

October 25, 2023

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 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, 2023.

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, 2024 is found in the last column of the table labeled “Company Incentive.” For the 12-month period of April 1, 2023 to March 31, 2024, the report indicates a benefit to customers of \$440,026 from discretionary purchases and a calculated Company incentive of \$50,470. For the April 1, 2024 to March 31, 2025 year, the benefit to customers is \$74,101 and the Company incentive is \$7,410. For the April 1, 2025 to March 31, 2026 measurement year, the benefit to customers is \$1,211 and the Company incentive is \$121.

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

Luly E. Massaro, Commission Clerk
Semi-Annual Report on Gas Procurement Incentive Plan
October 25, 2023
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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 2023
 Incentive Calculation
 Rhode Island Energy

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Apr-23	\$ 3.6582	\$ 3.0646	\$ 0.59	15,000	\$ 8,903	23.83%	\$ 2,122
May-23	\$ 3.8123	\$ 3.3069	\$ 0.51	16,400	\$ 8,288	27.43%	\$ 2,273
Jun-23	\$ 3.8835	\$ 3.3745	\$ 0.51	18,000	\$ 9,162	24.28%	\$ 2,224
Jul-23	\$ 3.8985	\$ 3.3868	\$ 0.51	20,000	\$ 10,234	20.96%	\$ 2,145
Aug-23	\$ 3.9935	\$ 3.4109	\$ 0.58	36,000	\$ 20,975	16.49%	\$ 3,459
Sep-23	\$ 3.9782	\$ 3.2405	\$ 0.74	80,500	\$ 59,388	10.00%	\$ 5,939
Oct-23	\$ 3.9108	\$ 3.2499	\$ 0.66	114,500	\$ 75,683	10.00%	\$ 7,568
Nov-23	\$ 4.2941	\$ 3.7274	\$ 0.57	98,000	\$ 55,534	10.00%	\$ 5,553
Dec-23	\$ 4.6011	\$ 4.3149	\$ 0.29	221,000	\$ 63,236	10.00%	\$ 6,324
Jan-24	\$ 4.7281	\$ 4.4936	\$ 0.23	202,000	\$ 47,377	10.00%	\$ 4,738
Feb-24	\$ 4.6108	\$ 4.4666	\$ 0.14	239,000	\$ 34,457	10.00%	\$ 3,446
Mar-24	\$ 4.3465	\$ 4.0866	\$ 0.26	180,000	\$ 46,787	10.00%	\$ 4,679
Subtotal 23-24				1,240,400	440,026		50,470
Apr-24	\$ 3.7769	\$ 3.7105	\$ 0.07	235,000	\$ 15,600	10.00%	\$ 1,560
May-24	\$ 3.7508	\$ 3.6741	\$ 0.08	163,000	\$ 12,504	10.00%	\$ 1,250
Jun-24	\$ 3.8345	\$ 3.8257	\$ 0.01	184,000	\$ 1,606	10.00%	\$ 161
Jul-24	\$ 3.8173	\$ 3.7550	\$ 0.06	117,000	\$ 7,290	10.00%	\$ 729
Aug-24	\$ 3.9495	\$ 3.9208	\$ 0.03	150,000	\$ 4,303	10.00%	\$ 430
Sep-24	\$ 3.8303	\$ 3.8271	\$ 0.00	188,000	\$ 593	10.00%	\$ 59
Oct-24	\$ 3.8170	\$ 3.7515	\$ 0.07	163,000	\$ 10,674	10.00%	\$ 1,067
Nov-24	\$ 4.1215	\$ 4.0780	\$ 0.04	190,000	\$ 8,267	10.00%	\$ 827
Dec-24	\$ 4.4897	\$ 4.4597	\$ 0.03	249,000	\$ 7,486	10.00%	\$ 749
Jan-25	\$ 4.6400	\$ 4.6266	\$ 0.01	168,000	\$ 2,254	10.00%	\$ 225
Feb-25	\$ 4.4355	\$ 4.4271	\$ 0.01	163,000	\$ 1,381	10.00%	\$ 138
Mar-25	\$ 4.1227	\$ 4.0881	\$ 0.03	62,000	\$ 2,142	10.00%	\$ 214
Subtotal 24-25				2,032,000	74,101		7,410
Apr-25	\$ 3.6155	\$ 3.5946	0.02	50,000	1,042	10.00%	104
May-25	\$ 3.5927	\$ 3.5874	0.01	32,000	169	10.00%	17
Jun-25	\$ 3.6394	\$ 3.6394	-	25,000	-	0.00%	-
Jul-25	\$ 3.7492	\$ 3.7492	-	22,000	-	0.00%	-
Aug-25	\$ 3.8013	\$ 3.8013	-	15,000	-	0.00%	-
Sep-25	\$ 3.7200	\$ 3.7200	-	10,000	-	0.00%	-
Oct-25	\$ -	\$ -	-	-	-	0.00%	-
Nov-25	\$ -	\$ -	-	-	-	0.00%	-
Dec-25	\$ -	\$ -	-	-	-	0.00%	-
Jan-26	\$ -	\$ -	-	-	-	0.00%	-
Feb-26	\$ -	\$ -	-	-	-	0.00%	-
Mar-26	\$ -	\$ -	-	-	-	0.00%	-
Subtotal 24-25				154,000	1,211		121
TOTAL				3,426,400	515,338		58,001

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-23	750,000	730,000	-	\$ 2,743,645	\$ 1,757,840	\$ -	\$ 3.6582	\$ 2.4080	\$ -	\$ -	\$ -	0%
May-23	680,000	710,000	-	\$ 2,592,330	\$ 1,700,450	\$ -	\$ 3.8123	\$ 2.3950	\$ -	\$ -	\$ -	0%
Jun-23	650,000	510,000	-	\$ 2,524,282	\$ 1,294,890	\$ -	\$ 3.8835	\$ 2.5390	\$ -	\$ -	\$ -	0%
Jul-23	500,000	470,000	-	\$ 1,949,230	\$ 1,245,500	\$ -	\$ 3.8985	\$ 2.6500	\$ -	\$ -	\$ -	0%
Aug-23	490,000	500,000	-	\$ 1,956,815	\$ 1,442,500	\$ -	\$ 3.9935	\$ 2.8850	\$ -	\$ -	\$ -	0%
Sep-23	600,000	570,000	-	\$ 2,386,925	\$ 1,727,670	\$ -	\$ 3.9782	\$ 3.0310	\$ -	\$ -	\$ -	0%
Oct-23	820,000	720,000	-	\$ 3,206,895	\$ 2,352,240	\$ -	\$ 3.9108	\$ 3.2670	\$ -	\$ -	\$ -	0%
Nov-23	880,000	900,000	-	\$ 3,778,815	\$ 2,996,100	\$ -	\$ 4.2941	\$ 3.3290	\$ -	\$ -	\$ -	0%
Dec-23	1,180,000	1,240,000	-	\$ 5,429,260	\$ 4,414,400	\$ -	\$ 4.6011	\$ 3.5600	\$ -	\$ -	\$ -	0%
Jan-24	1,460,000	1,370,000	-	\$ 6,903,025	\$ 4,996,390	\$ -	\$ 4.7281	\$ 3.6470	\$ -	\$ -	\$ -	0%
Feb-24	1,370,000	1,360,000	-	\$ 6,316,735	\$ 5,166,640	\$ -	\$ 4.6108	\$ 3.7990	\$ -	\$ -	\$ -	0%
Mar-24	1,080,000	1,330,000	-	\$ 4,694,225	\$ 4,944,275	\$ -	\$ 4.3465	\$ 3.7175	\$ -	\$ -	\$ -	0%
Apr-24	780,000	630,000	-	\$ 2,945,970	\$ 2,520,000	\$ -	\$ 3.7769	\$ 4.0000	\$ -	\$ -	\$ -	0%
May-24	630,000	630,000	-	\$ 2,363,035	\$ 2,318,400	\$ -	\$ 3.7508	\$ 3.6800	\$ -	\$ -	\$ -	0%
Jun-24	530,000	550,000	-	\$ 2,032,271	\$ 2,627,350	\$ -	\$ 3.8345	\$ 4.7770	\$ -	\$ -	\$ -	0%
Jul-24	340,000	380,000	-	\$ 1,297,870	\$ 1,546,600	\$ -	\$ 3.8173	\$ 4.0700	\$ -	\$ -	\$ -	0%
Aug-24	350,000	540,000	-	\$ 1,382,335	\$ 2,378,700	\$ -	\$ 3.9495	\$ 4.4050	\$ -	\$ -	\$ -	0%
Sep-24	430,000	570,000	-	\$ 1,647,015	\$ 2,787,300	\$ -	\$ 3.8303	\$ 4.8900	\$ -	\$ -	\$ -	0%
Oct-24	490,000	700,000	-	\$ 1,870,340	\$ 3,111,500	\$ -	\$ 3.8170	\$ 4.4450	\$ -	\$ -	\$ -	0%
Nov-24	570,000	870,000	-	\$ 2,349,260	\$ 4,136,850	\$ -	\$ 4.1215	\$ 4.7550	\$ -	\$ -	\$ -	0%
Dec-24	700,000	1,170,000	-	\$ 3,142,810	\$ 5,961,150	\$ -	\$ 4.4897	\$ 5.0950	\$ -	\$ -	\$ -	0%
Jan-25	750,000	1,370,000	-	\$ 3,479,980	\$ 6,713,000	\$ -	\$ 4.6400	\$ 4.9000	\$ -	\$ -	\$ -	0%
Feb-25	610,000	1,220,000	-	\$ 2,705,670	\$ 5,398,500	\$ -	\$ 4.4355	\$ 4.4250	\$ -	\$ -	\$ -	0%
Mar-25	510,000	1,160,000	-	\$ 2,102,564	\$ 4,985,680	\$ -	\$ 4.1227	\$ 4.2980	\$ -	\$ -	\$ -	0%
Apr-25	280,000	710,000	-	\$ 1,012,328	\$ 2,602,150	\$ -	\$ 3.6155	\$ 3.6650	\$ -	\$ -	\$ -	0%
May-25	210,000	600,000	-	\$ 754,462	\$ 2,262,000	\$ -	\$ 3.5927	\$ 3.7700	\$ -	\$ -	\$ -	0%
Jun-25	150,000	490,000	-	\$ 545,910	\$ 1,784,580	\$ -	\$ 3.6394	\$ 3.6420	\$ -	\$ -	\$ -	0%
Jul-25	110,000	480,000	-	\$ 412,410	\$ 1,792,800	\$ -	\$ 3.7492	\$ 3.7350	\$ -	\$ -	\$ -	0%
Aug-25	90,000	530,000	-	\$ 342,120	\$ 2,019,300	\$ -	\$ 3.8013	\$ 3.8100	\$ -	\$ -	\$ -	0%
Sep-25	60,000	550,000	-	\$ 223,200	\$ 2,046,000	\$ -	\$ 3.7200	\$ 3.7200	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-23	750,000	730,000	3,000	\$ 2,743,645	\$ 1,757,840	\$ 14,389	\$ 3.6582	\$ 2.4080	\$ 4.7962	\$ (1.1380)	\$ (341)	10%
May-23	680,000	710,000	4,400	\$ 2,592,330	\$ 1,700,450	\$ 22,931	\$ 3.8123	\$ 2.3950	\$ 5.2115	\$ (1.3993)	\$ (616)	10%
Jun-23	650,000	510,000	3,500	\$ 2,524,282	\$ 1,294,890	\$ 17,511	\$ 3.8835	\$ 2.5390	\$ 5.0031	\$ (1.1196)	\$ (392)	10%
Jul-23	500,000	470,000	1,000	\$ 1,949,230	\$ 1,245,500	\$ 4,885	\$ 3.8985	\$ 2.6500	\$ 4.8850	\$ (0.9865)	\$ (99)	10%
Aug-23	490,000	500,000	10,000	\$ 1,956,815	\$ 1,442,500	\$ 32,570	\$ 3.9935	\$ 2.8850	\$ 3.2570	\$ 0.7365	\$ 737	10%
Sep-23	600,000	570,000	60,000	\$ 2,386,925	\$ 1,727,670	\$ 186,880	\$ 3.9782	\$ 3.0310	\$ 3.1147	\$ 0.8635	\$ 5,181	10%
Oct-23	820,000	720,000	90,000	\$ 3,206,895	\$ 2,352,240	\$ 277,500	\$ 3.9108	\$ 3.2670	\$ 3.0833	\$ 0.8275	\$ 7,448	10%
Nov-23	880,000	900,000	30,000	\$ 3,778,815	\$ 2,996,100	\$ 91,570	\$ 4.2941	\$ 3.3290	\$ 3.0523	\$ 1.2418	\$ 3,725	10%
Dec-23	1,180,000	1,240,000	60,000	\$ 5,429,260	\$ 4,414,400	\$ 211,080	\$ 4.6011	\$ 3.5600	\$ 3.5180	\$ 1.0831	\$ 6,498	10%
Jan-24	1,460,000	1,370,000	30,000	\$ 6,903,025	\$ 4,996,390	\$ 111,230	\$ 4.7281	\$ 3.6470	\$ 3.7077	\$ 1.0204	\$ 3,061	10%
Feb-24	1,370,000	1,360,000	30,000	\$ 6,316,735	\$ 5,166,640	\$ 110,120	\$ 4.6108	\$ 3.7990	\$ 3.6707	\$ 0.9401	\$ 2,820	10%
Mar-24	1,080,000	1,330,000	30,000	\$ 4,694,225	\$ 4,944,275	\$ 101,890	\$ 4.3465	\$ 3.7175	\$ 3.3963	\$ 0.9502	\$ 2,851	10%
Apr-24	780,000	630,000	10,000	\$ 2,945,970	\$ 2,520,000	\$ 30,540	\$ 3.7769	\$ 4.0000	\$ 3.0540	\$ 0.7229	\$ 723	10%
May-24	630,000	630,000	10,000	\$ 2,363,035	\$ 2,318,400	\$ 30,620	\$ 3.7508	\$ 3.6800	\$ 3.0620	\$ 0.6888	\$ 689	10%
Jun-24	530,000	550,000	-	\$ 2,032,271	\$ 2,627,350	\$ -	\$ 3.8345	\$ 4.7770	\$ -	\$ -	\$ -	0%
Jul-24	340,000	380,000	-	\$ 1,297,870	\$ 1,546,600	\$ -	\$ 3.8173	\$ 4.0700	\$ -	\$ -	\$ -	0%
Aug-24	350,000	540,000	-	\$ 1,382,335	\$ 2,378,700	\$ -	\$ 3.9495	\$ 4.4050	\$ -	\$ -	\$ -	0%
Sep-24	430,000	570,000	-	\$ 1,647,015	\$ 2,787,300	\$ -	\$ 3.8303	\$ 4.8900	\$ -	\$ -	\$ -	0%
Oct-24	490,000	700,000	-	\$ 1,870,340	\$ 3,111,500	\$ -	\$ 3.8170	\$ 4.4450	\$ -	\$ -	\$ -	0%
Nov-24	570,000	870,000	-	\$ 2,349,260	\$ 4,136,850	\$ -	\$ 4.1215	\$ 4.7550	\$ -	\$ -	\$ -	0%
Dec-24	700,000	1,170,000	-	\$ 3,142,810	\$ 5,961,150	\$ -	\$ 4.4897	\$ 5.0950	\$ -	\$ -	\$ -	0%
Jan-25	750,000	1,370,000	-	\$ 3,479,980	\$ 6,713,000	\$ -	\$ 4.6400	\$ 4.9000	\$ -	\$ -	\$ -	0%
Feb-25	610,000	1,220,000	-	\$ 2,705,670	\$ 5,398,500	\$ -	\$ 4.4355	\$ 4.4250	\$ -	\$ -	\$ -	0%
Mar-25	510,000	1,160,000	-	\$ 2,102,564	\$ 4,985,680	\$ -	\$ 4.1227	\$ 4.2980	\$ -	\$ -	\$ -	0%
Apr-25	280,000	710,000	-	\$ 1,012,328	\$ 2,602,150	\$ -	\$ 3.6155	\$ 3.6650	\$ -	\$ -	\$ -	0%
May-25	210,000	600,000	-	\$ 754,462	\$ 2,262,000	\$ -	\$ 3.5927	\$ 3.7700	\$ -	\$ -	\$ -	0%
Jun-25	150,000	490,000	-	\$ 545,910	\$ 1,784,580	\$ -	\$ 3.6394	\$ 3.6420	\$ -	\$ -	\$ -	0%
Jul-25	110,000	480,000	-	\$ 412,410	\$ 1,792,800	\$ -	\$ 3.7492	\$ 3.7350	\$ -	\$ -	\$ -	0%
Aug-25	90,000	530,000	-	\$ 342,120	\$ 2,019,300	\$ -	\$ 3.8013	\$ 3.8100	\$ -	\$ -	\$ -	0%
Sep-25	60,000	550,000	-	\$ 223,200	\$ 2,046,000	\$ -	\$ 3.7200	\$ 3.7200	\$ -	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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-23	750,000	730,000	12,000	\$ 2,743,645	\$ 1,757,840	\$ 31,581	\$ 3.6582	\$ 2.4080	\$ 2.6318	\$ 1.0264	\$ 2,463	20%
May-23	680,000	710,000	12,000	\$ 2,592,330	\$ 1,700,450	\$ 31,302	\$ 3.8123	\$ 2.3950	\$ 2.6085	\$ 1.2038	\$ 2,889	20%
Jun-23	650,000	510,000	14,500	\$ 2,524,282	\$ 1,294,890	\$ 43,231	\$ 3.8835	\$ 2.5390	\$ 2.9814	\$ 0.9021	\$ 2,616	20%
Jul-23	500,000	470,000	19,000	\$ 1,949,230	\$ 1,245,500	\$ 62,850	\$ 3.8985	\$ 2.6500	\$ 3.3079	\$ 0.5906	\$ 2,244	20%
Aug-23	490,000	500,000	26,000	\$ 1,956,815	\$ 1,442,500	\$ 90,221	\$ 3.9935	\$ 2.8850	\$ 3.4700	\$ 0.5235	\$ 2,722	20%
Sep-23	600,000	570,000	20,500	\$ 2,386,925	\$ 1,727,670	\$ 73,978	\$ 3.9782	\$ 3.0310	\$ 3.6087	\$ 0.3695	\$ 758	10%
Oct-23	820,000	720,000	24,500	\$ 3,206,895	\$ 2,352,240	\$ 94,609	\$ 3.9108	\$ 3.2670	\$ 3.8616	\$ 0.0493	\$ 121	10%
Nov-23	880,000	900,000	68,000	\$ 3,778,815	\$ 2,996,100	\$ 273,719	\$ 4.2941	\$ 3.3290	\$ 4.0253	\$ 0.2688	\$ 1,828	10%
Dec-23	1,180,000	1,240,000	161,000	\$ 5,429,260	\$ 4,414,400	\$ 742,520	\$ 4.6011	\$ 3.5600	\$ 4.6119	\$ (0.0109)	\$ (175)	10%
Jan-24	1,460,000	1,370,000	172,000	\$ 6,903,025	\$ 4,996,390	\$ 796,469	\$ 4.7281	\$ 3.6470	\$ 4.6306	\$ 0.0975	\$ 1,676	10%
Feb-24	1,370,000	1,360,000	209,000	\$ 6,316,735	\$ 5,166,640	\$ 957,394	\$ 4.6108	\$ 3.7990	\$ 4.5808	\$ 0.0299	\$ 625	10%
Mar-24	1,080,000	1,330,000	150,000	\$ 4,694,225	\$ 4,944,275	\$ 633,694	\$ 4.3465	\$ 3.7175	\$ 4.2246	\$ 0.1219	\$ 1,828	10%
Apr-24	780,000	630,000	225,000	\$ 2,945,970	\$ 2,520,000	\$ 841,428	\$ 3.7769	\$ 4.0000	\$ 3.7397	\$ 0.0372	\$ 837	10%
May-24	630,000	630,000	153,000	\$ 2,363,035	\$ 2,318,400	\$ 568,264	\$ 3.7508	\$ 3.6800	\$ 3.7141	\$ 0.0367	\$ 562	10%
Jun-24	530,000	550,000	184,000	\$ 2,032,271	\$ 2,627,350	\$ 703,937	\$ 3.8345	\$ 4.7770	\$ 3.8257	\$ 0.0087	\$ 161	10%
Jul-24	340,000	380,000	117,000	\$ 1,297,870	\$ 1,546,600	\$ 439,330	\$ 3.8173	\$ 4.0700	\$ 3.7550	\$ 0.0623	\$ 729	10%
Aug-24	350,000	540,000	150,000	\$ 1,382,335	\$ 2,378,700	\$ 588,127	\$ 3.9495	\$ 4.4050	\$ 3.9208	\$ 0.0287	\$ 430	10%
Sep-24	430,000	570,000	188,000	\$ 1,647,015	\$ 2,787,300	\$ 719,498	\$ 3.8303	\$ 4.8900	\$ 3.8271	\$ 0.0032	\$ 59	10%
Oct-24	490,000	700,000	163,000	\$ 1,870,340	\$ 3,111,500	\$ 611,500	\$ 3.8170	\$ 4.4450	\$ 3.7515	\$ 0.0655	\$ 1,067	10%
Nov-24	570,000	870,000	190,000	\$ 2,349,260	\$ 4,136,850	\$ 774,820	\$ 4.1215	\$ 4.7550	\$ 4.0780	\$ 0.0435	\$ 827	10%
Dec-24	700,000	1,170,000	249,000	\$ 3,142,810	\$ 5,961,150	\$ 1,110,456	\$ 4.4897	\$ 5.0950	\$ 4.4597	\$ 0.0301	\$ 749	10%
Jan-25	750,000	1,370,000	168,000	\$ 3,479,980	\$ 6,713,000	\$ 777,262	\$ 4.6400	\$ 4.9000	\$ 4.6266	\$ 0.0134	\$ 225	10%
Feb-25	610,000	1,220,000	163,000	\$ 2,705,670	\$ 5,398,500	\$ 721,610	\$ 4.4355	\$ 4.4250	\$ 4.4271	\$ 0.0085	\$ 138	10%
Mar-25	510,000	1,160,000	62,000	\$ 2,102,564	\$ 4,985,680	\$ 253,463	\$ 4.1227	\$ 4.2980	\$ 4.0881	\$ 0.0346	\$ 214	10%
Apr-25	280,000	710,000	50,000	\$ 1,012,328	\$ 2,602,150	\$ 179,731	\$ 3.6155	\$ 3.6650	\$ 3.5946	\$ 0.0208	\$ 104	10%
May-25	210,000	600,000	32,000	\$ 754,462	\$ 2,262,000	\$ 114,797	\$ 3.5927	\$ 3.7700	\$ 3.5874	\$ 0.0053	\$ 17	10%
Jun-25	150,000	490,000	25,000	\$ 545,910	\$ 1,784,580	\$ 90,985	\$ 3.6394	\$ 3.6420	\$ 3.6394	\$ -	\$ -	0%
Jul-25	110,000	480,000	22,000	\$ 412,410	\$ 1,792,800	\$ 82,482	\$ 3.7492	\$ 3.7350	\$ 3.7492	\$ -	\$ -	0%
Aug-25	90,000	530,000	15,000	\$ 342,120	\$ 2,019,300	\$ 57,020	\$ 3.8013	\$ 3.8100	\$ 3.8013	\$ -	\$ -	0%
Sep-25	60,000	550,000	10,000	\$ 223,200	\$ 2,046,000	\$ 37,200	\$ 3.7200	\$ 3.7200	\$ 3.7200	\$ -	\$ -	0%
Oct-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-25	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jan-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-26	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Gas Procurement Incentive Program Worksheet - March 31 2023

Rhode Island Energy

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
202304	4/1/2023	2,532,886	750,000	730,000	15,000	360,000	1,495,000	59%	\$ 3.0418	\$ 4,547,455	\$ 2,743,645	\$ 1,757,840	\$ 45,970	\$ 108,540	\$ 3.6582	\$ 2.4080	\$ 3.0646	\$ 0.3015
202305	5/1/2023	2,087,764	680,000	710,000	16,400	1,110,000	1,406,400	67%	\$ 3.0909	\$ 4,347,013	\$ 2,592,330	\$ 1,700,450	\$ 54,233	\$ 71,040	\$ 3.8123	\$ 2.3950	\$ 3.3069	\$ 0.0640
202306	6/1/2023	1,511,702	650,000	510,000	18,000	1,040,000	1,178,000	78%	\$ 3.2936	\$ 3,879,913	\$ 2,524,282	\$ 1,294,890	\$ 60,741	\$ (317,460)	\$ 3.8835	\$ 2.5390	\$ 3.3745	\$ (0.3053)
202307	7/1/2023	1,383,535	500,000	470,000	20,000	760,000	990,000	72%	\$ 3.2954	\$ 3,262,465	\$ 1,949,230	\$ 1,245,500	\$ 67,735	\$ (472,330)	\$ 3.8985	\$ 2.6500	\$ 3.3868	\$ (0.6215)
202308	8/1/2023	1,456,879	490,000	500,000	36,000	830,000	1,026,000	70%	\$ 3.4329	\$ 3,522,106	\$ 1,956,815	\$ 1,442,500	\$ 122,791	\$ (451,840)	\$ 3.9935	\$ 2.8850	\$ 3.4109	\$ (0.5444)
202309	9/1/2023	1,675,589	600,000	570,000	80,500	1,010,000	1,250,500	75%	\$ 3.4990	\$ 4,375,453	\$ 2,386,925	\$ 1,727,670	\$ 260,858	\$ (605,240)	\$ 3.9782	\$ 3.0310	\$ 3.2405	\$ (0.5992)
202310	10/1/2023	2,459,908	820,000	720,000	114,500	940,000	1,654,500	67%	\$ 3.5849	\$ 5,931,244	\$ 3,206,895	\$ 2,352,240	\$ 372,109	\$ (436,650)	\$ 3.9108	\$ 3.2670	\$ 3.2499	\$ (0.4645)
202311	11/1/2023	2,872,337	880,000	900,000	98,000	1,410,000	1,878,000	65%	\$ 3.8020	\$ 7,140,204	\$ 3,778,815	\$ 2,996,100	\$ 365,289	\$ (622,420)	\$ 4.2941	\$ 3.3290	\$ 3.7274	\$ (0.4414)
202312	12/1/2023	4,348,897	1,180,000	1,240,000	221,000	1,630,000	2,641,000	61%	\$ 4.0883	\$ 10,797,260	\$ 5,429,260	\$ 4,414,400	\$ 953,600	\$ (18,850)	\$ 4.6011	\$ 3.5600	\$ 4.3149	\$ (0.0116)
202401	1/1/2024	5,349,840	1,460,000	1,370,000	202,000	1,520,000	3,032,000	57%	\$ 4.2240	\$ 12,807,114	\$ 6,903,025	\$ 4,996,390	\$ 907,699	\$ 388,550	\$ 4.7281	\$ 3.6470	\$ 4.4936	\$ 0.2556
202402	2/1/2024	4,856,440	1,370,000	1,360,000	239,000	1,330,000	2,969,000	61%	\$ 4.2273	\$ 12,550,889	\$ 6,316,735	\$ 5,166,640	\$ 1,067,514	\$ 439,150	\$ 4.6108	\$ 3.7990	\$ 4.4666	\$ 0.3302
202403	3/1/2024	3,976,958	1,080,000	1,330,000	180,000	1,180,000	2,590,000	65%	\$ 4.0054	\$ 10,374,084	\$ 4,694,225	\$ 4,944,275	\$ 735,584	\$ 230,250	\$ 4.3465	\$ 3.7175	\$ 4.0866	\$ 0.1951
202404	4/1/2024	2,425,720	780,000	630,000	235,000	-	1,645,000	68%	\$ 3.8528	\$ 6,337,938	\$ 2,945,970	\$ 2,520,000	\$ 871,968	\$ -	\$ 3.7769	\$ 4.0000	\$ 3.7105	\$ -
202405	5/1/2024	1,868,891	630,000	630,000	163,000	-	1,423,000	76%	\$ 3.7107	\$ 5,280,319	\$ 2,363,035	\$ 2,318,400	\$ 598,884	\$ -	\$ 3.7508	\$ 3.6800	\$ 3.6741	\$ -
202406	6/1/2024	1,634,934	530,000	550,000	184,000	-	1,264,000	77%	\$ 4.2433	\$ 5,363,558	\$ 2,032,271	\$ 2,627,350	\$ 703,937	\$ -	\$ 3.8345	\$ 4.7770	\$ 3.8257	\$ -
202407	7/1/2024	1,127,762	340,000	380,000	117,000	-	837,000	74%	\$ 3.9233	\$ 3,283,800	\$ 1,297,870	\$ 1,546,600	\$ 439,330	\$ -	\$ 3.8173	\$ 4.0700	\$ 3.7550	\$ -
202408	8/1/2024	1,389,928	350,000	540,000	150,000	-	1,040,000	75%	\$ 4.1819	\$ 4,349,162	\$ 1,382,335	\$ 2,378,700	\$ 588,127	\$ -	\$ 3.9495	\$ 4.4050	\$ 3.9208	\$ -
202409	9/1/2024	1,612,188	430,000	570,000	188,000	-	1,188,000	74%	\$ 4.3382	\$ 5,153,813	\$ 1,647,015	\$ 2,787,300	\$ 719,498	\$ -	\$ 3.8303	\$ 4.8900	\$ 3.8271	\$ -
202410	10/1/2024	2,344,625	490,000	700,000	163,000	-	1,353,000	58%	\$ 4.1340	\$ 5,593,340	\$ 1,870,340	\$ 3,111,500	\$ 611,500	\$ -	\$ 3.8170	\$ 4.4450	\$ 3.7515	\$ -
202411	11/1/2024	2,911,079	570,000	870,000	190,000	-	1,630,000	56%	\$ 4.4546	\$ 7,260,930	\$ 2,349,260	\$ 4,136,850	\$ 774,820	\$ -	\$ 4.1215	\$ 4.7550	\$ 4.0780	\$ -
202412	12/1/2024	4,406,229	700,000	1,170,000	249,000	-	2,119,000	48%	\$ 4.8204	\$ 10,214,416	\$ 3,142,810	\$ 5,961,150	\$ 1,110,456	\$ -	\$ 4.4897	\$ 5.0950	\$ 4.4597	\$ -
202501	1/1/2025	5,419,707	750,000	1,370,000	168,000	-	2,288,000	42%	\$ 4.7947	\$ 10,970,242	\$ 3,479,980	\$ 6,713,000	\$ 777,262	\$ -	\$ 4.6400	\$ 4.9000	\$ 4.6266	\$ -
202502	2/1/2025	4,742,436	610,000	1,220,000	163,000	-	1,993,000	42%	\$ 4.4284	\$ 8,825,780	\$ 2,705,670	\$ 5,398,500	\$ 721,610	\$ -	\$ 4.4355	\$ 4.4250	\$ 4.4271	\$ -
202503	3/1/2025	4,029,933	510,000	1,160,000	62,000	-	1,732,000	43%	\$ 4.2389	\$ 7,341,707	\$ 2,102,564	\$ 4,985,680	\$ 253,463	\$ -	\$ 4.1227	\$ 4.2980	\$ 4.0881	\$ -
202504	4/1/2025	2,468,340	280,000	710,000	50,000	-	1,040,000	42%	\$ 3.6483	\$ 3,794,209	\$ 1,012,328	\$ 2,602,150	\$ 179,731	\$ -	\$ 3.6155	\$ 3.6650	\$ 3.5946	\$ -
202505	5/1/2025	1,781,424	210,000	600,000	32,000	-	842,000	47%	\$ 3.7188	\$ 3,131,259	\$ 754,462	\$ 2,262,000	\$ 114,797	\$ -	\$ 3.5927	\$ 3.7700	\$ 3.5874	\$ -
202506	6/1/2025	1,433,113	150,000	490,000	25,000	-	665,000	46%	\$ 3.6413	\$ 2,421,475	\$ 545,910	\$ 1,784,580	\$ 90,985	\$ -	\$ 3.6394	\$ 3.6420	\$ 3.6394	\$ -
202507	7/1/2025	1,403,268	110,000	480,000	22,000	-	612,000	44%	\$ 3.7381	\$ 2,287,692	\$ 412,410	\$ 1,792,800	\$ 82,482	\$ -	\$ 3.7492	\$ 3.7350	\$ 3.7492	\$ -
202508	8/1/2025	1,541,484	90,000	530,000	15,000	-	635,000	41%	\$ 3.8086	\$ 2,418,440	\$ 342,120	\$ 2,019,300	\$ 57,020	\$ -	\$ 3.8013	\$ 3.8100	\$ 3.8013	\$ -
202509	9/1/2025	1,624,050	60,000	550,000	10,000	-	620,000	38%	\$ 3.7200	\$ 2,306,400	\$ 223,200	\$ 2,046,000	\$ 37,200	\$ -	\$ 3.7200	\$ 3.7200	\$ 3.7200	\$ -
202510	10/1/2025	2,411,741	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202511	11/1/2025	2,938,536	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202512	12/1/2025	4,446,960	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202601	1/1/2026	5,470,230	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202602	2/1/2026	4,786,491	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
202603	3/1/2026	4,067,861	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Settled

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
422620	NG Basis Swap	TETCO M2	May-23	MANDATORY	4/11/2023	37.0	\$ (0.6880)	\$ -
419572	NG Basis Swap	TETCO M2	May-23	MANDATORY	3/7/2023	37.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	May-23	MANDATORY	2/27/2023	37.0	\$ (0.7350)	\$ -
410636	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	12/1/2022	0.4	\$ 5.2115	\$ 22,931
410619	NG OTC Swap	HENRY HUB	May-23	MANDATORY	12/1/2022	21.0	\$ 5.2115	\$ 1,094,415
407978	NG OTC Swap	HENRY HUB	May-23	MANDATORY	11/3/2022	1.0	\$ 4.7400	\$ 47,400
405902	NG OTC Swap	HENRY HUB	May-23	MANDATORY	10/3/2022	1.0	\$ 4.6855	\$ 46,855
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
400061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.1820	\$ 4,182
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
379245	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	10/1/2021	0.1	\$ 3.1700	\$ 3,170
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
372062	NG OTC Swap	HENRY HUB	May-23	ACCELERATED	5/13/2021	71.0	\$ 2.3950	\$ 1,700,450
372061	NG OTC Swap	HENRY HUB	May-23	DISCRETIONARY	5/13/2021	1.0	\$ 2.3950	\$ 23,950
372060	NG OTC Swap	HENRY HUB	May-23	MANDATORY	5/13/2021	8.0	\$ 2.3950	\$ 191,600

140.6 **\$** **4,347,013**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
424095	NG Basis Swap	TETCO M2	Jun-23	MANDATORY	5/8/2023	26.0	\$ (0.8900)	\$ -
422620	NG Basis Swap	TETCO M2	Jun-23	MANDATORY	4/11/2023	26.0	\$ (0.6880)	\$ -
419572	NG Basis Swap	TETCO M2	Jun-23	MANDATORY	3/7/2023	26.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Jun-23	MANDATORY	2/27/2023	26.0	\$ (0.7350)	\$ -
413651	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	1/5/2023	3.0	\$ 3.6600	\$ 109,800
410637	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	12/1/2022	0.2	\$ 5.2975	\$ 7,946
410620	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	12/1/2022	4.0	\$ 5.2975	\$ 211,900
407997	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	11/3/2022	0.1	\$ 4.8100	\$ 4,810
405921	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	10/3/2022	0.1	\$ 4.7545	\$ 4,755
405903	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	10/3/2022	3.0	\$ 4.7545	\$ 142,635
404380	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	9/2/2022	3.0	\$ 5.8190	\$ 174,570
402036	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	8/1/2022	0.2	\$ 4.7770	\$ 7,166
402019	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	8/1/2022	3.0	\$ 4.7770	\$ 143,310
400062	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.2450	\$ 4,245
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
379246	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	10/1/2021	0.2	\$ 3.2150	\$ 6,430
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
373107	NG OTC Swap	HENRY HUB	Jun-23	ACCELERATED	6/7/2021	51.0	\$ 2.5390	\$ 1,294,890
373106	NG OTC Swap	HENRY HUB	Jun-23	DISCRETIONARY	6/7/2021	1.0	\$ 2.5390	\$ 25,390
373105	NG OTC Swap	HENRY HUB	Jun-23	MANDATORY	6/7/2021	6.0	\$ 2.5390	\$ 152,340
						117.8	\$	3,879,913

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
427064	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	7/10/2023	13.0	\$ (1.4400)	\$ -
425503	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	6/5/2023	14.0	\$ (1.0800)	\$ -
424095	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	5/8/2023	14.0	\$ (0.8900)	\$ -
422620	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	4/11/2023	14.0	\$ (0.6880)	\$ -
419572	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	3/7/2023	14.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Aug-23	MANDATORY	2/27/2023	14.0	\$ (0.7350)	\$ -
419013	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	3/1/2023	1.0	\$ 3.2570	\$ 32,570
407999	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	11/3/2022	0.2	\$ 4.8950	\$ 9,790
407981	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	11/3/2022	1.0	\$ 4.8950	\$ 48,950
405905	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	10/3/2022	3.0	\$ 4.8325	\$ 144,975
404398	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.8830	\$ 5,883
404382	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2022	3.0	\$ 5.8830	\$ 176,490
402038	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8350	\$ 4,835
402021	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/1/2022	3.0	\$ 4.8350	\$ 145,050
400064	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3250	\$ 4,325
400045	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	7/5/2022	3.0	\$ 4.3250	\$ 129,750
398556	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8330	\$ 5,833
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
379248	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	10/1/2021	0.5	\$ 3.2780	\$ 16,390
379238	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	10/1/2021	3.0	\$ 3.2780	\$ 98,340
377841	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	9/2/2021	0.5	\$ 2.8630	\$ 14,315
377835	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	9/2/2021	3.0	\$ 2.8630	\$ 85,890
376646	NG OTC Swap	HENRY HUB	Aug-23	ACCELERATED	8/12/2021	50.0	\$ 2.8850	\$ 1,442,500
376645	NG OTC Swap	HENRY HUB	Aug-23	DISCRETIONARY	8/12/2021	1.0	\$ 2.8850	\$ 28,850
376644	NG OTC Swap	HENRY HUB	Aug-23	MANDATORY	8/12/2021	6.0	\$ 2.8850	\$ 173,100

102.6 \$ 3,522,106

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
429033	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	8/3/2023	14.0	\$ (1.5750)	\$ -	
427064	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	7/10/2023	15.0	\$ (1.4400)	\$ -	
425503	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	6/5/2023	14.0	\$ (1.0800)	\$ -	
424095	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	5/8/2023	15.0	\$ (0.8900)	\$ -	
422620	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	4/11/2023	14.0	\$ (0.6880)	\$ -	
419572	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	3/7/2023	15.0	\$ (0.7100)	\$ -	
418839	NG Basis Swap	TETCO M2	Sep-23	MANDATORY	2/27/2023	14.0	\$ (0.7350)	\$ -	
422305	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	4/5/2023	1.0	\$ 2.6600	\$ 26,600	
422286	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	4/5/2023	4.0	\$ 2.6600	\$ 106,400	
419014	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	3/1/2023	2.0	\$ 3.2290	\$ 64,580	
418995	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	3/1/2023	2.0	\$ 3.2290	\$ 64,580	
416758	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	2/1/2023	3.0	\$ 3.1900	\$ 95,700	
416741	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	2/1/2023	2.0	\$ 3.1900	\$ 63,800	
413652	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	1/5/2023	2.0	\$ 3.7520	\$ 75,040	
410638	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	12/1/2022	0.1	\$ 5.3255	\$ 2,663	
410621	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	12/1/2022	2.0	\$ 5.3255	\$ 106,510	
408000	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	11/3/2022	0.2	\$ 4.8500	\$ 9,700	
407982	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	11/3/2022	3.0	\$ 4.8500	\$ 145,500	
405906	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	10/3/2022	3.0	\$ 4.8025	\$ 144,075	
404383	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/2/2022	3.0	\$ 5.8670	\$ 176,010	
402039	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8140	\$ 4,814	
402022	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	8/1/2022	3.0	\$ 4.8140	\$ 144,420	
400065	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3160	\$ 4,316	
400046	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	7/5/2022	3.0	\$ 4.3160	\$ 129,480	
398557	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8050	\$ 5,805	
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	
379249	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	10/1/2021	0.5	\$ 3.2740	\$ 16,370	
379239	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	10/1/2021	3.0	\$ 3.2740	\$ 98,220	
378207	NG OTC Swap	HENRY HUB	Sep-23	ACCELERATED	9/10/2021	57.0	\$ 3.0310	\$ 1,727,670	
378206	NG OTC Swap	HENRY HUB	Sep-23	DISCRETIONARY	9/10/2021	1.0	\$ 3.0310	\$ 30,310	
378205	NG OTC Swap	HENRY HUB	Sep-23	MANDATORY	9/10/2021	6.0	\$ 3.0310	\$ 181,860	
							125.1	\$	4,375,453

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431164	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	9/12/2023	11.0	\$ (1.5050)	\$ -
429033	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	8/3/2023	12.0	\$ (1.5750)	\$ -
427064	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	7/10/2023	11.0	\$ (1.4400)	\$ -
425503	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	6/5/2023	12.0	\$ (1.0800)	\$ -
424095	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	5/8/2023	12.0	\$ (0.8900)	\$ -
422620	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	4/11/2023	12.0	\$ (0.6880)	\$ -
419572	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	3/7/2023	12.0	\$ (0.7100)	\$ -
418839	NG Basis Swap	TETCO M2	Oct-23	MANDATORY	2/27/2023	12.0	\$ (0.7350)	\$ -
423634	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	5/1/2023	2.0	\$ 2.6850	\$ 53,700
423615	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	5/1/2023	9.0	\$ 2.6850	\$ 241,650
422306	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	4/5/2023	1.0	\$ 2.7500	\$ 27,500
422287	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	4/5/2023	4.0	\$ 2.7500	\$ 110,000
419015	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	3/1/2023	2.0	\$ 3.3050	\$ 66,100
418996	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	3/1/2023	3.0	\$ 3.3050	\$ 99,150
416759	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	2/1/2023	4.0	\$ 3.2550	\$ 130,200
416742	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	2/1/2023	3.0	\$ 3.2550	\$ 97,650
413668	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	1/5/2023	1.0	\$ 3.8220	\$ 38,220
413653	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	1/5/2023	3.0	\$ 3.8220	\$ 114,660
410639	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	12/1/2022	0.1	\$ 5.3740	\$ 2,687
410622	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	12/1/2022	3.0	\$ 5.3740	\$ 161,220
407983	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	11/3/2022	3.0	\$ 4.9100	\$ 147,300
405907	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	10/3/2022	3.0	\$ 4.8785	\$ 146,355
404399	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	9/2/2022	0.1	\$ 5.9250	\$ 5,925
404384	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	9/2/2022	3.0	\$ 5.9250	\$ 177,750
402040	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	8/1/2022	0.1	\$ 4.8650	\$ 4,865
402023	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	8/1/2022	4.0	\$ 4.8650	\$ 194,600
400066	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	7/5/2022	0.1	\$ 4.3680	\$ 4,368
400047	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	7/5/2022	4.0	\$ 4.3680	\$ 174,720
398558	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	6/8/2022	0.1	\$ 5.8740	\$ 5,874
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
379502	NG OTC Swap	HENRY HUB	Oct-23	ACCELERATED	10/7/2021	72.0	\$ 3.2670	\$ 2,352,240
379501	NG OTC Swap	HENRY HUB	Oct-23	DISCRETIONARY	10/7/2021	1.0	\$ 3.2670	\$ 32,670
379500	NG OTC Swap	HENRY HUB	Oct-23	MANDATORY	10/7/2021	8.0	\$ 3.2670	\$ 261,360
							165.5	\$ 5,931,244

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431165	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	9/12/2023	11.0	\$ (0.6200)	\$ -
429034	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	8/3/2023	20.0	\$ (0.8000)	\$ -
427065	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	7/10/2023	19.0	\$ (0.7100)	\$ -
425387	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	6/5/2023	19.0	\$ (0.6800)	\$ -
424096	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	5/8/2023	19.0	\$ (0.7350)	\$ -
422621	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	4/11/2023	19.0	\$ (0.6600)	\$ -
419573	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	3/7/2023	17.0	\$ (0.7200)	\$ -
418840	NG Basis Swap	TETCO M2	Nov-23	MANDATORY	2/27/2023	17.0	\$ (0.7600)	\$ -
423616	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	5/1/2023	5.0	\$ 3.1470	\$ 157,350
422288	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	4/5/2023	3.0	\$ 3.1500	\$ 94,500
418997	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	3/1/2023	3.0	\$ 3.6750	\$ 110,250
416743	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	2/1/2023	3.0	\$ 3.6650	\$ 109,950
413654	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	1/5/2023	3.0	\$ 4.1860	\$ 125,580
410623	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	12/1/2022	3.0	\$ 5.6270	\$ 168,810
407984	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	11/3/2022	3.0	\$ 5.2300	\$ 156,900
405908	NG OTC Swap	HENRY HUB	Nov-23	MANDATORY	10/3/2022	5.0	\$ 5.1775	\$ 258,875
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
425210	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	6/1/2023	1.0	\$ 2.8600	\$ 28,600
423635	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	5/1/2023	1.0	\$ 3.1470	\$ 31,470
422307	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	4/5/2023	1.0	\$ 3.1500	\$ 31,500
419016	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	3/1/2023	1.0	\$ 3.6750	\$ 36,750
416760	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	2/1/2023	1.0	\$ 3.6650	\$ 36,650
408001	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	11/3/2022	0.1	\$ 5.2300	\$ 5,230
405922	NG OTC Swap	HENRY HUB	Nov-23	DISCRETIONARY	10/3/2022	0.3	\$ 5.1775	\$ 15,533
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
						187.8	\$	7,140,204

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
431165	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	9/12/2023	15.0	\$ (0.6200)	\$ -	
429034	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	8/3/2023	22.0	\$ (0.8000)	\$ -	
427065	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	7/10/2023	22.0	\$ (0.7100)	\$ -	
425387	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	6/5/2023	22.0	\$ (0.6800)	\$ -	
424096	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	5/8/2023	22.0	\$ (0.7350)	\$ -	
422621	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	4/11/2023	22.0	\$ (0.6600)	\$ -	
419573	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	3/7/2023	19.0	\$ (0.7200)	\$ -	
418840	NG Basis Swap	TETCO M2	Dec-23	MANDATORY	2/27/2023	19.0	\$ (0.7600)	\$ -	
426831	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	7/5/2023	1.0	\$ 3.5680	\$ 35,680	
425192	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	6/1/2023	2.0	\$ 3.3400	\$ 66,800	
423617	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	5/1/2023	7.0	\$ 3.6200	\$ 253,400	
422289	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	4/5/2023	5.0	\$ 3.6200	\$ 181,000	
418998	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	3/1/2023	4.0	\$ 4.0410	\$ 161,640	
416744	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	2/1/2023	4.0	\$ 4.0800	\$ 163,200	
413655	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	1/5/2023	4.0	\$ 4.6080	\$ 184,320	
410624	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	12/1/2022	4.0	\$ 5.9850	\$ 239,400	
407985	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	11/3/2022	5.0	\$ 5.5710	\$ 278,550	
405909	NG OTC Swap	HENRY HUB	Dec-23	MANDATORY	10/3/2022	6.0	\$ 5.4725	\$ 328,350	
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	
426850	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	7/5/2023	1.0	\$ 3.5680	\$ 35,680	
425211	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	6/1/2023	2.0	\$ 3.3400	\$ 66,800	
423636	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	5/1/2023	2.0	\$ 3.6200	\$ 72,400	
422308	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	4/5/2023	1.0	\$ 3.6200	\$ 36,200	
419017	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	3/1/2023	1.0	\$ 4.0410	\$ 40,410	
416761	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	2/1/2023	1.0	\$ 4.0800	\$ 40,800	
413669	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	1/5/2023	1.0	\$ 4.6080	\$ 46,080	
408002	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	11/3/2022	0.5	\$ 5.5710	\$ 27,855	
405923	NG OTC Swap	HENRY HUB	Dec-23	DISCRETIONARY	10/3/2022	0.9	\$ 5.4725	\$ 49,253	
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	
							264.1	\$	10,797,260

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
431165	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	9/12/2023	19.0	\$ (0.6200)	\$ -	
429034	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	8/3/2023	19.0	\$ (0.8000)	\$ -	
427065	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	7/10/2023	19.0	\$ (0.7100)	\$ -	
425387	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	6/5/2023	19.0	\$ (0.6800)	\$ -	
424096	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	5/8/2023	19.0	\$ (0.7350)	\$ -	
422621	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	4/11/2023	19.0	\$ (0.6600)	\$ -	
419573	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	3/7/2023	19.0	\$ (0.7200)	\$ -	
418840	NG Basis Swap	TETCO M2	Jan-24	MANDATORY	2/27/2023	19.0	\$ (0.7600)	\$ -	
428817	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	8/1/2023	4.0	\$ 3.7300	\$ 149,200	
426832	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	7/5/2023	4.0	\$ 3.7930	\$ 151,720	
425193	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	6/1/2023	5.0	\$ 3.6000	\$ 180,000	
423618	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	5/1/2023	9.0	\$ 3.8500	\$ 346,500	
422290	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	4/5/2023	8.0	\$ 3.8400	\$ 307,200	
418999	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	3/1/2023	6.0	\$ 4.2330	\$ 253,980	
416745	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	2/1/2023	7.0	\$ 4.3100	\$ 301,700	
413656	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	1/5/2023	7.0	\$ 4.8930	\$ 342,510	
410625	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	12/1/2022	7.0	\$ 6.2090	\$ 434,630	
407986	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	11/3/2022	7.0	\$ 5.7100	\$ 399,700	
405910	NG OTC Swap	HENRY HUB	Jan-24	MANDATORY	10/3/2022	7.0	\$ 5.6425	\$ 394,975	
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	
428836	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	8/1/2023	1.0	\$ 3.7300	\$ 37,300	
426851	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	7/5/2023	1.0	\$ 3.7930	\$ 37,930	
425212	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	6/1/2023	1.0	\$ 3.6000	\$ 36,000	
423637	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	5/1/2023	2.0	\$ 3.8500	\$ 77,000	
422309	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	4/5/2023	1.5	\$ 3.8400	\$ 57,600	
419018	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	3/1/2023	1.0	\$ 4.2330	\$ 42,330	
416762	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	2/1/2023	1.0	\$ 4.3100	\$ 43,100	
413670	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	1/5/2023	1.0	\$ 4.8930	\$ 48,930	
408003	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	11/3/2022	0.7	\$ 5.7100	\$ 39,970	
405924	NG OTC Swap	HENRY HUB	Jan-24	DISCRETIONARY	10/3/2022	0.8	\$ 5.6425	\$ 45,140	
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	
							303.2	\$	12,807,114

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431165	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	9/12/2023	17.0	\$ (0.6200)	\$ -
429034	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	8/3/2023	16.0	\$ (0.8000)	\$ -
427065	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	7/10/2023	16.0	\$ (0.7100)	\$ -
425387	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	6/5/2023	16.0	\$ (0.6800)	\$ -
424096	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	5/8/2023	17.0	\$ (0.7350)	\$ -
422621	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	4/11/2023	17.0	\$ (0.6600)	\$ -
419573	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	3/7/2023	17.0	\$ (0.7200)	\$ -
418840	NG Basis Swap	TETCO M2	Feb-24	MANDATORY	2/27/2023	17.0	\$ (0.7600)	\$ -
431297	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	9/13/2023	4.0	\$ 3.6170	\$ 144,680
428818	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	8/1/2023	5.0	\$ 3.6700	\$ 183,500
426833	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	7/5/2023	5.0	\$ 3.7250	\$ 186,250
425194	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	6/1/2023	5.0	\$ 3.5300	\$ 176,500
423619	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	5/1/2023	8.0	\$ 3.7600	\$ 300,800
422291	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	4/5/2023	7.0	\$ 3.7400	\$ 261,800
419000	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	3/1/2023	6.0	\$ 4.1060	\$ 246,360
416746	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	2/1/2023	6.0	\$ 4.1750	\$ 250,500
413657	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	1/5/2023	6.0	\$ 4.7160	\$ 282,960
410626	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	12/1/2022	6.0	\$ 5.9270	\$ 355,620
407987	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	11/3/2022	6.0	\$ 5.4410	\$ 326,460
405911	NG OTC Swap	HENRY HUB	Feb-24	MANDATORY	10/3/2022	7.0	\$ 5.4475	\$ 381,325
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
431316	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	9/13/2023	1.0	\$ 3.6170	\$ 36,170
428837	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	8/1/2023	1.0	\$ 3.6700	\$ 36,700
426852	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	7/5/2023	1.0	\$ 3.7250	\$ 37,250
425213	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	6/1/2023	1.0	\$ 3.5300	\$ 35,300
423638	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	5/1/2023	2.0	\$ 3.7600	\$ 75,200
422310	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	4/5/2023	1.5	\$ 3.7400	\$ 56,100
419019	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	3/1/2023	1.0	\$ 4.1060	\$ 41,060
416763	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	2/1/2023	1.0	\$ 4.1750	\$ 41,750
413671	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	1/5/2023	2.0	\$ 4.7160	\$ 94,320
410640	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	12/1/2022	0.8	\$ 5.9270	\$ 47,416
408004	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	11/3/2022	0.7	\$ 5.4410	\$ 38,087
405925	NG OTC Swap	HENRY HUB	Feb-24	DISCRETIONARY	10/3/2022	0.9	\$ 5.4475	\$ 49,028
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
							296.9	\$ 12,550,889

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431165	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	9/12/2023	15.0	\$ (0.6200)	\$ -
429034	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	8/3/2023	14.0	\$ (0.8000)	\$ -
427065	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	7/10/2023	15.0	\$ (0.7100)	\$ -
425387	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	6/5/2023	14.0	\$ (0.6800)	\$ -
424096	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	5/8/2023	15.0	\$ (0.7350)	\$ -
422621	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	4/11/2023	15.0	\$ (0.6600)	\$ -
419573	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	3/7/2023	15.0	\$ (0.7200)	\$ -
418840	NG Basis Swap	TETCO M2	Mar-24	MANDATORY	2/27/2023	15.0	\$ (0.7600)	\$ -
431298	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	9/13/2023	3.0	\$ 3.3270	\$ 99,810
428819	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	8/1/2023	3.0	\$ 3.4000	\$ 102,000
426834	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	7/5/2023	4.0	\$ 3.4620	\$ 138,480
425195	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	6/1/2023	4.0	\$ 3.2500	\$ 130,000
423620	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	5/1/2023	6.0	\$ 3.4600	\$ 207,600
422292	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	4/5/2023	5.0	\$ 3.4400	\$ 172,000
419001	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	3/1/2023	4.0	\$ 3.7250	\$ 149,000
416747	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	2/1/2023	4.0	\$ 3.7550	\$ 150,200
413658	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	1/5/2023	4.0	\$ 4.1670	\$ 166,680
410627	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	12/1/2022	4.0	\$ 5.1960	\$ 207,840
407988	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	11/3/2022	4.0	\$ 4.9000	\$ 196,000
405912	NG OTC Swap	HENRY HUB	Mar-24	MANDATORY	10/3/2022	7.0	\$ 4.9885	\$ 349,195
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
431317	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	9/13/2023	1.0	\$ 3.3270	\$ 33,270
428838	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	8/1/2023	1.0	\$ 3.4000	\$ 34,000
426853	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	7/5/2023	1.0	\$ 3.4620	\$ 34,620
425214	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	6/1/2023	1.0	\$ 3.2500	\$ 32,500
423639	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	5/1/2023	1.0	\$ 3.4600	\$ 34,600
422311	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	4/5/2023	1.0	\$ 3.4400	\$ 34,400
419020	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	3/1/2023	1.0	\$ 3.7250	\$ 37,250
416764	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.7550	\$ 37,550
413672	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	1/5/2023	2.0	\$ 4.1670	\$ 83,340
408005	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	11/3/2022	0.3	\$ 4.9000	\$ 14,700
405926	NG OTC Swap	HENRY HUB	Mar-24	DISCRETIONARY	10/3/2022	0.7	\$ 4.9885	\$ 34,920
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
						259.0	\$	10,374,084

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431299	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	9/13/2023	3.0	\$ 3.0540	\$ 91,620
428820	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	8/1/2023	4.0	\$ 3.1100	\$ 124,400
426835	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	7/5/2023	4.0	\$ 3.1650	\$ 126,600
425196	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	6/1/2023	4.0	\$ 2.9700	\$ 118,800
423621	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	5/1/2023	6.0	\$ 3.1970	\$ 191,820
422293	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	4/5/2023	5.0	\$ 3.1500	\$ 157,500
419002	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	3/1/2023	4.0	\$ 3.3440	\$ 133,760
416748	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	2/1/2023	4.0	\$ 3.3400	\$ 133,600
413659	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	1/5/2023	4.0	\$ 3.6670	\$ 146,680
410628	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	12/1/2022	5.0	\$ 4.2823	\$ 214,115
407989	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	11/3/2022	5.0	\$ 4.2000	\$ 210,000
405913	NG OTC Swap	HENRY HUB	Apr-24	MANDATORY	10/3/2022	3.0	\$ 4.2905	\$ 128,715
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
431318	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	9/13/2023	1.0	\$ 3.0540	\$ 30,540
428839	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	8/1/2023	1.5	\$ 3.1100	\$ 46,650
426854	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	7/5/2023	1.5	\$ 3.1650	\$ 47,475
425215	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	6/1/2023	1.3	\$ 2.9700	\$ 38,610
423640	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	5/1/2023	2.0	\$ 3.1970	\$ 63,940
422312	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	4/5/2023	1.5	\$ 3.1500	\$ 47,250
419021	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	3/1/2023	1.2	\$ 3.3440	\$ 40,128
416765	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.3400	\$ 33,400
413673	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	1/5/2023	2.0	\$ 3.6670	\$ 73,340
410641	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	12/1/2022	1.0	\$ 4.2823	\$ 42,823
408006	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	11/3/2022	1.6	\$ 4.2000	\$ 67,200
405927	NG OTC Swap	HENRY HUB	Apr-24	DISCRETIONARY	10/3/2022	0.5	\$ 4.2905	\$ 21,453
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

164.5 \$ 6,337,938

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431300	NG OTC Swap	HENRY HUB	May-24	MANDATORY	9/13/2023	3.0	\$ 3.0620	\$ 91,860
428821	NG OTC Swap	HENRY HUB	May-24	MANDATORY	8/1/2023	3.0	\$ 3.0990	\$ 92,970
426836	NG OTC Swap	HENRY HUB	May-24	MANDATORY	7/5/2023	3.0	\$ 3.1500	\$ 94,500
425197	NG OTC Swap	HENRY HUB	May-24	MANDATORY	6/1/2023	3.0	\$ 2.9600	\$ 88,800
423622	NG OTC Swap	HENRY HUB	May-24	MANDATORY	5/1/2023	4.0	\$ 3.1990	\$ 127,960
422294	NG OTC Swap	HENRY HUB	May-24	MANDATORY	4/5/2023	4.0	\$ 3.1500	\$ 126,000
419003	NG OTC Swap	HENRY HUB	May-24	MANDATORY	3/1/2023	3.0	\$ 3.3170	\$ 99,510
416749	NG OTC Swap	HENRY HUB	May-24	MANDATORY	2/1/2023	3.0	\$ 3.3100	\$ 99,300
413660	NG OTC Swap	HENRY HUB	May-24	MANDATORY	1/5/2023	3.0	\$ 3.6240	\$ 108,720
410629	NG OTC Swap	HENRY HUB	May-24	MANDATORY	12/1/2022	3.0	\$ 4.2025	\$ 126,075
407990	NG OTC Swap	HENRY HUB	May-24	MANDATORY	11/3/2022	4.0	\$ 4.1260	\$ 165,040
405914	NG OTC Swap	HENRY HUB	May-24	MANDATORY	10/3/2022	4.0	\$ 4.2295	\$ 169,180
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
431319	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	9/13/2023	1.0	\$ 3.0620	\$ 30,620
428840	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	8/1/2023	1.0	\$ 3.0990	\$ 30,990
426855	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	7/5/2023	1.0	\$ 3.1500	\$ 31,500
425216	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	6/1/2023	0.8	\$ 2.9600	\$ 23,680
423641	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	5/1/2023	1.0	\$ 3.1990	\$ 31,990
422313	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	4/5/2023	1.0	\$ 3.1500	\$ 31,500
419022	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	3/1/2023	0.8	\$ 3.3170	\$ 26,536
416766	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.3100	\$ 33,100
413674	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	1/5/2023	1.0	\$ 3.6240	\$ 36,240
410642	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	12/1/2022	0.2	\$ 4.2025	\$ 8,405
408007	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	11/3/2022	1.5	\$ 4.1260	\$ 61,890
405928	NG OTC Swap	HENRY HUB	May-24	DISCRETIONARY	10/3/2022	0.4	\$ 4.2295	\$ 16,918
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

142.3 \$ 5,280,319

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
431303	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	9/13/2023	2.0	\$ 3.3340	\$ 66,680	
428824	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	8/1/2023	2.0	\$ 3.3400	\$ 66,800	
426839	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	7/5/2023	2.0	\$ 3.4010	\$ 68,020	
425200	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	6/1/2023	2.0	\$ 3.2400	\$ 64,800	
423625	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	5/1/2023	3.0	\$ 3.5180	\$ 105,540	
422297	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	4/5/2023	2.0	\$ 3.4900	\$ 69,800	
419006	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	3/1/2023	2.0	\$ 3.5430	\$ 70,860	
416752	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	2/1/2023	2.0	\$ 3.5700	\$ 71,400	
413663	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	1/5/2023	2.0	\$ 3.8470	\$ 76,940	
410632	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	12/1/2022	2.0	\$ 4.3670	\$ 87,340	
407993	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	11/3/2022	2.0	\$ 4.2930	\$ 85,860	
405917	NG OTC Swap	HENRY HUB	Aug-24	MANDATORY	10/3/2022	3.0	\$ 4.4155	\$ 132,465	
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	
431322	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	9/13/2023	0.9	\$ 3.3340	\$ 30,006	
428843	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	8/1/2023	0.5	\$ 3.3400	\$ 16,700	
426858	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	7/5/2023	0.9	\$ 3.4010	\$ 30,609	
425219	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	6/1/2023	0.9	\$ 3.2400	\$ 29,160	
423644	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	5/1/2023	1.4	\$ 3.5180	\$ 49,252	
422316	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	4/5/2023	1.0	\$ 3.4900	\$ 34,900	
419025	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	3/1/2023	0.9	\$ 3.5430	\$ 31,887	
416769	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5700	\$ 35,700	
413677	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	1/5/2023	1.0	\$ 3.8470	\$ 38,470	
410644	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	12/1/2022	1.0	\$ 4.3670	\$ 43,670	
408010	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	11/3/2022	1.0	\$ 4.2930	\$ 42,930	
405931	NG OTC Swap	HENRY HUB	Aug-24	DISCRETIONARY	10/3/2022	1.5	\$ 4.4155	\$ 66,233	
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	
							104.0	\$	4,349,162

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
431304	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	9/13/2023	3.0	\$ 3.3040	\$ 99,120	
428825	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	8/1/2023	3.0	\$ 3.3160	\$ 99,480	
426840	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	7/5/2023	3.0	\$ 3.3710	\$ 101,130	
425201	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	6/1/2023	3.0	\$ 3.2100	\$ 96,300	
423626	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	5/1/2023	4.0	\$ 3.4740	\$ 138,960	
422298	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	4/5/2023	3.0	\$ 3.4500	\$ 103,500	
419007	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	3/1/2023	3.0	\$ 3.5020	\$ 105,060	
416753	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	2/1/2023	3.0	\$ 3.5150	\$ 105,450	
413664	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	1/5/2023	3.0	\$ 3.8060	\$ 114,180	
410633	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	12/1/2022	3.0	\$ 4.3360	\$ 130,080	
407994	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	11/3/2022	3.0	\$ 4.2780	\$ 128,340	
405918	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	10/3/2022	3.0	\$ 4.4005	\$ 132,015	
404996	NG OTC Swap	HENRY HUB	Sep-24	MANDATORY	9/15/2022	6.0	\$ 4.8900	\$ 293,400	
431323	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	9/13/2023	1.3	\$ 3.3040	\$ 42,952	
428844	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	8/1/2023	0.5	\$ 3.3160	\$ 16,580	
426859	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	7/5/2023	1.0	\$ 3.3710	\$ 33,710	
425220	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	6/1/2023	1.5	\$ 3.2100	\$ 48,150	
423645	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	5/1/2023	2.0	\$ 3.4740	\$ 69,480	
422317	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	4/5/2023	1.5	\$ 3.4500	\$ 51,750	
419026	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	3/1/2023	1.5	\$ 3.5020	\$ 52,530	
416770	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5150	\$ 35,150	
413678	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	1/5/2023	2.0	\$ 3.8060	\$ 76,120	
410645	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	12/1/2022	1.6	\$ 4.3360	\$ 69,376	
408011	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	11/3/2022	1.4	\$ 4.2780	\$ 59,892	
405932	NG OTC Swap	HENRY HUB	Sep-24	DISCRETIONARY	10/3/2022	1.5	\$ 4.4005	\$ 66,008	
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	
							118.8	\$	5,153,813

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431305	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	9/13/2023	3.0	\$ 3.4040	\$ 102,120
428826	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	8/1/2023	3.0	\$ 3.4030	\$ 102,090
426841	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	7/5/2023	3.0	\$ 3.4430	\$ 103,290
425202	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	6/1/2023	4.0	\$ 3.2900	\$ 131,600
423627	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	5/1/2023	4.0	\$ 3.5510	\$ 142,040
422299	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	4/5/2023	4.0	\$ 3.5200	\$ 140,800
419008	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	3/1/2023	4.0	\$ 3.5710	\$ 142,840
416754	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	2/1/2023	4.0	\$ 3.5850	\$ 143,400
413665	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	1/5/2023	4.0	\$ 3.8910	\$ 155,640
410634	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	12/1/2022	4.0	\$ 4.4150	\$ 176,600
407995	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	11/3/2022	4.0	\$ 4.3580	\$ 174,320
406443	NG OTC Swap	HENRY HUB	Oct-24	MANDATORY	10/11/2022	8.0	\$ 4.4450	\$ 355,600
431324	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	9/13/2023	1.2	\$ 3.4040	\$ 40,848
428845	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	8/1/2023	1.2	\$ 3.4030	\$ 40,836
426860	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	7/5/2023	1.5	\$ 3.4430	\$ 51,645
425221	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	6/1/2023	1.3	\$ 3.2900	\$ 42,770
423646	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	5/1/2023	1.3	\$ 3.5510	\$ 46,163
422318	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	4/5/2023	1.5	\$ 3.5200	\$ 52,800
419027	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	3/1/2023	1.3	\$ 3.5710	\$ 46,423
416771	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	2/1/2023	1.0	\$ 3.5850	\$ 35,850
413679	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	1/5/2023	2.0	\$ 3.8910	\$ 77,820
410646	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	12/1/2022	0.5	\$ 4.4150	\$ 22,075
408012	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	11/3/2022	1.5	\$ 4.3580	\$ 65,370
406444	NG OTC Swap	HENRY HUB	Oct-24	DISCRETIONARY	10/11/2022	2.0	\$ 4.4450	\$ 88,900
406445	NG OTC Swap	HENRY HUB	Oct-24	ACCELERATED	10/11/2022	70.0	\$ 4.4450	\$ 3,111,500

135.3 \$ 5,593,340

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431306	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	9/13/2023	4.0	\$ 3.7840	\$ 151,360
428827	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	8/1/2023	4.0	\$ 3.7620	\$ 150,480
426842	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	7/5/2023	4.0	\$ 3.7680	\$ 150,720
425203	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	6/1/2023	5.0	\$ 3.6700	\$ 183,500
423628	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	5/1/2023	5.0	\$ 3.9550	\$ 197,750
422300	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	4/5/2023	5.0	\$ 3.9160	\$ 195,800
419009	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	3/1/2023	5.0	\$ 3.9100	\$ 195,500
416755	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	2/1/2023	5.0	\$ 4.0000	\$ 200,000
413666	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	1/5/2023	5.0	\$ 4.2560	\$ 212,800
410635	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	12/1/2022	5.0	\$ 4.7170	\$ 235,850
408277	NG OTC Swap	HENRY HUB	Nov-24	MANDATORY	11/8/2022	10.0	\$ 4.7550	\$ 475,500
431325	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	9/13/2023	1.5	\$ 3.7840	\$ 56,760
428846	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	8/1/2023	1.5	\$ 3.7620	\$ 56,430
426861	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	7/5/2023	1.5	\$ 3.7680	\$ 56,520
425222	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	6/1/2023	1.7	\$ 3.6700	\$ 62,390
423647	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	5/1/2023	1.6	\$ 3.9550	\$ 63,280
422319	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	4/5/2023	2.0	\$ 3.9160	\$ 78,320
419028	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	3/1/2023	1.6	\$ 3.9100	\$ 62,560
416772	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	2/1/2023	1.6	\$ 4.0000	\$ 64,000
413680	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	1/5/2023	2.0	\$ 4.2560	\$ 85,120
410647	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	12/1/2022	2.0	\$ 4.7170	\$ 94,340
408278	NG OTC Swap	HENRY HUB	Nov-24	DISCRETIONARY	11/8/2022	2.0	\$ 4.7550	\$ 95,100
408279	NG OTC Swap	HENRY HUB	Nov-24	ACCELERATED	11/8/2022	87.0	\$ 4.7550	\$ 4,136,850

163.0 \$ 7,260,930

Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431307	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	9/13/2023	6.0	\$ 4.2140	\$ 252,840
428828	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	8/1/2023	6.0	\$ 4.1900	\$ 251,400
426843	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	7/5/2023	6.0	\$ 4.1830	\$ 250,980
425204	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	6/1/2023	6.0	\$ 4.1300	\$ 247,800
423629	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	5/1/2023	7.0	\$ 4.4430	\$ 311,010
422301	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	4/5/2023	7.0	\$ 4.3800	\$ 306,600
419010	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	3/1/2023	6.0	\$ 4.3110	\$ 258,660
416756	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	2/1/2023	6.0	\$ 4.4650	\$ 267,900
413667	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	1/5/2023	7.0	\$ 4.7610	\$ 333,270
410749	NG OTC Swap	HENRY HUB	Dec-24	MANDATORY	12/2/2022	13.0	\$ 5.0950	\$ 662,350
431326	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	9/13/2023	2.5	\$ 4.2140	\$ 105,350
428847	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	8/1/2023	2.3	\$ 4.1900	\$ 96,370
426862	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	7/5/2023	2.5	\$ 4.1830	\$ 104,575
425223	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	6/1/2023	2.0	\$ 4.1300	\$ 82,600
423648	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	5/1/2023	2.5	\$ 4.4430	\$ 111,075
422320	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	4/5/2023	2.5	\$ 4.3800	\$ 109,500
419029	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	3/1/2023	2.1	\$ 4.3110	\$ 90,531
416773	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	2/1/2023	2.0	\$ 4.4650	\$ 89,300
413681	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	1/5/2023	3.0	\$ 4.7610	\$ 142,830
410750	NG OTC Swap	HENRY HUB	Dec-24	DISCRETIONARY	12/2/2022	3.5	\$ 5.0950	\$ 178,325
410751	NG OTC Swap	HENRY HUB	Dec-24	ACCELERATED	12/2/2022	117.0	\$ 5.0950	\$ 5,961,150

	211.9	\$	10,214,416
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431308	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	9/13/2023	7.0	\$ 4.4740	\$ 313,180
428829	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	8/1/2023	7.0	\$ 4.4710	\$ 312,970
426844	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	7/5/2023	7.0	\$ 4.4610	\$ 312,270
425205	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	6/1/2023	7.0	\$ 4.4240	\$ 309,680
423630	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	5/1/2023	8.0	\$ 4.7730	\$ 381,840
422302	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	4/5/2023	8.0	\$ 4.6600	\$ 372,800
419011	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	3/1/2023	8.0	\$ 4.5680	\$ 365,440
416757	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	2/1/2023	8.0	\$ 4.7100	\$ 376,800
414353	NG OTC Swap	HENRY HUB	Jan-25	MANDATORY	1/11/2023	15.0	\$ 4.9000	\$ 735,000
431327	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	9/13/2023	2.0	\$ 4.4740	\$ 89,480
428848	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	8/1/2023	2.0	\$ 4.4710	\$ 89,420
426863	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	7/5/2023	1.5	\$ 4.4610	\$ 66,915
425224	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	6/1/2023	1.5	\$ 4.4240	\$ 66,360
423649	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	5/1/2023	1.7	\$ 4.7730	\$ 81,141
422321	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	4/5/2023	1.7	\$ 4.6600	\$ 79,220
419030	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	3/1/2023	1.7	\$ 4.5680	\$ 77,656
416774	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	2/1/2023	1.7	\$ 4.7100	\$ 80,070
414354	NG OTC Swap	HENRY HUB	Jan-25	DISCRETIONARY	1/11/2023	3.0	\$ 4.9000	\$ 147,000
414355	NG OTC Swap	HENRY HUB	Jan-25	ACCELERATED	1/11/2023	137.0	\$ 4.9000	\$ 6,713,000

228.8 \$ 10,970,242

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431309	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	9/13/2023	6.0	\$ 4.3640	\$ 261,840
428830	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	8/1/2023	6.0	\$ 4.3760	\$ 262,560
426845	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	7/5/2023	7.0	\$ 4.3630	\$ 305,410
425206	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	6/1/2023	7.0	\$ 4.3100	\$ 301,700
423631	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	5/1/2023	8.0	\$ 4.6490	\$ 371,920
422303	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	4/5/2023	7.0	\$ 4.5400	\$ 317,800
419012	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	3/1/2023	7.0	\$ 4.4170	\$ 309,190
417393	NG OTC Swap	HENRY HUB	Feb-25	MANDATORY	2/8/2023	13.0	\$ 4.4250	\$ 575,250
431328	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	9/13/2023	2.0	\$ 4.3640	\$ 87,280
428849	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	8/1/2023	2.0	\$ 4.3760	\$ 87,520
426864	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	7/5/2023	2.0	\$ 4.3630	\$ 87,260
425225	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	6/1/2023	2.0	\$ 4.3100	\$ 86,200
423650	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	5/1/2023	1.9	\$ 4.6490	\$ 88,331
422322	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	4/5/2023	1.7	\$ 4.5400	\$ 77,180
419031	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	3/1/2023	1.7	\$ 4.4170	\$ 75,089
417394	NG OTC Swap	HENRY HUB	Feb-25	DISCRETIONARY	2/8/2023	3.0	\$ 4.4250	\$ 132,750
417395	NG OTC Swap	HENRY HUB	Feb-25	ACCELERATED	2/8/2023	122.0	\$ 4.4250	\$ 5,398,500

199.3 \$ 8,825,780

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431310	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	9/13/2023	6.0	\$ 3.9840	\$ 239,040
428831	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	8/1/2023	6.0	\$ 3.9880	\$ 239,280
426846	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	7/5/2023	6.0	\$ 3.9830	\$ 238,980
425207	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	6/1/2023	6.0	\$ 3.9299	\$ 235,794
423632	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	5/1/2023	7.0	\$ 4.2590	\$ 298,130
422304	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	4/5/2023	7.0	\$ 4.1800	\$ 292,600
419759	NG OTC Swap	HENRY HUB	Mar-25	MANDATORY	3/8/2023	13.0	\$ 4.2980	\$ 558,740
431329	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	9/13/2023	1.0	\$ 3.9840	\$ 39,840
428850	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	8/1/2023	1.0	\$ 3.9880	\$ 39,880
426865	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	7/5/2023	1.0	\$ 3.9830	\$ 39,830
425226	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	6/1/2023	0.6	\$ 3.9299	\$ 23,579
423651	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	5/1/2023	0.6	\$ 4.2590	\$ 25,554
422323	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	4/5/2023	1.0	\$ 4.1800	\$ 41,800
419760	NG OTC Swap	HENRY HUB	Mar-25	DISCRETIONARY	3/8/2023	1.0	\$ 4.2980	\$ 42,980
419761	NG OTC Swap	HENRY HUB	Mar-25	ACCELERATED	3/8/2023	116.0	\$ 4.2980	\$ 4,985,680

173.2 \$ 7,341,707

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431311	NG OTC Swap	HENRY HUB	Apr-25	MANDATORY	9/13/2023	4.0	\$ 3.5340	\$ 141,360
428832	NG OTC Swap	HENRY HUB	Apr-25	MANDATORY	8/1/2023	4.0	\$ 3.5540	\$ 142,160
426847	NG OTC Swap	HENRY HUB	Apr-25	MANDATORY	7/5/2023	4.0	\$ 3.5500	\$ 142,000
425208	NG OTC Swap	HENRY HUB	Apr-25	MANDATORY	6/1/2023	4.0	\$ 3.5002	\$ 140,008
423633	NG OTC Swap	HENRY HUB	Apr-25	MANDATORY	5/1/2023	4.0	\$ 3.8400	\$ 153,600
422752	NG OTC Swap	HENRY HUB	Apr-25	MANDATORY	4/13/2023	8.0	\$ 3.6650	\$ 293,200
431330	NG OTC Swap	HENRY HUB	Apr-25	DISCRETIONARY	9/13/2023	1.0	\$ 3.5340	\$ 35,340
428851	NG OTC Swap	HENRY HUB	Apr-25	DISCRETIONARY	8/1/2023	1.0	\$ 3.5540	\$ 35,540
426866	NG OTC Swap	HENRY HUB	Apr-25	DISCRETIONARY	7/5/2023	1.0	\$ 3.5500	\$ 35,500
425227	NG OTC Swap	HENRY HUB	Apr-25	DISCRETIONARY	6/1/2023	0.5	\$ 3.5002	\$ 17,501
423652	NG OTC Swap	HENRY HUB	Apr-25	DISCRETIONARY	5/1/2023	0.5	\$ 3.8400	\$ 19,200
422753	NG OTC Swap	HENRY HUB	Apr-25	DISCRETIONARY	4/13/2023	1.0	\$ 3.6650	\$ 36,650
422754	NG OTC Swap	HENRY HUB	Apr-25	ACCELERATED	4/13/2023	71.0	\$ 3.6650	\$ 2,602,150

104.0 \$ 3,794,209

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431312	NG OTC Swap	HENRY HUB	May-25	MANDATORY	9/13/2023	3.0	\$ 3.4940	\$ 104,820
428833	NG OTC Swap	HENRY HUB	May-25	MANDATORY	8/1/2023	3.0	\$ 3.5310	\$ 105,930
426848	NG OTC Swap	HENRY HUB	May-25	MANDATORY	7/5/2023	4.0	\$ 3.5250	\$ 141,000
425209	NG OTC Swap	HENRY HUB	May-25	MANDATORY	6/1/2023	4.0	\$ 3.4703	\$ 138,812
423829	NG OTC Swap	HENRY HUB	May-25	MANDATORY	5/2/2023	7.0	\$ 3.7700	\$ 263,900
431331	NG OTC Swap	HENRY HUB	May-25	DISCRETIONARY	9/13/2023	0.5	\$ 3.4940	\$ 17,470
428852	NG OTC Swap	HENRY HUB	May-25	DISCRETIONARY	8/1/2023	0.5	\$ 3.5310	\$ 17,655
426867	NG OTC Swap	HENRY HUB	May-25	DISCRETIONARY	7/5/2023	0.6	\$ 3.5250	\$ 21,150
425228	NG OTC Swap	HENRY HUB	May-25	DISCRETIONARY	6/1/2023	0.6	\$ 3.4703	\$ 20,822
423830	NG OTC Swap	HENRY HUB	May-25	DISCRETIONARY	5/2/2023	1.0	\$ 3.7700	\$ 37,700
423831	NG OTC Swap	HENRY HUB	May-25	ACCELERATED	5/2/2023	60.0	\$ 3.7700	\$ 2,262,000

84.2	\$	3,131,259
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431313	NG OTC Swap	HENRY HUB	Jun-25	MANDATORY	9/13/2023	3.0	\$ 3.6140	\$ 108,420
428834	NG OTC Swap	HENRY HUB	Jun-25	MANDATORY	8/1/2023	3.0	\$ 3.6520	\$ 109,560
426849	NG OTC Swap	HENRY HUB	Jun-25	MANDATORY	7/5/2023	3.0	\$ 3.6470	\$ 109,410
425610	NG OTC Swap	HENRY HUB	Jun-25	MANDATORY	6/8/2023	6.0	\$ 3.6420	\$ 218,520
431332	NG OTC Swap	HENRY HUB	Jun-25	DISCRETIONARY	9/13/2023	0.5	\$ 3.6140	\$ 18,070
428853	NG OTC Swap	HENRY HUB	Jun-25	DISCRETIONARY	8/1/2023	0.5	\$ 3.6520	\$ 18,260
426868	NG OTC Swap	HENRY HUB	Jun-25	DISCRETIONARY	7/5/2023	0.5	\$ 3.6470	\$ 18,235
425611	NG OTC Swap	HENRY HUB	Jun-25	DISCRETIONARY	6/8/2023	1.0	\$ 3.6420	\$ 36,420
425612	NG OTC Swap	HENRY HUB	Jun-25	ACCELERATED	6/8/2023	49.0	\$ 3.6420	\$ 1,784,580

66.5	\$	2,421,475
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431314	NG OTC Swap	HENRY HUB	Jul-25	MANDATORY	9/13/2023	3.0	\$ 3.7440	\$ 112,320
428835	NG OTC Swap	HENRY HUB	Jul-25	MANDATORY	8/1/2023	3.0	\$ 3.7780	\$ 113,340
427281	NG OTC Swap	HENRY HUB	Jul-25	MANDATORY	7/12/2023	5.0	\$ 3.7350	\$ 186,750
431333	NG OTC Swap	HENRY HUB	Jul-25	DISCRETIONARY	9/13/2023	0.6	\$ 3.7440	\$ 22,464
428854	NG OTC Swap	HENRY HUB	Jul-25	DISCRETIONARY	8/1/2023	0.6	\$ 3.7780	\$ 22,668
427282	NG OTC Swap	HENRY HUB	Jul-25	DISCRETIONARY	7/12/2023	1.0	\$ 3.7350	\$ 37,350
427283	NG OTC Swap	HENRY HUB	Jul-25	ACCELERATED	7/12/2023	48.0	\$ 3.7350	\$ 1,792,800

	61.2	\$	2,287,692
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431315	NG OTC Swap	HENRY HUB	Aug-25	MANDATORY	9/13/2023	3.0	\$ 3.7840	\$ 113,520
428913	NG OTC Swap	HENRY HUB	Aug-25	MANDATORY	8/2/2023	6.0	\$ 3.8100	\$ 228,600
431334	NG OTC Swap	HENRY HUB	Aug-25	DISCRETIONARY	9/13/2023	0.5	\$ 3.7840	\$ 18,920
428914	NG OTC Swap	HENRY HUB	Aug-25	DISCRETIONARY	8/2/2023	1.0	\$ 3.8100	\$ 38,100
428915	NG OTC Swap	HENRY HUB	Aug-25	ACCELERATED	8/2/2023	53.0	\$ 3.8100	\$ 2,019,300

63.5	\$	2,418,440
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
431448	NG OTC Swap	HENRY HUB	Sep-25	MANDATORY	9/15/2023	6.0	\$ 3.7200	\$ 223,200
431449	NG OTC Swap	HENRY HUB	Sep-25	DISCRETIONARY	9/15/2023	1.0	\$ 3.7200	\$ 37,200
431450	NG OTC Swap	HENRY HUB	Sep-25	ACCELERATED	9/15/2023	55.0	\$ 3.7200	\$ 2,046,000

62.0	\$	2,306,400
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