

October 24, 2022

VIA HAND DELIVERY & ELECTRONIC MAIL

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

RE: Semi-Annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (GPIP) initially approved in Docket No. 3436 at Order No. 17444, enclosed please find 6 copies of The Narragansett Electric Company d/b/a Rhode Island Energy's ("Rhode Island Energy" or the "Company") semi-annual report on the status of the penalties and incentives as of September 30, 2022.

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 Rhode Island Energy as of March 31, 2023 is found in the last column of the table labeled "Company Incentive." For the 12-month period of April 1, 2022 to March 31, 2023, the report indicates a benefit to customers of \$186,673 from discretionary purchases and a calculated Company incentive of \$56,836. For the April 1, 2023 to March 31, 2024 year, the benefit to customers is \$98,207 and the Company incentive is \$15,883. For the April 1, 2024 to March 31, 2025 measurement year, the benefit to customers is \$3,979 and the Company incentive is \$398.

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

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

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

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

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

Very truly yours,



Leticia C. Pimentel

Enclosures

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

Gas Procurement Incentive Program Worksheet - September 30 2022
Incentive Calculation

Rhode Island Energy - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-22	\$ 2.6750	\$ 2.3071	\$ 0.37	14,000	\$ 5,151	10.00%	\$ 515
May-22	\$ 2.6546	\$ 2.3248	\$ 0.33	32,000	\$ 10,553	10.00%	\$ 1,055
Jun-22	\$ 2.6523	\$ 2.3650	\$ 0.29	36,000	\$ 10,343	10.00%	\$ 1,034
Jul-22	\$ 3.2579	\$ 2.4184	\$ 0.84	25,000	\$ 20,987	20.00%	\$ 4,197
Aug-22	\$ 3.2421	\$ 2.4908	\$ 0.75	20,000	\$ 15,027	20.00%	\$ 3,005
Sep-22	\$ 3.0152	\$ 2.4648	\$ 0.55	15,000	\$ 8,256	20.00%	\$ 1,651
Oct-22	\$ 3.4672	\$ 2.5357	\$ 0.93	36,000	\$ 33,532	20.00%	\$ 6,706
Nov-22	\$ 3.5295	\$ 2.8092	\$ 0.72	73,000	\$ 52,575	22.11%	\$ 11,624
Dec-22	\$ 4.0368	\$ 3.8775	\$ 0.16	148,500	\$ 23,654	53.63%	\$ 12,687
Jan-23	\$ 4.5713	\$ 4.5670	\$ 0.00	70,000	\$ 301	1600.46%	\$ 4,812
Feb-23	\$ 4.5939	\$ 4.5802	\$ 0.01	121,600	\$ 1,661	426.61%	\$ 7,087
Mar-23	\$ 4.4503	\$ 4.2848	\$ 0.17	28,000	\$ 4,633	53.12%	\$ 2,461
Subtotal 22-23				619,100	186,673		56,836
Apr-23	\$ 3.4830	\$ 2.6318	\$ 0.85	12,000	\$ 10,215	20.00%	\$ 2,043
May-23	\$ 3.1192	\$ 2.6085	\$ 0.51	12,000	\$ 6,129	20.00%	\$ 1,226
Jun-23	\$ 3.6839	\$ 2.9814	\$ 0.70	14,500	\$ 10,187	20.00%	\$ 2,037
Jul-23	\$ 3.8381	\$ 3.3079	\$ 0.53	19,000	\$ 10,073	20.00%	\$ 2,015
Aug-23	\$ 3.9175	\$ 3.3513	\$ 0.57	24,000	\$ 13,590	20.00%	\$ 2,718
Sep-23	\$ 4.0024	\$ 3.4231	\$ 0.58	18,000	\$ 10,429	20.00%	\$ 2,086
Oct-23	\$ 4.0959	\$ 3.8359	\$ 0.26	14,000	\$ 3,641	10.00%	\$ 364
Nov-23	\$ 4.3277	\$ 4.0808	\$ 0.25	44,000	\$ 10,861	10.00%	\$ 1,086
Dec-23	\$ 4.6538	\$ 4.5993	\$ 0.05	117,000	\$ 6,378	10.00%	\$ 638
Jan-24	\$ 4.8545	\$ 4.8087	\$ 0.05	92,000	\$ 4,219	10.00%	\$ 422
Feb-24	\$ 4.8788	\$ 4.7913	\$ 0.09	100,000	\$ 8,743	10.00%	\$ 874
Mar-24	\$ 4.6883	\$ 4.6348	\$ 0.05	70,000	\$ 3,743	10.00%	\$ 374
Subtotal 23-24				536,500	98,207		15,883
Apr-24	\$ 4.3273	\$ 4.3130	0.01	74,000	1,058	10.00%	106
May-24	\$ 4.2310	\$ 4.21	0.03	56,000	1,419	10.00%	142
Jun-24	\$ 4.5759	\$ 4.57	0.01	51,000	274	10.00%	27
Jul-24	\$ 4.3770	\$ 4.34	0.04	33,000	1,228	10.00%	123
Aug-24	\$ 4.6203	\$ 4.62	-	30,000	-	0.00%	-
Sep-24	\$ 4.8900	\$ 4.89	-	20,000	-	0.00%	-
Oct-24	\$ -	\$ -	-	-	-	0.00%	-
Nov-24	\$ -	\$ -	-	-	-	0.00%	-
Dec-24	\$ -	\$ -	-	-	-	0.00%	-
Jan-25	\$ -	\$ -	-	-	-	0.00%	-
Feb-25	\$ -	\$ -	-	-	-	0.00%	-
Mar-25	\$ -	\$ -	-	-	-	0.00%	-
Subtotal 24-25				264,000	3,979		398
TOTAL				1,419,600	288,859		73,117

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

4 months or less to	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	5% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-22	765,000	630,000	-	\$ 2,046,380	\$ 1,413,090	\$ -	\$ 2.6750	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	830,000	590,000	-	\$ 2,203,330	\$ 1,355,820	\$ -	\$ 2.6546	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	600,000	470,000	-	\$ 1,591,395	\$ 1,094,160	\$ -	\$ 2.6523	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	480,000	480,000	-	\$ 1,563,780	\$ 1,121,280	\$ -	\$ 3.2579	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	650,000	370,000	-	\$ 2,107,360	\$ 927,590	\$ -	\$ 3.2421	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	540,000	550,000	-	\$ 1,628,225	\$ 1,364,000	\$ -	\$ 3.0152	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	770,000	640,000	-	\$ 2,669,720	\$ 1,652,480	\$ -	\$ 3.4672	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	868,000	940,000	-	\$ 3,063,566	\$ 2,544,110	\$ -	\$ 3.5295	\$ 2.7065	\$ -	\$ -	\$ -	0%
Dec-22	1,284,000	1,250,000	-	\$ 5,183,282	\$ 3,423,750	\$ -	\$ 4.0368	\$ 2.7390	\$ -	\$ -	\$ -	0%
Jan-23	1,500,000	1,340,000	-	\$ 6,856,895	\$ 3,765,400	\$ -	\$ 4.5713	\$ 2.8100	\$ -	\$ -	\$ -	0%
Feb-23	1,385,000	1,250,000	-	\$ 6,362,490	\$ 3,553,125	\$ -	\$ 4.5939	\$ 2.8425	\$ -	\$ -	\$ -	0%
Mar-23	1,319,000	1,130,000	-	\$ 5,869,892	\$ 3,036,310	\$ -	\$ 4.4503	\$ 2.6870	\$ -	\$ -	\$ -	0%
Apr-23	650,000	730,000	-	\$ 2,263,960	\$ 1,757,840	\$ -	\$ 3.4830	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	450,000	710,000	-	\$ 1,403,660	\$ 1,700,450	\$ -	\$ 3.1192	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	520,000	510,000	-	\$ 1,915,647	\$ 1,294,890	\$ -	\$ 3.6839	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	470,000	470,000	-	\$ 1,803,890	\$ 1,245,500	\$ -	\$ 3.8381	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	450,000	500,000	-	\$ 1,762,890	\$ 1,442,500	\$ -	\$ 3.9175	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	420,000	570,000	-	\$ 1,681,020	\$ 1,727,670	\$ -	\$ 4.0024	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	510,000	720,000	-	\$ 2,088,910	\$ 2,352,240	\$ -	\$ 4.0959	\$ 3.2670	\$ -	\$ -	\$ -	0%
Nov-23	600,000	900,000	-	\$ 2,596,600	\$ 2,996,100	\$ -	\$ 4.3277	\$ 3.3290	\$ -	\$ -	\$ -	0%
Dec-23	760,000	1,240,000	-	\$ 3,536,920	\$ 4,414,400	\$ -	\$ 4.6538	\$ 3.5600	\$ -	\$ -	\$ -	0%
Jan-24	750,000	1,370,000	-	\$ 3,640,910	\$ 4,996,390	\$ -	\$ 4.8545	\$ 3.6470	\$ -	\$ -	\$ -	0%
Feb-24	660,000	1,360,000	-	\$ 3,219,980	\$ 5,166,640	\$ -	\$ 4.8788	\$ 3.7990	\$ -	\$ -	\$ -	0%
Mar-24	560,000	1,330,000	-	\$ 2,625,420	\$ 4,944,275	\$ -	\$ 4.6883	\$ 3.7175	\$ -	\$ -	\$ -	0%
Apr-24	270,000	630,000	-	\$ 1,168,360	\$ 2,520,000	\$ -	\$ 4.3273	\$ 4.0000	\$ -	\$ -	\$ -	0%
May-24	230,000	630,000	-	\$ 973,120	\$ 2,318,400	\$ -	\$ 4.2310	\$ 3.6800	\$ -	\$ -	\$ -	0%
Jun-24	150,000	550,000	-	\$ 686,391	\$ 2,627,350	\$ -	\$ 4.5759	\$ 4.7770	\$ -	\$ -	\$ -	0%
Jul-24	80,000	380,000	-	\$ 350,160	\$ 1,546,600	\$ -	\$ 4.3770	\$ 4.0700	\$ -	\$ -	\$ -	0%
Aug-24	90,000	540,000	-	\$ 415,830	\$ 2,378,700	\$ -	\$ 4.6203	\$ 4.4050	\$ -	\$ -	\$ -	0%
Sep-24	60,000	570,000	-	\$ 293,400	\$ 2,787,300	\$ -	\$ 4.8900	\$ 4.8900	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

5 to 8 months	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Apr-22	765,000	630,000	-	\$ 2,046,380	\$ 1,413,090	\$ -	\$ 2.6750	\$ 2.2430	\$ -	\$ -	\$ -	0%
May-22	830,000	590,000	-	\$ 2,203,330	\$ 1,355,820	\$ -	\$ 2.6546	\$ 2.2980	\$ -	\$ -	\$ -	0%
Jun-22	600,000	470,000	-	\$ 1,591,395	\$ 1,094,160	\$ -	\$ 2.6523	\$ 2.3280	\$ -	\$ -	\$ -	0%
Jul-22	480,000	480,000	-	\$ 1,563,780	\$ 1,121,280	\$ -	\$ 3.2579	\$ 2.3360	\$ -	\$ -	\$ -	0%
Aug-22	650,000	370,000	-	\$ 2,107,360	\$ 927,590	\$ -	\$ 3.2421	\$ 2.5070	\$ -	\$ -	\$ -	0%
Sep-22	540,000	550,000	-	\$ 1,628,225	\$ 1,364,000	\$ -	\$ 3.0152	\$ 2.4800	\$ -	\$ -	\$ -	0%
Oct-22	770,000	640,000	-	\$ 2,669,720	\$ 1,652,480	\$ -	\$ 3.4672	\$ 2.5820	\$ -	\$ -	\$ -	0%
Nov-22	868,000	940,000	3,000	\$ 3,063,566	\$ 2,544,110	\$ 21,675	\$ 3.5295	\$ 2.7065	\$ 7.2250	\$ (3.6955)	\$ (1,109)	10%
Dec-22	1,284,000	1,250,000	23,000	\$ 5,183,282	\$ 3,423,750	\$ 172,408	\$ 4.0368	\$ 2.7390	\$ 7.4960	\$ (3.4592)	\$ (7,956)	10%
Jan-23	1,500,000	1,340,000	16,600	\$ 6,856,895	\$ 3,765,400	\$ 123,397	\$ 4.5713	\$ 2.8100	\$ 7.4335	\$ (2.8623)	\$ (4,751)	10%
Feb-23	1,385,000	1,250,000	25,000	\$ 6,362,490	\$ 3,553,125	\$ 182,399	\$ 4.5939	\$ 2.8425	\$ 7.2959	\$ (2.7021)	\$ (6,755)	10%
Mar-23	1,319,000	1,130,000	8,000	\$ 5,869,892	\$ 3,036,310	\$ 50,947	\$ 4.4503	\$ 2.6870	\$ 6.3684	\$ (1.9181)	\$ (1,534)	10%
Apr-23	650,000	730,000	-	\$ 2,263,960	\$ 1,757,840	\$ -	\$ 3.4830	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	450,000	710,000	-	\$ 1,403,660	\$ 1,700,450	\$ -	\$ 3.1192	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	520,000	510,000	-	\$ 1,915,647	\$ 1,294,890	\$ -	\$ 3.6839	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	470,000	470,000	-	\$ 1,803,890	\$ 1,245,500	\$ -	\$ 3.8381	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	450,000	500,000	-	\$ 1,762,890	\$ 1,442,500	\$ -	\$ 3.9175	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	420,000	570,000	-	\$ 1,681,020	\$ 1,727,670	\$ -	\$ 4.0024	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	510,000	720,000	-	\$ 2,088,910	\$ 2,352,240	\$ -	\$ 4.0959	\$ 3.2670	\$ -	\$ -	\$ -	0%
Nov-23	600,000	900,000	-	\$ 2,596,600	\$ 2,996,100	\$ -	\$ 4.3277	\$ 3.3290	\$ -	\$ -	\$ -	0%
Dec-23	760,000	1,240,000	-	\$ 3,536,920	\$ 4,414,400	\$ -	\$ 4.6538	\$ 3.5600	\$ -	\$ -	\$ -	0%
Jan-24	750,000	1,370,000	-	\$ 3,640,910	\$ 4,996,390	\$ -	\$ 4.8545	\$ 3.6470	\$ -	\$ -	\$ -	0%
Feb-24	660,000	1,360,000	-	\$ 3,219,980	\$ 5,166,640	\$ -	\$ 4.8788	\$ 3.7990	\$ -	\$ -	\$ -	0%
Mar-24	560,000	1,330,000	-	\$ 2,625,420	\$ 4,944,275	\$ -	\$ 4.6883	\$ 3.7175	\$ -	\$ -	\$ -	0%
Apr-24	270,000	630,000	-	\$ 1,168,360	\$ 2,520,000	\$ -	\$ 4.3273	\$ 4.0000	\$ -	\$ -	\$ -	0%
May-24	230,000	630,000	-	\$ 973,120	\$ 2,318,400	\$ -	\$ 4.2310	\$ 3.6800	\$ -	\$ -	\$ -	0%
Jun-24	150,000	550,000	-	\$ 686,391	\$ 2,627,350	\$ -	\$ 4.5759	\$ 4.7770	\$ -	\$ -	\$ -	0%
Jul-24	80,000	380,000	-	\$ 350,160	\$ 1,546,600	\$ -	\$ 4.3770	\$ 4.0700	\$ -	\$ -	\$ -	0%
Aug-24	90,000	540,000	-	\$ 415,830	\$ 2,378,700	\$ -	\$ 4.6203	\$ 4.4050	\$ -	\$ -	\$ -	0%
Sep-24	60,000	570,000	-	\$ 293,400	\$ 2,787,300	\$ -	\$ 4.8900	\$ 4.8900	\$ -	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20%	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		Incentive (USD)	Incentive %
Apr-22	765,000	630,000	14,000	\$ 2,046,380	\$ 1,413,090	\$ 32,299	\$ 2,6750	\$ 2,2430	\$ 2,3071	\$ 0.3679	\$ 515	10%
May-22	830,000	590,000	32,000	\$ 2,203,330	\$ 1,355,820	\$ 74,395	\$ 2,6546	\$ 2,2980	\$ 2,3248	\$ 0.3298	\$ 1,055	10%
Jun-22	600,000	470,000	36,000	\$ 1,591,395	\$ 1,094,160	\$ 85,141	\$ 2,6523	\$ 2,3280	\$ 2,3650	\$ 0.2873	\$ 1,034	10%
Jul-22	480,000	480,000	25,000	\$ 1,563,780	\$ 1,121,280	\$ 60,460	\$ 3,2579	\$ 2,3360	\$ 2,4184	\$ 0.8395	\$ 4,197	20%
Aug-22	650,000	370,000	20,000	\$ 2,107,360	\$ 927,590	\$ 49,815	\$ 3,2421	\$ 2,5070	\$ 2,4908	\$ 0.7513	\$ 3,005	20%
Sep-22	540,000	550,000	15,000	\$ 1,628,225	\$ 1,364,000	\$ 36,973	\$ 3,0152	\$ 2,4800	\$ 2,4648	\$ 0.5504	\$ 1,651	20%
Oct-22	770,000	640,000	36,000	\$ 2,669,720	\$ 1,652,480	\$ 91,286	\$ 3,4672	\$ 2,5820	\$ 2,5357	\$ 0.9314	\$ 6,706	20%
Nov-22	868,000	940,000	70,000	\$ 3,063,566	\$ 2,544,110	\$ 183,400	\$ 3,5295	\$ 2,7065	\$ 2,6200	\$ 0.9095	\$ 12,732	20%
Dec-22	1,284,000	1,250,000	125,500	\$ 5,183,282	\$ 3,423,750	\$ 403,406	\$ 4,0368	\$ 2,7390	\$ 3,2144	\$ 0.8224	\$ 20,643	20%
Jan-23	1,500,000	1,340,000	53,400	\$ 6,856,895	\$ 3,765,400	\$ 196,291	\$ 4,5713	\$ 2,8100	\$ 3,6759	\$ 0.8954	\$ 9,563	20%
Feb-23	1,385,000	1,250,000	96,600	\$ 6,362,490	\$ 3,553,125	\$ 374,553	\$ 4,5939	\$ 2,8425	\$ 3,8774	\$ 0.7165	\$ 13,843	20%
Mar-23	1,319,000	1,130,000	20,000	\$ 5,869,892	\$ 3,036,310	\$ 69,027	\$ 4,4503	\$ 2,6870	\$ 3,4514	\$ 0.9989	\$ 3,996	20%
Apr-23	650,000	730,000	12,000	\$ 2,263,960	\$ 1,757,840	\$ 31,581	\$ 3,4830	\$ 2,4080	\$ 2,6318	\$ 0.8513	\$ 2,043	20%
May-23	450,000	710,000	12,000	\$ 1,403,660	\$ 1,700,450	\$ 31,302	\$ 3,1192	\$ 2,3950	\$ 2,6085	\$ 0.5107	\$ 1,226	20%
Jun-23	520,000	510,000	14,500	\$ 1,915,647	\$ 1,294,890	\$ 43,231	\$ 3,6839	\$ 2,5390	\$ 2,9814	\$ 0.7025	\$ 2,037	20%
Jul-23	470,000	470,000	19,000	\$ 1,803,890	\$ 1,245,500	\$ 62,850	\$ 3,8381	\$ 2,6500	\$ 3,3079	\$ 0.5302	\$ 2,015	20%
Aug-23	450,000	500,000	24,000	\$ 1,762,890	\$ 1,442,500	\$ 80,431	\$ 3,9175	\$ 2,8850	\$ 3,3513	\$ 0.5662	\$ 2,718	20%
Sep-23	420,000	570,000	18,000	\$ 1,681,020	\$ 1,727,670	\$ 61,615	\$ 4,0024	\$ 3,0310	\$ 3,4231	\$ 0.5794	\$ 2,086	20%
Oct-23	510,000	720,000	14,000	\$ 2,088,910	\$ 2,352,240	\$ 53,702	\$ 4,0959	\$ 3,2670	\$ 3,8359	\$ 0.2600	\$ 364	10%
Nov-23	600,000	900,000	44,000	\$ 2,596,600	\$ 2,996,100	\$ 179,556	\$ 4,3277	\$ 3,3290	\$ 4,0808	\$ 0.2468	\$ 1,086	10%
Dec-23	760,000	1,240,000	117,000	\$ 3,536,920	\$ 4,414,400	\$ 538,122	\$ 4,6538	\$ 3,5600	\$ 4,5993	\$ 0.0545	\$ 638	10%
Jan-24	750,000	1,370,000	92,000	\$ 3,640,910	\$ 4,996,390	\$ 442,399	\$ 4,8545	\$ 3,6470	\$ 4,8087	\$ 0.0459	\$ 422	10%
Feb-24	660,000	1,360,000	100,000	\$ 3,219,980	\$ 5,166,640	\$ 479,133	\$ 4,8788	\$ 3,7990	\$ 4,7913	\$ 0.0874	\$ 874	10%
Mar-24	560,000	1,330,000	70,000	\$ 2,625,420	\$ 4,944,275	\$ 324,434	\$ 4,6883	\$ 3,7175	\$ 4,6348	\$ 0.0535	\$ 374	10%
Apr-24	270,000	630,000	74,000	\$ 1,168,360	\$ 2,520,000	\$ 319,159	\$ 4,3273	\$ 4,0000	\$ 4,3130	\$ 0.0143	\$ 106	10%
May-24	230,000	630,000	56,000	\$ 973,120	\$ 2,318,400	\$ 235,515	\$ 4,2310	\$ 3,6800	\$ 4,2056	\$ 0.0253	\$ 142	10%
Jun-24	150,000	550,000	51,000	\$ 686,391	\$ 2,627,350	\$ 233,099	\$ 4,5759	\$ 4,7770	\$ 4,5706	\$ 0.0054	\$ 27	10%
Jul-24	80,000	380,000	33,000	\$ 350,160	\$ 1,546,600	\$ 143,213	\$ 4,3770	\$ 4,0700	\$ 4,3398	\$ 0.0372	\$ 123	10%
Aug-24	90,000	540,000	30,000	\$ 415,830	\$ 2,378,700	\$ 138,610	\$ 4,6203	\$ 4,4050	\$ 4,6203	\$ -	\$ -	0%
Sep-24	60,000	570,000	20,000	\$ 293,400	\$ 2,787,300	\$ 97,800	\$ 4,8900	\$ 4,8900	\$ 4,8900	\$ -	\$ -	0%
Oct-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-24	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Sep 30 2022

Volume *	Rhode Island Energy - Rhode Island										PURCHASE (USD)				Average Price (\$/Dth)					
	HEDGED VOLUME (Dth)										Average						Average Price (\$/Dth)			
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"	Monthly	Percentage	Average		Mandatory	Accelerated	Discretionary	Basis Hedge (MM)	Mandatory	Accelerated	Discretionary	Basis Hedge (MM / Dth)	
202204	4/1/2022	2,353,757	765,000	630,000	14,000	290,000	1,409,000	60%	\$ 2,4782	\$ 3,491,769	\$ 2,046,380	\$ 1,413,090	\$ 32,299	\$ 32,210	\$ 2,6750	\$ 2,2430	\$ 2,3071	\$ 0.1111		
202205	5/1/2022	2,101,557	830,000	590,000	32,000	750,000	1,452,000	69%	\$ 2,5024	\$ 3,633,545	\$ 2,203,330	\$ 1,355,820	\$ 74,395	\$ 37,750	\$ 2,6546	\$ 2,2980	\$ 2,3248	\$ 0.0503		
202206	6/1/2022	1,629,912	600,000	470,000	36,000	630,000	1,106,000	68%	\$ 2,5052	\$ 2,770,696	\$ 1,591,395	\$ 1,094,160	\$ 85,141	\$ (11,320)	\$ 2,6523	\$ 2,3280	\$ 2,3650	\$ (0.0180)		
202207	7/1/2022	1,086,611	480,000	480,000	25,000	860,000	985,000	91%	\$ 2,7873	\$ 2,745,520	\$ 1,563,780	\$ 1,121,280	\$ 60,460	\$ 83,980	\$ 3,2579	\$ 2,3360	\$ 2,4184	\$ 0.0977		
202208	8/1/2022	1,339,948	650,000	370,000	20,000	910,000	1,040,000	78%	\$ 2,9661	\$ 3,084,765	\$ 2,107,360	\$ 927,590	\$ 49,815	\$ 89,830	\$ 3,2421	\$ 2,5070	\$ 2,4908	\$ 0.0987		
202209	9/1/2022	1,608,184	540,000	550,000	15,000	880,000	1,105,000	69%	\$ 2,7414	\$ 3,029,198	\$ 1,628,225	\$ 1,364,000	\$ 36,973	\$ (371,230)	\$ 3,0152	\$ 2,4800	\$ 2,4648	\$ (0.4219)		
202210	10/1/2022	2,400,602	770,000	640,000	36,000	940,000	1,446,000	60%	\$ 3,0522	\$ 4,413,486	\$ 2,669,720	\$ 1,652,480	\$ 91,286	\$ (1,253,080)	\$ 3,4672	\$ 2,5820	\$ 2,5357	\$ (1.3331)		
202211	11/1/2022	2,942,407	868,000	940,000	73,000	1,370,000	1,881,000	64%	\$ 3,0902	\$ 5,812,751	\$ 3,063,566	\$ 2,544,110	\$ 205,075	\$ (707,385)	\$ 3,5295	\$ 2,7065	\$ 2,8092	\$ (0.5163)		
202212	12/1/2022	4,559,703	1,284,000	1,250,000	148,500	1,640,000	2,682,500	59%	\$ 3,4232	\$ 9,182,846	\$ 5,183,282	\$ 3,423,750	\$ 575,814	\$ (132,130)	\$ 4,0368	\$ 2,7390	\$ 3,8775	\$ (0.0806)		
202301	1/1/2023	5,548,048	1,500,000	1,340,000	70,000	1,580,000	2,910,000	52%	\$ 3,7601	\$ 10,941,983	\$ 6,856,895	\$ 3,765,400	\$ 319,688	\$ 124,500	\$ 4,5713	\$ 2,8100	\$ 4,5670	\$ 0.0788		
202302	2/1/2023	4,879,788	1,385,000	1,250,000	121,600	1,320,000	2,756,600	56%	\$ 3,7991	\$ 10,472,567	\$ 6,362,490	\$ 3,553,125	\$ 556,952	\$ 199,890	\$ 4,5939	\$ 2,8425	\$ 4,5802	\$ 0.1514		
202303	3/1/2023	4,146,368	1,319,000	1,130,000	28,000	1,200,000	2,477,000	60%	\$ 3,6440	\$ 9,026,176	\$ 5,869,892	\$ 3,036,310	\$ 119,974	\$ 142,125	\$ 4,4503	\$ 2,6870	\$ 4,2848	\$ 0.1184		
202304	4/1/2023	2,532,886	650,000	730,000	12,000	-	1,392,000	55%	\$ 2,9119	\$ 4,053,381	\$ 2,263,960	\$ 1,757,840	\$ 31,581	\$ -	\$ 3,4830	\$ 2,4080	\$ 2,6318	\$ -		
202305	5/1/2023	2,087,764	450,000	710,000	12,000	-	1,172,000	56%	\$ 2,6753	\$ 3,135,412	\$ 1,403,660	\$ 1,700,450	\$ 31,302	\$ -	\$ 3,1192	\$ 2,3950	\$ 2,6085	\$ -		
202306	6/1/2023	1,511,702	520,000	510,000	14,500	-	1,044,500	69%	\$ 3,1151	\$ 3,253,768	\$ 1,915,647	\$ 1,294,890	\$ 43,231	\$ -	\$ 3,6839	\$ 2,5390	\$ 2,9814	\$ -		
202307	7/1/2023	1,383,535	470,000	470,000	19,000	-	959,000	69%	\$ 3,2453	\$ 3,112,240	\$ 1,803,890	\$ 1,245,500	\$ 62,850	\$ -	\$ 3,8381	\$ 2,6500	\$ 3,3079	\$ -		
202308	8/1/2023	1,456,879	450,000	500,000	24,000	-	974,000	67%	\$ 3,3735	\$ 3,285,821	\$ 1,762,890	\$ 1,442,500	\$ 80,431	\$ -	\$ 3,9175	\$ 2,8850	\$ 3,3513	\$ -		
202309	9/1/2023	1,675,589	420,000	570,000	18,000	-	1,008,000	60%	\$ 3,4428	\$ 3,470,305	\$ 1,681,020	\$ 1,727,670	\$ 61,615	\$ -	\$ 4,0024	\$ 3,0310	\$ 3,4231	\$ -		
202310	10/1/2023	2,459,908	510,000	720,000	14,000	-	1,244,000	51%	\$ 3,6132	\$ 4,494,852	\$ 2,088,910	\$ 2,352,240	\$ 53,702	\$ -	\$ 4,0959	\$ 3,2670	\$ 3,8359	\$ -		
202311	11/1/2023	3,008,651	600,000	900,000	44,000	-	1,544,000	51%	\$ 3,7385	\$ 5,772,256	\$ 2,596,600	\$ 2,996,100	\$ 179,556	\$ -	\$ 4,3277	\$ 3,3290	\$ 4,0808	\$ -		
202312	12/1/2023	4,605,174	760,000	1,240,000	117,000	-	2,117,000	46%	\$ 4,0101	\$ 8,489,442	\$ 3,536,920	\$ 4,414,400	\$ 538,122	\$ -	\$ 4,6538	\$ 3,5600	\$ 4,5993	\$ -		
202401	1/1/2024	5,678,238	750,000	1,370,000	92,000	-	2,212,000	39%	\$ 4,1047	\$ 9,079,699	\$ 3,640,910	\$ 4,996,390	\$ 442,399	\$ -	\$ 4,8545	\$ 3,6470	\$ 4,8087	\$ -		
202402	2/1/2024	5,150,914	660,000	1,360,000	100,000	-	2,120,000	41%	\$ 4,1820	\$ 8,865,753	\$ 3,219,980	\$ 5,166,640	\$ 479,133	\$ -	\$ 4,8788	\$ 3,7990	\$ 4,7913	\$ -		
202403	3/1/2024	4,229,106	560,000	1,330,000	70,000	-	1,960,000	46%	\$ 4,0276	\$ 7,894,129	\$ 2,625,420	\$ 4,944,275	\$ 324,434	\$ -	\$ 4,6883	\$ 3,7175	\$ 4,6348	\$ -		
202404	4/1/2024	2,613,777	270,000	630,000	74,000	-	974,000	37%	\$ 4,1145	\$ 4,007,519	\$ 1,168,360	\$ 2,520,000	\$ 319,159	\$ -	\$ 4,3273	\$ 4,0000	\$ 4,3130	\$ -		
202405	5/1/2024	2,190,372	230,000	630,000	56,000	-	916,000	42%	\$ 3,8505	\$ 3,527,035	\$ 973,120	\$ 2,318,400	\$ 235,515	\$ -	\$ 4,2310	\$ 3,6800	\$ 4,2056	\$ -		
202406	6/1/2024	1,700,973	150,000	550,000	51,000	-	751,000	44%	\$ 4,7228	\$ 3,546,840	\$ 686,391	\$ 2,627,350	\$ 233,099	\$ -	\$ 4,5759	\$ 4,7770	\$ 4,5706	\$ -		
202407	7/1/2024	1,214,052	80,000	380,000	33,000	-	493,000	41%	\$ 4,1379	\$ 2,039,973	\$ 350,160	\$ 1,546,600	\$ 143,213	\$ -	\$ 4,3770	\$ 4,0700	\$ 4,3398	\$ -		
202408	8/1/2024	1,216,928	90,000	540,000	30,000	-	660,000	54%	\$ 4,4442	\$ 2,933,140	\$ 415,830	\$ 2,378,700	\$ 138,610	\$ -	\$ 4,6203	\$ 4,4050	\$ 4,6203	\$ -		
202409	9/1/2024	1,680,061	60,000	570,000	20,000	-	650,000	39%	\$ 4,8900	\$ 3,178,500	\$ 293,400	\$ 2,787,300	\$ 97,800	\$ -	\$ 4,8900	\$ 4,8900	\$ 4,8900	\$ -		
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 \$
391678	NG Basis Swap	TETCO M2	Apr-22	MANDATORY	3/1/2022	14.0	\$ (1.0150)	\$ -
390498	NG Basis Swap	TETCO M2	Apr-22	MANDATORY	2/14/2022	15.0	\$ (1.0770)	\$ -
380904	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	11/1/2021	0.5	\$ 3.9500	\$ 19,750
379222	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	10/1/2021	4.0	\$ 4.0000	\$ 160,000
377819	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/2/2021	4.0	\$ 3.5480	\$ 141,920
376240	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/6/2021	4.0	\$ 3.3490	\$ 133,960
374510	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2021	4.0	\$ 2.9720	\$ 118,880
372867	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/2/2021	4.0	\$ 2.7040	\$ 108,160
371557	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/4/2021	4.0	\$ 2.5860	\$ 103,440
369803	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/5/2021	4.0	\$ 2.4620	\$ 98,480
367299	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	3/4/2021	4.0	\$ 2.4790	\$ 99,160
364368	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	2/3/2021	4.0	\$ 2.5180	\$ 100,720
361914	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	1/6/2021	4.0	\$ 2.5000	\$ 100,000
358937	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	12/3/2020	4.0	\$ 2.4500	\$ 98,000
356438	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	11/2/2020	4.0	\$ 2.6050	\$ 104,200
354729	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	10/1/2020	0.1	\$ 2.4550	\$ 2,455
354719	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	10/1/2020	3.0	\$ 2.4550	\$ 73,650
353915	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	9/14/2020	0.1	\$ 2.4800	\$ 2,480
353902	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352524	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	8/19/2020	0.2	\$ 2.4670	\$ 4,934
352518	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	8/19/2020	4.0	\$ 2.4670	\$ 98,680
349681	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	7/1/2020	3.0	\$ 2.2790	\$ 68,370
348181	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	6/1/2020	4.0	\$ 2.3300	\$ 93,200
346779	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	5/1/2020	4.0	\$ 2.3600	\$ 94,400
344622	NG OTC Swap	HENRY HUB	Apr-22	ACCELERATED	4/2/2020	63.0	\$ 2.2430	\$ 1,413,090
344621	NG OTC Swap	HENRY HUB	Apr-22	DISCRETIONARY	4/2/2020	1.0	\$ 2.2430	\$ 22,430
344620	NG OTC Swap	HENRY HUB	Apr-22	MANDATORY	4/2/2020	7.0	\$ 2.2430	\$ 157,010

140.9 \$ 3,491,769

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
394953	NG Basis Swap	TETCO M2	May-22	MANDATORY	4/1/2022	25.0	\$ (0.9000)	\$ -
391679	NG Basis Swap	TETCO M2	May-22	MANDATORY	3/1/2022	25.0	\$ (1.0150)	\$ -
390499	NG Basis Swap	TETCO M2	May-22	MANDATORY	2/14/2022	25.0	\$ (1.0770)	\$ -
379223	NG OTC Swap	HENRY HUB	May-22	MANDATORY	10/1/2021	5.0	\$ 3.8300	\$ 191,500
377820	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/2/2021	5.0	\$ 3.4370	\$ 171,850
376241	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/6/2021	5.0	\$ 3.2610	\$ 163,050
374511	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2021	5.0	\$ 2.8770	\$ 143,850
372868	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/2/2021	5.0	\$ 2.6430	\$ 132,150
371558	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/4/2021	5.0	\$ 2.5290	\$ 126,450
369804	NG OTC Swap	HENRY HUB	May-22	MANDATORY	4/5/2021	5.0	\$ 2.4240	\$ 121,200
367300	NG OTC Swap	HENRY HUB	May-22	MANDATORY	3/4/2021	5.0	\$ 2.4320	\$ 121,600
364369	NG OTC Swap	HENRY HUB	May-22	MANDATORY	2/3/2021	5.0	\$ 2.4610	\$ 123,050
361915	NG OTC Swap	HENRY HUB	May-22	MANDATORY	1/6/2021	5.0	\$ 2.4500	\$ 122,500
358938	NG OTC Swap	HENRY HUB	May-22	MANDATORY	12/3/2020	5.0	\$ 2.4200	\$ 121,000
356439	NG OTC Swap	HENRY HUB	May-22	MANDATORY	11/2/2020	5.0	\$ 2.5300	\$ 126,500
354730	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	10/1/2020	0.3	\$ 2.3950	\$ 7,185
354720	NG OTC Swap	HENRY HUB	May-22	MANDATORY	10/1/2020	3.0	\$ 2.3950	\$ 71,850
353916	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	9/14/2020	0.4	\$ 2.4300	\$ 9,720
353903	NG OTC Swap	HENRY HUB	May-22	MANDATORY	9/14/2020	3.0	\$ 2.4300	\$ 72,900
352525	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	8/19/2020	0.5	\$ 2.4220	\$ 12,110
352519	NG OTC Swap	HENRY HUB	May-22	MANDATORY	8/19/2020	4.0	\$ 2.4220	\$ 96,880
349687	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2400	\$ 22,400
349682	NG OTC Swap	HENRY HUB	May-22	MANDATORY	7/1/2020	3.0	\$ 2.2400	\$ 67,200
348182	NG OTC Swap	HENRY HUB	May-22	MANDATORY	6/1/2020	3.0	\$ 2.2980	\$ 68,940
346977	NG OTC Swap	HENRY HUB	May-22	ACCELERATED	5/6/2020	59.0	\$ 2.2980	\$ 1,355,820
346976	NG OTC Swap	HENRY HUB	May-22	DISCRETIONARY	5/6/2020	1.0	\$ 2.2980	\$ 22,980
346975	NG OTC Swap	HENRY HUB	May-22	MANDATORY	5/6/2020	7.0	\$ 2.2980	\$ 160,860

145.2 **\$** **3,633,545**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
396769	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	5/2/2022	16.0	\$ (1.1200)	\$ -
394954	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	4/1/2022	15.0	\$ (0.9000)	\$ -
391680	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	3/1/2022	16.0	\$ (1.0150)	\$ -
390500	NG Basis Swap	TETCO M2	Jun-22	MANDATORY	2/14/2022	16.0	\$ (1.0770)	\$ -
379224	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	10/1/2021	3.0	\$ 3.8600	\$ 115,800
377821	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/2/2021	3.0	\$ 3.4620	\$ 103,860
376242	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/6/2021	3.0	\$ 3.2880	\$ 98,640
374512	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2021	3.0	\$ 2.8990	\$ 86,970
371559	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	5/4/2021	4.0	\$ 2.5560	\$ 102,240
369805	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	4/5/2021	4.0	\$ 2.4580	\$ 98,320
367301	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	3/4/2021	4.0	\$ 2.4630	\$ 98,520
364370	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	2/3/2021	4.0	\$ 2.4830	\$ 99,320
361917	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	1/6/2021	4.0	\$ 2.4700	\$ 98,800
358939	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	12/3/2020	4.0	\$ 2.4500	\$ 98,000
356440	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	11/2/2020	4.0	\$ 2.5600	\$ 102,400
354731	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4125	\$ 9,650
354721	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	10/1/2020	3.0	\$ 2.4125	\$ 72,375
353917	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4600	\$ 12,300
353904	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	9/14/2020	3.0	\$ 2.4600	\$ 73,800
352526	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	8/19/2020	0.7	\$ 2.4530	\$ 17,171
352520	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	8/19/2020	3.0	\$ 2.4530	\$ 73,590
349688	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	7/1/2020	1.0	\$ 2.2740	\$ 22,740
349683	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	7/1/2020	2.0	\$ 2.2740	\$ 45,480
348320	NG OTC Swap	HENRY HUB	Jun-22	ACCELERATED	6/4/2020	47.0	\$ 2.3280	\$ 1,094,160
348319	NG OTC Swap	HENRY HUB	Jun-22	DISCRETIONARY	6/4/2020	1.0	\$ 2.3280	\$ 23,280
348318	NG OTC Swap	HENRY HUB	Jun-22	MANDATORY	6/4/2020	5.0	\$ 2.3280	\$ 116,400
						110.6	\$	2,770,696

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
398422	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	6/6/2022	18.0	\$ (1.2700)	\$ -
396770	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	5/2/2022	17.0	\$ (1.1200)	\$ -
394955	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	4/1/2022	17.0	\$ (0.9000)	\$ -
391681	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	3/1/2022	17.0	\$ (1.0150)	\$ -
390501	NG Basis Swap	TETCO M2	Jul-22	MANDATORY	2/14/2022	17.0	\$ (1.0770)	\$ -
389206	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	2/3/2022	5.0	\$ 4.7950	\$ 239,750
383650	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	12/2/2021	6.0	\$ 3.7700	\$ 226,200
380905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	11/1/2021	6.0	\$ 3.9150	\$ 234,900
379225	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	10/1/2021	1.0	\$ 3.9000	\$ 39,000
377822	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/2/2021	1.0	\$ 3.4960	\$ 34,960
376243	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/6/2021	1.0	\$ 3.3240	\$ 33,240
374513	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/1/2021	1.0	\$ 2.9300	\$ 29,300
372870	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	6/2/2021	1.0	\$ 2.7070	\$ 27,070
371560	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	5/4/2021	1.0	\$ 2.5890	\$ 25,890
369806	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	4/5/2021	1.0	\$ 2.4940	\$ 24,940
367302	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	3/4/2021	1.0	\$ 2.5010	\$ 25,010
364371	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	2/3/2021	1.0	\$ 2.5120	\$ 25,120
361918	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	1/6/2021	1.0	\$ 2.5050	\$ 25,050
358940	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	12/3/2020	1.0	\$ 2.4800	\$ 24,800
356441	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	11/2/2020	1.0	\$ 2.5950	\$ 25,950
354732	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	10/1/2020	0.4	\$ 2.4400	\$ 9,760
354722	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	10/1/2020	3.0	\$ 2.4400	\$ 73,200
353918	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.4800	\$ 12,400
353905	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	9/14/2020	3.0	\$ 2.4800	\$ 74,400
352527	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	8/19/2020	0.6	\$ 2.4900	\$ 14,940
352521	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	8/19/2020	3.0	\$ 2.4900	\$ 74,700
349945	NG OTC Swap	HENRY HUB	Jul-22	ACCELERATED	7/8/2020	48.0	\$ 2.3360	\$ 1,121,280
349944	NG OTC Swap	HENRY HUB	Jul-22	DISCRETIONARY	7/8/2020	1.0	\$ 2.3360	\$ 23,360
349943	NG OTC Swap	HENRY HUB	Jul-22	MANDATORY	7/8/2020	5.0	\$ 2.3360	\$ 116,800
						98.5	\$	2,745,520

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
400091	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	7/6/2022	15.0	\$ (1.1200)	\$ -
398423	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	6/6/2022	16.0	\$ (1.2700)	\$ -
396771	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	5/2/2022	15.0	\$ (1.1200)	\$ -
394956	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	4/1/2022	15.0	\$ (0.9000)	\$ -
391682	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	3/1/2022	15.0	\$ (1.0150)	\$ -
390502	NG Basis Swap	TETCO M2	Aug-22	MANDATORY	2/14/2022	15.0	\$ (1.0770)	\$ -
392491	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	3/7/2022	4.0	\$ 5.0000	\$ 200,000
389207	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	2/3/2022	4.0	\$ 4.7950	\$ 191,800
386184	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	1/3/2022	4.0	\$ 3.6900	\$ 147,600
383651	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	12/2/2021	5.0	\$ 3.7800	\$ 189,000
380906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	11/1/2021	4.0	\$ 3.9100	\$ 156,400
379226	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	10/1/2021	3.0	\$ 3.9070	\$ 117,210
377823	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/2/2021	3.0	\$ 3.5010	\$ 105,030
376244	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/6/2021	3.0	\$ 3.3280	\$ 99,840
374514	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	7/1/2021	3.0	\$ 2.9310	\$ 87,930
372871	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	6/2/2021	3.0	\$ 2.7130	\$ 81,390
371561	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	5/4/2021	3.0	\$ 2.5960	\$ 77,880
369807	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	4/5/2021	3.0	\$ 2.5020	\$ 75,060
367303	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	3/4/2021	3.0	\$ 2.5050	\$ 75,150
364372	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	2/3/2021	3.0	\$ 2.5170	\$ 75,510
361919	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	1/6/2021	3.0	\$ 2.5100	\$ 75,300
358941	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	12/3/2020	3.0	\$ 2.5000	\$ 75,000
356442	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	11/2/2020	3.0	\$ 2.6000	\$ 78,000
354733	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4490	\$ 12,245
354723	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	10/1/2020	2.0	\$ 2.4490	\$ 48,980
353919	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	9/14/2020	0.5	\$ 2.5000	\$ 12,500
353906	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	9/14/2020	2.0	\$ 2.5000	\$ 50,000
352532	NG OTC Swap	HENRY HUB	Aug-22	ACCELERATED	8/19/2020	37.0	\$ 2.5070	\$ 927,590
352531	NG OTC Swap	HENRY HUB	Aug-22	DISCRETIONARY	8/19/2020	1.0	\$ 2.5070	\$ 25,070
352530	NG OTC Swap	HENRY HUB	Aug-22	MANDATORY	8/19/2020	4.0	\$ 2.5070	\$ 100,280

104.0 **\$ 3,084,765**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
402331	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	8/3/2022	13.0	\$ (1.2700)	\$ -
400092	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	7/6/2022	12.0	\$ (1.1200)	\$ -
398424	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	6/6/2022	13.0	\$ (1.2700)	\$ -
396772	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	5/2/2022	12.0	\$ (1.1200)	\$ -
394957	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	4/1/2022	13.0	\$ (0.9000)	\$ -
391683	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	3/1/2022	12.0	\$ (1.0150)	\$ -
390503	NG Basis Swap	TETCO M2	Sep-22	MANDATORY	2/14/2022	13.0	\$ (1.0770)	\$ -
395498	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	4/8/2022	1.0	\$ 6.3980	\$ 63,980
392492	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	3/7/2022	1.0	\$ 4.9820	\$ 49,820
389208	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	2/3/2022	1.0	\$ 4.7750	\$ 47,750
386185	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	1/3/2022	2.0	\$ 3.6700	\$ 73,400
383652	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	12/2/2021	2.0	\$ 3.7700	\$ 75,400
380907	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	11/1/2021	2.0	\$ 3.9010	\$ 78,020
379227	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	10/1/2021	3.0	\$ 3.8900	\$ 116,700
377824	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/2/2021	3.0	\$ 3.4890	\$ 104,670
376245	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	8/6/2021	3.0	\$ 3.3130	\$ 99,390
374515	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	7/1/2021	3.0	\$ 2.9120	\$ 87,360
372872	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	6/2/2021	3.0	\$ 2.6980	\$ 80,940
371562	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	5/4/2021	3.0	\$ 2.5790	\$ 77,370
369808	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	4/5/2021	3.0	\$ 2.4860	\$ 74,580
367304	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	3/4/2021	3.0	\$ 2.4880	\$ 74,640
364373	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	2/3/2021	3.0	\$ 2.5040	\$ 75,120
361920	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	1/6/2021	3.0	\$ 2.4900	\$ 74,700
358942	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	12/3/2020	3.0	\$ 2.4900	\$ 74,700
356443	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	11/2/2020	3.0	\$ 2.5950	\$ 77,850
354734	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	10/1/2020	0.5	\$ 2.4345	\$ 12,173
354724	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	10/1/2020	3.0	\$ 2.4345	\$ 73,035
354025	NG OTC Swap	HENRY HUB	Sep-22	ACCELERATED	9/16/2020	55.0	\$ 2.4800	\$ 1,364,000
354024	NG OTC Swap	HENRY HUB	Sep-22	DISCRETIONARY	9/16/2020	1.0	\$ 2.4800	\$ 24,800
354023	NG OTC Swap	HENRY HUB	Sep-22	MANDATORY	9/16/2020	6.0	\$ 2.4800	\$ 148,800

110.5 **\$** **3,029,198**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404307	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	9/1/2022	12.0	\$ (1.5650)	\$ -
402332	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	8/3/2022	11.0	\$ (1.2700)	\$ -
400093	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	7/6/2022	12.0	\$ (1.1200)	\$ -
398425	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	6/6/2022	11.0	\$ (1.2700)	\$ -
396773	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	5/2/2022	12.0	\$ (1.1200)	\$ -
394958	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	4/1/2022	12.0	\$ (0.9000)	\$ -
391684	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	3/1/2022	12.0	\$ (1.0150)	\$ -
390504	NG Basis Swap	TETCO M2	Oct-22	MANDATORY	2/14/2022	12.0	\$ (1.0770)	\$ -
397006	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	5/6/2022	3.0	\$ 8.3600	\$ 250,800
395499	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	4/8/2022	3.0	\$ 6.4140	\$ 192,420
392493	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	3/7/2022	3.0	\$ 5.0030	\$ 150,090
389209	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	2/3/2022	3.0	\$ 4.7950	\$ 143,850
386186	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	1/3/2022	3.0	\$ 3.7100	\$ 111,300
383653	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	12/2/2021	4.0	\$ 3.8100	\$ 152,400
380908	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	11/1/2021	3.0	\$ 3.9400	\$ 118,200
379228	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	10/1/2021	4.0	\$ 3.9200	\$ 156,800
377825	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	9/2/2021	4.0	\$ 3.5150	\$ 140,600
376246	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	8/6/2021	4.0	\$ 3.3320	\$ 133,280
374516	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	7/1/2021	4.0	\$ 2.9370	\$ 117,480
372873	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	6/2/2021	4.0	\$ 2.7240	\$ 108,960
371563	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	5/4/2021	4.0	\$ 2.6030	\$ 104,120
369819	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	4/5/2021	0.6	\$ 2.5110	\$ 15,066
369809	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	4/5/2021	4.0	\$ 2.5110	\$ 100,440
367305	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	3/4/2021	4.0	\$ 2.5140	\$ 100,560
364374	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	2/3/2021	4.0	\$ 2.5320	\$ 101,280
361931	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	1/6/2021	1.0	\$ 2.5200	\$ 25,200
361921	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	1/6/2021	4.0	\$ 2.5200	\$ 100,800
358947	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	12/3/2020	1.0	\$ 2.5200	\$ 25,200
358943	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	12/3/2020	4.0	\$ 2.5200	\$ 100,800
356444	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	11/2/2020	4.0	\$ 2.6200	\$ 104,800
355886	NG OTC Swap	HENRY HUB	Oct-22	ACCELERATED	10/23/2020	64.0	\$ 2.5820	\$ 1,652,480
355885	NG OTC Swap	HENRY HUB	Oct-22	DISCRETIONARY	10/23/2020	1.0	\$ 2.5820	\$ 25,820
355884	NG OTC Swap	HENRY HUB	Oct-22	MANDATORY	10/23/2020	7.0	\$ 2.5820	\$ 180,740

144.6 **\$** **4,413,486**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404308	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	9/1/2022	17.0	\$ (0.6450)	\$ -
402333	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	8/3/2022	18.0	\$ (0.6200)	\$ -
400094	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	7/6/2022	17.0	\$ (0.6350)	\$ -
398426	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	6/6/2022	17.0	\$ (0.8100)	\$ -
396774	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	5/2/2022	17.0	\$ (0.8100)	\$ -
394959	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	4/1/2022	17.0	\$ (0.7250)	\$ -
391685	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	3/1/2022	17.0	\$ (0.7515)	\$ -
390505	NG Basis Swap	TETCO M2	Nov-22	MANDATORY	2/14/2022	17.0	\$ (0.8150)	\$ -
398531	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	6/8/2022	2.0	\$ 8.7010	\$ 174,020
397007	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	5/6/2022	2.0	\$ 8.4300	\$ 168,600
395500	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	4/8/2022	2.8	\$ 6.4870	\$ 181,636
392494	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	3/7/2022	3.0	\$ 5.0770	\$ 152,310
389210	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	2/3/2022	3.0	\$ 4.8750	\$ 146,250
386187	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	1/3/2022	3.0	\$ 3.8100	\$ 114,300
383654	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	12/2/2021	3.0	\$ 3.9000	\$ 117,000
380909	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	11/1/2021	3.0	\$ 4.0400	\$ 121,200
379229	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	10/1/2021	5.0	\$ 4.0100	\$ 200,500
377826	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	9/2/2021	5.0	\$ 3.5780	\$ 178,900
376247	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	8/6/2021	5.0	\$ 3.3900	\$ 169,500
374517	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	7/1/2021	5.0	\$ 2.9910	\$ 149,550
372874	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	6/2/2021	5.0	\$ 2.7880	\$ 139,400
371564	NG OTC Swap	HENRY HUB	Nov-22	MANDATORY	5/4/2021	5.0	\$ 2.6680	\$ 133,400
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
398550	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	6/8/2022	0.1	\$ 8.7010	\$ 8,701
395517	NG OTC Swap	HENRY HUB	Nov-22	DISCRETIONARY	4/8/2022	0.2	\$ 6.4870	\$ 12,974
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

188.1 \$ 5,812,751

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404309	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	9/1/2022	21.0	\$ (0.6450)	\$ -	
402334	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	8/3/2022	20.0	\$ (0.6200)	\$ -	
400095	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	7/6/2022	21.0	\$ (0.6350)	\$ -	
398427	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	6/6/2022	20.0	\$ (0.8100)	\$ -	
396775	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	5/2/2022	21.0	\$ (0.8100)	\$ -	
394960	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	4/1/2022	20.0	\$ (0.7250)	\$ -	
391686	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	3/1/2022	20.0	\$ (0.7515)	\$ -	
390506	NG Basis Swap	TETCO M2	Dec-22	MANDATORY	2/14/2022	21.0	\$ (0.8150)	\$ -	
400037	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	7/5/2022	5.0	\$ 5.7280	\$ 286,400	
398532	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	6/8/2022	5.0	\$ 8.7920	\$ 439,600	
397008	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	5/6/2022	6.0	\$ 8.5600	\$ 513,600	
395501	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	4/8/2022	4.4	\$ 6.6480	\$ 292,512	
392495	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	3/7/2022	5.0	\$ 5.2250	\$ 261,250	
389211	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	2/3/2022	5.0	\$ 5.0350	\$ 251,750	
386188	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	1/3/2022	5.0	\$ 4.0000	\$ 200,000	
383655	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	12/2/2021	5.0	\$ 4.0900	\$ 204,500	
380910	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	11/1/2021	5.0	\$ 4.2100	\$ 210,500	
379230	NG OTC Swap	HENRY HUB	Dec-22	MANDATORY	10/1/2021	6.0	\$ 4.1630	\$ 249,780	
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	
400056	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	7/5/2022	0.5	\$ 5.7280	\$ 28,640	
398551	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	6/8/2022	0.5	\$ 8.7920	\$ 43,960	
397025	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	5/6/2022	0.7	\$ 8.5600	\$ 59,920	
395518	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	4/8/2022	0.6	\$ 6.6480	\$ 39,888	
389225	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	2/3/2022	0.6	\$ 5.0350	\$ 30,210	
386201	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	1/3/2022	0.6	\$ 4.0000	\$ 22,000	
383667	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	12/2/2021	0.5	\$ 4.0900	\$ 20,450	
379240	NG OTC Swap	HENRY HUB	Dec-22	DISCRETIONARY	10/1/2021	0.8	\$ 4.1630	\$ 33,304	
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	
							268.3	\$	9,182,846

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404310	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	9/1/2022	18.0	\$ (0.6450)	\$ -	
402335	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	8/3/2022	18.0	\$ (0.6200)	\$ -	
400096	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	7/6/2022	20.0	\$ (0.6350)	\$ -	
398428	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	6/6/2022	20.0	\$ (0.8100)	\$ -	
396776	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	5/2/2022	20.0	\$ (0.8100)	\$ -	
394961	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	4/1/2022	22.0	\$ (0.7250)	\$ -	
391687	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	3/1/2022	20.0	\$ (0.7515)	\$ -	
390507	NG Basis Swap	TETCO M2	Jan-23	MANDATORY	2/14/2022	20.0	\$ (0.8150)	\$ -	
402014	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	8/1/2022	7.3	\$ 8.3530	\$ 609,769	
400038	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	7/5/2022	7.0	\$ 5.8130	\$ 406,910	
398533	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	6/8/2022	7.0	\$ 8.8750	\$ 621,250	
397009	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	5/6/2022	7.0	\$ 8.6700	\$ 606,900	
395502	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	4/8/2022	6.7	\$ 6.7480	\$ 452,116	
392496	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	3/7/2022	7.0	\$ 5.3180	\$ 372,260	
389212	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	2/3/2022	7.0	\$ 5.1350	\$ 359,450	
386189	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	1/3/2022	7.0	\$ 4.1100	\$ 287,700	
383656	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	12/2/2021	7.0	\$ 4.1850	\$ 292,950	
380911	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	11/1/2021	8.0	\$ 4.3000	\$ 344,000	
379231	NG OTC Swap	HENRY HUB	Jan-23	MANDATORY	10/1/2021	7.0	\$ 4.2450	\$ 297,150	
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	
402033	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	8/1/2022	0.4	\$ 8.3530	\$ 30,071	
400057	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	7/5/2022	0.7	\$ 5.8130	\$ 40,691	
398552	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	6/8/2022	0.3	\$ 8.8750	\$ 26,625	
397026	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	5/6/2022	0.3	\$ 8.6700	\$ 26,010	
395519	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	4/8/2022	0.3	\$ 6.7480	\$ 20,244	
389226	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	2/3/2022	0.3	\$ 5.1350	\$ 15,405	
386202	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	1/3/2022	0.3	\$ 4.1100	\$ 13,563	
383668	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	12/2/2021	0.4	\$ 4.1850	\$ 15,066	
380921	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	11/1/2021	0.4	\$ 4.3000	\$ 17,200	
379241	NG OTC Swap	HENRY HUB	Jan-23	DISCRETIONARY	10/1/2021	0.3	\$ 4.2450	\$ 12,735	
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	
							291.0	\$	10,941,983

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404311	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	9/1/2022	17.0	\$ (0.6450)	\$ -	
402336	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	8/3/2022	16.0	\$ (0.6200)	\$ -	
400097	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	7/6/2022	17.0	\$ (0.6350)	\$ -	
398429	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	6/6/2022	16.0	\$ (0.8100)	\$ -	
396777	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	5/2/2022	17.0	\$ (0.8100)	\$ -	
394962	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	4/1/2022	16.0	\$ (0.7250)	\$ -	
391688	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	3/1/2022	16.0	\$ (0.7515)	\$ -	
390508	NG Basis Swap	TETCO M2	Feb-23	MANDATORY	2/14/2022	17.0	\$ (0.8150)	\$ -	
404376	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	9/2/2022	6.0	\$ 8.8700	\$ 532,200	
402015	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	8/1/2022	6.0	\$ 7.2930	\$ 437,580	
400039	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	7/5/2022	6.0	\$ 5.6130	\$ 336,780	
398534	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	6/8/2022	6.0	\$ 8.5970	\$ 515,820	
397010	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	5/6/2022	6.0	\$ 8.3400	\$ 500,400	
395503	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	4/8/2022	5.5	\$ 6.5600	\$ 360,800	
392497	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	3/7/2022	6.0	\$ 5.1330	\$ 307,980	
389213	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	2/3/2022	6.0	\$ 4.9550	\$ 297,300	
386190	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	1/3/2022	7.0	\$ 4.0000	\$ 280,000	
383657	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	12/2/2021	7.0	\$ 4.0600	\$ 284,200	
380912	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	11/1/2021	7.0	\$ 4.1900	\$ 293,300	
379232	NG OTC Swap	HENRY HUB	Feb-23	MANDATORY	10/1/2021	7.0	\$ 4.1600	\$ 291,200	
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	
404395	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	9/2/2022	0.6	\$ 8.8700	\$ 48,785	
402034	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	8/1/2022	0.6	\$ 7.2930	\$ 40,112	
400058	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	7/5/2022	0.9	\$ 5.6130	\$ 50,517	
398553	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	6/8/2022	0.5	\$ 8.5970	\$ 42,985	
397027	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	5/6/2022	0.5	\$ 8.3400	\$ 41,700	
395520	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	4/8/2022	0.5	\$ 6.5600	\$ 32,800	
389227	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	2/3/2022	0.6	\$ 4.9550	\$ 27,253	
386203	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	1/3/2022	0.6	\$ 4.0000	\$ 24,400	
383669	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	12/2/2021	0.7	\$ 4.0600	\$ 26,390	
380922	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	11/1/2021	0.6	\$ 4.1900	\$ 25,140	
379242	NG OTC Swap	HENRY HUB	Feb-23	DISCRETIONARY	10/1/2021	0.6	\$ 4.1600	\$ 24,960	
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	
							275.7	\$	10,472,567

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404312	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	9/1/2022	15.0	\$ (0.6450)	\$ -	
402337	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	8/3/2022	15.0	\$ (0.6200)	\$ -	
400098	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	7/6/2022	15.0	\$ (0.6350)	\$ -	
398430	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	6/6/2022	15.0	\$ (0.8100)	\$ -	
396778	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	5/2/2022	15.0	\$ (0.8100)	\$ -	
394963	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	4/1/2022	15.0	\$ (0.7250)	\$ -	
391689	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	3/1/2022	15.0	\$ (0.7515)	\$ -	
390509	NG Basis Swap	TETCO M2	Mar-23	MANDATORY	2/14/2022	15.0	\$ (0.8150)	\$ -	
404377	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	9/2/2022	7.0	\$ 7.5770	\$ 530,390	
402016	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	8/1/2022	7.0	\$ 6.5630	\$ 459,410	
400040	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	7/5/2022	7.0	\$ 5.0300	\$ 352,100	
398535	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	6/8/2022	7.0	\$ 7.7290	\$ 541,030	
397011	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	5/6/2022	7.0	\$ 7.0100	\$ 490,700	
395504	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	4/8/2022	6.9	\$ 5.8680	\$ 404,892	
392498	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	3/7/2022	7.0	\$ 4.6660	\$ 326,620	
389214	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	2/3/2022	7.0	\$ 4.4350	\$ 310,450	
386191	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	1/3/2022	7.0	\$ 3.7100	\$ 259,700	
383658	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	12/2/2021	7.0	\$ 3.7700	\$ 263,900	
380913	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	11/1/2021	8.0	\$ 3.8800	\$ 310,400	
379233	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	10/1/2021	6.0	\$ 3.8450	\$ 230,700	
377830	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	9/2/2021	6.0	\$ 3.3880	\$ 203,280	
376251	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	8/6/2021	6.0	\$ 3.2730	\$ 196,380	
374521	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	7/1/2021	6.0	\$ 2.9500	\$ 177,000	
372878	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	6/2/2021	6.0	\$ 2.8010	\$ 168,060	
371568	NG OTC Swap	HENRY HUB	Mar-23	MANDATORY	5/4/2021	6.0	\$ 2.7200	\$ 163,200	
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	
404396	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	9/2/2022	0.3	\$ 7.5770	\$ 22,731	
402035	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	8/1/2022	0.2	\$ 6.5630	\$ 13,126	
400059	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	7/5/2022	0.3	\$ 5.0300	\$ 15,090	
398554	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	6/8/2022	0.1	\$ 7.7290	\$ 7,729	
397028	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	5/6/2022	0.1	\$ 7.0100	\$ 7,010	
395521	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	4/8/2022	0.1	\$ 5.8680	\$ 5,868	
389228	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	2/3/2022	0.1	\$ 4.4350	\$ 4,435	
379243	NG OTC Swap	HENRY HUB	Mar-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.8450	\$ 3,845	
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	
							247.7	\$	9,026,176

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404378	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	9/2/2022	3.0	\$ 5.9410	\$ 178,230
402017	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	8/1/2022	3.0	\$ 4.9080	\$ 147,240
400041	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	7/5/2022	3.0	\$ 4.2510	\$ 127,530
398536	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	6/8/2022	3.0	\$ 5.9530	\$ 178,590
397012	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	5/6/2022	3.0	\$ 4.9900	\$ 149,700
395505	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	4/8/2022	3.0	\$ 4.5050	\$ 135,150
392499	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	3/7/2022	3.0	\$ 3.5980	\$ 107,940
389215	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	2/3/2022	3.0	\$ 3.4250	\$ 102,750
386192	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	1/3/2022	3.0	\$ 3.1490	\$ 94,470
383659	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	12/2/2021	3.0	\$ 3.1900	\$ 95,700
380914	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	11/1/2021	3.0	\$ 3.2300	\$ 96,900
379234	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	10/1/2021	4.0	\$ 3.2500	\$ 130,000
377831	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	9/2/2021	4.0	\$ 2.8530	\$ 114,120
376252	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	8/6/2021	4.0	\$ 2.8390	\$ 113,560
374522	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	7/1/2021	4.0	\$ 2.5940	\$ 103,760
372879	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	6/2/2021	4.0	\$ 2.4760	\$ 99,040
371569	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	5/4/2021	4.0	\$ 2.4160	\$ 96,640
370662	NG OTC Swap	HENRY HUB	Apr-23	MANDATORY	4/20/2021	8.0	\$ 2.4080	\$ 192,640
400060	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.2510	\$ 4,251
379244	NG OTC Swap	HENRY HUB	Apr-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.2500	\$ 3,250
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

139.2	\$	4,053,381
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404379	NG OTC Swap	HENRY HUB	May-23	MANDATORY	9/2/2022	1.0	\$ 5.7690	\$	57,690
402018	NG OTC Swap	HENRY HUB	May-23	MANDATORY	8/1/2022	1.0	\$ 4.7330	\$	47,330
400042	NG OTC Swap	HENRY HUB	May-23	MANDATORY	7/5/2022	1.0	\$ 4.1820	\$	41,820
398537	NG OTC Swap	HENRY HUB	May-23	MANDATORY	6/8/2022	1.0	\$ 5.7580	\$	57,580
397013	NG OTC Swap	HENRY HUB	May-23	MANDATORY	5/6/2022	1.0	\$ 4.7900	\$	47,900
395506	NG OTC Swap	HENRY HUB	May-23	MANDATORY	4/8/2022	2.0	\$ 4.3660	\$	87,320
392500	NG OTC Swap	HENRY HUB	May-23	MANDATORY	3/7/2022	2.0	\$ 3.5020	\$	70,040
389216	NG OTC Swap	HENRY HUB	May-23	MANDATORY	2/3/2022	2.0	\$ 3.3350	\$	66,700
386193	NG OTC Swap	HENRY HUB	May-23	MANDATORY	1/3/2022	2.0	\$ 3.0700	\$	61,400
383660	NG OTC Swap	HENRY HUB	May-23	MANDATORY	12/2/2021	2.0	\$ 3.1200	\$	62,400
380915	NG OTC Swap	HENRY HUB	May-23	MANDATORY	11/1/2021	2.0	\$ 3.1500	\$	63,000
379235	NG OTC Swap	HENRY HUB	May-23	MANDATORY	10/1/2021	4.0	\$ 3.1700	\$	126,800
377832	NG OTC Swap	HENRY HUB	May-23	MANDATORY	9/2/2021	4.0	\$ 2.7810	\$	111,240
376253	NG OTC Swap	HENRY HUB	May-23	MANDATORY	8/6/2021	4.0	\$ 2.7780	\$	111,120
374523	NG OTC Swap	HENRY HUB	May-23	MANDATORY	7/1/2021	4.0	\$ 2.5520	\$	102,080
372880	NG OTC Swap	HENRY HUB	May-23	MANDATORY	6/2/2021	4.0	\$ 2.4410	\$	97,640
372060	NG OTC Swap	HENRY HUB	May-23	MANDATORY	5/13/2021	8.0	\$ 2.3950	\$	191,600
400061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.1820	\$	4,182
379245	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.1700	\$	3,170
372061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	5/13/2021	1.0	\$ 2.3950	\$	23,950
372062	NG OTC Swap	HENRY HUB	May-23	ACCELERATED	5/13/2021	71.0	\$ 2.3950	\$	1,700,450

117.2 \$ 3,135,412

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404380	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	9/2/2022	3.0	\$ 5.8190	\$ 174,570
402019	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	8/1/2022	3.0	\$ 4.7770	\$ 143,310
400043	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	7/5/2022	3.0	\$ 4.2450	\$ 127,350
398538	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	6/8/2022	3.0	\$ 5.8490	\$ 175,470
397014	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	5/6/2022	3.0	\$ 4.8300	\$ 144,900
395507	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	4/8/2022	3.0	\$ 4.3960	\$ 131,880
392501	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	3/7/2022	3.0	\$ 3.5409	\$ 106,227
389217	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	2/3/2022	3.0	\$ 3.3750	\$ 101,250
386194	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	1/3/2022	3.0	\$ 3.1120	\$ 93,360
383661	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	12/2/2021	4.0	\$ 3.1650	\$ 126,600
380916	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	11/1/2021	3.0	\$ 3.1900	\$ 95,700
379236	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	10/1/2021	3.0	\$ 3.2150	\$ 96,450
377833	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	9/2/2021	3.0	\$ 2.8130	\$ 84,390
376254	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	8/6/2021	3.0	\$ 2.8050	\$ 84,150
374524	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	7/1/2021	3.0	\$ 2.5900	\$ 77,700
373105	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	6/7/2021	6.0	\$ 2.5390	\$ 152,340
402036	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	8/1/2022	0.2	\$ 4.7770	\$ 7,166
400062	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.2450	\$ 4,245
379246	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	10/1/2021	0.2	\$ 3.2150	\$ 6,430
373106	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	6/7/2021	1.0	\$ 2.5390	\$ 25,390
373107	NG OTC Swap	HENRY HUB	Jun-23	ACCELERATED	6/7/2021	51.0	\$ 2.5390	\$ 1,294,890

104.5	\$ 3,253,768
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404381	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	9/2/2022	3.0	\$ 5.8710	\$ 176,130
402020	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	8/1/2022	3.0	\$ 4.8250	\$ 144,750
400044	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	7/5/2022	3.0	\$ 4.3090	\$ 129,270
398539	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	6/8/2022	3.0	\$ 5.8460	\$ 175,380
397015	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	5/6/2022	3.0	\$ 4.8700	\$ 146,100
395508	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	4/8/2022	3.0	\$ 4.4350	\$ 133,050
392502	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	3/7/2022	3.0	\$ 3.5860	\$ 107,580
389218	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	2/3/2022	3.0	\$ 3.4150	\$ 102,450
386195	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	1/3/2022	3.0	\$ 3.1570	\$ 94,710
383662	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	12/2/2021	3.0	\$ 3.2100	\$ 96,300
380917	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	11/1/2021	3.0	\$ 3.2300	\$ 96,900
379237	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	10/1/2021	3.0	\$ 3.2650	\$ 97,950
377834	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	9/2/2021	3.0	\$ 2.8520	\$ 85,560
376255	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	8/6/2021	3.0	\$ 2.8420	\$ 85,260
374725	NG OTC Swap	HENRY HUB	Jul-23	MANDATORY	7/7/2021	5.0	\$ 2.6500	\$ 132,500
404397	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.8710	\$ 5,871
402037	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8250	\$ 4,825
400063	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3090	\$ 4,309
398555	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8460	\$ 5,846
379247	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	10/1/2021	0.3	\$ 3.2650	\$ 9,795
377840	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	9/2/2021	0.2	\$ 2.8520	\$ 5,704
374726	NG OTC Swap	HENRY HUB	Jul-23	DISCRETIONARY	7/7/2021	1.0	\$ 2.6500	\$ 26,500
374727	NG OTC Swap	HENRY HUB	Jul-23	ACCELERATED	7/7/2021	47.0	\$ 2.6500	\$ 1,245,500

95.9 **\$** **3,112,240**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404382	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2022	3.0	\$ 5.8830	\$ 176,490
402021	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/1/2022	3.0	\$ 4.8350	\$ 145,050
400045	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	7/5/2022	3.0	\$ 4.3250	\$ 129,750
398540	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	6/8/2022	3.0	\$ 5.8330	\$ 174,990
397016	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	5/6/2022	3.0	\$ 4.8700	\$ 146,100
395509	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	4/8/2022	3.0	\$ 4.4400	\$ 133,200
392503	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	3/7/2022	3.0	\$ 3.6020	\$ 108,060
389219	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	2/3/2022	3.0	\$ 3.4250	\$ 102,750
386196	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	1/3/2022	3.0	\$ 3.1730	\$ 95,190
383663	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	12/2/2021	3.0	\$ 3.2260	\$ 96,780
380918	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	11/1/2021	3.0	\$ 3.2400	\$ 97,200
379238	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	10/1/2021	3.0	\$ 3.2780	\$ 98,340
377835	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2021	3.0	\$ 2.8630	\$ 85,890
376644	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/12/2021	6.0	\$ 2.8850	\$ 173,100
404398	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.8830	\$ 5,883
402038	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8350	\$ 4,835
400064	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3250	\$ 4,325
398556	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8330	\$ 5,833
379248	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	10/1/2021	0.5	\$ 3.2780	\$ 16,390
377841	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2021	0.5	\$ 2.8630	\$ 14,315
376645	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/12/2021	1.0	\$ 2.8850	\$ 28,850
376646	NG OTC Swap	HENRY HUB	Aug-23	ACCELERATED	8/12/2021	50.0	\$ 2.8850	\$ 1,442,500

97.4 \$ 3,285,821

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404383	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/2/2022	3.0	\$ 5.8670	\$ 176,010
402022	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	8/1/2022	3.0	\$ 4.8140	\$ 144,420
400046	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	7/5/2022	3.0	\$ 4.3160	\$ 129,480
398541	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	6/8/2022	3.0	\$ 5.8050	\$ 174,150
397017	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	5/6/2022	3.0	\$ 4.8500	\$ 145,500
395510	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	4/8/2022	3.0	\$ 4.4230	\$ 132,690
392504	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	3/7/2022	3.0	\$ 3.5920	\$ 107,760
389220	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	2/3/2022	3.0	\$ 3.4150	\$ 102,450
386197	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	1/3/2022	3.0	\$ 3.1640	\$ 94,920
383664	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	12/2/2021	3.0	\$ 3.2220	\$ 96,660
380919	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	11/1/2021	3.0	\$ 3.2300	\$ 96,900
379239	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	10/1/2021	3.0	\$ 3.2740	\$ 98,220
378205	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/10/2021	6.0	\$ 3.0310	\$ 181,860
402039	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8140	\$ 4,814
400065	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3160	\$ 4,316
398557	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8050	\$ 5,805
379249	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	10/1/2021	0.5	\$ 3.2740	\$ 16,370
378206	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	9/10/2021	1.0	\$ 3.0310	\$ 30,310
378207	NG OTC Swap	HENRY HUB	Sep-23	ACCELERATED	9/10/2021	57.0	\$ 3.0310	\$ 1,727,670

100.8	\$	3,470,305
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404384	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	9/2/2022	3.0	\$ 5.9250	\$	177,750
402023	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	8/1/2022	4.0	\$ 4.8650	\$	194,600
400047	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	7/5/2022	4.0	\$ 4.3680	\$	174,720
398542	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	6/8/2022	4.0	\$ 5.8740	\$	234,960
397018	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	5/6/2022	4.0	\$ 4.8800	\$	195,200
395511	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	4/8/2022	4.0	\$ 4.4540	\$	178,160
392505	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	3/7/2022	4.0	\$ 3.6280	\$	145,120
389221	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	2/3/2022	4.0	\$ 3.4450	\$	137,800
386198	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	1/3/2022	4.0	\$ 3.2030	\$	128,120
383665	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	12/2/2021	4.0	\$ 3.2580	\$	130,320
380920	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	11/1/2021	4.0	\$ 3.2700	\$	130,800
379500	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	10/7/2021	8.0	\$ 3.2670	\$	261,360
404399	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.9250	\$	5,925
402040	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8650	\$	4,865
400066	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3680	\$	4,368
398558	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8740	\$	5,874
379501	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	10/7/2021	1.0	\$ 3.2670	\$	32,670
379502	NG OTC Swap	HENRY HUB	Oct-23	ACCELERATED	10/7/2021	72.0	\$ 3.2670	\$	2,352,240

124.4 **\$** **4,494,852**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404385	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	9/2/2022	5.0	\$ 6.1050	\$ 305,250
402024	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	8/1/2022	5.0	\$ 5.0270	\$ 251,350
400048	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	7/5/2022	5.0	\$ 4.5530	\$ 227,650
398543	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	6/8/2022	5.0	\$ 6.0000	\$ 300,000
397019	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	5/6/2022	5.0	\$ 5.0220	\$ 251,100
395512	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	4/8/2022	5.0	\$ 4.5520	\$ 227,600
392506	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	3/7/2022	5.0	\$ 3.7450	\$ 187,250
389222	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	2/3/2022	5.0	\$ 3.5550	\$ 177,750
386199	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	1/3/2022	5.0	\$ 3.3200	\$ 166,000
383666	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	12/2/2021	5.0	\$ 3.3950	\$ 169,750
381414	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	11/5/2021	10.0	\$ 3.3290	\$ 332,900
404400	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	9/2/2022	0.3	\$ 6.1050	\$ 18,315
402041	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	8/1/2022	0.3	\$ 5.0270	\$ 15,081
400067	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	7/5/2022	0.3	\$ 4.5530	\$ 13,659
398559	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	6/8/2022	0.3	\$ 6.0000	\$ 18,000
397029	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	5/6/2022	0.3	\$ 5.0220	\$ 15,066
392510	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	3/7/2022	0.5	\$ 3.7450	\$ 18,725
389229	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	2/3/2022	0.4	\$ 3.5550	\$ 14,220
386204	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	1/3/2022	1.0	\$ 3.3200	\$ 33,200
381415	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	11/5/2021	1.0	\$ 3.3290	\$ 33,290
381416	NG OTC Swap	HENRY HUB	Nov-23	ACCELERATED	11/5/2021	90.0	\$ 3.3290	\$ 2,996,100

154.4 \$ 5,772,256

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404386	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	9/2/2022	7.0	\$ 6.3450	\$ 444,150
402025	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	8/1/2022	7.0	\$ 5.2570	\$ 367,990
400049	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	7/5/2022	7.0	\$ 4.8150	\$ 337,050
398544	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	6/8/2022	7.0	\$ 6.2090	\$ 434,630
397020	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	5/6/2022	7.0	\$ 5.2780	\$ 369,460
395513	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	4/8/2022	7.0	\$ 4.7590	\$ 333,130
392507	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	3/7/2022	7.0	\$ 3.9650	\$ 277,550
389223	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	2/3/2022	7.0	\$ 3.7530	\$ 262,710
386200	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	1/3/2022	7.0	\$ 3.5350	\$ 247,450
384191	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	12/8/2021	13.0	\$ 3.5600	\$ 462,800
404401	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	9/2/2022	1.0	\$ 6.3450	\$ 63,450
402042	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	8/1/2022	1.0	\$ 5.2570	\$ 52,570
400068	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	7/5/2022	1.0	\$ 4.8150	\$ 48,150
398560	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	6/8/2022	1.1	\$ 6.2090	\$ 68,299
397030	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	5/6/2022	1.0	\$ 5.2780	\$ 52,780
395522	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	4/8/2022	1.0	\$ 4.7590	\$ 47,590
392511	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	3/7/2022	1.0	\$ 3.9650	\$ 39,650
389230	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	2/3/2022	1.1	\$ 3.7530	\$ 41,283
386205	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	1/3/2022	1.0	\$ 3.5350	\$ 35,350
384192	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	12/8/2021	2.5	\$ 3.5600	\$ 89,000
384193	NG OTC Swap	HENRY HUB	Dec-23	ACCELERATED	12/8/2021	124.0	\$ 3.5600	\$ 4,414,400

211.7 \$ 8,489,442

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404387	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	9/2/2022	7.0	\$ 6.4940	\$ 454,580
402026	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	8/1/2022	7.0	\$ 5.4050	\$ 378,350
400050	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	7/5/2022	7.0	\$ 5.0250	\$ 351,750
398545	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	6/8/2022	7.0	\$ 6.3380	\$ 443,660
397021	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	5/6/2022	8.0	\$ 5.4150	\$ 433,200
395514	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	4/8/2022	8.0	\$ 4.8960	\$ 391,680
392508	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	3/7/2022	8.0	\$ 4.1180	\$ 329,440
389224	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	2/3/2022	8.0	\$ 3.8900	\$ 311,200
386207	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	1/3/2022	15.0	\$ 3.6470	\$ 547,050
404402	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	9/2/2022	0.8	\$ 6.4940	\$ 51,952
402043	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	8/1/2022	0.5	\$ 5.4050	\$ 27,025
400069	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	7/5/2022	1.0	\$ 5.0250	\$ 50,250
398561	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	6/8/2022	0.9	\$ 6.3380	\$ 57,042
397031	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	5/6/2022	1.0	\$ 5.4150	\$ 54,150
395523	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	4/8/2022	1.0	\$ 4.8960	\$ 48,960
392512	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	3/7/2022	1.0	\$ 4.1180	\$ 41,180
389231	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	2/3/2022	1.0	\$ 3.8900	\$ 38,900
386208	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	1/3/2022	2.0	\$ 3.6470	\$ 72,940
386209	NG OTC Swap	HENRY HUB	Jan-24	ACCELERATED	1/3/2022	137.0	\$ 3.6470	\$ 4,996,390

221.2	\$	9,079,699
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404388	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	9/2/2022	7.0	\$ 6.2460	\$ 437,220
402027	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	8/1/2022	7.0	\$ 5.2400	\$ 366,800
400051	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	7/5/2022	7.0	\$ 4.8850	\$ 341,950
398546	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	6/8/2022	7.0	\$ 6.1380	\$ 429,660
397022	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	5/6/2022	8.0	\$ 5.2070	\$ 416,560
395515	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	4/8/2022	8.0	\$ 4.7330	\$ 378,640
392509	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	3/7/2022	7.0	\$ 3.9900	\$ 279,300
389445	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	2/4/2022	15.0	\$ 3.7990	\$ 569,850
404403	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	9/2/2022	1.0	\$ 6.2460	\$ 62,460
402044	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	8/1/2022	0.5	\$ 5.2400	\$ 26,200
400070	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.8850	\$ 48,850
398562	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	6/8/2022	1.1	\$ 6.1380	\$ 67,518
397032	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	5/6/2022	1.2	\$ 5.2070	\$ 62,484
395524	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	4/8/2022	1.2	\$ 4.7330	\$ 56,796
392513	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	3/7/2022	1.5	\$ 3.9900	\$ 59,850
389446	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	2/4/2022	2.5	\$ 3.7990	\$ 94,975
389447	NG OTC Swap	HENRY HUB	Feb-24	ACCELERATED	2/4/2022	136.0	\$ 3.7990	\$ 5,166,640

212.0	\$	8,865,753
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Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
404389	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	9/2/2022	7.0	\$ 5.7610	\$	403,270
402028	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	8/1/2022	7.0	\$ 4.8450	\$	339,150
400052	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	7/5/2022	7.0	\$ 4.5860	\$	321,020
398547	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	6/8/2022	7.0	\$ 5.6680	\$	396,760
397023	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	5/6/2022	7.0	\$ 4.7940	\$	335,580
395516	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	4/8/2022	7.0	\$ 4.4170	\$	309,190
392609	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	3/8/2022	14.0	\$ 3.7175	\$	520,450
404404	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	9/2/2022	0.8	\$ 5.7610	\$	46,088
402045	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	8/1/2022	0.5	\$ 4.8450	\$	24,225
400071	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.5860	\$	45,860
398563	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	6/8/2022	0.9	\$ 5.6680	\$	51,012
397033	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	5/6/2022	0.9	\$ 4.7940	\$	43,146
395525	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	4/8/2022	0.9	\$ 4.4170	\$	39,753
392610	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	3/8/2022	2.0	\$ 3.7175	\$	74,350
392611	NG OTC Swap	HENRY HUB	Mar-24	ACCELERATED	3/8/2022	133.0	\$ 3.7175	\$	4,944,275

196.0 \$ 7,894,129

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404390	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	9/2/2022	4.0	\$ 4.9380	\$ 197,520
402029	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	8/1/2022	4.0	\$ 4.2750	\$ 171,000
400053	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	7/5/2022	4.0	\$ 4.0730	\$ 162,920
398548	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	6/8/2022	4.0	\$ 4.8680	\$ 194,720
397024	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	5/6/2022	4.0	\$ 4.0550	\$ 162,200
395905	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	4/19/2022	7.0	\$ 4.0000	\$ 280,000
404405	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	9/2/2022	1.0	\$ 4.9380	\$ 49,380
402046	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	8/1/2022	1.0	\$ 4.2750	\$ 42,750
400072	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	7/5/2022	1.2	\$ 4.0730	\$ 48,876
398564	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	6/8/2022	1.1	\$ 4.8680	\$ 53,548
397034	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	5/6/2022	1.1	\$ 4.0550	\$ 44,605
395906	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	4/19/2022	2.0	\$ 4.0000	\$ 80,000
395907	NG OTC Swap	HENRY HUB	Apr-24	ACCELERATED	4/19/2022	63.0	\$ 4.0000	\$ 2,520,000

97.4 \$ 4,007,519

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404391	NG OTC Swap	HENRY HUB	May-24	MANDATORY	9/2/2022	4.0	\$ 4.8480	\$ 193,920
402030	NG OTC Swap	HENRY HUB	May-24	MANDATORY	8/1/2022	4.0	\$ 4.2250	\$ 169,000
400054	NG OTC Swap	HENRY HUB	May-24	MANDATORY	7/5/2022	4.0	\$ 4.0320	\$ 161,280
398549	NG OTC Swap	HENRY HUB	May-24	MANDATORY	6/8/2022	4.0	\$ 4.7830	\$ 191,320
397193	NG OTC Swap	HENRY HUB	May-24	MANDATORY	5/10/2022	7.0	\$ 3.6800	\$ 257,600
404406	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	9/2/2022	0.9	\$ 4.8480	\$ 43,632
402047	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	8/1/2022	0.6	\$ 4.2250	\$ 25,350
400073	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.0320	\$ 40,320
398565	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	6/8/2022	1.1	\$ 4.7830	\$ 52,613
397194	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	5/10/2022	2.0	\$ 3.6800	\$ 73,600
397195	NG OTC Swap	HENRY HUB	May-24	ACCELERATED	5/10/2022	63.0	\$ 3.6800	\$ 2,318,400

91.6	\$	3,527,035
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404392	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	9/2/2022	3.0	\$ 4.9190	\$ 147,570
402031	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	8/1/2022	3.0	\$ 4.3017	\$ 129,051
400055	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	7/5/2022	3.0	\$ 4.1050	\$ 123,150
398566	NG OTC Swap	HENRY HUB	Jun-24	MANDATORY	6/8/2022	6.0	\$ 4.7770	\$ 286,620
404407	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	9/2/2022	1.0	\$ 4.9190	\$ 49,190
402048	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	8/1/2022	1.1	\$ 4.3017	\$ 47,319
400074	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	7/5/2022	1.0	\$ 4.1050	\$ 41,050
398567	NG OTC Swap	HENRY HUB	Jun-24	DISCRETIONARY	6/8/2022	2.0	\$ 4.7770	\$ 95,540
398568	NG OTC Swap	HENRY HUB	Jun-24	ACCELERATED	6/8/2022	55.0	\$ 4.7770	\$ 2,627,350

75.1	\$	3,546,840
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404393	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	9/2/2022	2.0	\$ 4.9910	\$ 99,820
402032	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	8/1/2022	2.0	\$ 4.3770	\$ 87,540
400099	NG OTC Swap	HENRY HUB	Jul-24	MANDATORY	7/6/2022	4.0	\$ 4.0700	\$ 162,800
404408	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	9/2/2022	0.8	\$ 4.9910	\$ 39,928
402049	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	8/1/2022	0.5	\$ 4.3770	\$ 21,885
400100	NG OTC Swap	HENRY HUB	Jul-24	DISCRETIONARY	7/6/2022	2.0	\$ 4.0700	\$ 81,400
400101	NG OTC Swap	HENRY HUB	Jul-24	ACCELERATED	7/6/2022	38.0	\$ 4.0700	\$ 1,546,600

49.3	\$	2,039,973
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404394	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	9/2/2022	3.0	\$ 5.0510	\$ 151,530
402204	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	8/2/2022	6.0	\$ 4.4050	\$ 264,300
404409	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	9/2/2022	1.0	\$ 5.0510	\$ 50,510
402205	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	8/2/2022	2.0	\$ 4.4050	\$ 88,100
402203	NG OTC Swap	HENRY HUB	Aug-24	ACCELERATED	8/2/2022	54.0	\$ 4.4050	\$ 2,378,700

66.0	\$	2,933,140
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
404996	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	9/15/2022	6.0	\$ 4.8900	\$ 293,400
404997	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	9/15/2022	2.0	\$ 4.8900	\$ 97,800
404995	NG OTC Swap	HENRY HUB	Sep-24	ACCELERATED	9/15/2022	57.0	\$ 4.8900	\$ 2,787,300

65.0	\$	3,178,500
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