

January 30, 2015

VIA HAND DELIVERY & ELECTRONIC MAIL

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

RE: Semi-annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (Plan) initially approved in Docket No. 3436, Order No. 17444, and subsequently modified, most recently in Docket No. 4346, enclosed please find ten (10) copies of National Grid's Semi-annual Report on the status of the penalties and incentives as of the end of December 2014.

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 the Company as of December 31, 2014 can be found in the last column of the table labeled "Company Incentive". For the July 2014 to June 2015 year, it shows a benefit to customers from discretionary purchases of \$712,639 and a \$63,412 calculated incentive. For the July 2015 to June 2016 measurement year, the benefit is \$144,495, and the incentive is \$14,450.

For each month, the schedule itemizes the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. It 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 reflect the currently applicable provisions where discretionary hedges made within 4 months of flow have a sharing of 5%, and on page 3, 10% for discretionary hedges made within 8 months before the start of the month of flow. The last incentive tier is shown on page 4, where discretionary hedges were executed greater than 8 months before the start of the month of flow and were at least 50 cents 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 show the average NYMEX hedge price and the total weighted cost. The market area basis hedge volume approved in Order 21784 and issued December 17, 2014 is included on this page.

Luly E. Massaro, Commission Clerk
Semi-annual GPIIP Report
January 30, 2015
Page 2 of 2

Page 6 of the Report summarizes the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the program. The settled and Mark to Market values of the market area basis hedges are listed on page 6 for information purposes and are not included in the incentive calculation as approved.

Thank you for your attention to this matter. If you have any questions, please contact me at (401) 784-7288.

Very truly yours,

A handwritten signature in cursive script that reads "Jennifer Brooks Hutchinson". The signature is written in dark ink and is positioned above the printed name.

Jennifer Brooks Hutchinson

Enclosures

cc: Thomas Ahern, Division
Steve Scialabba, Division
Bruce Oliver, Division
Leo Wold, Esq.

Gas Procurement Incentive Program Worksheet - Dec 31 2014
 Incentive Calculation
 National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Jul-14	\$ 4.0134	\$ 3.8632	\$ 0.15	140,000	\$ 21,033	10.00%	\$ 2,103
Aug-14	\$ 4.1144	\$ 3.8483	\$ 0.27	90,000	\$ 23,942	10.00%	\$ 2,394
Sep-14	\$ 4.0403	\$ 3.8764	\$ 0.16	110,000	\$ 18,037	10.00%	\$ 1,804
Oct-14	\$ 4.1723	\$ 3.8581	\$ 0.31	310,000	\$ 97,392	7.38%	\$ 7,191
Nov-14	\$ 4.1805	\$ 4.0462	\$ 0.13	300,000	\$ 40,305	7.84%	\$ 3,159 **
Dec-14	\$ 4.4336	\$ 4.3125	\$ 0.12	596,000	\$ 72,156	9.28%	\$ 6,699
Jan-15	\$ 4.4620	\$ 4.2432	\$ 0.22	550,000	\$ 120,344	7.68%	\$ 9,244
Feb-15	\$ 4.4323	\$ 4.2577	\$ 0.17	470,000	\$ 82,045	8.63%	\$ 7,079
Mar-15	\$ 4.3477	\$ 4.0329	\$ 0.31	460,000	\$ 144,830	10.00%	\$ 14,483
Apr-15	\$ 3.9954	\$ 3.8893	\$ 0.11	512,000	\$ 54,281	10.00%	\$ 5,428
May-15	\$ 3.9229	\$ 3.7122	\$ 0.21	181,000	\$ 38,138	10.00%	\$ 3,814
Jun-15	\$ 3.8774	\$ 3.8759	\$ 0.00	92,000	\$ 138	10.00%	\$ 14
Subtotal 14-15				3,811,000	\$ 712,639		\$ 63,412
Jul-15	\$ 3.9066	\$ 3.7200	\$ 0.19	140,000	\$ 26,123	10.00%	\$ 2,612
Aug-15	\$ 3.9760	\$ 3.8606	\$ 0.12	80,000	\$ 9,233	10.00%	\$ 923
Sep-15	\$ 3.9330	\$ 3.7568	\$ 0.18	111,000	\$ 19,554	10.00%	\$ 1,955
Oct-15	\$ 3.9141	\$ 3.8915	\$ 0.02	91,000	\$ 2,061	10.00%	\$ 206
Nov-15	\$ 4.0181	\$ 3.8210	\$ 0.20	72,000	\$ 14,191	10.00%	\$ 1,419
Dec-15	\$ 4.2446	\$ 4.2432	\$ 0.00	254,000	\$ 369	10.00%	\$ 37
Jan-16	\$ 4.3312	\$ 4.0538	\$ 0.28	112,000	\$ 31,059	10.00%	\$ 3,106
Feb-16	\$ 4.3201	\$ 4.0997	\$ 0.22	119,000	\$ 26,229	10.00%	\$ 2,623
Mar-16	\$ 4.2652	\$ 4.2148	\$ 0.05	94,000	\$ 4,737	10.00%	\$ 474
Apr-16	\$ 4.0033	\$ 3.9047	\$ 0.10	50,000	\$ 4,928	10.00%	\$ 493
May-16	\$ 3.9739	\$ 3.8968	\$ 0.08	50,000	\$ 3,853	10.00%	\$ 385
Jun-16	\$ 3.9219	\$ 3.8680	\$ 0.05	40,000	\$ 2,158	10.00%	\$ 216
Subtotal 15-16				1,213,000	\$ 144,495		\$ 14,450
Jul-16	\$ 3.9058	\$ 3.8970	\$ 0.01	40,000	\$ 353	10.00%	\$ 35
Aug-16	\$ 3.9506	\$ 3.9310	\$ 0.02	10,000	\$ 196	10.00%	\$ 20
Sep-16	\$ 3.8895	\$ 3.7380	\$ 0.15	20,000	\$ 3,031	10.00%	\$ 303 **
Oct-16	\$ 3.8847	\$ 3.7660	\$ 0.12	20,000	\$ 2,374	10.00%	\$ 237
Nov-16	\$ 3.8987	\$ 3.7825	\$ 0.12	20,000	\$ 2,323	10.00%	\$ 232
Dec-16	\$ 4.0690	\$ 3.8600	\$ 0.21	10,000	\$ 2,090	10.00%	\$ 209
Jan-17	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Feb-17	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Mar-17	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Apr-17	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
May-17	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Jun-17	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Subtotal 16-17				120,000	\$ 10,367		\$ 1,037
TOTAL				5,144,000	\$ 867,502		\$ 78,898

* Percentage Computed as the weighted average of the three levels of incentive as detailed below:

a) INCENTIVE MECHANISM Deals executed after Dec 1 2008

5% for trades executed within 4 months to the start of the supply month; 10% for trades executed within the 8 months to the start of the Supply

a. i) Month.

20% for trades executed at least 8 months prior to the start of the Supply Month and Margin is higher than \$.50, 10% if margin is lower than

a. ii) \$0.50.

In both a & b explained above a 10% Penalty is applicable for months where discretionary price is higher than the mandatory hedged price.

** See "Exception (Error) Trades" tab!

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		
Jul-14	290,000	320,000	-	\$ 1,163,900	\$ 1,273,650	\$ -	\$ 4.0134	\$ 3.9802	\$ -	\$ -	\$ -
Aug-14	540,000	180,000	-	\$ 2,221,750	\$ 712,800	\$ -	\$ 4.1144	\$ 3.9600	\$ -	\$ -	\$ -
Sep-14	180,000	380,000	-	\$ 727,260	\$ 1,508,960	\$ -	\$ 4.0403	\$ 3.9709	\$ -	\$ -	\$ -
Oct-14	480,000	360,000	150,000	\$ 2,002,710	\$ 1,512,000	\$ 574,875	\$ 4.1723	\$ 4.2000	\$ 3.8325	\$ 0.3398	\$ 2,549
Nov-14	640,000	760,000	60,000	\$ 2,675,530	\$ 3,240,650	\$ 233,400	\$ 4.1805	\$ 4.2640	\$ 3.8900	\$ 0.2905	\$ 872
Dec-14	1,850,000	1,010,000	20,000	\$ 8,202,160	\$ 4,325,700	\$ 78,340	\$ 4.4336	\$ 4.2829	\$ 3.9170	\$ 0.5166	\$ 517
Jan-15	1,550,000	1,240,000	150,000	\$ 6,916,110	\$ 5,455,850	\$ 613,500	\$ 4.4620	\$ 4.3999	\$ 4.0900	\$ 0.3720	\$ 2,790
Feb-15	1,430,000	1,050,000	50,000	\$ 6,338,125	\$ 4,607,750	\$ 199,100	\$ 4.4323	\$ 4.3883	\$ 3.9820	\$ 0.4503	\$ 1,126
Mar-15	1,520,000	1,050,000	-	\$ 6,608,515	\$ 4,586,300	\$ -	\$ 4.3477	\$ 4.3679	\$ -	\$ -	\$ -
Apr-15	820,000	730,000	-	\$ 3,276,190	\$ 2,995,400	\$ -	\$ 3.9954	\$ 4.1033	\$ -	\$ -	\$ -
May-15	770,000	480,000	-	\$ 3,020,645	\$ 2,003,760	\$ -	\$ 3.9229	\$ 4.1745	\$ -	\$ -	\$ -
Jun-15	640,000	260,000	-	\$ 2,481,520	\$ 1,071,790	\$ -	\$ 3.8774	\$ 4.1223	\$ -	\$ -	\$ -
Jul-15	270,000	470,000	-	\$ 1,054,780	\$ 1,922,300	\$ -	\$ 3.9066	\$ 4.0900	\$ -	\$ -	\$ -
Aug-15	290,000	470,000	-	\$ 1,153,050	\$ 1,882,500	\$ -	\$ 3.9760	\$ 4.0053	\$ -	\$ -	\$ -
Sep-15	300,000	440,000	-	\$ 1,179,890	\$ 1,785,800	\$ -	\$ 3.9330	\$ 4.0586	\$ -	\$ -	\$ -
Oct-15	300,000	520,000	-	\$ 1,174,240	\$ 2,111,950	\$ -	\$ 3.9141	\$ 4.0614	\$ -	\$ -	\$ -
Nov-15	570,000	620,000	-	\$ 2,290,340	\$ 2,449,000	\$ -	\$ 4.0181	\$ 3.9500	\$ -	\$ -	\$ -
Dec-15	950,000	1,360,000	-	\$ 4,032,410	\$ 5,796,900	\$ -	\$ 4.2446	\$ 4.2624	\$ -	\$ -	\$ -
Jan-16	870,000	1,220,000	-	\$ 3,768,106	\$ 5,250,450	\$ -	\$ 4.3312	\$ 4.3036	\$ -	\$ -	\$ -
Feb-16	770,000	1,260,000	-	\$ 3,326,470	\$ 5,485,200	\$ -	\$ 4.3201	\$ 4.3533	\$ -	\$ -	\$ -
Mar-16	630,000	1,210,000	-	\$ 2,687,100	\$ 5,241,380	\$ -	\$ 4.2652	\$ 4.3317	\$ -	\$ -	\$ -
Apr-16	380,000	730,000	-	\$ 1,521,240	\$ 2,994,850	\$ -	\$ 4.0033	\$ 4.1025	\$ -	\$ -	\$ -
May-16	290,000	510,000	-	\$ 1,152,420	\$ 2,144,550	\$ -	\$ 3.9739	\$ 4.2050	\$ -	\$ -	\$ -
Jun-16	180,000	280,000	-	\$ 705,950	\$ 1,168,720	\$ -	\$ 3.9219	\$ 4.1740	\$ -	\$ -	\$ -
Jul-16	170,000	210,000	-	\$ 663,990	\$ 878,850	\$ -	\$ 3.9058	\$ 4.1850	\$ -	\$ -	\$ -
Aug-16	150,000	470,000	-	\$ 592,590	\$ 1,886,050	\$ -	\$ 3.9506	\$ 4.0129	\$ -	\$ -	\$ -
Sep-16	130,000	910,000	-	\$ 505,640	\$ 3,613,550	\$ -	\$ 3.8895	\$ 3.9709	\$ -	\$ -	\$ -
Oct-16	140,000	500,000	-	\$ 543,860	\$ 1,998,000	\$ -	\$ 3.8847	\$ 3.9960	\$ -	\$ -	\$ -
Nov-16	120,000	760,000	-	\$ 467,840	\$ 2,968,310	\$ -	\$ 3.8987	\$ 3.9057	\$ -	\$ -	\$ -
Dec-16	120,000	1,140,000	-	\$ 488,280	\$ 4,607,880	\$ -	\$ 4.0690	\$ 4.0420	\$ -	\$ -	\$ -

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		
Jul-14	290,000	320,000	-	\$ 1,163,900	\$ 1,273,650	\$ -	\$ 4.0134	\$ 3.9802	\$ -	\$ -	\$ -
Aug-14	540,000	180,000	-	\$ 2,221,750	\$ 712,800	\$ -	\$ 4.1144	\$ 3.9600	\$ -	\$ -	\$ -
Sep-14	180,000	380,000	-	\$ 727,260	\$ 1,508,960	\$ -	\$ 4.0403	\$ 3.9709	\$ -	\$ -	\$ -
Oct-14	480,000	360,000	-	\$ 2,002,710	\$ 1,512,000	\$ -	\$ 4.1723	\$ 4.2000	\$ -	\$ -	\$ -
Nov-14	640,000	760,000	-	\$ 2,675,530	\$ 3,240,650	\$ -	\$ 4.1805	\$ 4.2640	\$ -	\$ -	\$ -
Dec-14	1,850,000	1,010,000	286,000	\$ 8,202,160	\$ 4,325,700	\$ 1,257,320	\$ 4.4336	\$ 4.2829	\$ 4.3962	\$ 0.0374	\$ 1,069
Jan-15	1,550,000	1,240,000	130,000	\$ 6,916,110	\$ 5,455,850	\$ 554,000	\$ 4.4620	\$ 4.3999	\$ 4.2615	\$ 0.2005	\$ 2,606
Feb-15	1,430,000	1,050,000	140,000	\$ 6,338,125	\$ 4,607,750	\$ 573,480	\$ 4.4323	\$ 4.3883	\$ 4.0963	\$ 0.3360	\$ 4,704
Mar-15	1,520,000	1,050,000	280,000	\$ 6,608,515	\$ 4,586,300	\$ 1,096,485	\$ 4.3477	\$ 4.3679	\$ 3.9160	\$ 0.4317	\$ 12,087
Apr-15	820,000	730,000	80,000	\$ 3,276,190	\$ 2,995,400	\$ 298,840	\$ 3.9954	\$ 4.1033	\$ 3.7355	\$ 0.2599	\$ 2,079
May-15	770,000	480,000	110,000	\$ 3,020,645	\$ 2,003,760	\$ 399,770	\$ 3.9229	\$ 4.1745	\$ 3.6343	\$ 0.2886	\$ 3,175
Jun-15	640,000	260,000	-	\$ 2,481,520	\$ 1,071,790	\$ -	\$ 3.8774	\$ 4.1223	\$ -	\$ -	\$ -
Jul-15	270,000	470,000	-	\$ 1,054,780	\$ 1,922,300	\$ -	\$ 3.9066	\$ 4.0900	\$ -	\$ -	\$ -
Aug-15	290,000	470,000	-	\$ 1,153,050	\$ 1,882,500	\$ -	\$ 3.9760	\$ 4.0053	\$ -	\$ -	\$ -
Sep-15	300,000	440,000	-	\$ 1,179,890	\$ 1,785,800	\$ -	\$ 3.9330	\$ 4.0586	\$ -	\$ -	\$ -
Oct-15	300,000	520,000	-	\$ 1,174,240	\$ 2,111,950	\$ -	\$ 3.9141	\$ 4.0614	\$ -	\$ -	\$ -
Nov-15	570,000	620,000	-	\$ 2,290,340	\$ 2,449,000	\$ -	\$ 4.0181	\$ 3.9500	\$ -	\$ -	\$ -
Dec-15	950,000	1,360,000	-	\$ 4,032,410	\$ 5,796,900	\$ -	\$ 4.2446	\$ 4.2624	\$ -	\$ -	\$ -
Jan-16	870,000	1,220,000	-	\$ 3,768,106	\$ 5,250,450	\$ -	\$ 4.3312	\$ 4.3036	\$ -	\$ -	\$ -
Feb-16	770,000	1,260,000	-	\$ 3,326,470	\$ 5,485,200	\$ -	\$ 4.3201	\$ 4.3533	\$ -	\$ -	\$ -
Mar-16	630,000	1,210,000	-	\$ 2,687,100	\$ 5,241,380	\$ -	\$ 4.2652	\$ 4.3317	\$ -	\$ -	\$ -
Apr-16	380,000	730,000	-	\$ 1,521,240	\$ 2,994,850	\$ -	\$ 4.0033	\$ 4.1025	\$ -	\$ -	\$ -
May-16	290,000	510,000	-	\$ 1,152,420	\$ 2,144,550	\$ -	\$ 3.9739	\$ 4.2050	\$ -	\$ -	\$ -
Jun-16	180,000	280,000	-	\$ 705,950	\$ 1,168,720	\$ -	\$ 3.9219	\$ 4.1740	\$ -	\$ -	\$ -
Jul-16	170,000	210,000	-	\$ 663,990	\$ 878,850	\$ -	\$ 3.9058	\$ 4.1850	\$ -	\$ -	\$ -
Aug-16	150,000	470,000	-	\$ 592,590	\$ 1,886,050	\$ -	\$ 3.9506	\$ 4.0129	\$ -	\$ -	\$ -
Sep-16	130,000	910,000	-	\$ 505,640	\$ 3,613,550	\$ -	\$ 3.8895	\$ 3.9709	\$ -	\$ -	\$ -
Oct-16	140,000	500,000	-	\$ 543,860	\$ 1,998,000	\$ -	\$ 3.8847	\$ 3.9960	\$ -	\$ -	\$ -
Nov-16	120,000	760,000	-	\$ 467,840	\$ 2,968,310	\$ -	\$ 3.8987	\$ 3.9057	\$ -	\$ -	\$ -
Dec-16	120,000	1,140,000	-	\$ 488,280	\$ 4,607,880	\$ -	\$ 4.0690	\$ 4.0420	\$ -	\$ -	\$ -

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		
Jul-14	290,000	320,000	140,000	\$ 1,163,900	\$ 1,273,650	\$ 540,850	\$ 4.0134	\$ 3.9802	\$ 3.8632	\$ 0.1502	\$ 2,103
Aug-14	540,000	180,000	90,000	\$ 2,221,750	\$ 712,800	\$ 346,350	\$ 4.1144	\$ 3.9600	\$ 3.8483	\$ 0.2660	\$ 2,394
Sep-14	180,000	380,000	110,000	\$ 727,260	\$ 1,508,960	\$ 426,400	\$ 4.0403	\$ 3.9709	\$ 3.8764	\$ 0.1640	\$ 1,804
Oct-14	480,000	360,000	160,000	\$ 2,002,710	\$ 1,512,000	\$ 621,150	\$ 4.1723	\$ 4.2000	\$ 3.8822	\$ 0.2901	\$ 4,642
Nov-14	640,000	760,000	240,000	\$ 2,675,530	\$ 3,240,650	\$ 980,450	\$ 4.1805	\$ 4.2640	\$ 4.0852	\$ 0.0953	\$ 2,287
Dec-14	1,850,000	1,010,000	290,000	\$ 8,202,160	\$ 4,325,700	\$ 1,234,610	\$ 4.4336	\$ 4.2829	\$ 4.2573	\$ 0.1763	\$ 5,113
Jan-15	1,550,000	1,240,000	270,000	\$ 6,916,110	\$ 5,455,850	\$ 1,166,260	\$ 4.4620	\$ 4.3999	\$ 4.3195	\$ 0.1425	\$ 3,848
Feb-15	1,430,000	1,050,000	280,000	\$ 6,338,125	\$ 4,607,750	\$ 1,228,535	\$ 4.4323	\$ 4.3883	\$ 4.3876	\$ 0.0446	\$ 1,250
Mar-15	1,520,000	1,050,000	180,000	\$ 6,608,515	\$ 4,586,300	\$ 758,630	\$ 4.3477	\$ 4.3679	\$ 4.2146	\$ 0.1331	\$ 2,396
Apr-15	820,000	730,000	432,000	\$ 3,276,190	\$ 2,995,400	\$ 1,692,500	\$ 3.9954	\$ 4.1033	\$ 3.9178	\$ 0.0775	\$ 3,349
May-15	770,000	480,000	71,000	\$ 3,020,645	\$ 2,003,760	\$ 272,140	\$ 3.9229	\$ 4.1745	\$ 3.8330	\$ 0.0900	\$ 639
Jun-15	640,000	260,000	92,000	\$ 2,481,520	\$ 1,071,790	\$ 356,580	\$ 3.8774	\$ 4.1223	\$ 3.8759	\$ 0.0015	\$ 14
Jul-15	270,000	470,000	140,000	\$ 1,054,780	\$ 1,922,300	\$ 520,800	\$ 3.9066	\$ 4.0900	\$ 3.7200	\$ 0.1866	\$ 2,612
Aug-15	290,000	470,000	80,000	\$ 1,153,050	\$ 1,882,500	\$ 308,850	\$ 3.9760	\$ 4.0053	\$ 3.8606	\$ 0.1154	\$ 923
Sep-15	300,000	440,000	111,000	\$ 1,179,890	\$ 1,785,800	\$ 417,005	\$ 3.9330	\$ 4.0586	\$ 3.7568	\$ 0.1762	\$ 1,955
Oct-15	300,000	520,000	91,000	\$ 1,174,240	\$ 2,111,950	\$ 354,125	\$ 3.9141	\$ 4.0614	\$ 3.8915	\$ 0.0226	\$ 206
Nov-15	570,000	620,000	72,000	\$ 2,290,340	\$ 2,449,000	\$ 275,115	\$ 4.0181	\$ 3.9500	\$ 3.8210	\$ 0.1971	\$ 1,419
Dec-15	950,000	1,360,000	254,000	\$ 4,032,410	\$ 5,796,900	\$ 1,077,770	\$ 4.2446	\$ 4.2624	\$ 4.2432	\$ 0.0015	\$ 37
Jan-16	870,000	1,220,000	112,000	\$ 3,768,106	\$ 5,250,450	\$ 454,031	\$ 4.3312	\$ 4.3036	\$ 4.0538	\$ 0.2773	\$ 3,106
Feb-16	770,000	1,260,000	119,000	\$ 3,326,470	\$ 5,485,200	\$ 487,862	\$ 4.3201	\$ 4.3533	\$ 4.0997	\$ 0.2204	\$ 2,623
Mar-16	630,000	1,210,000	94,000	\$ 2,687,100	\$ 5,241,380	\$ 396,195	\$ 4.2652	\$ 4.3317	\$ 4.2148	\$ 0.0504	\$ 474
Apr-16	380,000	730,000	50,000	\$ 1,521,240	\$ 2,994,850	\$ 195,235	\$ 4.0033	\$ 4.1025	\$ 3.9047	\$ 0.0986	\$ 493
May-16	290,000	510,000	50,000	\$ 1,152,420	\$ 2,144,550	\$ 194,840	\$ 3.9739	\$ 4.2050	\$ 3.8968	\$ 0.0771	\$ 385
Jun-16	180,000	280,000	40,000	\$ 705,950	\$ 1,168,720	\$ 154,720	\$ 3.9219	\$ 4.1740	\$ 3.8680	\$ 0.0539	\$ 216
Jul-16	170,000	210,000	40,000	\$ 663,990	\$ 878,850	\$ 155,880	\$ 3.9058	\$ 4.1850	\$ 3.8970	\$ 0.0088	\$ 35
Aug-16	150,000	470,000	10,000	\$ 592,590	\$ 1,886,050	\$ 39,310	\$ 3.9506	\$ 4.0129	\$ 3.9310	\$ 0.0196	\$ 20
Sep-16	130,000	910,000	20,000	\$ 505,640	\$ 3,613,550	\$ 74,760	\$ 3.8895	\$ 3.9709	\$ 3.7380	\$ 0.1515	\$ 303
Oct-16	140,000	500,000	20,000	\$ 543,860	\$ 1,998,000	\$ 75,320	\$ 3.8847	\$ 3.9960	\$ 3.7660	\$ 0.1187	\$ 237
Nov-16	120,000	760,000	20,000	\$ 467,840	\$ 2,968,310	\$ 75,650	\$ 3.8987	\$ 3.9057	\$ 3.7825	\$ 0.1162	\$ 232
Dec-16	120,000	1,140,000	10,000	\$ 488,280	\$ 4,607,880	\$ 38,600	\$ 4.0690	\$ 4.0420	\$ 3.8600	\$ 0.2090	\$ 209

NEC Gas Cost Volatility Hedging Summary

Volume *	HEDGED VOLUME (Dth)				Basis Hedge***	Monthly	Percentage	Average	
	Forecast (Dth)	Mandatory	Accelerated	Discretionary		"Locked"	"Locked"	Hedge Price ***	Total Cost***
7/1/2014	844,415	290,000	320,000	140,000	-	750,000	89%	\$ 3.9712	\$ 2,978,400
8/1/2014	1,024,538	540,000	180,000	90,000	-	810,000	79%	\$ 4.0505	\$ 3,280,900
9/1/2014	752,137	180,000	380,000	110,000	-	670,000	89%	\$ 3.9741	\$ 2,662,620
10/1/2014	1,390,523	480,000	360,000	310,000	-	1,150,000	83%	\$ 4.0963	\$ 4,710,735
11/1/2014	2,124,160	640,000	760,000	300,000	-	1,700,000	80% **	\$ 4.1941	\$ 7,130,030
12/1/2014	3,289,320	1,850,000	1,010,000	596,000	92,500	3,456,000	105%	\$ 4.3687	\$ 15,098,130
1/1/2015	3,684,254	1,550,000	1,240,000	550,000	641,200	3,340,000	91%	\$ 4.4029	\$ 14,705,720
2/1/2015	3,356,766	1,430,000	1,050,000	470,000	580,600	2,950,000	88%	\$ 4.3888	\$ 12,946,990
3/1/2015	2,873,094	1,520,000	1,050,000	460,000	548,700	3,030,000	105%	\$ 4.3069	\$ 13,049,930
4/1/2015	2,574,433	820,000	730,000	512,000	-	2,062,000	80%	\$ 4.0072	\$ 8,262,930
5/1/2015	1,779,294	770,000	480,000	181,000	-	1,431,000	80%	\$ 3.9807	\$ 5,696,315
6/1/2015	1,468,131	640,000	260,000	92,000	-	992,000	68%	\$ 3.9414	\$ 3,909,890
7/1/2015	1,228,879	270,000	470,000	140,000	-	880,000	72%	\$ 3.9749	\$ 3,497,880
8/1/2015	1,217,165	290,000	470,000	80,000	-	840,000	69%	\$ 3.9814	\$ 3,344,400
9/1/2015	1,329,630	300,000	440,000	111,000	-	851,000	64%	\$ 3.9750	\$ 3,382,695
10/1/2015	1,854,261	300,000	520,000	91,000	-	911,000	49%	\$ 3.9960	\$ 3,640,315
11/1/2015	2,218,689	570,000	620,000	72,000	-	1,262,000	57%	\$ 3.9734	\$ 5,014,455
12/1/2015	3,486,114	950,000	1,360,000	254,000	-	2,564,000	74%	\$ 4.2539	\$ 10,907,080
1/1/2016	3,704,115	870,000	1,220,000	112,000	-	2,202,000	59%	\$ 4.3018	\$ 9,472,587
2/1/2016	3,518,997	770,000	1,260,000	119,000	-	2,149,000	61%	\$ 4.3274	\$ 9,299,532
3/1/2016	2,926,806	630,000	1,210,000	94,000	-	1,934,000	66%	\$ 4.3044	\$ 8,324,675
4/1/2016	2,285,449	380,000	730,000	50,000	-	1,160,000	51%	\$ 4.0615	\$ 4,711,325
5/1/2016	1,787,472	290,000	510,000	50,000	-	850,000	48%	\$ 4.1080	\$ 3,491,810
6/1/2016	1,249,912	180,000	280,000	40,000	-	500,000	40%	\$ 4.0588	\$ 2,029,390
7/1/2016	1,358,175	170,000	210,000	40,000	-	420,000	31%	\$ 4.0446	\$ 1,698,720
8/1/2016	1,264,502	150,000	470,000	10,000	-	630,000	50%	\$ 3.9967	\$ 2,517,950
9/1/2016	1,308,500	130,000	910,000	20,000	-	1,060,000	81% **	\$ 3.9566	\$ 4,193,950
10/1/2016	1,946,678	140,000	500,000	20,000	-	660,000	34%	\$ 3.9654	\$ 2,617,180
11/1/2016	2,233,102	120,000	760,000	20,000	-	900,000	40%	\$ 3.9020	\$ 3,511,800
12/1/2016	3,408,243	120,000	1,140,000	10,000	-	1,270,000	37%	\$ 4.0431	\$ 5,134,760

** See "Exception (Error) Trades" tab!

NEC Gas Cost Volatility Hedging Summary

	PURCHASE (USD)				Average Price (\$/Dth)				Basis Hedge (MtM / Dth)***
	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM)***	Mandatory	Accelerated	Discretionary		
7/1/2014	\$ 1,163,900	\$ 1,273,650	\$ 540,850	\$ -	\$ 4.0134	\$ 3.9802	\$ 3.8632	\$ -	
8/1/2014	\$ 2,221,750	\$ 712,800	\$ 346,350	\$ -	\$ 4.1144	\$ 3.9600	\$ 3.8483	\$ -	
9/1/2014	\$ 727,260	\$ 1,508,960	\$ 426,400	\$ -	\$ 4.0403	\$ 3.9709	\$ 3.8764	\$ -	
10/1/2014	\$ 2,002,710	\$ 1,512,000	\$ 1,196,025	\$ -	\$ 4.1723	\$ 4.2000	\$ 3.8581	\$ -	
11/1/2014	\$ 2,675,530	\$ 3,240,650	\$ 1,213,850	\$ -	\$ 4.1805	\$ 4.2640	\$ 4.0462	\$ -	
12/1/2014	\$ 8,202,160	\$ 4,325,700	\$ 2,570,270	\$ (563,047)	\$ 4.4336	\$ 4.2829	\$ 4.3125	\$ (6.0870)	
1/1/2015	\$ 6,916,110	\$ 5,455,850	\$ 2,333,760	\$ (1,144,567)	\$ 4.4620	\$ 4.3999	\$ 4.2432	\$ (1.7850)	
2/1/2015	\$ 6,338,125	\$ 4,607,750	\$ 2,001,115	\$ (1,209,254)	\$ 4.4323	\$ 4.3883	\$ 4.2577	\$ (2.0828)	
3/1/2015	\$ 6,608,515	\$ 4,586,300	\$ 1,855,115	\$ (1,704,184)	\$ 4.3477	\$ 4.3679	\$ 4.0329	\$ (3.1059)	
4/1/2015	\$ 3,276,190	\$ 2,995,400	\$ 1,991,340	\$ -	\$ 3.9954	\$ 4.1033	\$ 3.8893	\$ -	
5/1/2015	\$ 3,020,645	\$ 2,003,760	\$ 671,910	\$ -	\$ 3.9229	\$ 4.1745	\$ 3.7122	\$ -	
6/1/2015	\$ 2,481,520	\$ 1,071,790	\$ 356,580	\$ -	\$ 3.8774	\$ 4.1223	\$ 3.8759	\$ -	
7/1/2015	\$ 1,054,780	\$ 1,922,300	\$ 520,800	\$ -	\$ 3.9066	\$ 4.0900	\$ 3.7200	\$ -	
8/1/2015	\$ 1,153,050	\$ 1,882,500	\$ 308,850	\$ -	\$ 3.9760	\$ 4.0053	\$ 3.8606	\$ -	
9/1/2015	\$ 1,179,890	\$ 1,785,800	\$ 417,005	\$ -	\$ 3.9330	\$ 4.0586	\$ 3.7568	\$ -	
10/1/2015	\$ 1,174,240	\$ 2,111,950	\$ 354,125	\$ -	\$ 3.9141	\$ 4.0614	\$ 3.8915	\$ -	
11/1/2015	\$ 2,290,340	\$ 2,449,000	\$ 275,115	\$ -	\$ 4.0181	\$ 3.9500	\$ 3.8210	\$ -	
12/1/2015	\$ 4,032,410	\$ 5,796,900	\$ 1,077,770	\$ -	\$ 4.2446	\$ 4.2624	\$ 4.2432	\$ -	
1/1/2016	\$ 3,768,106	\$ 5,250,450	\$ 454,031	\$ -	\$ 4.3312	\$ 4.3036	\$ 4.0538	\$ -	
2/1/2016	\$ 3,326,470	\$ 5,485,200	\$ 487,862	\$ -	\$ 4.3201	\$ 4.3533	\$ 4.0997	\$ -	
3/1/2016	\$ 2,687,100	\$ 5,241,380	\$ 396,195	\$ -	\$ 4.2652	\$ 4.3317	\$ 4.2148	\$ -	
4/1/2016	\$ 1,521,240	\$ 2,994,850	\$ 195,235	\$ -	\$ 4.0033	\$ 4.1025	\$ 3.9047	\$ -	
5/1/2016	\$ 1,152,420	\$ 2,144,550	\$ 194,840	\$ -	\$ 3.9739	\$ 4.2050	\$ 3.8968	\$ -	
6/1/2016	\$ 705,950	\$ 1,168,720	\$ 154,720	\$ -	\$ 3.9219	\$ 4.1740	\$ 3.8680	\$ -	
7/1/2016	\$ 663,990	\$ 878,850	\$ 155,880	\$ -	\$ 3.9058	\$ 4.1850	\$ 3.8970	\$ -	
8/1/2016	\$ 592,590	\$ 1,886,050	\$ 39,310	\$ -	\$ 3.9506	\$ 4.0129	\$ 3.9310	\$ -	
9/1/2016	\$ 505,640	\$ 3,613,550	\$ 74,760	\$ -	\$ 3.8895	\$ 3.9709	\$ 3.7380	\$ -	
10/1/2016	\$ 543,860	\$ 1,998,000	\$ 75,320	\$ -	\$ 3.8847	\$ 3.9960	\$ 3.7660	\$ -	
11/1/2016	\$ 467,840	\$ 2,968,310	\$ 75,650	\$ -	\$ 3.8987	\$ 3.9057	\$ 3.7825	\$ -	
12/1/2016	\$ 488,280	\$ 4,607,880	\$ 38,600	\$ -	\$ 4.0690	\$ 4.0420	\$ 3.8600	\$ -	

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
100811	NG Future	Jul-14	MANDATORY	7/10/2012	4.0	\$ 3.8980	\$ 155,920
100812	NG Future	Jul-14	ACCELERATED	7/10/2012	10.0	\$ 3.8980	\$ 389,800
100813	NG Future	Jul-14	ACCELERATED	7/24/2012	11.0	\$ 3.9500	\$ 434,500
101156	NG Future	Jul-14	ACCELERATED	7/31/2012	11.0	\$ 4.0850	\$ 449,350
101348	NG OTC Swap	Jul-14	MANDATORY	8/2/2012	3.0	\$ 3.9800	\$ 119,400
101606	NG Future	Jul-14	DISCRETIONARY	8/6/2012	1.0	\$ 3.8350	\$ 38,350
107833	NG OTC Swap	Jul-14	MANDATORY	9/25/2012	2.0	\$ 4.0100	\$ 80,200
109241	NG OTC Swap	Jul-14	MANDATORY	10/15/2012	2.0	\$ 4.1300	\$ 82,600
112788	NG OTC Swap	Jul-14	MANDATORY	11/26/2012	2.0	\$ 4.1600	\$ 83,200
114881	NG OTC Swap	Jul-14	MANDATORY	12/11/2012	1.0	\$ 3.9500	\$ 39,500
117926	NG OTC Swap	Jul-14	MANDATORY	1/8/2013	1.0	\$ 3.9500	\$ 39,500
121901	NG OTC Swap	Jul-14	MANDATORY	2/8/2013	2.0	\$ 3.9800	\$ 79,600
125051	NG OTC Swap	Jul-14	MANDATORY	3/11/2013	2.0	\$ 4.1000	\$ 82,000
127466	NG OTC Swap	Jul-14	MANDATORY	4/2/2013	2.0	\$ 4.1340	\$ 82,680
131727	NG OTC Swap	Jul-14	MANDATORY	5/6/2013	1.0	\$ 4.1900	\$ 41,900
135192	NG OTC Swap	Jul-14	MANDATORY	6/6/2013	2.0	\$ 4.0800	\$ 81,600
137191	NG OTC Swap	Jul-14	MANDATORY	7/1/2013	2.0	\$ 3.8900	\$ 77,800
140382	NG OTC Swap	Jul-14	MANDATORY	8/1/2013	1.0	\$ 3.8300	\$ 38,300
140384	NG OTC Swap	Jul-14	DISCRETIONARY	8/1/2013	1.0	\$ 3.8300	\$ 38,300
142672	NG OTC Swap	Jul-14	DISCRETIONARY	8/23/2013	5.0	\$ 3.9200	\$ 196,000
143651	NG OTC Swap	Jul-14	MANDATORY	9/4/2013	1.0	\$ 3.9400	\$ 39,400
145826	NG OTC Swap	Jul-14	DISCRETIONARY	9/26/2013	2.0	\$ 3.8100	\$ 76,200
145985	NG OTC Swap	Jul-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.8400	\$ 192,000
147234	NG OTC Swap	Jul-14	MANDATORY	10/15/2013	1.0	\$ 4.0300	\$ 40,300
160482	NG Future	Jul-14	MANDATORY	3/3/2014	-4.0	\$ -	\$ -
160483	NG Future	Jul-14	ACCELERATED	3/3/2014	-3.0	\$ -	\$ -
160484	NG Future	Jul-14	ACCELERATED	3/3/2014	-7.0	\$ -	\$ -
160485	NG Clearport Swap	Jul-14	MANDATORY	3/3/2014	4.0	\$ -	\$ -
160486	NG Clearport Swap	Jul-14	ACCELERATED	3/3/2014	10.0	\$ -	\$ -
160494	NG Future	Jul-14	ACCELERATED	3/3/2014	-11.0	\$ -	\$ -
160495	NG Future	Jul-14	ACCELERATED	3/3/2014	-11.0	\$ -	\$ -
160502	NG Future	Jul-14	DISCRETIONARY	3/3/2014	-1.0	\$ -	\$ -
160503	NG Clearport Swap	Jul-14	ACCELERATED	3/3/2014	22.0	\$ -	\$ -
160507	NG Clearport Swap	Jul-14	DISCRETIONARY	3/3/2014	1.0	\$ -	\$ -
171983	NG Clearport Swap	Jul-14	ACCELERATED	6/26/2014	-22.0	\$ -	\$ -
171984	NG Clearport Swap	Jul-14	DISCRETIONARY	6/26/2014	-1.0	\$ -	\$ -
171985	NG Clearport Swap	Jul-14	MANDATORY	6/26/2014	-4.0	\$ -	\$ -
171986	NG Clearport Swap	Jul-14	ACCELERATED	6/26/2014	-10.0	\$ -	\$ -
NYMEX HEDGE TOTAL					75.0	\$	2,978,400

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
101257	NG Future	Aug-14	MANDATORY	8/1/2012	2.0	\$ 4.0100	\$ 80,200
101259	NG Future	Aug-14	ACCELERATED	8/1/2012	6.0	\$ 4.0100	\$ 240,600
102134	NG OTC Swap	Aug-14	ACCELERATED	8/10/2012	6.0	\$ 3.9800	\$ 238,800
102562	NG Future	Aug-14	ACCELERATED	8/15/2012	6.0	\$ 3.8900	\$ 233,400
102563	NG Future	Aug-14	DISCRETIONARY	8/15/2012	1.0	\$ 3.8900	\$ 38,900
107833	NG OTC Swap	Aug-14	MANDATORY	9/25/2012	1.0	\$ 4.0300	\$ 40,300
109241	NG OTC Swap	Aug-14	MANDATORY	10/15/2012	1.0	\$ 4.1500	\$ 41,500
112788	NG OTC Swap	Aug-14	MANDATORY	11/26/2012	2.0	\$ 4.1700	\$ 83,400
114881	NG OTC Swap	Aug-14	MANDATORY	12/11/2012	1.0	\$ 3.9700	\$ 39,700
117926	NG OTC Swap	Aug-14	MANDATORY	1/8/2013	1.0	\$ 3.9700	\$ 39,700
121901	NG OTC Swap	Aug-14	MANDATORY	2/8/2013	2.0	\$ 4.0000	\$ 80,000
125051	NG OTC Swap	Aug-14	MANDATORY	3/11/2013	2.0	\$ 4.1100	\$ 82,200
127466	NG OTC Swap	Aug-14	MANDATORY	4/2/2013	2.0	\$ 4.1510	\$ 83,020
131727	NG OTC Swap	Aug-14	MANDATORY	5/6/2013	1.0	\$ 4.2100	\$ 42,100
135192	NG OTC Swap	Aug-14	MANDATORY	6/6/2013	2.0	\$ 4.0800	\$ 81,600
137191	NG OTC Swap	Aug-14	MANDATORY	7/1/2013	2.0	\$ 3.9000	\$ 78,000
140382	NG OTC Swap	Aug-14	MANDATORY	8/1/2013	1.0	\$ 3.8550	\$ 38,550
140384	NG OTC Swap	Aug-14	DISCRETIONARY	8/1/2013	1.0	\$ 3.8550	\$ 38,550
143651	NG OTC Swap	Aug-14	MANDATORY	9/4/2013	1.0	\$ 3.9600	\$ 39,600
145826	NG OTC Swap	Aug-14	DISCRETIONARY	9/26/2013	2.0	\$ 3.8200	\$ 76,400
145985	NG OTC Swap	Aug-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.8500	\$ 192,500
147234	NG OTC Swap	Aug-14	MANDATORY	10/15/2013	1.0	\$ 4.0550	\$ 40,550
150876	NG Future	Aug-14	MANDATORY	11/14/2013	6.0	\$ 3.6700	\$ 220,200
152488	NG OTC Swap	Aug-14	MANDATORY	12/5/2013	7.0	\$ 4.0300	\$ 282,100
156363	NG OTC Swap	Aug-14	MANDATORY	1/17/2014	9.0	\$ 4.1420	\$ 372,780
158258	NG OTC Swap	Aug-14	MANDATORY	2/7/2014	5.0	\$ 4.5600	\$ 228,000
160559	NG OTC Swap	Aug-14	MANDATORY	3/3/2014	5.0	\$ 4.5650	\$ 228,250
164265	NG Future	Aug-14	ACCELERATED	4/4/2014	-6.0	\$ -	\$ -
164267	NG Future	Aug-14	DISCRETIONARY	4/4/2014	-1.0	\$ -	\$ -
164268	NG Future	Aug-14	MANDATORY	4/4/2014	-6.0	\$ -	\$ -
164272	NG Clearport Swap	Aug-14	ACCELERATED	4/4/2014	6.0	\$ -	\$ -
164273	NG Clearport Swap	Aug-14	DISCRETIONARY	4/4/2014	1.0	\$ -	\$ -
164274	NG Clearport Swap	Aug-14	MANDATORY	4/4/2014	6.0	\$ -	\$ -
164312	NG Future	Aug-14	MANDATORY	4/4/2014	-2.0	\$ -	\$ -
164313	NG Future	Aug-14	ACCELERATED	4/4/2014	-6.0	\$ -	\$ -
164314	NG Clearport Swap	Aug-14	MANDATORY	4/4/2014	2.0	\$ -	\$ -
164315	NG Clearport Swap	Aug-14	ACCELERATED	4/4/2014	6.0	\$ -	\$ -
175159	NG Clearport Swap	Aug-14	MANDATORY	7/29/2014	-2.0	\$ -	\$ -
175160	NG Clearport Swap	Aug-14	ACCELERATED	7/29/2014	-6.0	\$ -	\$ -
175165	NG Clearport Swap	Aug-14	ACCELERATED	7/29/2014	-6.0	\$ -	\$ -
175166	NG Clearport Swap	Aug-14	MANDATORY	7/29/2014	-6.0	\$ -	\$ -
175167	NG Clearport Swap	Aug-14	DISCRETIONARY	7/29/2014	-1.0	\$ -	\$ -
NYMEX HEDGE TOTAL					81.0	\$	3,280,900

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
106084	NG Future	Sep-14	MANDATORY	9/13/2012	4.0	\$ 3.9750	\$ 159,000
106086	NG Future	Sep-14	ACCELERATED	9/13/2012	12.0	\$ 3.9750	\$ 477,000
106569	NG Future	Sep-14	ACCELERATED	9/18/2012	12.0	\$ 3.9330	\$ 471,960
106931	NG Future	Sep-14	ACCELERATED	9/24/2012	14.0	\$ 4.0000	\$ 560,000
109241	NG OTC Swap	Sep-14	MANDATORY	10/15/2012	2.0	\$ 4.1530	\$ 83,060
112788	NG OTC Swap	Sep-14	MANDATORY	11/26/2012	1.0	\$ 4.1850	\$ 41,850
113787	NG Future	Sep-14	DISCRETIONARY	11/30/2012	1.0	\$ 4.0550	\$ 40,550
114881	NG OTC Swap	Sep-14	MANDATORY	12/11/2012	1.0	\$ 3.9850	\$ 39,850
115419	NG Future	Sep-14	DISCRETIONARY	12/14/2012	1.0	\$ 3.9200	\$ 39,200
117926	NG OTC Swap	Sep-14	MANDATORY	1/8/2013	1.0	\$ 3.9750	\$ 39,750
121901	NG OTC Swap	Sep-14	MANDATORY	2/8/2013	1.0	\$ 4.0100	\$ 40,100
125051	NG OTC Swap	Sep-14	MANDATORY	3/11/2013	1.0	\$ 4.1400	\$ 41,400
127466	NG OTC Swap	Sep-14	MANDATORY	4/2/2013	1.0	\$ 4.1600	\$ 41,600
131727	NG OTC Swap	Sep-14	MANDATORY	5/6/2013	1.0	\$ 4.2200	\$ 42,200
135192	NG OTC Swap	Sep-14	MANDATORY	6/6/2013	1.0	\$ 4.0800	\$ 40,800
137191	NG OTC Swap	Sep-14	MANDATORY	7/1/2013	1.0	\$ 3.9000	\$ 39,000
140097	NG Future	Sep-14	DISCRETIONARY	7/29/2013	1.0	\$ 3.8500	\$ 38,500
140382	NG OTC Swap	Sep-14	MANDATORY	8/1/2013	1.0	\$ 3.8550	\$ 38,550
140384	NG OTC Swap	Sep-14	DISCRETIONARY	8/1/2013	1.0	\$ 3.8550	\$ 38,550
143651	NG OTC Swap	Sep-14	MANDATORY	9/4/2013	1.0	\$ 3.9700	\$ 39,700
145826	NG OTC Swap	Sep-14	DISCRETIONARY	9/26/2013	2.0	\$ 3.8300	\$ 76,600
145985	NG OTC Swap	Sep-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.8600	\$ 193,000
147234	NG OTC Swap	Sep-14	MANDATORY	10/15/2013	1.0	\$ 4.0400	\$ 40,400
167164	NG Future	Sep-14	ACCELERATED	5/1/2014	-14.0	\$ -	\$ -
167165	NG Clearport Swap	Sep-14	ACCELERATED	5/1/2014	14.0	\$ -	\$ -
167167	NG Clearport Swap	Sep-14	DISCRETIONARY	5/1/2014	2.0	\$ -	\$ -
167250	NG Future	Sep-14	DISCRETIONARY	5/1/2014	-2.0	\$ -	\$ -
167251	NG Future	Sep-14	MANDATORY	5/1/2014	-4.0	\$ -	\$ -
167252	NG Future	Sep-14	ACCELERATED	5/1/2014	-24.0	\$ -	\$ -
167253	NG Future	Sep-14	DISCRETIONARY	5/1/2014	-1.0	\$ -	\$ -
167254	NG Clearport Swap	Sep-14	MANDATORY	5/1/2014	4.0	\$ -	\$ -
167255	NG Clearport Swap	Sep-14	ACCELERATED	5/1/2014	24.0	\$ -	\$ -
167256	NG Clearport Swap	Sep-14	DISCRETIONARY	5/1/2014	1.0	\$ -	\$ -
177784	NG Clearport Swap	Sep-14	MANDATORY	8/27/2014	-4.0	\$ -	\$ -
177785	NG Clearport Swap	Sep-14	ACCELERATED	8/27/2014	-24.0	\$ -	\$ -
177786	NG Clearport Swap	Sep-14	DISCRETIONARY	8/27/2014	-1.0	\$ -	\$ -
177787	NG Clearport Swap	Sep-14	ACCELERATED	8/27/2014	-14.0	\$ -	\$ -
177788	NG Clearport Swap	Sep-14	DISCRETIONARY	8/27/2014	-2.0	\$ -	\$ -
NYMEX HEDGE TOTAL					67.0	\$	2,662,620

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
108064	NG Future	Oct-14	MANDATORY	10/3/2012	4.0	\$ 4.1650	\$ 166,600
108065	NG Future	Oct-14	ACCELERATED	10/3/2012	9.0	\$ 4.1650	\$ 374,850
109068	NG Future	Oct-14	ACCELERATED	10/12/2012	9.0	\$ 4.2300	\$ 380,700
109200	NG Future	Oct-14	ACCELERATED	10/15/2012	9.0	\$ 4.1900	\$ 377,100
110685	NG OTC Swap	Oct-14	ACCELERATED	10/30/2012	9.0	\$ 4.2150	\$ 379,350
112788	NG OTC Swap	Oct-14	MANDATORY	11/26/2012	3.0	\$ 4.2150	\$ 126,450
113335	NG Future	Oct-14	DISCRETIONARY	11/28/2012	1.0	\$ 4.1700	\$ 41,700
114881	NG OTC Swap	Oct-14	MANDATORY	12/11/2012	2.0	\$ 4.0100	\$ 80,200
115419	NG Future	Oct-14	DISCRETIONARY	12/14/2012	1.0	\$ 3.9600	\$ 39,600
117926	NG OTC Swap	Oct-14	MANDATORY	1/8/2013	2.0	\$ 4.0100	\$ 80,200
121901	NG OTC Swap	Oct-14	MANDATORY	2/8/2013	2.0	\$ 4.0400	\$ 80,800
125051	NG OTC Swap	Oct-14	MANDATORY	3/11/2013	2.0	\$ 4.1650	\$ 83,300
127466	NG OTC Swap	Oct-14	MANDATORY	4/2/2013	2.0	\$ 4.1900	\$ 83,800
131727	NG OTC Swap	Oct-14	MANDATORY	5/6/2013	2.0	\$ 4.2300	\$ 84,600
135192	NG OTC Swap	Oct-14	MANDATORY	6/6/2013	2.0	\$ 4.0900	\$ 81,800
137191	NG OTC Swap	Oct-14	MANDATORY	7/1/2013	2.0	\$ 3.9200	\$ 78,400
139965	NG Future	Oct-14	DISCRETIONARY	7/26/2013	1.0	\$ 3.9700	\$ 39,700
140097	NG Future	Oct-14	DISCRETIONARY	7/29/2013	1.0	\$ 3.8750	\$ 38,750
140382	NG OTC Swap	Oct-14	MANDATORY	8/1/2013	2.0	\$ 3.8800	\$ 77,600
140384	NG OTC Swap	Oct-14	DISCRETIONARY	8/1/2013	1.0	\$ 3.8800	\$ 38,800
143651	NG OTC Swap	Oct-14	MANDATORY	9/4/2013	2.0	\$ 3.9800	\$ 79,600
145826	NG OTC Swap	Oct-14	DISCRETIONARY	9/26/2013	5.0	\$ 3.8400	\$ 192,000
145985	NG OTC Swap	Oct-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.8700	\$ 193,500
147234	NG OTC Swap	Oct-14	MANDATORY	10/15/2013	2.0	\$ 4.0550	\$ 81,100
149023	NG OTC Swap	Oct-14	MANDATORY	11/1/2013	3.0	\$ 3.7100	\$ 111,300
149030	NG OTC Swap	Oct-14	DISCRETIONARY	11/1/2013	1.0	\$ 3.7100	\$ 37,100
152488	NG OTC Swap	Oct-14	MANDATORY	12/5/2013	3.0	\$ 4.0500	\$ 121,500
156363	NG OTC Swap	Oct-14	MANDATORY	1/17/2014	3.0	\$ 4.1400	\$ 124,200
158258	NG OTC Swap	Oct-14	MANDATORY	2/7/2014	3.0	\$ 4.5650	\$ 136,950
160559	NG OTC Swap	Oct-14	MANDATORY	3/3/2014	3.0	\$ 4.5250	\$ 135,750
165598	NG OTC Swap	Oct-14	MANDATORY	4/14/2014	2.0	\$ 4.6130	\$ 92,260
167170	NG OTC Swap	Oct-14	MANDATORY	5/1/2014	2.0	\$ 4.8150	\$ 96,300
170261	NG Future	Oct-14	ACCELERATED	6/3/2014	-9.0	\$ -	\$ -
170262	NG Future	Oct-14	DISCRETIONARY	6/3/2014	-3.0	\$ -	\$ -
170263	NG Clearport Swap	Oct-14	ACCELERATED	6/3/2014	9.0	\$ -	\$ -
170264	NG Clearport Swap	Oct-14	DISCRETIONARY	6/3/2014	3.0	\$ -	\$ -
170265	NG Future	Oct-14	MANDATORY	6/3/2014	-4.0	\$ -	\$ -
170266	NG Future	Oct-14	ACCELERATED	6/3/2014	-18.0	\$ -	\$ -
170267	NG Future	Oct-14	DISCRETIONARY	6/3/2014	-1.0	\$ -	\$ -
170268	NG Clearport Swap	Oct-14	MANDATORY	6/3/2014	4.0	\$ -	\$ -
170269	NG Clearport Swap	Oct-14	ACCELERATED	6/3/2014	18.0	\$ -	\$ -
170270	NG Clearport Swap	Oct-14	DISCRETIONARY	6/3/2014	1.0	\$ -	\$ -
174613	NG OTC Swap	Oct-14	DISCRETIONARY	7/24/2014	15.0	\$ 3.8325	\$ 574,875
180365	NG Clearport Swap	Oct-14	MANDATORY	9/26/2014	-4.0	\$ -	\$ -
180366	NG Clearport Swap	Oct-14	ACCELERATED	9/26/2014	-18.0	\$ -	\$ -
180367	NG Clearport Swap	Oct-14	DISCRETIONARY	9/26/2014	-1.0	\$ -	\$ -
180368	NG Clearport Swap	Oct-14	ACCELERATED	9/26/2014	-9.0	\$ -	\$ -
180369	NG Clearport Swap	Oct-14	DISCRETIONARY	9/26/2014	-3.0	\$ -	\$ -
NYMEX HEDGE TOTAL					115.0	\$ 4,710,735	

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
112217	NG Future	Nov-14	MANDATORY	11/19/2012	8.0	\$ 4.2600	\$ 340,800
112218	NG Future	Nov-14	ACCELERATED	11/19/2012	17.0	\$ 4.2600	\$ 724,200
112219	NG Future	Nov-14	ACCELERATED	11/19/2012	19.0	\$ 4.2550	\$ 808,450
112858	NG Future	Nov-14	ACCELERATED	11/26/2012	40.0	\$ 4.2700	\$ 1,708,000
112859	NG Future	Nov-14	DISCRETIONARY	11/26/2012	1.0	\$ 4.2700	\$ 42,700
114883	NG OTC Swap	Nov-14	MANDATORY	12/11/2012	4.0	\$ 4.0800	\$ 163,200
115420	NG Future	Nov-14	DISCRETIONARY	12/14/2012	1.0	\$ 4.0500	\$ 40,500
117928	NG OTC Swap	Nov-14	MANDATORY	1/8/2013	4.0	\$ 4.1100	\$ 164,400
117930	NG OTC Swap	Nov-14	DISCRETIONARY	1/8/2013	5.0	\$ 4.1100	\$ 205,500
123784	NG Future	Nov-14	MANDATORY	2/28/2013	3.0	\$ 4.1350	\$ 124,050
123787	NG Future	Nov-14	DISCRETIONARY	2/28/2013	3.0	\$ 4.1350	\$ 124,050
125059	NG OTC Swap	Nov-14	MANDATORY	3/11/2013	4.0	\$ 4.2300	\$ 169,200
125060	NG OTC Swap	Nov-14	DISCRETIONARY	3/11/2013	4.0	\$ 4.2300	\$ 169,200
129215	NG Future	Nov-14	MANDATORY	4/15/2013	1.0	\$ 4.1900	\$ 41,900
129965	NG Future	Nov-14	MANDATORY	4/22/2013	3.0	\$ 4.3400	\$ 130,200
132066	NG OTC Swap	Nov-14	MANDATORY	5/9/2013	4.0	\$ 4.2700	\$ 170,800
135516	NG OTC Swap	Nov-14	MANDATORY	6/11/2013	4.0	\$ 4.1450	\$ 165,800
137663	NG OTC Swap	Nov-14	MANDATORY	7/5/2013	4.0	\$ 4.0400	\$ 161,600
137664	NG OTC Swap	Nov-14	DISCRETIONARY	7/5/2013	2.0	\$ 4.0400	\$ 80,800
139966	NG Future	Nov-14	DISCRETIONARY	7/26/2013	1.0	\$ 4.0400	\$ 40,400
142132	NG OTC Swap	Nov-14	MANDATORY	8/16/2013	4.0	\$ 3.9150	\$ 156,600
142133	NG OTC Swap	Nov-14	DISCRETIONARY	8/16/2013	2.0	\$ 3.9150	\$ 78,300
144445	NG OTC Swap	Nov-14	MANDATORY	9/10/2013	4.0	\$ 4.0000	\$ 160,000
144446	NG OTC Swap	Nov-14	DISCRETIONARY	9/10/2013	2.0	\$ 4.0000	\$ 80,000
147748	NG OTC Swap	Nov-14	MANDATORY	10/18/2013	4.0	\$ 4.0550	\$ 162,200
147750	NG OTC Swap	Nov-14	DISCRETIONARY	10/18/2013	2.0	\$ 4.0550	\$ 81,100
149025	NG OTC Swap	Nov-14	MANDATORY	11/1/2013	2.0	\$ 3.7900	\$ 75,800
149031	NG OTC Swap	Nov-14	DISCRETIONARY	11/1/2013	1.0	\$ 3.7900	\$ 37,900
152489	NG OTC Swap	Nov-14	MANDATORY	12/5/2013	2.0	\$ 4.0900	\$ 81,800
156364	NG OTC Swap	Nov-14	MANDATORY	1/17/2014	2.0	\$ 4.1850	\$ 83,700
158259	NG OTC Swap	Nov-14	MANDATORY	2/7/2014	2.0	\$ 4.6120	\$ 92,240
160560	NG OTC Swap	Nov-14	MANDATORY	3/3/2014	2.0	\$ 4.5300	\$ 90,600
165599	NG OTC Swap	Nov-14	MANDATORY	4/14/2014	1.0	\$ 4.6490	\$ 46,490
167246	NG OTC Swap	Nov-14	MANDATORY	5/1/2014	1.0	\$ 4.8400	\$ 48,400
170738	NG OTC Swap	Nov-14	MANDATORY	6/10/2014	1.0	\$ 4.5750	\$ 45,750
172466	NG Future	Nov-14	ACCELERATED	7/1/2014	-40.0	\$ -	\$ -
172467	NG Future	Nov-14	DISCRETIONARY	7/1/2014	-2.0	\$ -	\$ -
172469	NG Future	Nov-14	MANDATORY	7/1/2014	-3.0	\$ -	\$ -
172471	NG Future	Nov-14	ACCELERATED	7/1/2014	-36.0	\$ -	\$ -
172473	NG Future	Nov-14	DISCRETIONARY	7/1/2014	-4.0	\$ -	\$ -
172474	NG Future	Nov-14	MANDATORY	7/1/2014	-12.0	\$ -	\$ -
172477	NG OTC Swap	Nov-14	ACCELERATED	7/1/2014	76.0	\$ -	\$ -
172478	NG OTC Swap	Nov-14	DISCRETIONARY	7/1/2014	6.0	\$ -	\$ -
172479	NG OTC Swap	Nov-14	MANDATORY	7/1/2014	15.0	\$ -	\$ -
174614	NG OTC Swap	Nov-14	DISCRETIONARY	7/24/2014	6.0	\$ 3.8900	\$ 233,400
NYMEX HEDGE TOTAL					170.0	\$	7,130,030

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
114024	NG Future	Dec-14	MANDATORY	12/4/2012	11.0	\$ 4.3200	\$ 475,200
114027	NG Future	Dec-14	ACCELERATED	12/4/2012	23.0	\$ 4.3200	\$ 993,600
114132	NG Future	Dec-14	ACCELERATED	12/4/2012	10.0	\$ 4.3150	\$ 431,500
114870	NG Future	Dec-14	ACCELERATED	12/11/2012	38.0	\$ 4.2700	\$ 1,622,600
115584	NG Future	Dec-14	ACCELERATED	12/17/2012	30.0	\$ 4.2600	\$ 1,278,000
115585	NG Future	Dec-14	DISCRETIONARY	12/17/2012	1.0	\$ 4.2600	\$ 42,600
117928	NG OTC Swap	Dec-14	MANDATORY	1/8/2013	5.0	\$ 4.2950	\$ 214,750
117930	NG OTC Swap	Dec-14	DISCRETIONARY	1/8/2013	6.0	\$ 4.2950	\$ 257,700
123785	NG Future	Dec-14	MANDATORY	2/28/2013	5.0	\$ 4.3100	\$ 215,500
123786	NG Future	Dec-14	DISCRETIONARY	2/28/2013	3.0	\$ 4.3100	\$ 129,300
125059	NG OTC Swap	Dec-14	MANDATORY	3/11/2013	5.0	\$ 4.3850	\$ 219,250
125060	NG OTC Swap	Dec-14	DISCRETIONARY	3/11/2013	5.0	\$ 4.3850	\$ 219,250
129137	NG Future	Dec-14	MANDATORY	4/15/2013	6.0	\$ 4.3900	\$ 263,400
129138	NG Future	Dec-14	DISCRETIONARY	4/15/2013	2.0	\$ 4.3900	\$ 87,800
132066	NG OTC Swap	Dec-14	MANDATORY	5/9/2013	5.0	\$ 4.4500	\$ 222,500
135516	NG OTC Swap	Dec-14	MANDATORY	6/11/2013	5.0	\$ 4.3000	\$ 215,000
137663	NG OTC Swap	Dec-14	MANDATORY	7/5/2013	5.0	\$ 4.2200	\$ 211,000
137664	NG OTC Swap	Dec-14	DISCRETIONARY	7/5/2013	2.0	\$ 4.2200	\$ 84,400
139464	NG Future	Dec-14	DISCRETIONARY	7/22/2013	1.0	\$ 4.2200	\$ 42,200
142132	NG OTC Swap	Dec-14	MANDATORY	8/16/2013	5.0	\$ 4.0850	\$ 204,250
142133	NG OTC Swap	Dec-14	DISCRETIONARY	8/16/2013	3.0	\$ 4.0850	\$ 122,550
144445	NG OTC Swap	Dec-14	MANDATORY	9/10/2013	5.0	\$ 4.1505	\$ 207,525
144446	NG OTC Swap	Dec-14	DISCRETIONARY	9/10/2013	2.0	\$ 4.1505	\$ 83,010
147748	NG OTC Swap	Dec-14	MANDATORY	10/18/2013	5.0	\$ 4.2125	\$ 210,625
147750	NG OTC Swap	Dec-14	DISCRETIONARY	10/18/2013	2.0	\$ 4.2125	\$ 84,250
149025	NG OTC Swap	Dec-14	MANDATORY	11/1/2013	14.0	\$ 3.9400	\$ 551,600
149031	NG OTC Swap	Dec-14	DISCRETIONARY	11/1/2013	1.0	\$ 3.9400	\$ 39,400
152489	NG OTC Swap	Dec-14	MANDATORY	12/5/2013	14.0	\$ 4.2150	\$ 590,100
152491	NG OTC Swap	Dec-14	DISCRETIONARY	12/5/2013	1.0	\$ 4.2150	\$ 42,150
156364	NG OTC Swap	Dec-14	MANDATORY	1/17/2014	15.0	\$ 4.2900	\$ 643,500
158259	NG OTC Swap	Dec-14	MANDATORY	2/7/2014	14.0	\$ 4.7300	\$ 662,200
160560	NG OTC Swap	Dec-14	MANDATORY	3/3/2014	14.0	\$ 4.5700	\$ 639,800
165599	NG OTC Swap	Dec-14	MANDATORY	4/14/2014	13.0	\$ 4.7570	\$ 618,410
165600	NG OTC Swap	Dec-14	DISCRETIONARY	4/14/2014	2.0	\$ 4.7570	\$ 95,140
167246	NG OTC Swap	Dec-14	MANDATORY	5/1/2014	13.0	\$ 4.9550	\$ 644,150
167247	NG OTC Swap	Dec-14	DISCRETIONARY	5/1/2014	2.4	\$ 4.9550	\$ 118,920
170738	NG OTC Swap	Dec-14	MANDATORY	6/10/2014	13.0	\$ 4.6500	\$ 604,500
170739	NG OTC Swap	Dec-14	DISCRETIONARY	6/10/2014	2.0	\$ 4.6500	\$ 93,000
172497	NG OTC Swap	Dec-14	MANDATORY	7/1/2014	13.0	\$ 4.5300	\$ 588,900
172522	NG OTC Swap	Dec-14	DISCRETIONARY	7/1/2014	2.2	\$ 4.5300	\$ 99,660
173234	NG Future	Dec-14	DISCRETIONARY	7/8/2014	10.0	\$ 4.2720	\$ 427,200
173928	NG Future	Dec-14	DISCRETIONARY	7/15/2014	10.0	\$ 4.2340	\$ 423,400
175527	NG Future	Dec-14	ACCELERATED	8/1/2014	-68.0	\$ -	\$ -
175528	NG Future	Dec-14	DISCRETIONARY	8/1/2014	-12.0	\$ -	\$ -
175529	NG Future	Dec-14	ACCELERATED	8/1/2014	-33.0	\$ -	\$ -
175530	NG Future	Dec-14	DISCRETIONARY	8/1/2014	-15.0	\$ -	\$ -
175531	NG Future	Dec-14	MANDATORY	8/1/2014	-22.0	\$ -	\$ -
175532	NG OTC Swap	Dec-14	ACCELERATED	8/1/2014	101.0	\$ -	\$ -
175533	NG OTC Swap	Dec-14	DISCRETIONARY	8/1/2014	27.0	\$ -	\$ -
175534	NG OTC Swap	Dec-14	MANDATORY	8/1/2014	22.0	\$ -	\$ -
182402	NG OTC Swap	Dec-14	DISCRETIONARY	10/16/2014	2.0	\$ 3.9170	\$ 78,340

NYMEX HEDGE TOTAL	345.6	\$	15,098,130
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Note: See tab "Summary" for Basis Hedge positions which are not included in the above table.

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
117201	NG Future	Jan-15	MANDATORY	1/2/2013	13.0	\$ 4.3450	\$ 564,850
117202	NG Future	Jan-15	ACCELERATED	1/2/2013	30.0	\$ 4.3450	\$ 1,303,500
117933	NG Future	Jan-15	ACCELERATED	1/8/2013	15.0	\$ 4.3600	\$ 654,000
117936	NG Future	Jan-15	ACCELERATED	1/8/2013	15.0	\$ 4.3550	\$ 653,250
119495	NG Future	Jan-15	ACCELERATED	1/22/2013	30.0	\$ 4.4800	\$ 1,344,000
120379	NG Future	Jan-15	ACCELERATED	1/28/2013	34.0	\$ 4.4150	\$ 1,501,100
123788	NG Future	Jan-15	MANDATORY	2/28/2013	6.0	\$ 4.4100	\$ 264,600
123789	NG Future	Jan-15	DISCRETIONARY	2/28/2013	3.0	\$ 4.4100	\$ 132,300
125059	NG OTC Swap	Jan-15	MANDATORY	3/11/2013	7.0	\$ 4.4800	\$ 313,600
125060	NG OTC Swap	Jan-15	DISCRETIONARY	3/11/2013	5.0	\$ 4.4800	\$ 224,000
128883	NG Future	Jan-15	MANDATORY	4/11/2013	3.0	\$ 4.4380	\$ 133,140
128884	NG Future	Jan-15	MANDATORY	4/11/2013	4.0	\$ 4.4400	\$ 177,600
128885	NG Future	Jan-15	DISCRETIONARY	4/11/2013	2.0	\$ 4.4400	\$ 88,800
132066	NG OTC Swap	Jan-15	MANDATORY	5/9/2013	6.0	\$ 4.5200	\$ 271,200
135516	NG OTC Swap	Jan-15	MANDATORY	6/11/2013	7.0	\$ 4.3900	\$ 307,300
137121	NG Future	Jan-15	DISCRETIONARY	6/28/2013	6.0	\$ 4.2800	\$ 256,800
137663	NG OTC Swap	Jan-15	MANDATORY	7/5/2013	6.0	\$ 4.2850	\$ 257,100
137664	NG OTC Swap	Jan-15	DISCRETIONARY	7/5/2013	2.0	\$ 4.2850	\$ 85,700
142132	NG OTC Swap	Jan-15	MANDATORY	8/16/2013	6.0	\$ 4.1720	\$ 250,320
142133	NG OTC Swap	Jan-15	DISCRETIONARY	8/16/2013	3.0	\$ 4.1720	\$ 125,160
144445	NG OTC Swap	Jan-15	MANDATORY	9/10/2013	6.0	\$ 4.2400	\$ 254,400
144446	NG OTC Swap	Jan-15	DISCRETIONARY	9/10/2013	2.0	\$ 4.2400	\$ 84,800
147748	NG OTC Swap	Jan-15	MANDATORY	10/18/2013	6.0	\$ 4.2875	\$ 257,250
147750	NG OTC Swap	Jan-15	DISCRETIONARY	10/18/2013	2.0	\$ 4.2875	\$ 85,750
149025	NG OTC Swap	Jan-15	MANDATORY	11/1/2013	9.0	\$ 4.0050	\$ 360,450
149031	NG OTC Swap	Jan-15	DISCRETIONARY	11/1/2013	1.0	\$ 4.0050	\$ 40,050
152489	NG OTC Swap	Jan-15	MANDATORY	12/5/2013	8.0	\$ 4.2900	\$ 343,200
152491	NG OTC Swap	Jan-15	DISCRETIONARY	12/5/2013	1.0	\$ 4.2900	\$ 42,900
156364	NG OTC Swap	Jan-15	MANDATORY	1/17/2014	9.0	\$ 4.3700	\$ 393,300
158259	NG OTC Swap	Jan-15	MANDATORY	2/7/2014	9.0	\$ 4.8250	\$ 434,250
160560	NG OTC Swap	Jan-15	MANDATORY	3/3/2014	9.0	\$ 4.6800	\$ 421,200
165599	NG OTC Swap	Jan-15	MANDATORY	4/14/2014	9.0	\$ 4.8350	\$ 435,150
165600	NG OTC Swap	Jan-15	DISCRETIONARY	4/14/2014	0.0	#DIV/0!	\$ -
167246	NG OTC Swap	Jan-15	MANDATORY	5/1/2014	8.0	\$ 5.0150	\$ 401,200
170738	NG OTC Swap	Jan-15	MANDATORY	6/10/2014	8.0	\$ 4.7100	\$ 376,800
172497	NG OTC Swap	Jan-15	MANDATORY	7/1/2014	8.0	\$ 4.5900	\$ 367,200
173929	NG Future	Jan-15	DISCRETIONARY	7/15/2014	10.0	\$ 4.2950	\$ 429,500
176172	NG OTC Swap	Jan-15	MANDATORY	8/7/2014	8.0	\$ 4.1500	\$ 332,000
176173	NG OTC Swap	Jan-15	DISCRETIONARY	8/7/2014	3.0	\$ 4.1500	\$ 124,500
178064	NG Future	Jan-15	ACCELERATED	9/2/2014	-30.0	\$ -	\$ -
178067	NG Future	Jan-15	MANDATORY	9/2/2014	-7.0	\$ -	\$ -
178073	NG Future	Jan-15	DISCRETIONARY	9/2/2014	-2.0	\$ -	\$ -
178093	NG Future	Jan-15	ACCELERATED	9/2/2014	-94.0	\$ -	\$ -
178101	NG Future	Jan-15	MANDATORY	9/2/2014	-19.0	\$ -	\$ -
178102	NG Future	Jan-15	DISCRETIONARY	9/2/2014	-19.0	\$ -	\$ -
178107	NG OTC Swap	Jan-15	ACCELERATED	9/2/2014	124.0	\$ -	\$ -
178109	NG OTC Swap	Jan-15	DISCRETIONARY	9/2/2014	21.0	\$ -	\$ -
178118	NG OTC Swap	Jan-15	MANDATORY	9/2/2014	26.0	\$ -	\$ -
178224	NG OTC Swap	Jan-15	DISCRETIONARY	9/2/2014	10.0	\$ 4.1400	\$ 414,000
182402	NG OTC Swap	Jan-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.9900	\$ 199,500

NYMEX HEDGE TOTAL **334.0** **\$ 14,705,720**

Note: See tab "Summary" for Basis Hedge positions which are not included in the above table.

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
121874	NG Future	Feb-15	MANDATORY	2/7/2013	11.0	\$ 4.4000	\$ 484,000
121876	NG Future	Feb-15	ACCELERATED	2/7/2013	35.0	\$ 4.4000	\$ 1,540,000
122155	NG Future	Feb-15	ACCELERATED	2/12/2013	35.0	\$ 4.3800	\$ 1,533,000
122896	NG Future	Feb-15	ACCELERATED	2/20/2013	35.0	\$ 4.3850	\$ 1,534,750
122897	NG Future	Feb-15	DISCRETIONARY	2/20/2013	5.0	\$ 4.3850	\$ 219,250
125059	NG OTC Swap	Feb-15	MANDATORY	3/11/2013	5.0	\$ 4.4550	\$ 222,750
125060	NG OTC Swap	Feb-15	DISCRETIONARY	3/11/2013	5.0	\$ 4.4550	\$ 222,750
129143	NG Future	Feb-15	MANDATORY	4/15/2013	6.0	\$ 4.4700	\$ 268,200
129144	NG Future	Feb-15	DISCRETIONARY	4/15/2013	2.0	\$ 4.4700	\$ 89,400
132066	NG OTC Swap	Feb-15	MANDATORY	5/9/2013	5.0	\$ 4.4850	\$ 224,250
135516	NG OTC Swap	Feb-15	MANDATORY	6/11/2013	6.0	\$ 4.3650	\$ 261,900
137122	NG Future	Feb-15	DISCRETIONARY	6/28/2013	1.0	\$ 4.2750	\$ 42,750
137663	NG OTC Swap	Feb-15	MANDATORY	7/5/2013	5.0	\$ 4.2750	\$ 213,750
137664	NG OTC Swap	Feb-15	DISCRETIONARY	7/5/2013	2.0	\$ 4.2750	\$ 85,500
139466	NG Future	Feb-15	DISCRETIONARY	7/22/2013	1.0	\$ 4.2900	\$ 42,900
142132	NG OTC Swap	Feb-15	MANDATORY	8/16/2013	6.0	\$ 4.1550	\$ 249,300
142133	NG OTC Swap	Feb-15	DISCRETIONARY	8/16/2013	3.0	\$ 4.1550	\$ 124,650
144445	NG OTC Swap	Feb-15	MANDATORY	9/10/2013	5.0	\$ 4.2300	\$ 211,500
144446	NG OTC Swap	Feb-15	DISCRETIONARY	9/10/2013	2.0	\$ 4.2300	\$ 84,600
147748	NG OTC Swap	Feb-15	MANDATORY	10/18/2013	5.0	\$ 4.2675	\$ 213,375
147750	NG OTC Swap	Feb-15	DISCRETIONARY	10/18/2013	1.0	\$ 4.2675	\$ 42,675
149025	NG OTC Swap	Feb-15	MANDATORY	11/1/2013	9.0	\$ 4.0000	\$ 360,000
149031	NG OTC Swap	Feb-15	DISCRETIONARY	11/1/2013	1.0	\$ 4.0000	\$ 40,000
152489	NG OTC Swap	Feb-15	MANDATORY	12/5/2013	8.0	\$ 4.2700	\$ 341,600
152491	NG OTC Swap	Feb-15	DISCRETIONARY	12/5/2013	1.0	\$ 4.2700	\$ 42,700
156364	NG OTC Swap	Feb-15	MANDATORY	1/17/2014	9.0	\$ 4.3400	\$ 390,600
158259	NG OTC Swap	Feb-15	MANDATORY	2/7/2014	8.0	\$ 4.7600	\$ 380,800
160560	NG OTC Swap	Feb-15	MANDATORY	3/3/2014	8.0	\$ 4.7700	\$ 381,600
165599	NG OTC Swap	Feb-15	MANDATORY	4/14/2014	8.0	\$ 4.7840	\$ 382,720
165600	NG OTC Swap	Feb-15	DISCRETIONARY	4/14/2014	4.0	\$ 4.7840	\$ 191,360
167246	NG OTC Swap	Feb-15	MANDATORY	5/1/2014	8.0	\$ 4.9700	\$ 397,600
170738	NG OTC Swap	Feb-15	MANDATORY	6/10/2014	8.0	\$ 4.6700	\$ 373,600
172497	NG OTC Swap	Feb-15	MANDATORY	7/1/2014	8.0	\$ 4.5500	\$ 364,000
176172	NG OTC Swap	Feb-15	MANDATORY	8/7/2014	8.0	\$ 4.0900	\$ 327,200
176173	NG OTC Swap	Feb-15	DISCRETIONARY	8/7/2014	2.0	\$ 4.0900	\$ 81,800
178222	NG OTC Swap	Feb-15	MANDATORY	9/2/2014	7.0	\$ 4.1340	\$ 289,380
178224	NG OTC Swap	Feb-15	DISCRETIONARY	9/2/2014	2.0	\$ 4.1340	\$ 82,680
179495	NG Future	Feb-15	DISCRETIONARY	9/11/2014	10.0	\$ 4.0900	\$ 409,000
180630	NG Future	Feb-15	ACCELERATED	10/1/2014	-70.0	\$ -	\$ -
180633	NG Future	Feb-15	DISCRETIONARY	10/1/2014	-17.0	\$ -	\$ -
180634	NG Future	Feb-15	ACCELERATED	10/1/2014	-35.0	\$ -	\$ -
180636	NG Future	Feb-15	DISCRETIONARY	10/1/2014	-2.0	\$ -	\$ -
180637	NG Future	Feb-15	MANDATORY	10/1/2014	-17.0	\$ -	\$ -
180639	NG OTC Swap	Feb-15	ACCELERATED	10/1/2014	105.0	\$ -	\$ -
180640	NG OTC Swap	Feb-15	DISCRETIONARY	10/1/2014	19.0	\$ -	\$ -
180641	NG OTC Swap	Feb-15	MANDATORY	10/1/2014	17.0	\$ -	\$ -
182402	NG OTC Swap	Feb-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.9820	\$ 199,100

NYMEX HEDGE TOTAL	295.0	\$	12,946,990
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Note: See tab "Summary" for Basis Hedge positions which are not included in the above table.

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
124878	NG Future	Mar-15	MANDATORY	3/8/2013	11.0	\$ 4.3500	\$ 478,500
124879	NG Future	Mar-15	ACCELERATED	3/8/2013	35.0	\$ 4.3500	\$ 1,522,500
125252	NG Future	Mar-15	ACCELERATED	3/12/2013	35.0	\$ 4.3500	\$ 1,522,500
126061	NG Future	Mar-15	ACCELERATED	3/20/2013	17.0	\$ 4.4000	\$ 748,000
126320	NG Future	Mar-15	ACCELERATED	3/21/2013	1.0	\$ 4.4000	\$ 44,000
126630	NG Future	Mar-15	ACCELERATED	3/25/2013	7.0	\$ 4.4100	\$ 308,700
126631	NG Future	Mar-15	ACCELERATED	3/25/2013	5.0	\$ 4.4070	\$ 220,350
126632	NG Future	Mar-15	ACCELERATED	3/25/2013	5.0	\$ 4.4050	\$ 220,250
128828	NG Future	Mar-15	MANDATORY	4/11/2013	6.0	\$ 4.3300	\$ 259,800
128830	NG Future	Mar-15	DISCRETIONARY	4/11/2013	6.0	\$ 4.3300	\$ 259,800
132066	NG OTC Swap	Mar-15	MANDATORY	5/9/2013	6.0	\$ 4.4100	\$ 264,600
135516	NG OTC Swap	Mar-15	MANDATORY	6/11/2013	6.0	\$ 4.3000	\$ 258,000
137123	NG Future	Mar-15	DISCRETIONARY	6/28/2013	1.0	\$ 4.2100	\$ 42,100
137663	NG OTC Swap	Mar-15	MANDATORY	7/5/2013	5.0	\$ 4.2350	\$ 211,750
137664	NG OTC Swap	Mar-15	DISCRETIONARY	7/5/2013	2.0	\$ 4.2350	\$ 84,700
142132	NG OTC Swap	Mar-15	MANDATORY	8/16/2013	6.0	\$ 4.0960	\$ 245,760
142133	NG OTC Swap	Mar-15	DISCRETIONARY	8/16/2013	3.0	\$ 4.0960	\$ 122,880
144445	NG OTC Swap	Mar-15	MANDATORY	9/10/2013	5.0	\$ 4.1700	\$ 208,500
144446	NG OTC Swap	Mar-15	DISCRETIONARY	9/10/2013	2.0	\$ 4.1700	\$ 83,400
147748	NG OTC Swap	Mar-15	MANDATORY	10/18/2013	5.0	\$ 4.2025	\$ 210,125
147750	NG OTC Swap	Mar-15	DISCRETIONARY	10/18/2013	2.0	\$ 4.2025	\$ 84,050
149025	NG OTC Swap	Mar-15	MANDATORY	11/1/2013	9.0	\$ 3.9500	\$ 355,500
149031	NG OTC Swap	Mar-15	DISCRETIONARY	11/1/2013	1.0	\$ 3.9500	\$ 39,500
152489	NG OTC Swap	Mar-15	MANDATORY	12/5/2013	9.0	\$ 4.2200	\$ 379,800
152491	NG OTC Swap	Mar-15	DISCRETIONARY	12/5/2013	1.0	\$ 4.2200	\$ 42,200
156364	NG OTC Swap	Mar-15	MANDATORY	1/17/2014	9.0	\$ 4.2820	\$ 385,380
158259	NG OTC Swap	Mar-15	MANDATORY	2/7/2014	9.0	\$ 4.6450	\$ 418,050
160560	NG OTC Swap	Mar-15	MANDATORY	3/3/2014	9.0	\$ 4.7200	\$ 424,800
165599	NG OTC Swap	Mar-15	MANDATORY	4/14/2014	9.0	\$ 4.6710	\$ 420,390
167246	NG OTC Swap	Mar-15	MANDATORY	5/1/2014	8.0	\$ 4.8500	\$ 388,000
170738	NG OTC Swap	Mar-15	MANDATORY	6/10/2014	8.0	\$ 4.5800	\$ 366,400
172497	NG OTC Swap	Mar-15	MANDATORY	7/1/2014	8.0	\$ 4.4600	\$ 356,800
176172	NG OTC Swap	Mar-15	MANDATORY	8/7/2014	8.0	\$ 4.0400	\$ 323,200
176173	NG OTC Swap	Mar-15	DISCRETIONARY	8/7/2014	2.0	\$ 4.0400	\$ 80,800
178222	NG OTC Swap	Mar-15	MANDATORY	9/2/2014	8.0	\$ 4.0495	\$ 323,960
178224	NG OTC Swap	Mar-15	DISCRETIONARY	9/2/2014	3.0	\$ 4.0495	\$ 121,485
179608	NG Future	Mar-15	DISCRETIONARY	9/12/2014	10.0	\$ 3.9580	\$ 395,800
180727	NG OTC Swap	Mar-15	MANDATORY	10/1/2014	8.0	\$ 4.1150	\$ 329,200
182402	NG OTC Swap	Mar-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.9200	\$ 196,000
182840	NG Future	Mar-15	DISCRETIONARY	10/21/2014	8.0	\$ 3.7800	\$ 302,400
184352	NG Future	Mar-15	ACCELERATED	11/4/2014	-70.0	\$ -	\$ -
184353	NG Future	Mar-15	DISCRETIONARY	11/4/2014	-14.0	\$ -	\$ -
184354	NG Future	Mar-15	MANDATORY	11/4/2014	-6.0	\$ -	\$ -
184355	NG Future	Mar-15	MANDATORY	11/4/2014	-11.0	\$ -	\$ -
184356	NG Future	Mar-15	ACCELERATED	11/4/2014	-35.0	\$ -	\$ -
184357	NG Future	Mar-15	DISCRETIONARY	11/4/2014	-11.0	\$ -	\$ -
184358	NG OTC Swap	Mar-15	ACCELERATED	11/4/2014	105.0	\$ -	\$ -
184359	NG OTC Swap	Mar-15	DISCRETIONARY	11/4/2014	25.0	\$ -	\$ -
184360	NG OTC Swap	Mar-15	MANDATORY	11/4/2014	17.0	\$ -	\$ -
NYMEX HEDGE TOTAL					303.0	\$	13,049,930

Note: See tab "Summary" for Basis Hedge positions which are not included in the above table.

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
127228	NG Future	Apr-15	MANDATORY	4/1/2013	8.0	\$ 4.1050	\$ 328,400
127231	NG Future	Apr-15	ACCELERATED	4/1/2013	24.0	\$ 4.1050	\$ 985,200
128076	NG Future	Apr-15	ACCELERATED	4/8/2013	14.0	\$ 4.1000	\$ 574,000
128143	NG Future	Apr-15	ACCELERATED	4/9/2013	11.0	\$ 4.1000	\$ 451,000
129134	NG Future	Apr-15	ACCELERATED	4/15/2013	24.0	\$ 4.1050	\$ 985,200
132070	NG OTC Swap	Apr-15	MANDATORY	5/9/2013	4.0	\$ 4.1100	\$ 164,400
135517	NG OTC Swap	Apr-15	MANDATORY	6/11/2013	4.0	\$ 4.0350	\$ 161,400
136731	NG Future	Apr-15	DISCRETIONARY	6/25/2013	2.0	\$ 4.0300	\$ 80,600
137665	NG OTC Swap	Apr-15	MANDATORY	7/5/2013	4.0	\$ 3.9800	\$ 159,200
140312	NG Future	Apr-15	DISCRETIONARY	7/31/2013	1.0	\$ 3.9600	\$ 39,600
142854	NG OTC Swap	Apr-15	MANDATORY	8/27/2013	4.0	\$ 3.9700	\$ 158,800
145412	NG OTC Swap	Apr-15	MANDATORY	9/20/2013	4.0	\$ 4.0300	\$ 161,200
146965	NG OTC Swap	Apr-15	MANDATORY	10/11/2013	4.0	\$ 4.0400	\$ 161,600
149028	NG OTC Swap	Apr-15	MANDATORY	11/1/2013	4.0	\$ 3.7900	\$ 151,600
153922	NG OTC Swap	Apr-15	MANDATORY	12/19/2013	4.0	\$ 4.0600	\$ 162,400
157027	NG OTC Swap	Apr-15	MANDATORY	1/27/2014	4.0	\$ 4.0100	\$ 160,400
158590	NG OTC Swap	Apr-15	MANDATORY	2/10/2014	4.0	\$ 4.0350	\$ 161,400
161641	NG OTC Swap	Apr-15	MANDATORY	3/11/2014	3.0	\$ 4.1100	\$ 123,300
166351	NG OTC Swap	Apr-15	MANDATORY	4/24/2014	3.0	\$ 4.2500	\$ 127,500
166352	NG OTC Swap	Apr-15	DISCRETIONARY	4/24/2014	0.2	\$ 4.2500	\$ 8,500
168055	NG OTC Swap	Apr-15	MANDATORY	5/7/2014	3.0	\$ 4.2400	\$ 127,200
170761	NG OTC Swap	Apr-15	MANDATORY	6/10/2014	3.0	\$ 4.1390	\$ 124,170
172514	NG OTC Swap	Apr-15	MANDATORY	7/1/2014	3.0	\$ 4.0700	\$ 122,100
172996	NG Future	Apr-15	DISCRETIONARY	7/7/2014	10.0	\$ 4.0000	\$ 400,000
173224	NG Future	Apr-15	DISCRETIONARY	7/8/2014	10.0	\$ 3.9650	\$ 396,500
173930	NG Future	Apr-15	DISCRETIONARY	7/15/2014	10.0	\$ 3.9330	\$ 393,300
174615	NG Future	Apr-15	DISCRETIONARY	7/24/2014	10.0	\$ 3.7400	\$ 374,000
176651	NG OTC Swap	Apr-15	MANDATORY	8/13/2014	3.0	\$ 3.8500	\$ 115,500
178226	NG OTC Swap	Apr-15	MANDATORY	9/2/2014	3.0	\$ 3.8130	\$ 114,390
178227	NG OTC Swap	Apr-15	DISCRETIONARY	9/2/2014	3.0	\$ 3.8130	\$ 114,390
180728	NG OTC Swap	Apr-15	MANDATORY	10/1/2014	3.0	\$ 3.8310	\$ 114,930
182403	NG OTC Swap	Apr-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.6890	\$ 184,450
186219	NG OTC Swap	Apr-15	MANDATORY	11/13/2014	10.0	\$ 3.7630	\$ 376,300
188236	NG Future	Apr-15	ACCELERATED	12/2/2014	-25.0	\$ -	\$ -
188237	NG Future	Apr-15	DISCRETIONARY	12/2/2014	-10.0	\$ -	\$ -
188238	NG Future	Apr-15	MANDATORY	12/2/2014	-8.0	\$ -	\$ -
188239	NG Future	Apr-15	ACCELERATED	12/2/2014	-48.0	\$ -	\$ -
188241	NG Future	Apr-15	DISCRETIONARY	12/2/2014	-23.0	\$ -	\$ -
188242	NG OTC Swap	Apr-15	ACCELERATED	12/2/2014	73.0	\$ -	\$ -
188243	NG OTC Swap	Apr-15	DISCRETIONARY	12/2/2014	33.0	\$ -	\$ -
188244	NG OTC Swap	Apr-15	MANDATORY	12/2/2014	8.0	\$ -	\$ -
188355	NG Future	Apr-15	DISCRETIONARY	12/3/2014	-10.0	\$ -	\$ -
188356	NG Clearport Swap	Apr-15	DISCRETIONARY	12/3/2014	10.0	\$ -	\$ -
NYMEX HEDGE TOTAL					206.2	\$	8,262,930

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
131180	NG Future	May-15	MANDATORY	5/1/2013	5.0	\$ 4.1650	\$ 208,250
131181	NG Future	May-15	ACCELERATED	5/1/2013	12.0	\$ 4.1650	\$ 499,800
131890	NG Future	May-15	ACCELERATED	5/7/2013	12.0	\$ 4.1280	\$ 495,360
132563	NG Future	May-15	ACCELERATED	5/15/2013	12.0	\$ 4.1300	\$ 495,600
133589	NG Future	May-15	ACCELERATED	5/24/2013	12.0	\$ 4.2750	\$ 513,000
135517	NG OTC Swap	May-15	MANDATORY	6/11/2013	3.0	\$ 4.0500	\$ 121,500
136732	NG Future	May-15	DISCRETIONARY	6/25/2013	1.0	\$ 4.0350	\$ 40,350
137665	NG OTC Swap	May-15	MANDATORY	7/5/2013	2.0	\$ 4.0050	\$ 80,100
140312	NG Future	May-15	DISCRETIONARY	7/31/2013	1.0	\$ 3.9600	\$ 39,600
142854	NG OTC Swap	May-15	MANDATORY	8/27/2013	3.0	\$ 4.0000	\$ 120,000
145412	NG OTC Swap	May-15	MANDATORY	9/20/2013	3.0	\$ 4.0390	\$ 121,170
146965	NG OTC Swap	May-15	MANDATORY	10/11/2013	3.0	\$ 4.0390	\$ 121,170
149028	NG OTC Swap	May-15	MANDATORY	11/1/2013	4.0	\$ 3.7950	\$ 151,800
153922	NG OTC Swap	May-15	MANDATORY	12/19/2013	4.0	\$ 4.0450	\$ 161,800
157027	NG OTC Swap	May-15	MANDATORY	1/27/2014	4.0	\$ 4.0000	\$ 160,000
158590	NG OTC Swap	May-15	MANDATORY	2/10/2014	3.0	\$ 3.9775	\$ 119,325
161641	NG OTC Swap	May-15	MANDATORY	3/11/2014	3.0	\$ 4.0630	\$ 121,890
166351	NG OTC Swap	May-15	MANDATORY	4/24/2014	3.0	\$ 4.1900	\$ 125,700
166352	NG OTC Swap	May-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.1900	\$ 4,190
168055	NG OTC Swap	May-15	MANDATORY	5/7/2014	3.0	\$ 4.2000	\$ 126,000
170761	NG OTC Swap	May-15	MANDATORY	6/10/2014	3.0	\$ 4.1030	\$ 123,090
172514	NG OTC Swap	May-15	MANDATORY	7/1/2014	3.0	\$ 4.0600	\$ 121,800
174877	NG OTC Swap	May-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.7600	\$ 188,000
176651	NG OTC Swap	May-15	MANDATORY	8/13/2014	3.0	\$ 3.8200	\$ 114,600
178226	NG OTC Swap	May-15	MANDATORY	9/2/2014	3.0	\$ 3.8020	\$ 114,060
178227	NG OTC Swap	May-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8020	\$ 76,040
180728	NG OTC Swap	May-15	MANDATORY	10/1/2014	3.0	\$ 3.8030	\$ 114,090
182403	NG OTC Swap	May-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.6690	\$ 183,450
183190	NG Future	May-15	DISCRETIONARY	10/24/2014	4.0	\$ 3.5070	\$ 140,280
186219	NG OTC Swap	May-15	MANDATORY	11/13/2014	10.0	\$ 3.7300	\$ 373,000
188326	NG OTC Swap	May-15	MANDATORY	12/2/2014	9.0	\$ 3.5700	\$ 321,300

NYMEX HEDGE TOTAL					143.1	\$	5,696,315
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
134959	NG Future	Jun-15	MANDATORY	6/5/2013	3.0	\$ 4.2050	\$ 126,150
134964	NG Future	Jun-15	ACCELERATED	6/5/2013	9.0	\$ 4.2050	\$ 378,450
135511	NG Future	Jun-15	ACCELERATED	6/11/2013	8.0	\$ 4.0800	\$ 326,400
136480	NG Future	Jun-15	ACCELERATED	6/24/2013	2.0	\$ 4.0600	\$ 81,200
136726	NG Future	Jun-15	ACCELERATED	6/25/2013	2.0	\$ 4.0870	\$ 81,740
136727	NG Future	Jun-15	ACCELERATED	6/25/2013	5.0	\$ 4.0800	\$ 204,000
136733	NG Future	Jun-15	DISCRETIONARY	6/25/2013	1.0	\$ 4.0680	\$ 40,680
137665	NG OTC Swap	Jun-15	MANDATORY	7/5/2013	1.0	\$ 4.0200	\$ 40,200
140047	NG Future	Jun-15	DISCRETIONARY	7/29/2013	1.0	\$ 3.9750	\$ 39,750
142854	NG OTC Swap	Jun-15	MANDATORY	8/27/2013	2.0	\$ 4.0300	\$ 80,600
145412	NG OTC Swap	Jun-15	MANDATORY	9/20/2013	2.0	\$ 4.0575	\$ 81,150
146965	NG OTC Swap	Jun-15	MANDATORY	10/11/2013	2.0	\$ 4.0715	\$ 81,430
149028	NG OTC Swap	Jun-15	MANDATORY	11/1/2013	3.0	\$ 3.8150	\$ 114,450
153922	NG OTC Swap	Jun-15	MANDATORY	12/19/2013	3.0	\$ 4.0500	\$ 121,500
157027	NG OTC Swap	Jun-15	MANDATORY	1/27/2014	2.0	\$ 4.0250	\$ 80,500
158590	NG OTC Swap	Jun-15	MANDATORY	2/10/2014	3.0	\$ 3.9900	\$ 119,700
160048	NG Future	Jun-15	DISCRETIONARY	2/27/2014	1.0	\$ 4.0000	\$ 40,000
161641	NG OTC Swap	Jun-15	MANDATORY	3/11/2014	2.0	\$ 4.0700	\$ 81,400
166351	NG OTC Swap	Jun-15	MANDATORY	4/24/2014	2.0	\$ 4.2150	\$ 84,300
166352	NG OTC Swap	Jun-15	DISCRETIONARY	4/24/2014	0.2	\$ 4.2150	\$ 8,430
168055	NG OTC Swap	Jun-15	MANDATORY	5/7/2014	2.0	\$ 4.2150	\$ 84,300
170761	NG OTC Swap	Jun-15	MANDATORY	6/10/2014	2.0	\$ 4.1190	\$ 82,380
172514	NG OTC Swap	Jun-15	MANDATORY	7/1/2014	2.0	\$ 4.0800	\$ 81,600
174877	NG OTC Swap	Jun-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.7900	\$ 189,500
176651	NG OTC Swap	Jun-15	MANDATORY	8/13/2014	2.0	\$ 3.8600	\$ 77,200
178226	NG OTC Swap	Jun-15	MANDATORY	9/2/2014	2.0	\$ 3.8220	\$ 76,440
178227	NG OTC Swap	Jun-15	DISCRETIONARY	9/2/2014	1.0	\$ 3.8220	\$ 38,220
180728	NG OTC Swap	Jun-15	MANDATORY	10/1/2014	2.0	\$ 3.8260	\$ 76,520
186219	NG OTC Swap	Jun-15	MANDATORY	11/13/2014	14.0	\$ 3.7500	\$ 525,000
188326	NG OTC Swap	Jun-15	MANDATORY	12/2/2014	13.0	\$ 3.5900	\$ 466,700

NYMEX HEDGE TOTAL

99.2

\$

3,909,890

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
137149	NG Future	Jul-15	MANDATORY	7/1/2013	5.0	\$ 4.0800	\$ 204,000
137151	NG Future	Jul-15	ACCELERATED	7/1/2013	16.0	\$ 4.0800	\$ 652,800
138058	NG Future	Jul-15	ACCELERATED	7/9/2013	16.0	\$ 4.1000	\$ 656,000
138560	NG Future	Jul-15	ACCELERATED	7/15/2013	15.0	\$ 4.0900	\$ 613,500
140042	NG Future	Jul-15	DISCRETIONARY	7/29/2013	1.0	\$ 4.0150	\$ 40,150
142854	NG OTC Swap	Jul-15	MANDATORY	8/27/2013	3.0	\$ 4.0600	\$ 121,800
145412	NG OTC Swap	Jul-15	MANDATORY	9/20/2013	4.0	\$ 4.0870	\$ 163,480
146965	NG OTC Swap	Jul-15	MANDATORY	10/11/2013	3.0	\$ 4.0900	\$ 122,700
174877	NG OTC Swap	Jul-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8250	\$ 191,250
182844	NG Future	Jul-15	DISCRETIONARY	10/21/2014	4.0	\$ 3.6650	\$ 146,600
183214	NG Future	Jul-15	DISCRETIONARY	10/24/2014	4.0	\$ 3.5700	\$ 142,800
186219	NG OTC Swap	Jul-15	MANDATORY	11/13/2014	6.0	\$ 3.7700	\$ 226,200
188326	NG OTC Swap	Jul-15	MANDATORY	12/2/2014	6.0	\$ 3.6100	\$ 216,600

NYMEX HEDGE TOTAL					88.0	\$	3,497,880
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
140360	NG Future	Aug-15	MANDATORY	8/1/2013	5.0	\$ 4.0250	\$ 201,250
140361	NG Future	Aug-15	ACCELERATED	8/1/2013	16.0	\$ 4.0250	\$ 644,000
140598	NG Future	Aug-15	ACCELERATED	8/5/2013	15.0	\$ 3.9900	\$ 598,500
141871	NG Future	Aug-15	ACCELERATED	8/15/2013	16.0	\$ 4.0000	\$ 640,000
141872	NG Future	Aug-15	DISCRETIONARY	8/15/2013	1.0	\$ 4.0000	\$ 40,000
145412	NG OTC Swap	Aug-15	MANDATORY	9/20/2013	3.0	\$ 4.0920	\$ 122,760
146965	NG OTC Swap	Aug-15	MANDATORY	10/11/2013	3.0	\$ 4.0900	\$ 122,700
150877	NG Future	Aug-15	MANDATORY	11/14/2013	1.0	\$ 3.8700	\$ 38,700
153922	NG OTC Swap	Aug-15	MANDATORY	12/19/2013	1.0	\$ 4.0800	\$ 40,800
157027	NG OTC Swap	Aug-15	MANDATORY	1/27/2014	1.0	\$ 4.0500	\$ 40,500
158590	NG OTC Swap	Aug-15	MANDATORY	2/10/2014	1.0	\$ 4.0150	\$ 40,150
161641	NG OTC Swap	Aug-15	MANDATORY	3/11/2014	1.0	\$ 4.0900	\$ 40,900
166351	NG OTC Swap	Aug-15	MANDATORY	4/24/2014	1.0	\$ 4.2200	\$ 42,200
168055	NG OTC Swap	Aug-15	MANDATORY	5/7/2014	1.0	\$ 4.2400	\$ 42,400
170761	NG OTC Swap	Aug-15	MANDATORY	6/10/2014	1.0	\$ 4.1410	\$ 41,410
172514	NG OTC Swap	Aug-15	MANDATORY	7/1/2014	1.0	\$ 4.1100	\$ 41,100
174877	NG OTC Swap	Aug-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8350	\$ 191,750
176651	NG OTC Swap	Aug-15	MANDATORY	8/13/2014	1.0	\$ 3.9070	\$ 39,070
178226	NG OTC Swap	Aug-15	MANDATORY	9/2/2014	1.0	\$ 3.8550	\$ 38,550
178227	NG OTC Swap	Aug-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8550	\$ 77,100
180728	NG OTC Swap	Aug-15	MANDATORY	10/1/2014	1.0	\$ 3.8560	\$ 38,560
186219	NG OTC Swap	Aug-15	MANDATORY	11/13/2014	3.0	\$ 3.7800	\$ 113,400
188326	NG OTC Swap	Aug-15	MANDATORY	12/2/2014	3.0	\$ 3.6200	\$ 108,600

NYMEX HEDGE TOTAL					84.0	\$	3,344,400
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
143603	NG Future	Sep-15	MANDATORY	9/4/2013	5.0	\$ 4.0900	\$ 204,500
143604	NG Future	Sep-15	ACCELERATED	9/4/2013	15.0	\$ 4.0900	\$ 613,500
144444	NG Future	Sep-15	ACCELERATED	9/10/2013	15.0	\$ 4.0400	\$ 606,000
145621	NG Future	Sep-15	ACCELERATED	9/24/2013	14.0	\$ 4.0450	\$ 566,300
145622	NG Future	Sep-15	DISCRETIONARY	9/24/2013	1.0	\$ 4.0450	\$ 40,450
146965	NG OTC Swap	Sep-15	MANDATORY	10/11/2013	3.0	\$ 4.1000	\$ 123,000
150878	NG Future	Sep-15	MANDATORY	11/14/2013	1.0	\$ 3.8650	\$ 38,650
153922	NG OTC Swap	Sep-15	MANDATORY	12/19/2013	1.0	\$ 4.0850	\$ 40,850
157027	NG OTC Swap	Sep-15	MANDATORY	1/27/2014	1.0	\$ 4.0400	\$ 40,400
158590	NG OTC Swap	Sep-15	MANDATORY	2/10/2014	1.0	\$ 4.0100	\$ 40,100
160049	NG Future	Sep-15	DISCRETIONARY	2/27/2014	1.0	\$ 4.0000	\$ 40,000
161641	NG OTC Swap	Sep-15	MANDATORY	3/11/2014	1.0	\$ 4.0700	\$ 40,700
166351	NG OTC Swap	Sep-15	MANDATORY	4/24/2014	1.0	\$ 4.2050	\$ 42,050
166352	NG OTC Swap	Sep-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.2050	\$ 4,205
168055	NG OTC Swap	Sep-15	MANDATORY	5/7/2014	1.0	\$ 4.2200	\$ 42,200
170761	NG OTC Swap	Sep-15	MANDATORY	6/10/2014	1.0	\$ 4.1250	\$ 41,250
172514	NG OTC Swap	Sep-15	MANDATORY	7/1/2014	1.0	\$ 4.1000	\$ 41,000
174877	NG OTC Swap	Sep-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8250	\$ 191,250
176651	NG OTC Swap	Sep-15	MANDATORY	8/13/2014	1.0	\$ 3.8800	\$ 38,800
178226	NG OTC Swap	Sep-15	MANDATORY	9/2/2014	1.0	\$ 3.8450	\$ 38,450
178227	NG OTC Swap	Sep-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8450	\$ 76,900
180728	NG OTC Swap	Sep-15	MANDATORY	10/1/2014	1.0	\$ 3.8440	\$ 38,440
186219	NG OTC Swap	Sep-15	MANDATORY	11/13/2014	5.0	\$ 3.7700	\$ 188,500
188326	NG OTC Swap	Sep-15	MANDATORY	12/2/2014	5.0	\$ 3.6200	\$ 181,000
190583	NG OTC Swap	Sep-15	DISCRETIONARY	12/22/2014	2.0	\$ 3.2100	\$ 64,200

NYMEX HEDGE TOTAL					85.1	\$	3,382,695
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
146041	NG Future	Oct-15	MANDATORY	10/1/2013	6.0	\$ 4.0500	\$ 243,000
146043	NG Future	Oct-15	ACCELERATED	10/1/2013	18.0	\$ 4.0500	\$ 729,000
146939	NG Future	Oct-15	ACCELERATED	10/11/2013	17.0	\$ 4.1150	\$ 699,550
148136	NG Future	Oct-15	ACCELERATED	10/23/2013	17.0	\$ 4.0200	\$ 683,400
148137	NG Future	Oct-15	DISCRETIONARY	10/23/2013	2.0	\$ 4.0200	\$ 80,400
150879	NG Future	Oct-15	MANDATORY	11/14/2013	1.0	\$ 3.8650	\$ 38,650
153922	NG OTC Swap	Oct-15	MANDATORY	12/19/2013	1.0	\$ 4.1050	\$ 41,050
157027	NG OTC Swap	Oct-15	MANDATORY	1/27/2014	1.0	\$ 4.0600	\$ 40,600
158590	NG OTC Swap	Oct-15	MANDATORY	2/10/2014	1.0	\$ 4.0320	\$ 40,320
161641	NG OTC Swap	Oct-15	MANDATORY	3/11/2014	1.0	\$ 4.0900	\$ 40,900
166351	NG OTC Swap	Oct-15	MANDATORY	4/24/2014	1.0	\$ 4.2250	\$ 42,250
166352	NG OTC Swap	Oct-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.2250	\$ 4,225
168055	NG OTC Swap	Oct-15	MANDATORY	5/7/2014	1.0	\$ 4.2400	\$ 42,400
170761	NG OTC Swap	Oct-15	MANDATORY	6/10/2014	1.0	\$ 4.1450	\$ 41,450
172514	NG OTC Swap	Oct-15	MANDATORY	7/1/2014	1.0	\$ 4.1210	\$ 41,210
174877	NG OTC Swap	Oct-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8400	\$ 192,000
176651	NG OTC Swap	Oct-15	MANDATORY	8/13/2014	1.0	\$ 3.9100	\$ 39,100
178226	NG OTC Swap	Oct-15	MANDATORY	9/2/2014	1.0	\$ 3.8750	\$ 38,750
178227	NG OTC Swap	Oct-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8750	\$ 77,500
180728	NG OTC Swap	Oct-15	MANDATORY	10/1/2014	1.0	\$ 3.8760	\$ 38,760
186219	NG OTC Swap	Oct-15	MANDATORY	11/13/2014	6.0	\$ 3.8000	\$ 228,000
188326	NG OTC Swap	Oct-15	MANDATORY	12/2/2014	6.0	\$ 3.6300	\$ 217,800

NYMEX HEDGE TOTAL

91.1

\$

3,640,315

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
148947	NG Future	Nov-15	MANDATORY	11/1/2013	7.0	\$ 3.9500	\$ 276,500
148949	NG Future	Nov-15	ACCELERATED	11/1/2013	21.0	\$ 3.9500	\$ 829,500
149880	NG Future	Nov-15	ACCELERATED	11/7/2013	20.0	\$ 3.9500	\$ 790,000
150881	NG Future	Nov-15	ACCELERATED	11/14/2013	21.0	\$ 3.9500	\$ 829,500
150882	NG Future	Nov-15	DISCRETIONARY	11/14/2013	1.0	\$ 3.9500	\$ 39,500
153927	NG OTC Swap	Nov-15	MANDATORY	12/19/2013	4.0	\$ 4.1500	\$ 166,000
157028	NG OTC Swap	Nov-15	MANDATORY	1/27/2014	4.0	\$ 4.1050	\$ 164,200
158599	NG OTC Swap	Nov-15	MANDATORY	2/10/2014	4.0	\$ 4.0730	\$ 162,920
161638	NG OTC Swap	Nov-15	MANDATORY	3/11/2014	4.0	\$ 4.1300	\$ 165,200
166354	NG OTC Swap	Nov-15	MANDATORY	4/24/2014	4.0	\$ 4.2750	\$ 171,000
166355	NG OTC Swap	Nov-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.2750	\$ 4,275
168056	NG OTC Swap	Nov-15	MANDATORY	5/7/2014	3.0	\$ 4.2800	\$ 128,400
168057	NG OTC Swap	Nov-15	DISCRETIONARY	5/7/2014	0.1	\$ 4.2800	\$ 4,280
171102	NG OTC Swap	Nov-15	MANDATORY	6/16/2014	3.0	\$ 4.2770	\$ 128,310
173167	NG OTC Swap	Nov-15	MANDATORY	7/8/2014	3.0	\$ 4.0800	\$ 122,400
176662	NG OTC Swap	Nov-15	MANDATORY	8/13/2014	3.0	\$ 3.9850	\$ 119,550
176663	NG OTC Swap	Nov-15	DISCRETIONARY	8/13/2014	1.0	\$ 3.9850	\$ 39,850
178399	NG OTC Swap	Nov-15	MANDATORY	9/3/2014	3.0	\$ 3.9600	\$ 118,800
178400	NG OTC Swap	Nov-15	DISCRETIONARY	9/3/2014	1.0	\$ 3.9600	\$ 39,600
181283	NG OTC Swap	Nov-15	MANDATORY	10/8/2014	3.0	\$ 3.9200	\$ 117,600
181284	NG OTC Swap	Nov-15	DISCRETIONARY	10/8/2014	1.0	\$ 3.9200	\$ 39,200
186415	NG OTC Swap	Nov-15	MANDATORY	11/13/2014	6.0	\$ 3.8350	\$ 230,100
186417	NG OTC Swap	Nov-15	DISCRETIONARY	11/13/2014	1.0	\$ 3.8350	\$ 38,350
188413	NG OTC Swap	Nov-15	MANDATORY	12/3/2014	6.0	\$ 3.6560	\$ 219,360
188414	NG OTC Swap	Nov-15	DISCRETIONARY	12/3/2014	1.0	\$ 3.6560	\$ 36,560
190584	NG OTC Swap	Nov-15	DISCRETIONARY	12/22/2014	1.0	\$ 3.3500	\$ 33,500

NYMEX HEDGE TOTAL					126.2	\$	5,014,455
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
152462	NG Future	Dec-15	MANDATORY	12/5/2013	15.0	\$ 4.2500	\$ 637,500
152463	NG Future	Dec-15	ACCELERATED	12/5/2013	15.0	\$ 4.2500	\$ 637,500
152487	NG Future	Dec-15	ACCELERATED	12/5/2013	31.0	\$ 4.2900	\$ 1,329,900
153363	NG Future	Dec-15	ACCELERATED	12/13/2013	45.0	\$ 4.2550	\$ 1,914,750
153934	NG Future	Dec-15	ACCELERATED	12/19/2013	45.0	\$ 4.2550	\$ 1,914,750
153936	NG Future	Dec-15	DISCRETIONARY	12/19/2013	1.0	\$ 4.2550	\$ 42,550
157028	NG OTC Swap	Dec-15	MANDATORY	1/27/2014	8.0	\$ 4.2300	\$ 338,400
158599	NG OTC Swap	Dec-15	MANDATORY	2/10/2014	8.0	\$ 4.2350	\$ 338,800
161638	NG OTC Swap	Dec-15	MANDATORY	3/11/2014	8.0	\$ 4.3000	\$ 344,000
166354	NG OTC Swap	Dec-15	MANDATORY	4/24/2014	8.0	\$ 4.3950	\$ 351,600
166355	NG OTC Swap	Dec-15	DISCRETIONARY	4/24/2014	0.2	\$ 4.3950	\$ 8,790
168056	NG OTC Swap	Dec-15	MANDATORY	5/7/2014	8.0	\$ 4.4400	\$ 355,200
168057	NG OTC Swap	Dec-15	DISCRETIONARY	5/7/2014	0.2	\$ 4.4400	\$ 8,880
168380	NG Future	Dec-15	DISCRETIONARY	5/12/2014	15.0	\$ 4.2950	\$ 644,250
171102	NG OTC Swap	Dec-15	MANDATORY	6/16/2014	7.0	\$ 4.4200	\$ 309,400
173167	NG OTC Swap	Dec-15	MANDATORY	7/8/2014	8.0	\$ 4.2400	\$ 339,200
173173	NG OTC Swap	Dec-15	DISCRETIONARY	7/8/2014	3.0	\$ 4.2400	\$ 127,200
176662	NG OTC Swap	Dec-15	MANDATORY	8/13/2014	7.0	\$ 4.1300	\$ 289,100
176663	NG OTC Swap	Dec-15	DISCRETIONARY	8/13/2014	2.0	\$ 4.1300	\$ 82,600
178399	NG OTC Swap	Dec-15	MANDATORY	9/3/2014	7.0	\$ 4.1100	\$ 287,700
178400	NG OTC Swap	Dec-15	DISCRETIONARY	9/3/2014	2.0	\$ 4.1100	\$ 82,200
181283	NG OTC Swap	Dec-15	MANDATORY	10/8/2014	7.0	\$ 4.0650	\$ 284,550
181284	NG OTC Swap	Dec-15	DISCRETIONARY	10/8/2014	2.0	\$ 4.0650	\$ 81,300
186415	NG OTC Swap	Dec-15	MANDATORY	11/13/2014	2.0	\$ 4.0050	\$ 80,100
188413	NG OTC Swap	Dec-15	MANDATORY	12/3/2014	2.0	\$ 3.8430	\$ 76,860

NYMEX HEDGE TOTAL					256.4	\$	10,907,080
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
154983	NG Future	Jan-16	MANDATORY	1/2/2014	13.0	\$ 4.3500	\$ 565,500
154984	NG Future	Jan-16	ACCELERATED	1/2/2014	41.0	\$ 4.3500	\$ 1,783,500
155670	NG Future	Jan-16	ACCELERATED	1/9/2014	40.0	\$ 4.2650	\$ 1,706,000
156365	NG Future	Jan-16	ACCELERATED	1/17/2014	41.0	\$ 4.2950	\$ 1,760,950
156366	NG Future	Jan-16	DISCRETIONARY	1/17/2014	1.0	\$ 4.2950	\$ 42,950
158599	NG OTC Swap	Jan-16	MANDATORY	2/10/2014	7.0	\$ 4.3750	\$ 306,250
161638	NG OTC Swap	Jan-16	MANDATORY	3/11/2014	7.0	\$ 4.4500	\$ 311,500
166354	NG OTC Swap	Jan-16	MANDATORY	4/24/2014	7.0	\$ 4.5200	\$ 316,400
166355	NG OTC Swap	Jan-16	DISCRETIONARY	4/24/2014	0.1	\$ 4.5200	\$ 4,520
168056	NG OTC Swap	Jan-16	MANDATORY	5/7/2014	7.0	\$ 4.5690	\$ 319,830
168057	NG OTC Swap	Jan-16	DISCRETIONARY	5/7/2014	0.1	\$ 4.5690	\$ 4,569
171102	NG OTC Swap	Jan-16	MANDATORY	6/16/2014	6.0	\$ 4.5300	\$ 271,800
173167	NG OTC Swap	Jan-16	MANDATORY	7/8/2014	7.0	\$ 4.3650	\$ 305,550
176662	NG OTC Swap	Jan-16	MANDATORY	8/13/2014	7.0	\$ 4.2500	\$ 297,500
176663	NG OTC Swap	Jan-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.2500	\$ 42,500
178399	NG OTC Swap	Jan-16	MANDATORY	9/3/2014	6.0	\$ 4.2230	\$ 253,380
178400	NG OTC Swap	Jan-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.2230	\$ 42,230
181283	NG OTC Swap	Jan-16	MANDATORY	10/8/2014	6.0	\$ 4.1766	\$ 250,596
181284	NG OTC Swap	Jan-16	DISCRETIONARY	10/8/2014	2.0	\$ 4.1766	\$ 83,532
186415	NG OTC Swap	Jan-16	MANDATORY	11/13/2014	7.0	\$ 4.1330	\$ 289,310
186417	NG OTC Swap	Jan-16	DISCRETIONARY	11/13/2014	2.0	\$ 4.1330	\$ 82,660
188413	NG OTC Swap	Jan-16	MANDATORY	12/3/2014	7.0	\$ 4.0070	\$ 280,490
188414	NG OTC Swap	Jan-16	DISCRETIONARY	12/3/2014	1.0	\$ 4.0070	\$ 40,070
190584	NG OTC Swap	Jan-16	DISCRETIONARY	12/22/2014	3.0	\$ 3.7000	\$ 111,000

NYMEX HEDGE TOTAL					220.2	\$	9,472,587
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
158248	NG Future	Feb-16	ACCELERATED	2/7/2014	42.0	\$ 4.3550	\$ 1,829,100
158250	NG Future	Feb-16	MANDATORY	2/7/2014	13.0	\$ 4.3550	\$ 566,150
159170	NG Future	Feb-16	ACCELERATED	2/14/2014	42.0	\$ 4.3550	\$ 1,829,100
159734	NG Future	Feb-16	ACCELERATED	2/24/2014	42.0	\$ 4.3500	\$ 1,827,000
159735	NG Future	Feb-16	DISCRETIONARY	2/24/2014	1.0	\$ 4.3500	\$ 43,500
161638	NG OTC Swap	Feb-16	MANDATORY	3/11/2014	7.0	\$ 4.4300	\$ 310,100
166354	NG OTC Swap	Feb-16	MANDATORY	4/24/2014	7.0	\$ 4.5050	\$ 315,350
166355	NG OTC Swap	Feb-16	DISCRETIONARY	4/24/2014	0.2	\$ 4.5050	\$ 9,010
168056	NG OTC Swap	Feb-16	MANDATORY	5/7/2014	7.0	\$ 4.5410	\$ 317,870
168057	NG OTC Swap	Feb-16	DISCRETIONARY	5/7/2014	0.2	\$ 4.5410	\$ 9,082
171102	NG OTC Swap	Feb-16	MANDATORY	6/16/2014	6.0	\$ 4.5100	\$ 270,600
173167	NG OTC Swap	Feb-16	MANDATORY	7/8/2014	7.0	\$ 4.3400	\$ 303,800
173173	NG OTC Swap	Feb-16	DISCRETIONARY	7/8/2014	0.5	\$ 4.3400	\$ 21,700
176662	NG OTC Swap	Feb-16	MANDATORY	8/13/2014	7.0	\$ 4.2200	\$ 295,400
176663	NG OTC Swap	Feb-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.2200	\$ 42,200
178399	NG OTC Swap	Feb-16	MANDATORY	9/3/2014	7.0	\$ 4.2000	\$ 294,000
178400	NG OTC Swap	Feb-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.2000	\$ 42,000
181283	NG OTC Swap	Feb-16	MANDATORY	10/8/2014	6.0	\$ 4.1550	\$ 249,300
181284	NG OTC Swap	Feb-16	DISCRETIONARY	10/8/2014	3.0	\$ 4.1550	\$ 124,650
186415	NG OTC Swap	Feb-16	MANDATORY	11/13/2014	5.0	\$ 4.0940	\$ 204,700
186417	NG OTC Swap	Feb-16	DISCRETIONARY	11/13/2014	2.0	\$ 4.0940	\$ 81,880
188413	NG OTC Swap	Feb-16	MANDATORY	12/3/2014	5.0	\$ 3.9840	\$ 199,200
188414	NG OTC Swap	Feb-16	DISCRETIONARY	12/3/2014	1.0	\$ 3.9840	\$ 39,840
190584	NG OTC Swap	Feb-16	DISCRETIONARY	12/22/2014	2.0	\$ 3.7000	\$ 74,000

NYMEX HEDGE TOTAL					214.9	\$	9,299,532
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
160466	NG Future	Mar-16	ACCELERATED	3/3/2014	40.0	\$ 4.3100	\$ 1,724,000
160467	NG Future	Mar-16	MANDATORY	3/3/2014	13.0	\$ 4.3100	\$ 560,300
162441	NG Future	Mar-16	ACCELERATED	3/18/2014	40.0	\$ 4.3450	\$ 1,738,000
163309	NG Future	Mar-16	ACCELERATED	3/26/2014	40.0	\$ 4.3400	\$ 1,736,000
163325	NG Future	Mar-16	ACCELERATED	3/26/2014	1.0	\$ 4.3380	\$ 43,380
165402	NG Future	Mar-16	DISCRETIONARY	3/26/2014	1.0	\$ 4.3380	\$ 43,380
166354	NG OTC Swap	Mar-16	MANDATORY	4/24/2014	7.0	\$ 4.4450	\$ 311,150
166355	NG OTC Swap	Mar-16	DISCRETIONARY	4/24/2014	0.7	\$ 4.4450	\$ 31,115
168056	NG OTC Swap	Mar-16	MANDATORY	5/7/2014	6.0	\$ 4.4800	\$ 268,800
168057	NG OTC Swap	Mar-16	DISCRETIONARY	5/7/2014	0.7	\$ 4.4800	\$ 31,360
168381	NG Future	Mar-16	DISCRETIONARY	5/12/2014	2.0	\$ 4.3550	\$ 87,100
171102	NG OTC Swap	Mar-16	MANDATORY	6/16/2014	6.0	\$ 4.4500	\$ 267,000
173167	NG OTC Swap	Mar-16	MANDATORY	7/8/2014	6.0	\$ 4.2800	\$ 256,800
173173	NG OTC Swap	Mar-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.2800	\$ 42,800
176662	NG OTC Swap	Mar-16	MANDATORY	8/13/2014	7.0	\$ 4.1570	\$ 290,990
176663	NG OTC Swap	Mar-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.1570	\$ 41,570
178399	NG OTC Swap	Mar-16	MANDATORY	9/3/2014	6.0	\$ 4.1300	\$ 247,800
178400	NG OTC Swap	Mar-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.1300	\$ 41,300
181283	NG OTC Swap	Mar-16	MANDATORY	10/8/2014	6.0	\$ 4.1000	\$ 246,000
181284	NG OTC Swap	Mar-16	DISCRETIONARY	10/8/2014	1.0	\$ 4.1000	\$ 41,000
186415	NG OTC Swap	Mar-16	MANDATORY	11/13/2014	3.0	\$ 4.0200	\$ 120,600
188413	NG OTC Swap	Mar-16	MANDATORY	12/3/2014	3.0	\$ 3.9220	\$ 117,660
190584	NG OTC Swap	Mar-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.6570	\$ 36,570

NYMEX HEDGE TOTAL					193.4	\$	8,324,675
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
165588	NG Future	Apr-16	ACCELERATED	4/14/2014	36.0	\$ 4.1000	\$ 1,476,000
165589	NG Future	Apr-16	MANDATORY	4/14/2014	8.0	\$ 4.1000	\$ 328,000
166013	NG Future	Apr-16	ACCELERATED	4/21/2014	37.0	\$ 4.1050	\$ 1,518,850
166014	NG Future	Apr-16	DISCRETIONARY	4/21/2014	1.0	\$ 4.1050	\$ 41,050
168059	NG OTC Swap	Apr-16	MANDATORY	5/7/2014	4.0	\$ 4.2000	\$ 168,000
168060	NG OTC Swap	Apr-16	DISCRETIONARY	5/7/2014	0.5	\$ 4.2000	\$ 21,000
171109	NG OTC Swap	Apr-16	MANDATORY	6/16/2014	4.0	\$ 4.1800	\$ 167,200
173171	NG OTC Swap	Apr-16	MANDATORY	7/8/2014	4.0	\$ 4.0450	\$ 161,800
173174	NG OTC Swap	Apr-16	DISCRETIONARY	7/8/2014	0.5	\$ 4.0450	\$ 20,225
176665	NG OTC Swap	Apr-16	MANDATORY	8/13/2014	4.0	\$ 3.9350	\$ 157,400
176669	NG OTC Swap	Apr-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9350	\$ 39,350
179914	NG OTC Swap	Apr-16	MANDATORY	9/17/2014	4.0	\$ 3.9900	\$ 159,600
181299	NG OTC Swap	Apr-16	MANDATORY	10/8/2014	4.0	\$ 3.8710	\$ 154,840
181332	NG OTC Swap	Apr-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8710	\$ 38,710
187171	NG OTC Swap	Apr-16	MANDATORY	11/18/2014	3.0	\$ 3.8000	\$ 114,000
188510	NG OTC Swap	Apr-16	MANDATORY	12/4/2014	3.0	\$ 3.6800	\$ 110,400
190585	NG OTC Swap	Apr-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.4900	\$ 34,900

NYMEX HEDGE TOTAL					116.0	\$	4,711,325
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
167264	NG Future	May-16	ACCELERATED	5/1/2014	51.0	\$ 4.2050	\$ 2,144,550
167265	NG Future	May-16	MANDATORY	5/1/2014	6.0	\$ 4.2050	\$ 252,300
168382	NG Future	May-16	DISCRETIONARY	5/12/2014	2.0	\$ 4.0900	\$ 81,800
171109	NG OTC Swap	May-16	MANDATORY	6/16/2014	3.0	\$ 4.1900	\$ 125,700
173171	NG OTC Swap	May-16	MANDATORY	7/8/2014	3.0	\$ 4.0550	\$ 121,650
176665	NG OTC Swap	May-16	MANDATORY	8/13/2014	3.0	\$ 3.9400	\$ 118,200
176669	NG OTC Swap	May-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9400	\$ 39,400
179914	NG OTC Swap	May-16	MANDATORY	9/17/2014	3.0	\$ 3.9900	\$ 119,700
181299	NG OTC Swap	May-16	MANDATORY	10/8/2014	3.0	\$ 3.8690	\$ 116,070
181332	NG OTC Swap	May-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8690	\$ 38,690
187171	NG OTC Swap	May-16	MANDATORY	11/18/2014	4.0	\$ 3.7900	\$ 151,600
188510	NG OTC Swap	May-16	MANDATORY	12/4/2014	4.0	\$ 3.6800	\$ 147,200
190585	NG OTC Swap	May-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.4950	\$ 34,950

NYMEX HEDGE TOTAL					85.0	\$	3,491,810
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
170722	NG Future	Jun-16	ACCELERATED	6/10/2014	28.0	\$ 4.1740	\$ 1,168,720
170723	NG Future	Jun-16	MANDATORY	6/10/2014	3.0	\$ 4.1740	\$ 125,220
173171	NG OTC Swap	Jun-16	MANDATORY	7/8/2014	2.0	\$ 4.0900	\$ 81,800
173174	NG OTC Swap	Jun-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.0900	\$ 40,900
176665	NG OTC Swap	Jun-16	MANDATORY	8/13/2014	2.0	\$ 3.9670	\$ 79,340
176669	NG OTC Swap	Jun-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9670	\$ 39,670
179914	NG OTC Swap	Jun-16	MANDATORY	9/17/2014	2.0	\$ 4.0020	\$ 80,040
181299	NG OTC Swap	Jun-16	MANDATORY	10/8/2014	1.0	\$ 3.8950	\$ 38,950
181332	NG OTC Swap	Jun-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8950	\$ 38,950
187171	NG OTC Swap	Jun-16	MANDATORY	11/18/2014	4.0	\$ 3.8150	\$ 152,600
188510	NG OTC Swap	Jun-16	MANDATORY	12/4/2014	4.0	\$ 3.7000	\$ 148,000
190585	NG OTC Swap	Jun-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5200	\$ 35,200

NYMEX HEDGE TOTAL					50.0	\$	2,029,390
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
172545	NG Future	Jul-16	ACCELERATED	7/1/2014	21.0	\$ 4.1850	\$ 878,850
172546	NG Future	Jul-16	MANDATORY	7/1/2014	3.0	\$ 4.1850	\$ 125,550
173202	NG Future	Jul-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.1050	\$ 41,050
176665	NG OTC Swap	Jul-16	MANDATORY	8/13/2014	2.0	\$ 4.0000	\$ 80,000
176669	NG OTC Swap	Jul-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.0000	\$ 40,000
179914	NG OTC Swap	Jul-16	MANDATORY	9/17/2014	1.0	\$ 4.0460	\$ 40,460
181299	NG OTC Swap	Jul-16	MANDATORY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
181332	NG OTC Swap	Jul-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
187171	NG OTC Swap	Jul-16	MANDATORY	11/18/2014	5.0	\$ 3.8450	\$ 192,250
188510	NG OTC Swap	Jul-16	MANDATORY	12/4/2014	5.0	\$ 3.7300	\$ 186,500
190585	NG OTC Swap	Jul-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5600	\$ 35,600

NYMEX HEDGE TOTAL					42.0	\$	1,698,720
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
176170	NG Future	Aug-16	ACCELERATED	8/7/2014	24.0	\$ 4.0300	\$ 967,200
176171	NG Future	Aug-16	MANDATORY	8/7/2014	5.0	\$ 4.0300	\$ 201,500
176713	NG Future	Aug-16	ACCELERATED	8/13/2014	23.0	\$ 3.9950	\$ 918,850
179914	NG OTC Swap	Aug-16	MANDATORY	9/17/2014	3.0	\$ 4.0500	\$ 121,500
181299	NG OTC Swap	Aug-16	MANDATORY	10/8/2014	3.0	\$ 3.9310	\$ 117,930
181332	NG OTC Swap	Aug-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9310	\$ 39,310
187171	NG OTC Swap	Aug-16	MANDATORY	11/18/2014	2.0	\$ 3.8480	\$ 76,960
188510	NG OTC Swap	Aug-16	MANDATORY	12/4/2014	2.0	\$ 3.7350	\$ 74,700

NYMEX HEDGE TOTAL					63.0	\$	2,517,950
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
178125	NG Future	Sep-16	ACCELERATED	9/2/2014	45.0	\$ 3.9770	\$ 1,789,650
178128	NG Future	Sep-16	MANDATORY	9/2/2014	5.0	\$ 3.9770	\$ 198,850
179654	NG Future	Sep-16	ACCELERATED	9/12/2014	46.0	\$ 3.9650	\$ 1,823,900
180441	NG Future	Sep-16	ACCELERATED	9/29/2014	-46.0	\$ -	\$ -
181299	NG OTC Swap	Sep-16	MANDATORY	10/8/2014	3.0	\$ 3.9160	\$ 117,480
181332	NG OTC Swap	Sep-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9160	\$ 39,160
187171	NG OTC Swap	Sep-16	MANDATORY	11/18/2014	3.0	\$ 3.8270	\$ 114,810
188510	NG OTC Swap	Sep-16	MANDATORY	12/4/2014	2.0	\$ 3.7250	\$ 74,500
190585	NG OTC Swap	Sep-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5600	\$ 35,600

NYMEX HEDGE TOTAL					106.0	\$	4,193,950
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
180725	NG Future	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9970	\$ 999,250
180726	NG Future	Oct-16	MANDATORY	10/1/2014	6.0	\$ 3.9970	\$ 239,820
180729	NG Future	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9950	\$ 998,750
181332	NG OTC Swap	Oct-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9420	\$ 39,420
187171	NG OTC Swap	Oct-16	MANDATORY	11/18/2014	4.0	\$ 3.8510	\$ 154,040
188510	NG OTC Swap	Oct-16	MANDATORY	12/4/2014	4.0	\$ 3.7500	\$ 150,000
190585	NG OTC Swap	Oct-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5900	\$ 35,900

NYMEX HEDGE TOTAL					66.0	\$	2,617,180
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
186250	NG Future	Nov-16	ACCELERATED	11/13/2014	37.0	\$ 3.9380	\$ 1,457,060
186251	NG Future	Nov-16	MANDATORY	11/13/2014	8.0	\$ 3.9380	\$ 315,040
187628	NG Future	Nov-16	ACCELERATED	11/21/2014	39.0	\$ 3.8750	\$ 1,511,250
187629	NG Future	Nov-16	DISCRETIONARY	11/21/2014	1.0	\$ 3.8750	\$ 38,750
188511	NG OTC Swap	Nov-16	MANDATORY	12/4/2014	4.0	\$ 3.8200	\$ 152,800
190586	NG OTC Swap	Nov-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.6900	\$ 36,900

NYMEX HEDGE TOTAL					90.0	\$	3,511,800
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
188323	NG Future	Dec-16	ACCELERATED	12/2/2014	57.0	\$ 4.0690	\$ 2,319,330
188325	NG Future	Dec-16	MANDATORY	12/2/2014	12.0	\$ 4.0690	\$ 488,280
190121	NG Future	Dec-16	ACCELERATED	12/15/2014	57.0	\$ 4.0150	\$ 2,288,550
190586	NG OTC Swap	Dec-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.8600	\$ 38,600

NYMEX HEDGE TOTAL					127.0	\$	5,134,760
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Following trades are either over hedges or violate other strategy rules and are not incorporated in Incentive Calculation

COMMENT	Trade	Company	Trade Book	Trade Date	Position type	Trade Type	Rl.Hedge Category	Beg time	End time	Quantity	Price	Value	Fee type
Trade was incorrectly tagged as Mandatory and reported as such in the January 2013 report filed with the commission.	112858	NARRAGANSETT	Supply NEC NG	11/26/2012	BUY	NG Future	ACCELERATED	11/1/2014	11/2/2014	0	240	\$ 240	BROKER FEE
	112858	NARRAGANSETT	Supply NEC NG	11/26/2012	BUY	NG Future	ACCELERATED	11/1/2014	12/1/2014	400,000	4.27	\$ 1,708,000	
46 Contracts for Sep 2016 Accelerated hedges were purchased in error on 09/12/2014, upon discovery this position was unwound on 09/29/2014, resulting in a net gain of \$15,119 which will be credited to the customer. Since these are accelerated hedges there is no impact on the incentive calculation.	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	9/2/2016	0	484.84	\$ 485.00	BROKER FEE
	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	10/1/2016	460,000	3.965	\$ 1,823,900	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	10/1/2016	-460,000	4	\$ (1,840,000)	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	9/2/2016	0	496.34	\$ 496	BROKER FEE