Thomas R. Teehan
Senior Counsel

October 20, 2009

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Docket 3982 – National Grid, Gas Cost Recovery ("GCR")
Quarterly Report – Gas Purchasing Program

Dear Ms. Massaro:

Enclosed please find ten (10) copies of National Grid's report of gas purchasing activity for the quarter ended September 30, 2009. This filing contains a summary of the Gas Purchasing Program as of the end of September 2009 and a detailed report of each transaction.

Attachment 1 is the summary report referenced above showing monthly aggregate data including all transactions. New in this report is a second page showing any trade exceptions the Company has discovered and the impact of reversing the error. In the past errors have been footnoted. Attachment 2 shows the details for each hedge position and information on the accelerated hedges for each month.

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact me at (401) 784-7667 or Gary Beland at (781) 907-2129.

Very truly yours,

Thomas R. Teehan

Enclosures

cc: Docket 3982 Service List

280 Melrose Street, Providence, RI 02907
T: 401-784-7667 ■ F: 401-784-4321 ■ thomas.teehan@us.ngrid.com ■ www.nationalgrid.com

nationalgrid

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Sep 30, 2009
National Grid - Rhode Island

		Forecast of Purchases (Dth)	HEDGED VOLUME (Dth) Mandatory	Accelerated	Discretionary	Monthly "Locked"	Percentage "Locked"	Average NYMEX	Total Cost
200907	**07/01/2009**	1,382,347	890,000	80,000	200,000	1,170,000	85% **	$ 7.9142	$ 9,259,610
200908	08/01/2009	1,347,742	830,000	110,000	250,000	1,190,000	88%	$ 7.7928	$ 9,273,400
200909	09/01/2009	1,361,066	780,000	170,000	250,000	1,200,000	88% **	$ 7.8710	$ 9,445,240
200910	10/01/2009	1,981,805	940,000	250,000	500,000	1,690,000	85%	$ 7.3848	$ 12,480,370
200911	11/01/2009	2,739,093	1,350,000	570,000	350,000	2,270,000	83%	$ 8.2727	$ 18,779,060
200912	12/01/2009	3,737,908	1,680,000	940,000	450,000	3,070,000	82%	$ 8.3934	$ 25,767,600
201001	01/01/2010	3,956,475	1,660,000	1,110,000	500,000	3,270,000	83%	$ 8.5309	$ 27,896,110
201002	02/01/2010	3,349,512	1,300,000	1,040,000	500,000	2,840,000	85%	$ 8.4099	$ 23,884,090
201003	03/01/2010	3,267,726	1,130,000	1,160,000	450,000	2,740,000	84%	$ 8.0934	$ 22,175,830
201004	04/01/2010	2,737,208	900,000	740,000	400,000	2,040,000	75%	$ 6.6954	$ 13,658,570
201005	05/01/2010	1,872,482	890,000	320,000	150,000	1,360,000	73%	$ 6.6126	$ 8,993,140
201006	06/01/2010	1,458,602	640,000	280,000	100,000	1,020,000	70%	$ 6.6245	$ 6,756,940
201007	07/01/2010	1,382,347	550,000	290,000	100,000	940,000	68%	$ 6.5553	$ 6,161,950
201008	08/01/2010	1,347,742	480,000	310,000	100,000	890,000	66%	$ 6.4446	$ 5,735,690
201009	09/01/2010	1,361,066	450,000	330,000	50,000	830,000	61%	$ 6.3560	$ 5,275,490
201010	10/01/2010	1,981,805	510,000	440,000	100,000	1,050,000	53%	$ 6.3271	$ 6,643,410
201011	11/01/2010	2,739,093	680,000	770,000	90,000	1,540,000	56%	$ 6.5356	$ 10,064,780
201012	12/01/2010	3,737,908	790,000	1,110,000	50,000	1,950,000	52%	$ 6.8051	$ 13,270,000
201101	01/01/2011	3,956,475	700,000	1,240,000	-	1,940,000	49%	$ 6.9742	$ 13,529,970
201102	02/01/2011	3,349,512	560,000	1,100,000	-	1,660,000	50%	$ 6.9302	$ 11,504,120
201103	03/01/2011	3,267,726	430,000	1,140,000	-	1,570,000	48% **	$ 6.8862	$ 10,811,380
201104	04/01/2011	2,737,208	240,000	820,000	-	1,060,000	39%	$ 6.3351	$ 6,715,250
201105	05/01/2011	1,872,482	170,000	620,000	-	790,000	42%	$ 6.7311	$ 5,317,600
201106	06/01/2011	1,458,602	130,000	480,000	-	610,000	42%	$ 6.6143	$ 4,034,700
201107	07/01/2011	1,382,347	60,000	480,000	-	540,000	39%	$ 6.4306	$ 3,472,500
201108	08/01/2011	1,347,742	40,000	470,000	-	510,000	38%	$ 6.6093	$ 3,370,750
201109	09/01/2011	1,361,066	20,000	470,000	-	490,000	36%	$ 6.5187	$ 3,194,150

***** See "Exception Trades"***

National Grid Gas Procurement Incentive Plan
Exception Trades
Following trades are either over hedges or violate other strategy rules and are not incorporated in Incentive Calculation

Reason to exclude	DEAL_KEY	HS_HEDGE_KEY	BUY_SELL_FLAG	COMPANY_	CONTRACT_MONTH	TRADE_DATE	TRADER	DEAL_VOL	CONTRACTS	PRICE	MARGIN	PROFIT_LOSS
July 09 Disc Hedge executed within 6 Business Days p	11942	GCV S RI D	PURCHASE	NYMEX	200907	06/24/2009	FPAN	50000	5	3.800	0	$ -
Reversed	11946	GCV S RI D	SALE	NYMEX	200907	06/24/2009	FPAN	-50000	-5	3.780	2	$ (1,000)
Sep 09 Overhedge Mandatory	10632	GCV S RI	PURCHASE	NYMEX	200909	12/13/2007	CROURKE	50000	5	8.100	0	$ -
Reversed	10790	GCV S RI	SALE	NYMEX	200909	01/25/2008	CROURKE	-50000	-5	8.190	0.09	$ 4,500
Mar 11, Overhedge Accelerated	14422	GCV W RI A	PURCHASE	CITIGROUP	201103	03/19/2009	FPAN	270000	27	6.640	0	$ -
Reversed	14423	GCV W RI A	SALE	CITIGROUP	201103	03/20/2009	FPAN	-270000	-27	6.705	0.065	$ 17,550

Transaction History								July-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10331	FUTS	200907	MANDATORY	07/17/2007	5	$ 7.9000	$	395,000
10332	FUTS	200907	MANDATORY	08/31/2007	5	$ 7.8400	$	392,000
10333	FUTS	200907	MANDATORY	09/13/2007	5	$ 7.9600	$	398,000
10462	FUTS	200907	MANDATORY	10/31/2007	5	$ 8.2400	$	412,000
10489	FUTS	200907	MANDATORY	11/13/2007	5	$ 8.1600	$	408,000
10630	FUTS	200907	MANDATORY	12/13/2007	4	$ 8.0500	$	322,000
10799	FUTS	200907	MANDATORY	01/28/2008	5	$ 8.1500	$	407,500
10873	FUTS	200907	MANDATORY	02/25/2008	3	$ 8.6300	$	258,900
10908	FUTS	200907	MANDATORY	03/14/2008	4	$ 9.5300	$	381,200
10961	FUTS	200907	MANDATORY	04/11/2008	4	$ 9.0500	$	362,000
11032	FUTS	200907	MANDATORY	05/15/2008	4	$ 10.4200	$	416,800
11097	FUTS	200907	MANDATORY	06/20/2008	5	$ 11.5800	$	579,000
11157	FUTS	200907	MANDATORY	07/25/2008	2	$ 9.4480	$	188,960
11158	FUTS	200907	MANDATORY	07/25/2008	2	$ 9.4500	$	189,000
11197	FUTS	200907	MANDATORY	08/14/2008	5	$ 8.9700	$	448,500
11265	FUTS	200907	MANDATORY	09/12/2008	4	$ 8.2050	$	328,200
11345	FUTS	200907	MANDATORY	10/07/2008	5	$ 7.6100	$	380,500
11367	FUTS	200907	DISCRETIONARY	10/14/2008	10	$ 7.4300	$	743,000
11383	FUTS	200907	ACCELERATED	10/16/2008	4	$ 7.2750	$	291,000
11395	FUTS	200907	ACCELERATED	10/17/2008	4	$ 7.3500	$	294,000
11509	FUTS	200907	MANDATORY	11/07/2008	4	$ 7.3300	$	293,200
11612	FUTS	200907	MANDATORY	12/05/2008	5	$ 6.1850	$	309,250
11640	FUTS	200907	DISCRETIONARY	12/17/2008	10	$ 6.1700	$	617,000
11709	FUTS	200907	MANDATORY	01/08/2009	4	$ 6.1050	$	244,200
11800	FUTS	200907	MANDATORY	02/11/2009	4	$ 5.0100	$	200,400
11942	FUTS	200907	DISCRETIONARY_Executed within (	06/24/2009	5	$ 3.8000	$	-

Transaction History							August-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10334	FUTS	200908	MANDATORY	08/24/2007	5	$ 7.7800	$ 389,000
10335	FUTS	200908	MANDATORY	09/19/2007	5	$ 7.8900	$ 394,500
10463	FUTS	200908	MANDATORY	10/31/2007	5	$ 8.2900	$ 414,500
10490	FUTS	200908	MANDATORY	11/13/2007	5	$ 8.2200	$ 411,000
10631	FUTS	200908	MANDATORY	12/13/2007	5	$ 8.1000	$ 405,000
10821	FUTS	200908	MANDATORY	01/31/2008	4	$ 8.2800	$ 331,200
10866	FUTS	200908	MANDATORY	02/21/2008	4	$ 8.5000	$ 340,000
10909	FUTS	200908	MANDATORY	03/14/2008	4	$ 9.5900	$ 383,600
10962	FUTS	200908	MANDATORY	04/11/2008	5	$ 9.1200	$ 456,000
11018	FUTS	200908	MANDATORY	05/09/2008	4	$ 10.4300	$ 417,200
11098	FUTS	200908	MANDATORY	06/20/2008	5	$ 11.6500	$ 582,500
11135	FUTS	200908	MANDATORY	07/18/2008	4	$ 10.3600	$ 414,400
11198	FUTS	200908	MANDATORY	08/14/2008	5	$ 9.0300	$ 451,500
11266	FUTS	200908	MANDATORY	09/12/2008	5	$ 8.2950	$ 414,750
11346	FUTS	200908	MANDATORY	10/07/2008	4	$ 7.7050	$ 308,200
11384	FUTS	200908	ACCELERATED	10/16/2008	5	$ 7.3600	$ 368,000
11396	FUTS	200908	ACCELERATED	10/17/2008	6	$ 7.4300	$ 445,800
11510	FUTS	200908	MANDATORY	11/07/2008	5	$ 7.4200	$ 371,000
11574	FUTS	200908	DISCRETIONARY	11/25/2008	5	$ 6.8500	$ 342,500
11595	FUTS	200908	DISCRETIONARY	12/03/2008	3	$ 6.8000	$ 204,000
11788	FUTS	200908	MANDATORY	12/03/2008	2	$ 6.8000	$ 136,000
11613	FUTS	200908	DISCRETIONARY	12/05/2008	2	$ 6.2950	$ 125,900
11641	FUTS	200908	DISCRETIONARY	12/17/2008	10	$ 6.2600	$ 626,000
11710	FUTS	200908	MANDATORY	01/08/2009	2	$ 6.2050	$ 124,100
11801	FUTS	200908	MANDATORY	02/11/2009	3	$ 5.1000	$ 153,000
11917	FUTS	200908	MANDATORY	03/18/2009	2	$ 4.1000	$ 82,000
11955	FUTS	200908	DISCRETIONARY	07/02/2009	5	$ 3.6350	$ 181,750

Transaction History							September-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10336	FUTS	200909	MANDATORY	09/19/2007	5	$ 7.9200	$ 396,000
10394	FUTS	200909	MANDATORY	10/18/2007	5	$ 8.1900	$ 409,500
10491	FUTS	200909	MANDATORY	11/13/2007	5	$ 8.2400	$ 412,000
10524	FUTS	200909	MANDATORY	11/19/2007	5	$ 8.1500	$ 407,500
10632	FUTS	200909	MANDATORY_Overhedged	12/13/2007	5	$ 8.1000	$ -
10790	FUTS	200909	MANDATORY_Overhedged	01/25/2008	-5	$ 8.1900	$ -
10822	FUTS	200909	MANDATORY	01/31/2008	5	$ 8.3000	$ 415,000
10867	FUTS	200909	MANDATORY	02/21/2008	4	$ 8.5300	$ 341,200
10910	FUTS	200909	MANDATORY	03/14/2008	5	$ 9.5800	$ 479,000
10963	FUTS	200909	MANDATORY	04/11/2008	4	$ 9.1100	$ 364,400
11019	FUTS	200909	MANDATORY	05/09/2008	5	$ 10.4600	$ 523,000
11081	FUTS	200909	MANDATORY	06/13/2008	5	$ 11.2400	$ 562,000
11136	FUTS	200909	MANDATORY	07/18/2008	5	$ 10.3900	$ 519,500
11199	FUTS	200909	MANDATORY	08/14/2008	5	$ 9.0600	$ 453,000
11267	FUTS	200909	MANDATORY	09/12/2008	4	$ 8.3300	$ 333,200
11373	FUTS	200909	ACCELERATED	10/16/2008	5	$ 7.3450	$ 367,250
11385	FUTS	200909	ACCELERATED	10/16/2008	6	$ 7.4000	$ 444,000
11397	FUTS	200909	ACCELERATED	10/17/2008	6	$ 7.4500	$ 447,000
11411	FUTS	200909	MANDATORY	10/17/2008	5	$ 7.4200	$ 371,000
11511	FUTS	200909	MANDATORY	11/07/2008	5	$ 7.4500	$ 372,500
11575	FUTS	200909	DISCRETIONARY	11/25/2008	5	$ 6.8800	$ 344,000
11596	FUTS	200909	DISCRETIONARY	12/03/2008	3	$ 6.8500	$ 205,500
11789	FUTS	200909	MANDATORY	12/03/2008	2	$ 6.8500	$ 137,000
11614	FUTS	200909	DISCRETIONARY	12/05/2008	2	$ 6.3450	$ 126,900
11642	FUTS	200909	DISCRETIONARY	12/17/2008	10	$ 6.3000	$ 630,000
11711	FUTS	200909	MANDATORY	01/08/2009	1	$ 6.2600	$ 62,600
11802	FUTS	200909	MANDATORY	02/11/2009	1	$ 5.1200	$ 51,200
11918	FUTS	200909	MANDATORY	03/18/2009	1	$ 4.1650	$ 41,650
11956	FUTS	200909	DISCRETIONARY	07/02/2009	5	$ 3.7750	$ 188,750

Transaction History							October-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10395	FUTS	200910	MANDATORY	10/18/2007	7	$ 8.2500	$ 577,500
10525	FUTS	200910	MANDATORY	11/19/2007	7	$ 8.2200	$ 575,400
10659	FUTS	200910	MANDATORY	12/19/2007	6	$ 8.1300	$ 487,800
10746	FUTS	200910	MANDATORY	01/11/2008	6	$ 8.3300	$ 499,800
10868	FUTS	200910	MANDATORY	02/21/2008	5	$ 8.6000	$ 430,000
10911	FUTS	200910	MANDATORY	03/14/2008	6	$ 9.6700	$ 580,200
10964	FUTS	200910	MANDATORY	04/11/2008	6	$ 9.1500	$ 549,000
11020	FUTS	200910	MANDATORY	05/09/2008	6	$ 10.5000	$ 630,000
11082	FUTS	200910	MANDATORY	06/13/2008	6	$ 11.3100	$ 678,600
11137	FUTS	200910	MANDATORY	07/18/2008	6	$ 10.4600	$ 627,600
11200	FUTS	200910	MANDATORY	08/14/2008	6	$ 9.1500	$ 549,000
11268	FUTS	200910	MANDATORY	09/12/2008	6	$ 8.3900	$ 503,400
11374	FUTS	200910	ACCELERATED	10/16/2008	8	$ 7.4350	$ 594,800
11386	FUTS	200910	ACCELERATED	10/16/2008	8	$ 7.4700	$ 597,600
11398	FUTS	200910	ACCELERATED	10/17/2008	9	$ 7.5150	$ 676,350
11412	FUTS	200910	MANDATORY	10/17/2008	7	$ 7.4800	$ 523,600
11512	FUTS	200910	MANDATORY	11/07/2008	6	$ 7.5300	$ 451,800
11576	FUTS	200910	DISCRETIONARY	11/25/2008	5	$ 6.9750	$ 348,750
11597	FUTS	200910	DISCRETIONARY	12/03/2008	3	$ 6.9600	$ 208,800
11790	FUTS	200910	MANDATORY	12/03/2008	2	$ 6.9600	$ 139,200
11615	FUTS	200910	DISCRETIONARY	12/05/2008	2	$ 6.4550	$ 129,100
11643	FUTS	200910	DISCRETIONARY	12/17/2008	10	$ 6.4150	$ 641,500
11712	FUTS	200910	MANDATORY	01/08/2009	1	$ 6.3800	$ 63,800
11803	FUTS	200910	MANDATORY	02/11/2009	1	$ 5.2300	$ 52,300
11919	FUTS	200910	MANDATORY	03/18/2009	1	$ 4.2800	$ 42,800
11954	FUTS	200910	DISCRETIONARY	07/01/2009	10	$ 4.2100	$ 421,000
11976	FUTS	200910	DISCRETIONARY	07/15/2009	10	$ 3.6850	$ 368,500
11983	FUTS	200910	DISCRETIONARY	07/28/2009	4	$ 3.8950	$ 155,800
11984	FUTS	200910	DISCRETIONARY	07/28/2009	1	$ 3.8970	$ 38,970
11989	FUTS	200910	DISCRETIONARY	08/06/2009	5	$ 4.1400	$ 207,000

Transaction History							November-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10526	FUTS	200911	MANDATORY	11/19/2007	11	$ 8.5400	$ 939,400
10660	FUTS	200911	MANDATORY	12/19/2007	10	$ 8.3900	$ 839,000
10801	FUTS	200911	MANDATORY	01/29/2008	10	$ 8.5000	$ 850,000
10869	FUTS	200911	MANDATORY	02/21/2008	9	$ 8.8850	$ 799,650
10912	FUTS	200911	MANDATORY	03/14/2008	10	$ 9.8700	$ 987,000
10965	FUTS	200911	MANDATORY	04/11/2008	10	$ 9.3750	$ 937,500
11021	FUTS	200911	MANDATORY	05/09/2008	10	$ 10.7600	$ 1,076,000
11083	FUTS	200911	MANDATORY	06/13/2008	10	$ 11.5450	$ 1,154,500
11138	FUTS	200911	MANDATORY	07/18/2008	10	$ 10.7650	$ 1,076,500
11211	FUTS	200911	MANDATORY	08/25/2008	10	$ 9.2000	$ 920,000
11269	FUTS	200911	MANDATORY	09/12/2008	10	$ 8.7250	$ 872,500
11300	FUTS	200911	DISCRETIONARY	09/26/2008	5	$ 8.7150	$ 435,750
11359	FUTS	200911	ACCELERATED	10/14/2008	10	$ 7.9550	$ 795,500
11368	FUTS	200911	ACCELERATED	10/15/2008	10	$ 7.8000	$ 780,000
11375	FUTS	200911	ACCELERATED	10/16/2008	8	$ 7.7350	$ 618,800
11387	FUTS	200911	ACCELERATED	10/16/2008	9	$ 7.7650	$ 698,850
11399	FUTS	200911	ACCELERATED	10/17/2008	9	$ 7.8000	$ 702,000
11413	FUTS	200911	MANDATORY	10/17/2008	10	$ 7.7900	$ 779,000
11521	FUTS	200911	MANDATORY	11/14/2008	3	$ 7.3750	$ 221,250
11522	FUTS	200911	MANDATORY	11/14/2008	3	$ 7.3800	$ 221,400
11577	FUTS	200911	DISCRETIONARY	11/25/2008	5	$ 7.3300	$ 366,500
11598	FUTS	200911	DISCRETIONARY	12/03/2008	2	$ 7.3400	$ 146,800
11791	FUTS	200911	MANDATORY	12/03/2008	3	$ 7.3400	$ 220,200
11616	FUTS	200911	DISCRETIONARY	12/05/2008	3	$ 6.8800	$ 206,400
11632	FUTS	200911	DISCRETIONARY	12/12/2008	10	$ 6.7100	$ 671,000
11713	FUTS	200911	MANDATORY	01/08/2009	3	$ 6.8150	$ 204,450
11804	FUTS	200911	MANDATORY	02/11/2009	3	$ 5.7500	$ 172,500
11809	FUTS	200911	DISCRETIONARY	02/11/2009	5	$ 5.7300	$ 286,500
11915	FUTS	200911	DISCRETIONARY	03/18/2009	5	$ 4.8050	$ 240,250
14388	SWPS	200911	ACCELERATED	03/05/2009	4	$ 5.2160	$ 208,640
14391	SWPS	200911	ACCELERATED	03/06/2009	3	$ 5.0620	$ 151,860
14396	SWPS	200911	ACCELERATED	03/09/2009	4	$ 4.9840	$ 199,360
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					227		**$ 18,779,060**

Transaction History							December-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10708	FUTS	200912	MANDATORY	12/27/2007	14	$ 8.6700	$ 1,213,800
10800	FUTS	200912	MANDATORY	01/29/2008	13	$ 8.7400	$ 1,136,200
10856	FUTS	200912	MANDATORY	02/15/2008	12	$ 9.1500	$ 1,098,000
10897	FUTS	200912	MANDATORY	03/07/2008	14	$ 9.7500	$ 1,365,000
10942	FUTS	200912	MANDATORY	04/02/2008	13	$ 9.4800	$ 1,232,400
11007	FUTS	200912	MANDATORY	05/01/2008	13	$ 10.3200	$ 1,341,600
11084	FUTS	200912	MANDATORY	06/13/2008	13	$ 11.9200	$ 1,549,600
11131	FUTS	200912	MANDATORY	07/11/2008	13	$ 12.1300	$ 1,576,900
11212	FUTS	200912	MANDATORY	08/25/2008	10	$ 9.5350	$ 953,500
11213	FUTS	200912	MANDATORY	08/25/2008	3	$ 9.5400	$ 286,200
11277	FUTS	200912	MANDATORY	09/18/2008	13	$ 9.1000	$ 1,183,000
11301	FUTS	200912	DISCRETIONARY	09/26/2008	5	$ 9.0800	$ 454,000
11360	FUTS	200912	ACCELERATED	10/14/2008	12	$ 8.3100	$ 997,200
11369	FUTS	200912	ACCELERATED	10/15/2008	12	$ 8.1500	$ 978,000
11376	FUTS	200912	ACCELERATED	10/16/2008	14	$ 8.0950	$ 1,133,300
11388	FUTS	200912	ACCELERATED	10/16/2008	14	$ 8.1050	$ 1,134,700
11400	FUTS	200912	ACCELERATED	10/17/2008	15	$ 8.1300	$ 1,219,500
11414	FUTS	200912	MANDATORY	10/17/2008	13	$ 8.1300	$ 1,056,900
11523	FUTS	200912	MANDATORY	11/14/2008	9	$ 7.7600	$ 698,400
11578	FUTS	200912	DISCRETIONARY	11/25/2008	5	$ 7.7250	$ 386,250
11599	FUTS	200912	MANDATORY	12/03/2008	5	$ 7.7700	$ 388,500
11624	FUTS	200912	DISCRETIONARY	12/12/2008	5	$ 7.1900	$ 359,500
11633	FUTS	200912	DISCRETIONARY	12/12/2008	10	$ 7.1900	$ 719,000
11714	FUTS	200912	MANDATORY	01/08/2009	5	$ 7.2800	$ 364,000
11805	FUTS	200912	MANDATORY	02/11/2009	5	$ 6.3150	$ 315,750
11810	FUTS	200912	DISCRETIONARY	02/11/2009	5	$ 6.3100	$ 315,500
11916	FUTS	200912	DISCRETIONARY	03/18/2009	5	$ 5.3450	$ 267,250
11970	FUTS	200912	DISCRETIONARY	07/14/2009	5	$ 5.0800	$ 254,000
11990	FUTS	200912	DISCRETIONARY	08/06/2009	5	$ 5.5800	$ 279,000
14388	SWPS	200912	ACCELERATED	03/05/2009	9	$ 5.6940	$ 512,460
14391	SWPS	200912	ACCELERATED	03/06/2009	9	$ 5.5790	$ 502,110
14396	SWPS	200912	ACCELERATED	03/09/2009	9	$ 5.5120	$ 496,080
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					307		**$ 25,767,600**

Transaction History							January-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10772	FUTS	201001	MANDATORY	01/18/2008	15	$ 8.9200	$ 1,338,000
10857	FUTS	201001	MANDATORY	02/15/2008	13	$ 9.3700	$ 1,218,100
10898	FUTS	201001	MANDATORY	03/07/2008	14	$ 9.9500	$ 1,393,000
10943	FUTS	201001	MANDATORY	04/02/2008	14	$ 9.7100	$ 1,359,400
11008	FUTS	201001	MANDATORY	05/01/2008	14	$ 10.5400	$ 1,475,600
11085	FUTS	201001	MANDATORY	06/13/2008	14	$ 12.1500	$ 1,701,000
11132	FUTS	201001	MANDATORY	07/11/2008	14	$ 12.3300	$ 1,726,200
11214	FUTS	201001	MANDATORY	08/25/2008	14	$ 9.7900	$ 1,370,600
11278	FUTS	201001	MANDATORY	09/18/2008	14	$ 9.3300	$ 1,306,200
11302	FUTS	201001	DISCRETIONARY	09/26/2008	5	$ 9.3050	$ 465,250
11361	FUTS	201001	ACCELERATED	10/14/2008	12	$ 8.5300	$ 1,023,600
11370	FUTS	201001	ACCELERATED	10/15/2008	12	$ 8.3700	$ 1,004,400
11377	FUTS	201001	ACCELERATED	10/16/2008	18	$ 8.3250	$ 1,498,500
11389	FUTS	201001	ACCELERATED	10/16/2008	18	$ 8.3450	$ 1,502,100
11401	FUTS	201001	ACCELERATED	10/17/2008	18	$ 8.3600	$ 1,504,800
11415	FUTS	201001	MANDATORY	10/17/2008	5	$ 8.3450	$ 417,250
11416	FUTS	201001	MANDATORY	10/17/2008	9	$ 8.3500	$ 751,500
11524	FUTS	201001	MANDATORY	11/14/2008	11	$ 8.0100	$ 881,100
11579	FUTS	201001	DISCRETIONARY	11/25/2008	5	$ 7.9700	$ 398,500
11600	FUTS	201001	MANDATORY	12/03/2008	5	$ 8.0200	$ 401,000
11625	FUTS	201001	DISCRETIONARY	12/12/2008	5	$ 7.4650	$ 373,250
11634	FUTS	201001	DISCRETIONARY	12/12/2008	10	$ 7.4650	$ 746,500
11731	FUTS	201001	MANDATORY	01/16/2009	5	$ 6.8400	$ 342,000
11806	FUTS	201001	MANDATORY	02/11/2009	5	$ 6.5650	$ 328,250
11811	FUTS	201001	DISCRETIONARY	02/11/2009	5	$ 6.5600	$ 328,000
11971	FUTS	201001	DISCRETIONARY	07/14/2009	10	$ 5.3600	$ 536,000
11985	FUTS	201001	DISCRETIONARY	07/28/2009	5	$ 5.5420	$ 277,100
11991	FUTS	201001	DISCRETIONARY	08/06/2009	5	$ 5.8450	$ 292,250
14388	SWPS	201001	ACCELERATED	03/05/2009	11	$ 5.9610	$ 655,710
14391	SWPS	201001	ACCELERATED	03/06/2009	11	$ 5.8560	$ 644,160
14396	SWPS	201001	ACCELERATED	03/09/2009	11	$ 5.7890	$ 636,790
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					327		**$ 27,896,110**

Transaction History **February-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10858	FUTS	201002	MANDATORY	02/15/2008	12	$ 9.3700	$ 1,124,400
10899	FUTS	201002	MANDATORY	03/07/2008	12	$ 9.9400	$ 1,192,800
10944	FUTS	201002	MANDATORY	04/02/2008	11	$ 9.6900	$ 1,065,900
11009	FUTS	201002	MANDATORY	05/01/2008	12	$ 10.4900	$ 1,258,800
11068	FUTS	201002	MANDATORY	06/06/2008	12	$ 11.7800	$ 1,413,600
11133	FUTS	201002	MANDATORY	07/11/2008	11	$ 12.2800	$ 1,350,800
11215	FUTS	201002	MANDATORY	08/25/2008	12	$ 9.7600	$ 1,171,200
11279	FUTS	201002	MANDATORY	09/18/2008	12	$ 9.3300	$ 1,119,600
11303	FUTS	201002	DISCRETIONARY	09/26/2008	5	$ 9.2900	$ 464,500
11362	FUTS	201002	ACCELERATED	10/14/2008	12	$ 8.5300	$ 1,023,600
11371	FUTS	201002	ACCELERATED	10/15/2008	12	$ 8.3700	$ 1,004,400
11378	FUTS	201002	ACCELERATED	10/16/2008	15	$ 8.3300	$ 1,249,500
11390	FUTS	201002	ACCELERATED	10/16/2008	16	$ 8.3500	$ 1,336,000
11402	FUTS	201002	ACCELERATED	10/17/2008	16	$ 8.3650	$ 1,338,400
11417	FUTS	201002	MANDATORY	10/17/2008	12	$ 8.3500	$ 1,002,000
11525	FUTS	201002	MANDATORY	11/14/2008	10	$ 7.9950	$ 799,500
11580	FUTS	201002	DISCRETIONARY	11/25/2008	5	$ 7.9900	$ 399,500
11601	FUTS	201002	DISCRETIONARY	12/03/2008	1	$ 8.0300	$ 80,300
11792	FUTS	201002	MANDATORY	12/03/2008	4	$ 8.0300	$ 321,200
11626	FUTS	201002	DISCRETIONARY	12/12/2008	4	$ 7.5000	$ 300,000
11635	FUTS	201002	DISCRETIONARY	12/12/2008	10	$ 7.5000	$ 750,000
11732	FUTS	201002	MANDATORY	01/16/2009	5	$ 6.8150	$ 340,750
11807	FUTS	201002	MANDATORY	02/11/2009	5	$ 6.5600	$ 328,000
11812	FUTS	201002	DISCRETIONARY	02/11/2009	5	$ 6.5700	$ 328,500
11986	FUTS	201002	DISCRETIONARY	07/28/2009	5	$ 5.5720	$ 278,600
11992	FUTS	201002	DISCRETIONARY	08/06/2009	5	$ 5.8650	$ 293,250
14388	SWPS	201002	ACCELERATED	03/05/2009	11	$ 5.9850	$ 658,350
14391	SWPS	201002	ACCELERATED	03/06/2009	11	$ 5.8700	$ 645,700
14396	SWPS	201002	ACCELERATED	03/09/2009	11	$ 5.8040	$ 638,440
14633	SWPS	201002	DISCRETIONARY	05/21/2009	10	$ 6.0650	$ 606,500
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					284		**$ 23,884,090**

Transaction History **March-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10900	FUTS	201003	MANDATORY	03/07/2008	12	$ 9.6900	$ 1,162,800
10945	FUTS	201003	MANDATORY	04/02/2008	10	$ 9.4400	$ 944,000
10996	FUTS	201003	MANDATORY	04/29/2008	11	$ 10.5500	$ 1,160,500
11069	FUTS	201003	MANDATORY	06/06/2008	11	$ 11.5300	$ 1,268,300
11134	FUTS	201003	MANDATORY	07/11/2008	11	$ 12.0200	$ 1,322,200
11216	FUTS	201003	MANDATORY	08/25/2008	11	$ 9.5300	$ 1,048,300
11280	FUTS	201003	MANDATORY	09/18/2008	11	$ 9.1000	$ 1,001,000
11304	FUTS	201003	DISCRETIONARY	09/26/2008	5	$ 9.0600	$ 453,000
11363	FUTS	201003	ACCELERATED	10/14/2008	12	$ 8.3400	$ 1,000,800
11372	FUTS	201003	ACCELERATED	10/15/2008	12	$ 8.1650	$ 979,800
11379	FUTS	201003	ACCELERATED	10/16/2008	16	$ 8.1400	$ 1,302,400
11391	FUTS	201003	ACCELERATED	10/16/2008	16	$ 8.1600	$ 1,305,600
11403	FUTS	201003	ACCELERATED	10/17/2008	17	$ 8.1700	$ 1,388,900
11418	FUTS	201003	MANDATORY	10/17/2008	11	$ 8.1600	$ 897,600
11526	FUTS	201003	MANDATORY	11/14/2008	10	$ 7.8200	$ 782,000
11581	FUTS	201003	DISCRETIONARY	11/25/2008	5	$ 7.8300	$ 391,500
11602	FUTS	201003	MANDATORY	12/03/2008	5	$ 7.8650	$ 393,250
11627	FUTS	201003	DISCRETIONARY	12/12/2008	5	$ 7.3350	$ 366,750
11636	FUTS	201003	DISCRETIONARY	12/12/2008	10	$ 7.3350	$ 733,500
11733	FUTS	201003	MANDATORY	01/16/2009	5	$ 6.6600	$ 333,000
11869	FUTS	201003	MANDATORY	02/26/2009	1	$ 5.9250	$ 59,250
11870	FUTS	201003	MANDATORY	02/26/2009	4	$ 5.9300	$ 237,200
11943	FUTS	201003	DISCRETIONARY	06/24/2009	5	$ 5.8200	$ 291,000
11987	FUTS	201003	DISCRETIONARY	07/28/2009	5	$ 5.5100	$ 275,500
14388	SWPS	201003	ACCELERATED	03/05/2009	14	$ 5.8550	$ 819,700
14391	SWPS	201003	ACCELERATED	03/06/2009	14	$ 5.7470	$ 804,580
14396	SWPS	201003	ACCELERATED	03/09/2009	15	$ 5.6860	$ 852,900
14633	SWPS	201003	DISCRETIONARY	05/21/2009	10	$ 6.0050	$ 600,500
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					274		**$ 22,175,830**

Transaction History **April-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10946	FUTS	201004	MANDATORY	04/02/2008	9	$ 8.2800	$ 745,200
10997	FUTS	201004	MANDATORY	04/29/2008	9	$ 9.2700	$ 834,300
11070	FUTS	201004	MANDATORY	06/06/2008	9	$ 9.8400	$ 885,600
11121	FUTS	201004	MANDATORY	07/03/2008	9	$ 10.5700	$ 951,300
11217	FUTS	201004	MANDATORY	08/25/2008	9	$ 8.5700	$ 771,300
11281	FUTS	201004	MANDATORY	09/12/2008	9	$ 8.2350	$ 741,150
11427	FUTS	201004	MANDATORY	10/24/2008	10	$ 7.2650	$ 726,500
11534	FUTS	201004	MANDATORY	11/21/2008	9	$ 7.3700	$ 663,300
11628	FUTS	201004	MANDATORY	12/12/2008	2	$ 6.8700	$ 137,400
11734	FUTS	201004	MANDATORY	01/16/2009	7	$ 6.3250	$ 442,750
11871	FUTS	201004	MANDATORY	02/26/2009	8	$ 5.6400	$ 451,200
11890	FUTS	201004	DISCRETIONARY	02/27/2009	10	$ 5.7200	$ 572,000
11944	FUTS	201004	DISCRETIONARY	06/24/2009	5	$ 5.6970	$ 284,850
11975	FUTS	201004	DISCRETIONARY	07/14/2009	5	$ 5.2650	$ 263,250
11988	FUTS	201004	DISCRETIONARY	07/28/2009	10	$ 5.4350	$ 543,500
14389	SWPS	201004	ACCELERATED	03/05/2009	25	$ 5.5650	$ 1,391,250
14392	SWPS	201004	ACCELERATED	03/06/2009	25	$ 5.4700	$ 1,367,500
14397	SWPS	201004	ACCELERATED	03/09/2009	24	$ 5.4280	$ 1,302,720
14621	SWPS	201004	DISCRETIONARY	05/19/2009	10	$ 5.8350	$ 583,500
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					204		**$ 13,658,570**

Transaction History							May-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10998	FUTS	201005	MANDATORY	04/29/2008	6	$ 9.1200	$ 547,200
11071	FUTS	201005	MANDATORY	06/06/2008	6	$ 9.6800	$ 580,800
11122	FUTS	201005	MANDATORY	07/03/2008	6	$ 10.3800	$ 622,800
11236	FUTS	201005	MANDATORY	08/28/2008	6	$ 8.4500	$ 507,000
11290	FUTS	201005	MANDATORY	09/25/2008	6	$ 8.3300	$ 499,800
11428	FUTS	201005	MANDATORY	10/24/2008	6	$ 7.2200	$ 433,200
11535	FUTS	201005	MANDATORY	11/21/2008	6	$ 7.3450	$ 440,700
11655	FUTS	201005	MANDATORY	12/19/2008	8	$ 6.6600	$ 532,800
11737	FUTS	201005	MANDATORY	01/22/2009	5	$ 6.1200	$ 306,000
11745	FUTS	201005	MANDATORY	01/23/2009	4	$ 6.1000	$ 244,000
11872	FUTS	201005	MANDATORY	02/26/2009	7	$ 5.6700	$ 396,900
11891	FUTS	201005	DISCRETIONARY	02/27/2009	5	$ 5.7500	$ 287,500
11920	FUTS	201005	MANDATORY	03/18/2009	3	$ 5.2650	$ 157,950
11957	FUTS	201005	MANDATORY	07/06/2009	4	$ 5.5100	$ 220,400
12008	FUTS	201005	DISCRETIONARY	08/21/2009	5	$ 5.4250	$ 271,250
12014	FUTS	201005	MANDATORY	09/03/2009	4	$ 5.0500	$ 202,000
14389	SWPS	201005	ACCELERATED	03/05/2009	11	$ 5.5950	$ 615,450
14392	SWPS	201005	ACCELERATED	03/06/2009	11	$ 5.4990	$ 604,890
14397	SWPS	201005	ACCELERATED	03/09/2009	10	$ 5.4570	$ 545,700
14502	SWPS	201005	MANDATORY	04/09/2009	3	$ 5.5600	$ 166,800
14631	SWPS	201005	MANDATORY	05/21/2009	3	$ 5.7900	$ 173,700
14733	SWPS	201005	MANDATORY	06/22/2009	3	$ 5.8300	$ 174,900
14738	SWPS	201005	DISCRETIONARY	06/24/2009	5	$ 5.7600	$ 288,000
14955	SWPS	201005	MANDATORY	08/06/2009	3	$ 5.7800	$ 173,400
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					136		**$ 8,993,140**

Transaction History **June-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11072	FUTS	201006	MANDATORY	06/06/2008	5	$ 9.7450	$ 487,250
11123	FUTS	201006	MANDATORY	07/03/2008	5	$ 10.4600	$ 523,000
11237	FUTS	201006	MANDATORY	08/28/2008	4	$ 8.5400	$ 341,600
11291	FUTS	201006	MANDATORY	09/25/2008	5	$ 8.4000	$ 420,000
11430	FUTS	201006	MANDATORY	10/24/2008	5	$ 7.3100	$ 365,500
11536	FUTS	201006	MANDATORY	11/21/2008	5	$ 7.4400	$ 372,000
11656	FUTS	201006	MANDATORY	12/19/2008	7	$ 6.7600	$ 473,200
11746	FUTS	201006	MANDATORY	01/23/2009	5	$ 6.2100	$ 310,500
11873	FUTS	201006	MANDATORY	02/26/2009	5	$ 5.7650	$ 288,250
11892	FUTS	201006	DISCRETIONARY	02/27/2009	5	$ 5.8500	$ 292,500
11921	FUTS	201006	MANDATORY	03/18/2009	3	$ 5.3650	$ 160,950
11958	FUTS	201006	MANDATORY	07/06/2009	2	$ 5.6150	$ 112,300
12015	FUTS	201006	MANDATORY	09/03/2009	2	$ 5.1600	$ 103,200
14389	SWPS	201006	ACCELERATED	03/05/2009	9	$ 5.6800	$ 511,200
14392	SWPS	201006	ACCELERATED	03/06/2009	10	$ 5.5910	$ 559,100
14397	SWPS	201006	ACCELERATED	03/09/2009	9	$ 5.5510	$ 499,590
14502	SWPS	201006	MANDATORY	04/09/2009	3	$ 5.6950	$ 170,850
14631	SWPS	201006	MANDATORY	05/21/2009	2	$ 5.9400	$ 118,800
14733	SWPS	201006	MANDATORY	06/22/2009	3	$ 5.9350	$ 178,050
14738	SWPS	201006	DISCRETIONARY	06/24/2009	5	$ 5.8600	$ 293,000
14955	SWPS	201006	MANDATORY	08/06/2009	3	$ 5.8700	$ 176,100
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					102		**$ 6,756,940**

Transaction History **July-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11124	FUTS	201007	MANDATORY	07/03/2008	4	$ 10.5600	$ 422,400
11238	FUTS	201007	MANDATORY	08/28/2008	5	$ 8.6400	$ 432,000
11292	FUTS	201007	MANDATORY	09/25/2008	4	$ 8.4900	$ 339,600
11494	FUTS	201007	MANDATORY	10/31/2008	5	$ 7.6200	$ 381,000
11537	FUTS	201007	MANDATORY	11/21/2008	5	$ 7.5400	$ 377,000
11657	FUTS	201007	MANDATORY	12/19/2008	6	$ 6.8850	$ 413,100
11747	FUTS	201007	MANDATORY	01/23/2009	5	$ 6.3500	$ 317,500
11874	FUTS	201007	MANDATORY	02/26/2009	5	$ 5.8750	$ 293,750
11893	FUTS	201007	DISCRETIONARY	02/27/2009	5	$ 5.9600	$ 298,000
11922	FUTS	201007	MANDATORY	03/18/2009	2	$ 5.4900	$ 109,800
11959	FUTS	201007	MANDATORY	07/06/2009	2	$ 5.7350	$ 114,700
12016	FUTS	201007	MANDATORY	09/03/2009	2	$ 5.2900	$ 105,800
14389	SWPS	201007	ACCELERATED	03/05/2009	10	$ 5.7800	$ 578,000
14392	SWPS	201007	ACCELERATED	03/06/2009	9	$ 5.7020	$ 513,180
14397	SWPS	201007	ACCELERATED	03/09/2009	10	$ 5.6650	$ 566,500
14524	SWPS	201007	MANDATORY	04/16/2009	2	$ 5.9160	$ 118,320
14631	SWPS	201007	MANDATORY	05/21/2009	2	$ 6.0600	$ 121,200
14733	SWPS	201007	MANDATORY	06/22/2009	3	$ 6.0400	$ 181,200
14738	SWPS	201007	DISCRETIONARY	06/24/2009	5	$ 5.9900	$ 299,500
14955	SWPS	201007	MANDATORY	08/06/2009	3	$ 5.9800	$ 179,400
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					94		**$ 6,161,950**

Transaction History							August-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11239	FUTS	201008	MANDATORY	08/28/2008	5	$ 8.7300	$ 436,500
11293	FUTS	201008	MANDATORY	09/25/2008	4	$ 8.5700	$ 342,800
11495	FUTS	201008	MANDATORY	10/31/2008	5	$ 7.7100	$ 385,500
11591	FUTS	201008	MANDATORY	11/26/2008	5	$ 7.5400	$ 377,000
11658	FUTS	201008	MANDATORY	12/19/2008	5	$ 6.9700	$ 348,500
11748	FUTS	201008	MANDATORY	01/23/2009	4	$ 6.4300	$ 257,200
11875	FUTS	201008	MANDATORY	02/26/2009	5	$ 5.9600	$ 298,000
11923	FUTS	201008	MANDATORY	03/18/2009	2	$ 5.5550	$ 111,100
11960	FUTS	201008	MANDATORY	07/06/2009	2	$ 5.8200	$ 116,400
12017	FUTS	201008	MANDATORY	09/03/2009	2	$ 5.3900	$ 107,800
14389	SWPS	201008	ACCELERATED	03/05/2009	10	$ 5.8600	$ 586,000
14392	SWPS	201008	ACCELERATED	03/06/2009	10	$ 5.7740	$ 577,400
14397	SWPS	201008	ACCELERATED	03/09/2009	11	$ 5.7370	$ 631,070
14524	SWPS	201008	MANDATORY	04/16/2009	2	$ 5.9860	$ 119,720
14525	SWPS	201008	DISCRETIONARY	04/16/2009	5	$ 5.9860	$ 299,300
14660	SWPS	201008	MANDATORY	05/29/2009	2	$ 6.3250	$ 126,500
14724	SWPS	201008	MANDATORY	06/18/2009	2	$ 6.3750	$ 127,500
14738	SWPS	201008	DISCRETIONARY	06/24/2009	5	$ 6.0700	$ 303,500
14955	SWPS	201008	MANDATORY	08/06/2009	3	$ 6.1300	$ 183,900
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					89		**$ 5,735,690**

Transaction History **September-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11294	FUTS	201009	MANDATORY	09/25/2008	5	$ 8.6000	$ 430,000
11496	FUTS	201009	MANDATORY	10/31/2008	5	$ 7.7300	$ 386,500
11592	FUTS	201009	MANDATORY	11/26/2008	4	$ 7.5600	$ 302,400
11659	FUTS	201009	MANDATORY	12/19/2008	5	$ 7.0000	$ 350,000
11749	FUTS	201009	MANDATORY	01/23/2009	5	$ 6.4800	$ 324,000
11876	FUTS	201009	MANDATORY	02/26/2009	5	$ 5.9750	$ 298,750
11924	FUTS	201009	MANDATORY	03/18/2009	2	$ 5.5800	$ 111,600
11961	FUTS	201009	MANDATORY	07/08/2009	3	$ 5.7800	$ 173,400
14389	SWPS	201009	ACCELERATED	03/05/2009	11	$ 5.8900	$ 647,900
14392	SWPS	201009	ACCELERATED	03/06/2009	11	$ 5.8030	$ 638,330
14397	SWPS	201009	ACCELERATED	03/09/2009	11	$ 5.7660	$ 634,260
14524	SWPS	201009	MANDATORY	04/16/2009	2	$ 6.0230	$ 120,460
14660	SWPS	201009	MANDATORY	05/29/2009	2	$ 6.4700	$ 129,400
14724	SWPS	201009	MANDATORY	06/18/2009	2	$ 6.4300	$ 128,600
14738	SWPS	201009	DISCRETIONARY	06/24/2009	5	$ 6.1400	$ 307,000
14955	SWPS	201009	MANDATORY	08/06/2009	2	$ 6.2250	$ 124,500
15105	SWPS	201009	MANDATORY	09/11/2009	3	$ 5.6130	$ 168,390
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					83		**$ 5,275,490**

Transaction History							October-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11497	FUTS	201010	MANDATORY	10/31/2008	6	$ 7.7900	$ 467,400
11593	FUTS	201010	MANDATORY	11/26/2008	6	$ 7.6400	$ 458,400
11705	FUTS	201010	MANDATORY	12/30/2008	6	$ 7.1000	$ 426,000
11784	FUTS	201010	MANDATORY	01/30/2009	6	$ 6.6600	$ 399,600
11877	FUTS	201010	MANDATORY	02/26/2009	6	$ 6.0800	$ 364,800
11931	FUTS	201010	MANDATORY	04/20/2009	3	$ 6.0840	$ 182,520
11962	FUTS	201010	MANDATORY	07/08/2009	3	$ 5.8850	$ 176,550
14389	SWPS	201010	ACCELERATED	03/05/2009	15	$ 5.9800	$ 897,000
14392	SWPS	201010	ACCELERATED	03/06/2009	15	$ 5.8960	$ 884,400
14397	SWPS	201010	ACCELERATED	03/09/2009	14	$ 5.8590	$ 820,260
14446	SWPS	201010	MANDATORY	03/26/2009	3	$ 6.2930	$ 188,790
14654	SWPS	201010	MANDATORY	05/15/2009	3	$ 6.4470	$ 193,410
14621	SWPS	201010	DISCRETIONARY	05/19/2009	5	$ 6.3150	$ 315,750
14724	SWPS	201010	MANDATORY	06/18/2009	3	$ 6.5400	$ 196,200
14738	SWPS	201010	DISCRETIONARY	06/24/2009	5	$ 6.2400	$ 312,000
14955	SWPS	201010	MANDATORY	08/06/2009	3	$ 6.2600	$ 187,800
15105	SWPS	201010	MANDATORY	09/11/2009	3	$ 5.7510	$ 172,530
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					105		**$ 6,643,410**

Transaction History **November-10**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11594	FUTS	201011	MANDATORY	11/26/2008	10	$ 7.9000	$ 790,000
11706	FUTS	201011	MANDATORY	12/30/2008	9	$ 7.3700	$ 663,300
11785	FUTS	201011	MANDATORY	01/30/2009	10	$ 6.9900	$ 699,000
11878	FUTS	201011	MANDATORY	02/26/2009	9	$ 6.3950	$ 575,550
11932	FUTS	201011	MANDATORY	04/20/2009	5	$ 6.4400	$ 322,000
11949	FUTS	201011	DISCRETIONARY	06/30/2009	5	$ 6.5750	$ 328,750
11969	FUTS	201011	MANDATORY	07/10/2009	5	$ 6.1850	$ 309,250
11979	FUTS	201011	DISCRETIONARY	07/23/2009	4	$ 6.4400	$ 257,600
14388	SWPS	201011	ACCELERATED	03/05/2009	26	$ 6.2950	$ 1,636,700
14391	SWPS	201011	ACCELERATED	03/06/2009	25	$ 6.2130	$ 1,553,250
14396	SWPS	201011	ACCELERATED	03/09/2009	26	$ 6.1780	$ 1,606,280
14442	SWPS	201011	MANDATORY	03/25/2009	5	$ 6.6110	$ 330,550
14613	SWPS	201011	MANDATORY	05/15/2009	5	$ 6.7610	$ 338,050
14714	SWPS	201011	MANDATORY	06/12/2009	5	$ 6.8900	$ 344,500
15146	SWPS	201011	MANDATORY	09/03/2009	5	$ 6.2000	$ 310,000
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					154		**$ 10,064,780**

Transaction History							December-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11707	FUTS	201012	MANDATORY	12/30/2008	13	$ 7.7000	$ 1,001,000
11786	FUTS	201012	MANDATORY	01/30/2009	13	$ 7.3600	$ 956,800
11879	FUTS	201012	MANDATORY	02/26/2009	13	$ 6.7750	$ 880,750
11980	FUTS	201012	MANDATORY	07/23/2009	7	$ 6.8000	$ 476,000
12009	FUTS	201012	DISCRETIONARY	08/21/2009	5	$ 6.7250	$ 336,250
14388	SWPS	201012	ACCELERATED	03/05/2009	37	$ 6.6650	$ 2,466,050
14391	SWPS	201012	ACCELERATED	03/06/2009	37	$ 6.5850	$ 2,436,450
14396	SWPS	201012	ACCELERATED	03/09/2009	37	$ 6.5520	$ 2,424,240
14442	SWPS	201012	MANDATORY	03/25/2009	7	$ 6.9840	$ 488,880
14479	SWPS	201012	MANDATORY	04/01/2009	7	$ 6.7100	$ 469,700
14613	SWPS	201012	MANDATORY	05/15/2009	7	$ 7.1420	$ 499,940
14714	SWPS	201012	MANDATORY	06/12/2009	6	$ 7.2800	$ 436,800
15146	SWPS	201012	MANDATORY	09/03/2009	6	$ 6.6190	$ 397,140
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					195		**$ 13,270,000**

Transaction History							January-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11787	FUTS	201101	MANDATORY	01/30/2009	14	$ 7.6000	$ 1,064,000
11880	FUTS	201101	MANDATORY	02/26/2009	14	$ 6.9950	$ 979,300
11981	FUTS	201101	MANDATORY	07/23/2009	7	$ 7.0150	$ 491,050
14388	SWPS	201101	ACCELERATED	03/05/2009	41	$ 6.8950	$ 2,826,950
14391	SWPS	201101	ACCELERATED	03/06/2009	42	$ 6.8090	$ 2,859,780
14396	SWPS	201101	ACCELERATED	03/09/2009	41	$ 6.7810	$ 2,780,210
14442	SWPS	201101	MANDATORY	03/25/2009	7	$ 7.2240	$ 505,680
14479	SWPS	201101	MANDATORY	04/01/2009	7	$ 6.9420	$ 485,940
14598	SWPS	201101	MANDATORY	05/08/2009	7	$ 7.5000	$ 525,000
14714	SWPS	201101	MANDATORY	06/12/2009	7	$ 7.4600	$ 522,200
15129	SWPS	201101	MANDATORY	09/17/2009	7	$ 6.9980	$ 489,860
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					194		**$ 13,529,970**

Transaction History **February-11**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11881	FUTS	201102	MANDATORY	02/26/2009	14	$ 7.0000	$ 980,000
11982	FUTS	201102	MANDATORY	07/23/2009	6	$ 7.0000	$ 420,000
14388	SWPS	201102	ACCELERATED	03/05/2009	37	$ 6.8950	$ 2,551,150
14391	SWPS	201102	ACCELERATED	03/06/2009	37	$ 6.8090	$ 2,519,330
14396	SWPS	201102	ACCELERATED	03/09/2009	36	$ 6.7790	$ 2,440,440
14442	SWPS	201102	MANDATORY	03/25/2009	6	$ 7.2250	$ 433,500
14479	SWPS	201102	MANDATORY	04/01/2009	6	$ 6.9500	$ 417,000
14598	SWPS	201102	MANDATORY	05/08/2009	6	$ 7.5000	$ 450,000
14714	SWPS	201102	MANDATORY	06/12/2009	6	$ 7.4900	$ 449,400
14997	SWPS	201102	MANDATORY	08/17/2009	6	$ 7.0700	$ 424,200
15129	SWPS	201102	MANDATORY	09/17/2009	6	$ 6.9850	$ 419,100
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					166		**$ 11,504,120**

Transaction History **March-11**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
14421	SWPS	201103	MANDATORY	03/19/2009	11	$ 6.6400	$ 730,400
14422	SWPS	201103	ACCELERATED_Overhedged	03/19/2009	27	$ 6.6400	$ -
14423	SWPS	201103	ACCELERATED_Overhedged	03/20/2009	-27	$ 6.7050	$ -
14443	SWPS	201103	ACCELERATED	03/25/2009	38	$ 7.0350	$ 2,673,300
14448	SWPS	201103	ACCELERATED	03/26/2009	38	$ 6.8300	$ 2,595,400
14460	SWPS	201103	ACCELERATED	03/27/2009	38	$ 6.7940	$ 2,581,720
14479	SWPS	201103	MANDATORY	04/01/2009	7	$ 6.7580	$ 473,060
14598	SWPS	201103	MANDATORY	05/08/2009	5	$ 7.3300	$ 366,500
14688	SWPS	201103	MANDATORY	06/05/2009	5	$ 7.3450	$ 367,250
14926	SWPS	201103	MANDATORY	07/28/2009	5	$ 6.7800	$ 339,000
14997	SWPS	201103	MANDATORY	08/17/2009	5	$ 6.7850	$ 339,250
15129	SWPS	201103	MANDATORY	09/17/2009	5	$ 6.9100	$ 345,500
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					157		**$ 10,811,380**

Transaction History							April-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
14480	SWPS	201104	MANDATORY	04/01/2009	4	$ 6.2820	$ 251,280
14481	SWPS	201104	ACCELERATED	04/01/2009	27	$ 6.2820	$ 1,696,140
14483	SWPS	201104	ACCELERATED	04/02/2009	27	$ 6.2850	$ 1,696,950
14486	SWPS	201104	ACCELERATED	04/03/2009	28	$ 6.3100	$ 1,766,800
14655	SWPS	201104	MANDATORY	05/08/2009	4	$ 6.8300	$ 273,200
14689	SWPS	201104	MANDATORY	06/05/2009	4	$ 6.8500	$ 274,000
14927	SWPS	201104	MANDATORY	07/28/2009	4	$ 6.2800	$ 251,200
14998	SWPS	201104	MANDATORY	08/17/2009	4	$ 6.3370	$ 253,480
15130	SWPS	201104	MANDATORY	09/17/2009	4	$ 6.3050	$ 252,200
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					106		**$ 6,715,250**

Transaction History							May-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
12001	FUTS	201105	MANDATORY	08/20/2009	3	$ 6.2600	$ 187,800
14689	SWPS	201105	MANDATORY	06/05/2009	7	$ 6.8300	$ 478,100
14715	SWPS	201105	ACCELERATED	06/12/2009	62	$ 6.7950	$ 4,212,900
14927	SWPS	201105	MANDATORY	07/28/2009	3	$ 6.2600	$ 187,800
15130	SWPS	201105	MANDATORY	09/17/2009	4	$ 6.2750	$ 251,000
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					79		**$ 5,317,600**

Transaction History **June-11**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11948	FUTS	201106	ACCELERATED	06/30/2009	10	$ 6.6200	$ 662,000
12002	FUTS	201106	MANDATORY	08/20/2009	3	$ 6.3400	$ 190,200
14689	SWPS	201106	MANDATORY	06/05/2009	5	$ 6.9200	$ 346,000
14785	SWPS	201106	ACCELERATED	06/30/2009	38	$ 6.6200	$ 2,515,600
14927	SWPS	201106	MANDATORY	07/28/2009	2	$ 6.3400	$ 126,800
15160	SWPS	201106	MANDATORY	09/25/2009	3	$ 6.4700	$ 194,100
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					61		**$ 4,034,700**

Transaction History **July-11**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11977	FUTS	201107	ACCELERATED	07/23/2009	10	$ 6.4400	$ 644,000
11978	FUTS	201107	ACCELERATED	07/23/2009	20	$ 6.4200	$ 1,284,000
12010	FUTS	201107	MANDATORY	08/26/2009	2	$ 6.4600	$ 129,200
14892	SWPS	201107	ACCELERATED	07/23/2009	18	$ 6.4250	$ 1,156,500
14927	SWPS	201107	MANDATORY	07/28/2009	2	$ 6.4400	$ 128,800
15160	SWPS	201107	MANDATORY	09/25/2009	2	$ 6.5000	$ 130,000
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					54		**$ 3,472,500**

Transaction History **August-11**

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
12011	FUTS	201108	MANDATORY	08/26/2009	2	$ 6.5200	$ 130,400
14992	SWPS	201108	ACCELERATED	08/14/2009	47	$ 6.6150	$ 3,109,050
15160	SWPS	201108	MANDATORY	09/25/2009	2	$ 6.5650	$ 131,300
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					51		**$ 3,370,750**

			Transaction History				September-11
Nuc Deal Key	**Deal Type**	**Month**	**Type**	**Transaction Date**	**No Contracts**	**Price**	**Total Purchase $**
15137	SWPS	201109	ACCELERATED	09/18/2009	47	$ 6.5150	$ 3,062,050
15160	SWPS	201109	MANDATORY	09/25/2009	2	$ 6.6050	$ 132,100
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					49		**$ 3,194,150**