\$ 25,890	
369806	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	4/5/2021	1.0	\$ 2.4940	\$ 24,940	
367302	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	3/4/2021	1.0	\$ 2.5010	\$ 25,010	
364371	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	2/3/2021	1.0	\$ 2.5120	\$ 25,120	
361918	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	1/6/2021	1.0	\$ 2.5050	\$ 25,050	
358940	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	12/3/2020	1.0	\$ 2.4800	\$ 24,800	
356441	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	11/2/2020	1.0	\$ 2.5950	\$ 25,950	
354722	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	10/1/2020	3.0	\$ 2.4400	\$ 73,200	
353905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400	
352521	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/19/2020	3.0	\$ 2.4900	\$ 74,700	
349943	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/8/2020	5.0	\$ 2.3360	\$ 116,800	
354732	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4400	\$ 9,760	
353918	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4800	\$ 12,400	
352527	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	8/19/2020	0.6	\$ 2.4900	\$ 14,940	
349944	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	7/8/2020	1.0	\$ 2.3360	\$ 23,360	
349945	NG OTC Swap	HENRY HUB	Jul-22	ACCELERATED	7/8/2020	48.0	\$ 2.3360	\$ 1,121,280	
							<b>75.5</b>	<b>\$</b>	<b>1,822,170</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377823	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/2/2021	3.0	\$ 3.5010	\$ 105,030
376244	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/6/2021	3.0	\$ 3.3280	\$ 99,840
374514	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	7/1/2021	3.0	\$ 2.9310	\$ 87,930
372871	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	6/2/2021	3.0	\$ 2.7130	\$ 81,390
371561	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	5/4/2021	3.0	\$ 2.5960	\$ 77,880
369807	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	4/5/2021	3.0	\$ 2.5020	\$ 75,060
367303	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	3/4/2021	3.0	\$ 2.5050	\$ 75,150
364372	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	2/3/2021	3.0	\$ 2.5170	\$ 75,510
361919	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	1/6/2021	3.0	\$ 2.5100	\$ 75,300
358941	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	12/3/2020	3.0	\$ 2.5000	\$ 75,000
356442	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	11/2/2020	3.0	\$ 2.6000	\$ 78,000
354723	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	10/1/2020	2.0	\$ 2.4490	\$ 48,980
353906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/14/2020	2.0	\$ 2.5000	\$ 50,000
352530	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/19/2020	4.0	\$ 2.5070	\$ 100,280
354733	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4490	\$ 12,245
353919	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.5000	\$ 12,500
352531	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	8/19/2020	1.0	\$ 2.5070	\$ 25,070
352532	NG OTC Swap	HENRY HUB	Aug-22	ACCELERATED	8/19/2020	37.0	\$ 2.5070	\$ 927,590

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80.0                      \$                      2,082,755



Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377824	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/2/2021	3.0	\$ 3.4890	\$ 104,670
376245	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	8/6/2021	3.0	\$ 3.3130	\$ 99,390
374515	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	7/1/2021	3.0	\$ 2.9120	\$ 87,360
372872	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	6/2/2021	3.0	\$ 2.6980	\$ 80,940
371562	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	5/4/2021	3.0	\$ 2.5790	\$ 77,370
369808	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	4/5/2021	3.0	\$ 2.4860	\$ 74,580
367304	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	3/4/2021	3.0	\$ 2.4880	\$ 74,640
364373	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	2/3/2021	3.0	\$ 2.5040	\$ 75,120
361920	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	1/6/2021	3.0	\$ 2.4900	\$ 74,700
358942	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	12/3/2020	3.0	\$ 2.4900	\$ 74,700
356443	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	11/2/2020	3.0	\$ 2.5950	\$ 77,850
354724	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	10/1/2020	3.0	\$ 2.4345	\$ 73,035
354023	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/16/2020	6.0	\$ 2.4800	\$ 148,800
354734	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4345	\$ 12,173
354024	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	9/16/2020	1.0	\$ 2.4800	\$ 24,800
354025	NG OTC Swap	HENRY HUB	Sep-22	ACCELERATED	9/16/2020	55.0	\$ 2.4800	\$ 1,364,000

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98.5                      \$                      2,524,128

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377825	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	9/2/2021	4.0	\$ 3.5150	\$ 140,600
376246	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	8/6/2021	4.0	\$ 3.3320	\$ 133,280
374516	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	7/1/2021	4.0	\$ 2.9370	\$ 117,480
372873	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	6/2/2021	4.0	\$ 2.7240	\$ 108,960
371563	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	5/4/2021	4.0	\$ 2.6030	\$ 104,120
369809	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	4/5/2021	4.0	\$ 2.5110	\$ 100,440
367305	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	3/4/2021	4.0	\$ 2.5140	\$ 100,560
364374	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	2/3/2021	4.0	\$ 2.5320	\$ 101,280
361921	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	1/6/2021	4.0	\$ 2.5200	\$ 100,800
358943	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	12/3/2020	4.0	\$ 2.5200	\$ 100,800
356444	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	11/2/2020	4.0	\$ 2.6200	\$ 104,800
355884	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	10/23/2020	7.0	\$ 2.5820	\$ 180,740
369819	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	4/5/2021	0.6	\$ 2.5110	\$ 15,066
361931	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5200	\$ 25,200
358947	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.5200	\$ 25,200
355885	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	10/23/2020	1.0	\$ 2.5820	\$ 25,820
355886	NG OTC Swap	HENRY HUB	Oct-22	ACCELERATED	10/23/2020	64.0	\$ 2.5820	\$ 1,652,480

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118.6	\$	3,137,626
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377826	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	9/2/2021	5.0	\$ 3.5780	\$ 178,900
376247	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	8/6/2021	5.0	\$ 3.3900	\$ 169,500
374517	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	7/1/2021	5.0	\$ 2.9910	\$ 149,550
372874	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	6/2/2021	5.0	\$ 2.7880	\$ 139,400
371564	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	5/4/2021	5.0	\$ 2.6680	\$ 133,400
369810	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	4/5/2021	5.0	\$ 2.5750	\$ 128,750
367306	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	3/4/2021	5.0	\$ 2.5750	\$ 128,750
364375	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	2/3/2021	5.0	\$ 2.5870	\$ 129,350
361922	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	1/6/2021	5.0	\$ 2.5800	\$ 129,000
358944	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	12/3/2020	5.0	\$ 2.6100	\$ 130,500
356995	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	11/6/2020	10.0	\$ 2.7065	\$ 270,650
369820	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	4/5/2021	1.5	\$ 2.5750	\$ 38,625
367314	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	3/4/2021	0.5	\$ 2.5750	\$ 12,875
364382	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	2/3/2021	1.0	\$ 2.5870	\$ 25,870
361932	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5800	\$ 25,800
358948	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.6100	\$ 26,100
356996	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	11/6/2020	2.0	\$ 2.7065	\$ 54,130
356997	NG OTC Swap	HENRY HUB	Nov-22	ACCELERATED	11/6/2020	94.0	\$ 2.7065	\$ 2,544,110

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<b>161.0</b>	<b>\$</b>	<b>4,415,260</b>
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
377827	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	9/2/2021	7.0	\$ 3.7060	\$ 259,420	
376248	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	8/6/2021	7.0	\$ 3.5060	\$ 245,420	
374518	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	7/1/2021	7.0	\$ 3.1130	\$ 217,910	
372875	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	6/2/2021	7.0	\$ 2.9330	\$ 205,310	
371565	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	5/4/2021	7.0	\$ 2.8140	\$ 196,980	
369811	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	4/5/2021	7.0	\$ 2.7430	\$ 192,010	
367307	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	3/4/2021	7.0	\$ 2.7390	\$ 191,730	
364376	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	2/3/2021	7.0	\$ 2.7300	\$ 191,100	
361923	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	1/6/2021	7.0	\$ 2.7150	\$ 190,050	
359291	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	12/7/2020	14.0	\$ 2.7390	\$ 383,460	
377837	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	9/2/2021	0.9	\$ 3.7060	\$ 33,354	
376258	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	8/6/2021	0.9	\$ 3.5060	\$ 31,554	
374528	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	7/1/2021	0.9	\$ 3.1130	\$ 28,017	
372885	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	6/2/2021	0.9	\$ 2.9330	\$ 26,397	
371574	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	5/4/2021	0.5	\$ 2.8140	\$ 14,070	
369823	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	4/5/2021	1.0	\$ 2.7430	\$ 27,430	
367315	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	3/4/2021	1.0	\$ 2.7390	\$ 27,390	
364383	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	2/3/2021	1.0	\$ 2.7300	\$ 27,300	
361933	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.7150	\$ 27,150	
359292	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	12/7/2020	2.0	\$ 2.7390	\$ 54,780	
359293	NG OTC Swap	HENRY HUB	Dec-22	ACCELERATED	12/7/2020	125.0	\$ 2.7390	\$ 3,423,750	
							<b>212.1</b>	<b>\$</b>	<b>5,994,582</b>

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377828	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	9/2/2021	7.0	\$ 3.7780	\$ 264,460
376249	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	8/6/2021	7.0	\$ 3.6100	\$ 252,700
374519	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	7/1/2021	7.0	\$ 3.2120	\$ 224,840
372876	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	6/2/2021	7.0	\$ 3.0380	\$ 212,660
371566	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	5/4/2021	7.0	\$ 2.9200	\$ 204,400
369812	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	4/5/2021	7.0	\$ 2.8500	\$ 199,500
367308	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	3/4/2021	8.0	\$ 2.8430	\$ 227,440
364377	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	2/3/2021	8.0	\$ 2.8380	\$ 227,040
362152	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	1/7/2021	14.0	\$ 2.8100	\$ 393,400
377838	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	9/2/2021	0.3	\$ 3.7780	\$ 11,334
376259	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	8/6/2021	0.3	\$ 3.6100	\$ 10,830
374529	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	7/1/2021	0.3	\$ 3.2120	\$ 9,636
372886	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	6/2/2021	0.3	\$ 3.0380	\$ 9,114
371575	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	5/4/2021	0.4	\$ 2.9200	\$ 10,220
369824	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	4/5/2021	0.3	\$ 2.8500	\$ 8,550
367316	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	3/4/2021	0.4	\$ 2.8430	\$ 11,372
364384	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	2/3/2021	0.4	\$ 2.8380	\$ 11,352
362153	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	1/7/2021	0.7	\$ 2.8100	\$ 19,670
362154	NG OTC Swap	HENRY HUB	Jan-23	ACCELERATED	1/7/2021	134.0	\$ 2.8100	\$ 3,765,400

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<b>209.4</b>	<b>\$</b>	<b>6,073,918</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377829	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	9/2/2021	7.0	\$ 3.6850	\$ 257,950
376250	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	8/6/2021	7.0	\$ 3.5280	\$ 246,960
374520	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	7/1/2021	7.0	\$ 3.1460	\$ 220,220
372877	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	6/2/2021	7.0	\$ 2.9790	\$ 208,530
371567	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	5/4/2021	7.0	\$ 2.8740	\$ 201,180
369813	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	4/5/2021	7.0	\$ 2.8080	\$ 196,560
367309	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	3/4/2021	7.0	\$ 2.7940	\$ 195,580
364993	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	2/9/2021	14.0	\$ 2.8425	\$ 397,950
377839	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	9/2/2021	0.6	\$ 3.6850	\$ 22,110
376260	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	8/6/2021	0.6	\$ 3.5280	\$ 21,168
374530	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	7/1/2021	0.6	\$ 3.1460	\$ 18,876
372887	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	6/2/2021	0.5	\$ 2.9790	\$ 14,895
371576	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	5/4/2021	0.7	\$ 2.8740	\$ 18,681
369825	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	4/5/2021	0.8	\$ 2.8080	\$ 22,464
367317	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	3/4/2021	0.6	\$ 2.7940	\$ 16,764
364994	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	2/9/2021	1.3	\$ 2.8425	\$ 36,953
364995	NG OTC Swap	HENRY HUB	Feb-23	ACCELERATED	2/9/2021	125.0	\$ 2.8425	\$ 3,553,125

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193.7	\$	5,649,966
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377830	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	9/2/2021	6.0	\$ 3.3880	\$ 203,280
376251	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	8/6/2021	6.0	\$ 3.2730	\$ 196,380
374521	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	7/1/2021	6.0	\$ 2.9500	\$ 177,000
372878	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	6/2/2021	6.0	\$ 2.8010	\$ 168,060
371568	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	5/4/2021	6.0	\$ 2.7200	\$ 163,200
369814	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	4/5/2021	6.0	\$ 2.6540	\$ 159,240
368176	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/12/2021	12.0	\$ 2.6870	\$ 322,440
369826	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	4/5/2021	0.5	\$ 2.6540	\$ 13,270
368177	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	3/12/2021	1.0	\$ 2.6870	\$ 26,870
368178	NG OTC Swap	HENRY HUB	Mar-23	ACCELERATED	3/12/2021	113.0	\$ 2.6870	\$ 3,036,310

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<b>162.5</b>	<b>\$</b>	<b>4,466,050</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377831	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	9/2/2021	4.0	\$ 2.8530	\$ 114,120
376252	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	8/6/2021	4.0	\$ 2.8390	\$ 113,560
374522	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	7/1/2021	4.0	\$ 2.5940	\$ 103,760
372879	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	6/2/2021	4.0	\$ 2.4760	\$ 99,040
371569	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	5/4/2021	4.0	\$ 2.4160	\$ 96,640
370662	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	4/20/2021	8.0	\$ 2.4080	\$ 192,640
370663	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	4/20/2021	1.0	\$ 2.4080	\$ 24,080
370664	NG OTC Swap	HENRY HUB	Apr-23	ACCELERATED	4/20/2021	73.0	\$ 2.4080	\$ 1,757,840

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<b>102.0</b>	<b>\$</b>	<b>2,501,680</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377832	NG OTC Swap	HENRY HUB	May-23	MANDATORY	9/2/2021	4.0	\$ 2.7810	\$ 111,240
376253	NG OTC Swap	HENRY HUB	May-23	MANDATORY	8/6/2021	4.0	\$ 2.7780	\$ 111,120
374523	NG OTC Swap	HENRY HUB	May-23	MANDATORY	7/1/2021	4.0	\$ 2.5520	\$ 102,080
372880	NG OTC Swap	HENRY HUB	May-23	MANDATORY	6/2/2021	4.0	\$ 2.4410	\$ 97,640
372060	NG OTC Swap	HENRY HUB	May-23	MANDATORY	5/13/2021	8.0	\$ 2.3950	\$ 191,600
372061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	5/13/2021	1.0	\$ 2.3950	\$ 23,950
372062	NG OTC Swap	HENRY HUB	May-23	ACCELERATED	5/13/2021	71.0	\$ 2.3950	\$ 1,700,450

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96.0	\$	2,338,080
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377833	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	9/2/2021	3.0	\$ 2.8130	\$ 84,390
376254	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	8/6/2021	3.0	\$ 2.8050	\$ 84,150
374524	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	7/1/2021	3.0	\$ 2.5900	\$ 77,700
373105	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	6/7/2021	6.0	\$ 2.5390	\$ 152,340
373106	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	6/7/2021	1.0	\$ 2.5390	\$ 25,390
373107	NG OTC Swap	HENRY HUB	Jun-23	ACCELERATED	6/7/2021	51.0	\$ 2.5390	\$ 1,294,890

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<b>67.0</b>	<b>\$</b>	<b>1,718,860</b>
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377834	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	9/2/2021	3.0	\$ 2.8520	\$ 85,560
376255	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	8/6/2021	3.0	\$ 2.8420	\$ 85,260
374725	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	7/7/2021	5.0	\$ 2.6500	\$ 132,500
377840	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	9/2/2021	0.2	\$ 2.8520	\$ 5,704
374726	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	7/7/2021	1.0	\$ 2.6500	\$ 26,500
374727	NG OTC Swap	HENRY HUB	Jul-23	ACCELERATED	7/7/2021	47.0	\$ 2.6500	\$ 1,245,500

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59.2	\$	1,581,024
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
377835	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2021	3.0	\$ 2.8630	\$ 85,890
376644	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/12/2021	6.0	\$ 2.8850	\$ 173,100
377841	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2021	0.5	\$ 2.8630	\$ 14,315
376645	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/12/2021	1.0	\$ 2.8850	\$ 28,850
376646	NG OTC Swap	HENRY HUB	Aug-23	ACCELERATED	8/12/2021	50.0	\$ 2.8850	\$ 1,442,500

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60.5	\$	1,744,655
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
378205	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/10/2021	6.0	\$ 3.0310	\$ 181,860
378206	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	9/10/2021	1.0	\$ 3.0310	\$ 30,310
378207	NG OTC Swap	HENRY HUB	Sep-23	ACCELERATED	9/10/2021	57.0	\$ 3.0310	\$ 1,727,670

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<b>64.0</b>	<b>\$</b>	<b>1,939,840</b>
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