

July 29, 2014

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Semi-annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (“Plan”) initially approved in Docket No. 3436, enclosed are ten (10) copies of National Grid’s semi-annual report on the status of the penalties and incentives as of the end of June 2014.

A summary of incentives and penalties associated with the GPIIP is shown on page 1 of the attachment. This summary shows the purchases made under the GPIIP for the months of July 2013 to June 2016. Through June 2014, the discretionary purchases have resulted in \$619,333 in savings compared to the benchmark mandatory prices. The associated Company incentive for this period is \$60,078. For the July 2014 to June 2015 year, it shows a benefit to customers from discretionary purchases of \$256,170 and a \$25,617 calculated incentive. For the July 2015 to June 2016 measurement year, the benefit is \$12,993 and the incentive is \$1,299.

The table on page 2 is an itemized list of discretionary purchases and/or hedges executed within the last four months prior to the start of the gas supply period during which the Company incentive equals 5 percent of the difference between the cost of each discretionary and mandatory purchase. Pages 3 and 4 reflect Plan provisions where, discretionary hedges can have an incentive of 10 percent if they were made five to eight months in advance of the supply period and 20 percent if they were made greater than 8 months in advance of the supply period and if the cost was at least \$0.50 per dekatherm lower than the prices obtained for the mandatory purchasing amount.

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 on page 5 show the average NYMEX hedge price and the total weighted cost.

Page 6 of the Report shows the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the program.

Luly E. Massaro, Commission Clerk
Semi-annual Report
July 29, 2014
Page 2 of 2

Finally, the individual trade data that had previously been provided in the GPIIP quarterly report is shown beginning on page 7.

Thank you for your attention to this matter. If you have any questions, please contact Stephen McCauley at (516) 545-5403 or me at (401) 784-7288.

Very truly yours,

A handwritten signature in black ink, appearing to read "Jennifer Brooks Hutchinson". The signature is fluid and cursive, with a long horizontal stroke at the end.

Jennifer Brooks Hutchinson

Enclosures

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

Gas Procurement Incentive Program Worksheet - June 30 2014
 Incentive Calculation
 National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Jul-13	\$ 4.2466	\$ 4.2151	\$ 0.03	60,000	\$ 1,890	10.00%	\$ 189
Aug-13	\$ 4.8688	\$ 4.1327	\$ 0.74	100,000	\$ 73,605	20.00%	\$ 14,721
Sep-13	\$ 3.9232	\$ 3.8837	\$ 0.04	50,000	\$ 1,977	10.00%	\$ 198
Oct-13	\$ 3.9035	\$ 3.6271	\$ 0.28	320,000	\$ 88,438	6.60%	\$ 5,834
Nov-13	\$ 3.9735	\$ 3.7232	\$ 0.25	335,000	\$ 83,874	8.27%	\$ 6,940
Dec-13	\$ 4.1386	\$ 3.9794	\$ 0.16	680,000	\$ 108,295	10.00%	\$ 10,829
Jan-14	\$ 4.1774	\$ 4.0448	\$ 0.13	520,000	\$ 68,916	8.56%	\$ 5,898
Feb-14	\$ 4.1049	\$ 4.0552	\$ 0.05	450,000	\$ 22,357	10.00%	\$ 2,236
Mar-14	\$ 4.0577	\$ 4.0055	\$ 0.05	480,000	\$ 25,046	10.00%	\$ 2,505
Apr-14	\$ 3.8967	\$ 3.7827	\$ 0.11	610,000	\$ 69,536	10.00%	\$ 6,954
May-14	\$ 3.9323	\$ 3.7597	\$ 0.17	310,000	\$ 53,503	10.00%	\$ 5,350
Jun-14	\$ 3.9468	\$ 3.8100	\$ 0.14	160,000	\$ 21,895	10.00%	\$ 2,189
Subtotal 13-14				4,075,000	\$ 619,333		\$ 60,078 ***
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	\$ 3.8822	\$ 0.29	160,000	\$ 46,420	10.00%	\$ 4,642
Nov-14	\$ 4.1805	\$ 4.0852	\$ 0.10	240,000	\$ 22,874	10.00%	\$ 2,287 **
Dec-14	\$ 4.4263	\$ 4.3550	\$ 0.07	354,000	\$ 25,245	10.00%	\$ 2,525
Jan-15	\$ 4.4726	\$ 4.3195	\$ 0.15	270,000	\$ 41,341	10.00%	\$ 4,134
Feb-15	\$ 4.4646	\$ 4.3876	\$ 0.08	280,000	\$ 21,559	10.00%	\$ 2,156
Mar-15	\$ 4.3961	\$ 4.2146	\$ 0.18	180,000	\$ 32,673	10.00%	\$ 3,267
Apr-15	\$ 4.0550	\$ 4.0219	\$ 0.03	32,000	\$ 1,058	10.00%	\$ 106
May-15	\$ 4.0474	\$ 4.0067	\$ 0.04	21,000	\$ 855	10.00%	\$ 85
Jun-15	\$ 4.0623	\$ 4.0269	\$ 0.04	32,000	\$ 1,133	10.00%	\$ 113
Subtotal 14-15				1,909,000	\$ 256,170		\$ 25,617
Jul-15	\$ 4.0799	\$ 4.0150	\$ 0.06	10,000	\$ 649	10.00%	\$ 65
Aug-15	\$ 4.0725	\$ 4.0000	\$ 0.07	10,000	\$ 725	10.00%	\$ 72
Sep-15	\$ 4.0856	\$ 4.0312	\$ 0.05	21,000	\$ 1,143	10.00%	\$ 114
Oct-15	\$ 4.0759	\$ 4.0298	\$ 0.05	21,000	\$ 968	10.00%	\$ 97
Nov-15	\$ 4.1289	\$ 4.0046	\$ 0.12	12,000	\$ 1,492	10.00%	\$ 149
Dec-15	\$ 4.3144	\$ 4.2955	\$ 0.02	164,000	\$ 3,084	10.00%	\$ 308
Jan-16	\$ 4.4495	\$ 4.3366	\$ 0.11	12,000	\$ 1,355	10.00%	\$ 136
Feb-16	\$ 4.4502	\$ 4.3994	\$ 0.05	14,000	\$ 710	10.00%	\$ 71
Mar-16	\$ 4.3977	\$ 4.3853	\$ 0.01	44,000	\$ 542	10.00%	\$ 54
Apr-16	\$ 4.1450	\$ 4.1367	\$ 0.01	15,000	\$ 125	10.00%	\$ 12
May-16	\$ 4.2000	\$ 4.0900	\$ 0.11	20,000	\$ 2,200	10.00%	\$ 220
Jun-16	\$ 4.1740	\$ -	\$ -	-	\$ -	0.00%	\$ -
Subtotal 15-16				343,000	\$ 12,993		\$ 1,299
TOTAL				6,327,000	\$ 888,495		\$ 86,994 ***

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

- a) INCENTIVE MECHANISM Deals executed after Dec 1 2008
 - a. i) 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 Month.
 - a. ii) 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 \$.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.

*** Company incentive adjusted down \$3,765 due to an overstatement of the July 2012 to June 2013 incentive period.

Gas Procurement Incentive Program Worksheet - June 30 2014
 Incentive Calculation
 National Grid - Rhode Island



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-13	260,000	410,000	-	\$ 1,104,116	\$ 2,071,100	\$ -	\$ 4.2466	\$ 5.0515	\$ -	\$ -	\$ -
Aug-13	80,000	370,000	-	\$ 389,500	\$ 1,824,900	\$ -	\$ 4.8688	\$ 4.9322	\$ -	\$ -	\$ -
Sep-13	380,000	290,000	-	\$ 1,490,818	\$ 1,409,450	\$ -	\$ 3.9232	\$ 4.8602	\$ -	\$ -	\$ -
Oct-13	420,000	340,000	170,000	\$ 1,639,458	\$ 1,580,650	\$ 603,390.00	\$ 3.9035	\$ 4.6490	\$ 3.5494	\$ 0.3541	\$ 3,010
Nov-13	735,000	860,000	70,000	\$ 2,920,555	\$ 3,930,650	\$ 249,200.00	\$ 3.9735	\$ 4.5705	\$ 3.5600	\$ 0.4135	\$ 1,447
Dec-13	1,430,000	1,120,000	-	\$ 5,918,240	\$ 5,062,925	\$ -	\$ 4.1386	\$ 4.5205	\$ -	\$ -	\$ -
Jan-14	1,290,000	1,240,000	50,000	\$ 5,388,800	\$ 5,240,500	\$ 189,000.00	\$ 4.1774	\$ 4.2262	\$ 3.7800	\$ 0.3974	\$ 993
Feb-14	1,130,000	1,070,000	-	\$ 4,638,550	\$ 4,402,660	\$ -	\$ 4.1049	\$ 4.1146	\$ -	\$ -	\$ -
Mar-14	1,170,000	1,120,000	-	\$ 4,747,540	\$ 4,425,150	\$ -	\$ 4.0577	\$ 3.9510	\$ -	\$ -	\$ -
Apr-14	950,000	760,000	-	\$ 3,701,900	\$ 2,774,950	\$ -	\$ 3.8967	\$ 3.6513	\$ -	\$ -	\$ -
May-14	750,000	560,000	-	\$ 2,949,200	\$ 2,111,900	\$ -	\$ 3.9323	\$ 3.7713	\$ -	\$ -	\$ -
Jun-14	380,000	440,000	-	\$ 1,499,800	\$ 1,626,900	\$ -	\$ 3.9468	\$ 3.6975	\$ -	\$ -	\$ -
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	1,720,000	1,010,000	-	\$ 7,613,260	\$ 4,325,700	\$ -	\$ 4.4263	\$ 4.2829	\$ -	\$ -	\$ -
Jan-15	1,390,000	1,240,000	-	\$ 6,216,910	\$ 5,455,850	\$ -	\$ 4.4726	\$ 4.3999	\$ -	\$ -	\$ -
Feb-15	1,200,000	1,050,000	-	\$ 5,357,545	\$ 4,607,750	\$ -	\$ 4.4646	\$ 4.3883	\$ -	\$ -	\$ -
Mar-15	1,200,000	1,050,000	-	\$ 5,275,355	\$ 4,586,300	\$ -	\$ 4.3961	\$ 4.3679	\$ -	\$ -	\$ -
Apr-15	600,000	730,000	-	\$ 2,432,970	\$ 2,995,400	\$ -	\$ 4.0550	\$ 4.1033	\$ -	\$ -	\$ -
May-15	460,000	480,000	-	\$ 1,861,795	\$ 2,003,760	\$ -	\$ 4.0474	\$ 4.1745	\$ -	\$ -	\$ -
Jun-15	290,000	260,000	-	\$ 1,178,060	\$ 1,071,790	\$ -	\$ 4.0623	\$ 4.1223	\$ -	\$ -	\$ -
Jul-15	150,000	470,000	-	\$ 611,980	\$ 1,922,300	\$ -	\$ 4.0799	\$ 4.0900	\$ -	\$ -	\$ -
Aug-15	190,000	470,000	-	\$ 773,770	\$ 1,882,500	\$ -	\$ 4.0725	\$ 4.0053	\$ -	\$ -	\$ -
Sep-15	160,000	440,000	-	\$ 653,700	\$ 1,785,800	\$ -	\$ 4.0856	\$ 4.0586	\$ -	\$ -	\$ -
Oct-15	140,000	520,000	-	\$ 570,620	\$ 2,111,950	\$ -	\$ 4.0759	\$ 4.0614	\$ -	\$ -	\$ -
Nov-15	330,000	620,000	-	\$ 1,362,530	\$ 2,449,000	\$ -	\$ 4.1289	\$ 3.9500	\$ -	\$ -	\$ -
Dec-15	620,000	1,360,000	-	\$ 2,674,900	\$ 5,796,900	\$ -	\$ 4.3144	\$ 4.2624	\$ -	\$ -	\$ -
Jan-16	470,000	1,220,000	-	\$ 2,091,280	\$ 5,250,450	\$ -	\$ 4.4495	\$ 4.3036	\$ -	\$ -	\$ -
Feb-16	400,000	1,260,000	-	\$ 1,780,070	\$ 5,485,200	\$ -	\$ 4.4502	\$ 4.3533	\$ -	\$ -	\$ -
Mar-16	320,000	1,210,000	-	\$ 1,407,250	\$ 5,241,380	\$ -	\$ 4.3977	\$ 4.3317	\$ -	\$ -	\$ -
Apr-16	160,000	730,000	-	\$ 663,200	\$ 2,994,850	\$ -	\$ 4.1450	\$ 4.1025	\$ -	\$ -	\$ -
May-16	90,000	510,000	-	\$ 378,000	\$ 2,144,550	\$ -	\$ 4.2000	\$ 4.2050	\$ -	\$ -	\$ -
Jun-16	30,000	280,000	-	\$ 125,220	\$ 1,168,720	\$ -	\$ 4.1740	\$ 4.1740	\$ -	\$ -	\$ -

Gas Procurement Incentive Program Worksheet - June 30 2014
 Incentive Calculation
 National Grid - Rhode Island



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-13	260,000	410,000	-	\$ 1,104,116	\$ 2,071,100	\$ -	\$ 4.2466	\$ 5.0515	\$ -	\$ -	\$ -
Aug-13	80,000	370,000	-	\$ 389,500	\$ 1,824,900	\$ -	\$ 4.8688	\$ 4.9322	\$ -	\$ -	\$ -
Sep-13	380,000	290,000	-	\$ 1,490,818	\$ 1,409,450	\$ -	\$ 3.9232	\$ 4.8602	\$ -	\$ -	\$ -
Oct-13	420,000	340,000	-	\$ 1,639,458	\$ 1,580,650	\$ -	\$ 3.9035	\$ 4.6490	\$ -	\$ -	\$ -
Nov-13	735,000	860,000	100,000	\$ 2,920,555	\$ 3,930,650	\$ 369,000	\$ 3.9735	\$ 4.5705	\$ 3.6900	\$ 0.2835	\$ 2,835
Dec-13	1,430,000	1,120,000	-	\$ 5,918,240	\$ 5,062,925	\$ -	\$ 4.1386	\$ 4.5205	\$ -	\$ -	\$ -
Jan-14	1,290,000	1,240,000	60,000	\$ 5,388,800	\$ 5,240,500	\$ 235,110	\$ 4.1774	\$ 4.2262	\$ 3.9185	\$ 0.2589	\$ 1,553
Feb-14	1,130,000	1,070,000	70,000	\$ 4,638,550	\$ 4,402,660	\$ 271,400	\$ 4.1049	\$ 4.1146	\$ 3.8771	\$ 0.2278	\$ 1,594
Mar-14	1,170,000	1,120,000	90,000	\$ 4,747,540	\$ 4,425,150	\$ 342,200	\$ 4.0577	\$ 3.9510	\$ 3.8022	\$ 0.2555	\$ 2,300
Apr-14	950,000	760,000	340,000	\$ 3,701,900	\$ 2,774,950	\$ 1,270,600	\$ 3.8967	\$ 3.6513	\$ 3.7371	\$ 0.1597	\$ 5,429
May-14	750,000	560,000	100,000	\$ 2,949,200	\$ 2,111,900	\$ 377,100	\$ 3.9323	\$ 3.7713	\$ 3.7710	\$ 0.1613	\$ 1,613
Jun-14	380,000	440,000	50,000	\$ 1,499,800	\$ 1,626,900	\$ 189,500	\$ 3.9468	\$ 3.6975	\$ 3.7900	\$ 0.1568	\$ 784
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	1,720,000	1,010,000	64,000	\$ 7,613,260	\$ 4,325,700	\$ 307,060	\$ 4.4263	\$ 4.2829	\$ 4.7978	\$ (0.3715)	\$ (2,378)
Jan-15	1,390,000	1,240,000	-	\$ 6,216,910	\$ 5,455,850	\$ -	\$ 4.4726	\$ 4.3999	\$ -	\$ -	\$ -
Feb-15	1,200,000	1,050,000	-	\$ 5,357,545	\$ 4,607,750	\$ -	\$ 4.4646	\$ 4.3883	\$ -	\$ -	\$ -
Mar-15	1,200,000	1,050,000	-	\$ 5,275,355	\$ 4,586,300	\$ -	\$ 4.3961	\$ 4.3679	\$ -	\$ -	\$ -
Apr-15	600,000	730,000	-	\$ 2,432,970	\$ 2,995,400	\$ -	\$ 4.0550	\$ 4.1033	\$ -	\$ -	\$ -
May-15	460,000	480,000	-	\$ 1,861,795	\$ 2,003,760	\$ -	\$ 4.0474	\$ 4.1745	\$ -	\$ -	\$ -
Jun-15	290,000	260,000	-	\$ 1,178,060	\$ 1,071,790	\$ -	\$ 4.0623	\$ 4.1223	\$ -	\$ -	\$ -
Jul-15	150,000	470,000	-	\$ 611,980	\$ 1,922,300	\$ -	\$ 4.0799	\$ 4.0900	\$ -	\$ -	\$ -
Aug-15	190,000	470,000	-	\$ 773,770	\$ 1,882,500	\$ -	\$ 4.0725	\$ 4.0053	\$ -	\$ -	\$ -
Sep-15	160,000	440,000	-	\$ 653,700	\$ 1,785,800	\$ -	\$ 4.0856	\$ 4.0586	\$ -	\$ -	\$ -
Oct-15	140,000	520,000	-	\$ 570,620	\$ 2,111,950	\$ -	\$ 4.0759	\$ 4.0614	\$ -	\$ -	\$ -
Nov-15	330,000	620,000	-	\$ 1,362,530	\$ 2,449,000	\$ -	\$ 4.1289	\$ 3.9500	\$ -	\$ -	\$ -
Dec-15	620,000	1,360,000	-	\$ 2,674,900	\$ 5,796,900	\$ -	\$ 4.3144	\$ 4.2624	\$ -	\$ -	\$ -
Jan-16	470,000	1,220,000	-	\$ 2,091,280	\$ 5,250,450	\$ -	\$ 4.4495	\$ 4.3036	\$ -	\$ -	\$ -
Feb-16	400,000	1,260,000	-	\$ 1,780,070	\$ 5,485,200	\$ -	\$ 4.4502	\$ 4.3533	\$ -	\$ -	\$ -
Mar-16	320,000	1,210,000	-	\$ 1,407,250	\$ 5,241,380	\$ -	\$ 4.3977	\$ 4.3317	\$ -	\$ -	\$ -
Apr-16	160,000	730,000	-	\$ 663,200	\$ 2,994,850	\$ -	\$ 4.1450	\$ 4.1025	\$ -	\$ -	\$ -
May-16	90,000	510,000	-	\$ 378,000	\$ 2,144,550	\$ -	\$ 4.2000	\$ 4.2050	\$ -	\$ -	\$ -
Jun-16	30,000	280,000	-	\$ 125,220	\$ 1,168,720	\$ -	\$ 4.1740	\$ 4.1740	\$ -	\$ -	\$ -

Gas Procurement Incentive Program Worksheet - June 30 2014
 Incentive Calculation
 National Grid - Rhode Island



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-13	260,000	410,000	60,000	\$ 1,104,116	\$ 2,071,100	\$ 252,906	\$ 4.2466	\$ 5.0515	\$ 4.2151	\$ 0.0315	\$ 189
Aug-13	80,000	370,000	100,000	\$ 389,500	\$ 1,824,900	\$ 413,270	\$ 4.8688	\$ 4.9322	\$ 4.1327	\$ 0.7361	\$ 14,721
Sep-13	380,000	290,000	50,000	\$ 1,490,818	\$ 1,409,450	\$ 194,183	\$ 3.9232	\$ 4.8602	\$ 3.8837	\$ 0.0395	\$ 198
Oct-13	420,000	340,000	150,000	\$ 1,639,458	\$ 1,580,650	\$ 557,283	\$ 3.9035	\$ 4.6490	\$ 3.7152	\$ 0.1883	\$ 2,824
Nov-13	735,000	860,000	165,000	\$ 2,920,555	\$ 3,930,650	\$ 629,063	\$ 3.9735	\$ 4.5705	\$ 3.8125	\$ 0.1610	\$ 2,657
Dec-13	1,430,000	1,120,000	680,000	\$ 5,918,240	\$ 5,062,925	\$ 2,705,973	\$ 4.1386	\$ 4.5205	\$ 3.9794	\$ 0.1593	\$ 10,829
Jan-14	1,290,000	1,240,000	410,000	\$ 5,388,800	\$ 5,240,500	\$ 1,679,203	\$ 4.1774	\$ 4.2262	\$ 4.0956	\$ 0.0817	\$ 3,352
Feb-14	1,130,000	1,070,000	380,000	\$ 4,638,550	\$ 4,402,660	\$ 1,553,453	\$ 4.1049	\$ 4.1146	\$ 4.0880	\$ 0.0169	\$ 641
Mar-14	1,170,000	1,120,000	390,000	\$ 4,747,540	\$ 4,425,150	\$ 1,580,463	\$ 4.0577	\$ 3.9510	\$ 4.0525	\$ 0.0053	\$ 205
Apr-14	950,000	760,000	270,000	\$ 3,701,900	\$ 2,774,950	\$ 1,036,873	\$ 3.8967	\$ 3.6513	\$ 3.8403	\$ 0.0565	\$ 1,525
May-14	750,000	560,000	210,000	\$ 2,949,200	\$ 2,111,900	\$ 788,400	\$ 3.9323	\$ 3.7713	\$ 3.7543	\$ 0.1780	\$ 3,738
Jun-14	380,000	440,000	110,000	\$ 1,499,800	\$ 1,626,900	\$ 420,100	\$ 3.9468	\$ 3.6975	\$ 3.8191	\$ 0.1278	\$ 1,405
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	1,720,000	1,010,000	290,000	\$ 7,613,260	\$ 4,325,700	\$ 1,234,610	\$ 4.4263	\$ 4.2829	\$ 4.2573	\$ 0.1690	\$ 4,902
Jan-15	1,390,000	1,240,000	270,000	\$ 6,216,910	\$ 5,455,850	\$ 1,166,260	\$ 4.4726	\$ 4.3999	\$ 4.3195	\$ 0.1531	\$ 4,134
Feb-15	1,200,000	1,050,000	280,000	\$ 5,357,545	\$ 4,607,750	\$ 1,228,535	\$ 4.4646	\$ 4.3883	\$ 4.3876	\$ 0.0770	\$ 2,156
Mar-15	1,200,000	1,050,000	180,000	\$ 5,275,355	\$ 4,586,300	\$ 758,630	\$ 4.3961	\$ 4.3679	\$ 4.2146	\$ 0.1815	\$ 3,267
Apr-15	600,000	730,000	32,000	\$ 2,432,970	\$ 2,995,400	\$ 128,700	\$ 4.0550	\$ 4.1033	\$ 4.0219	\$ 0.0331	\$ 106
May-15	460,000	480,000	21,000	\$ 1,861,795	\$ 2,003,760	\$ 84,140	\$ 4.0474	\$ 4.1745	\$ 4.0067	\$ 0.0407	\$ 85
Jun-15	290,000	260,000	32,000	\$ 1,178,060	\$ 1,071,790	\$ 128,860	\$ 4.0623	\$ 4.1223	\$ 4.0269	\$ 0.0354	\$ 113
Jul-15	150,000	470,000	10,000	\$ 611,980	\$ 1,922,300	\$ 40,150	\$ 4.0799	\$ 4.0900	\$ 4.0150	\$ 0.0649	\$ 65
Aug-15	190,000	470,000	10,000	\$ 773,770	\$ 1,882,500	\$ 40,000	\$ 4.0725	\$ 4.0053	\$ 4.0000	\$ 0.0725	\$ 72
Sep-15	160,000	440,000	21,000	\$ 653,700	\$ 1,785,800	\$ 84,655	\$ 4.0856	\$ 4.0586	\$ 4.0312	\$ 0.0544	\$ 114
Oct-15	140,000	520,000	21,000	\$ 570,620	\$ 2,111,950	\$ 84,625	\$ 4.0759	\$ 4.0614	\$ 4.0298	\$ 0.0461	\$ 97
Nov-15	330,000	620,000	12,000	\$ 1,362,530	\$ 2,449,000	\$ 48,055	\$ 4.1289	\$ 3.9500	\$ 4.0046	\$ 0.1243	\$ 149
Dec-15	620,000	1,360,000	164,000	\$ 2,674,900	\$ 5,796,900	\$ 704,470	\$ 4.3144	\$ 4.2624	\$ 4.2955	\$ 0.0188	\$ 308
Jan-16	470,000	1,220,000	12,000	\$ 2,091,280	\$ 5,250,450	\$ 52,039	\$ 4.4495	\$ 4.3036	\$ 4.3366	\$ 0.1129	\$ 136
Feb-16	400,000	1,260,000	14,000	\$ 1,780,070	\$ 5,485,200	\$ 61,592	\$ 4.4502	\$ 4.3533	\$ 4.3994	\$ 0.0507	\$ 71
Mar-16	320,000	1,210,000	44,000	\$ 1,407,250	\$ 5,241,380	\$ 192,955	\$ 4.3977	\$ 4.3317	\$ 4.3853	\$ 0.0123	\$ 54
Apr-16	160,000	730,000	15,000	\$ 663,200	\$ 2,994,850	\$ 62,050	\$ 4.1450	\$ 4.1025	\$ 4.1367	\$ 0.0083	\$ 12
May-16	90,000	510,000	20,000	\$ 378,000	\$ 2,144,550	\$ 81,800	\$ 4.2000	\$ 4.2050	\$ 4.0900	\$ 0.1100	\$ 220
Jun-16	30,000	280,000	-	\$ 125,220	\$ 1,168,720	\$ -	\$ 4.1740	\$ 4.1740	\$ -	\$ -	\$ -

NEC Gas Cost Volatility Hedging Summary

	Volume * Forecast (Dth)	HEDGED VOLUME (Dth)			Monthly "Locked"	Percentage "Locked"	Average Hedge Price	Total Cost
		Mandatory	Accelerated	Discretionary				
7/1/2013	720,291	260,000	410,000	60,000	730,000	101%	\$ 4.6961 \$ 3,428,122	
8/1/2013	652,188	80,000	370,000	100,000	550,000	84%	\$ 4.7776 \$ 2,627,670	
9/1/2013	709,898	380,000	290,000	50,000	720,000	101%	\$ 4.2978 \$ 3,094,451	
10/1/2013	1,268,633	420,000	340,000	320,000	1,080,000	85%	\$ 4.0563 \$ 4,380,781	
11/1/2013	2,272,172	735,000	860,000	335,000	1,930,000	85%	\$ 4.1961 \$ 8,098,468	
12/1/2013	3,860,075	1,430,000	1,120,000	680,000	3,230,000	84%	\$ 4.2375 \$ 13,687,138	
1/1/2014	3,972,631	1,290,000	1,240,000	520,000	3,050,000	77%	\$ 4.1746 \$ 12,732,613	
2/1/2014	3,099,195	1,130,000	1,070,000	450,000	2,650,000	86%	\$ 4.1004 \$ 10,866,063	
3/1/2014	3,752,035	1,170,000	1,120,000	480,000	2,770,000	74%	\$ 4.0055 \$ 11,095,353	
4/1/2014	2,857,199	950,000	760,000	610,000	2,320,000	81%	\$ 3.7863 \$ 8,784,323	
5/1/2014	1,827,561	750,000	560,000	310,000	1,620,000	89%	\$ 3.8436 \$ 6,226,600	
6/1/2014	968,598	380,000	440,000	160,000	980,000	101%	\$ 3.8126 \$ 3,736,300	
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	160,000	1,000,000	72%	\$ 4.1359 \$ 4,135,860	
11/1/2014	1,996,975	640,000	760,000	240,000	1,640,000	82% **	\$ 4.2053 \$ 6,896,630	
12/1/2014	4,075,632	1,720,000	1,010,000	354,000	3,084,000	76%	\$ 4.3712 \$ 13,480,630	
1/1/2015	3,973,603	1,390,000	1,240,000	270,000	2,900,000	73%	\$ 4.4272 \$ 12,839,020	
2/1/2015	3,543,836	1,200,000	1,050,000	280,000	2,530,000	71%	\$ 4.4244 \$ 11,193,830	
3/1/2015	3,666,114	1,200,000	1,050,000	180,000	2,430,000	66%	\$ 4.3705 \$ 10,620,285	
4/1/2015	2,454,351	600,000	730,000	32,000	1,362,000	55%	\$ 4.0801 \$ 5,557,070	
5/1/2015	1,596,909	460,000	480,000	21,000	961,000	60%	\$ 4.1100 \$ 3,949,695	
6/1/2015	973,838	290,000	260,000	32,000	582,000	60%	\$ 4.0871 \$ 2,378,710	
7/1/2015	846,384	150,000	470,000	10,000	630,000	74%	\$ 4.0864 \$ 2,574,430	
8/1/2015	1,057,063	190,000	470,000	10,000	670,000	63%	\$ 4.0243 \$ 2,696,270	
9/1/2015	942,195	160,000	440,000	21,000	621,000	66%	\$ 4.0647 \$ 2,524,155	
10/1/2015	1,222,560	140,000	520,000	21,000	681,000	56%	\$ 4.0634 \$ 2,767,195	
11/1/2015	1,859,596	330,000	620,000	12,000	962,000	52%	\$ 4.0120 \$ 3,859,585	
12/1/2015	4,142,723	620,000	1,360,000	164,000	2,144,000	52%	\$ 4.2800 \$ 9,176,270	
1/1/2016	3,637,753	470,000	1,220,000	12,000	1,702,000	47%	\$ 4.3442 \$ 7,393,769	
2/1/2016	3,707,285	400,000	1,260,000	14,000	1,674,000	45%	\$ 4.3769 \$ 7,326,862	
3/1/2016	3,560,351	320,000	1,210,000	44,000	1,574,000	44%	\$ 4.3466 \$ 6,841,585	
4/1/2016	2,504,209	160,000	730,000	15,000	905,000	36%	\$ 4.1106 \$ 3,720,100	
5/1/2016	1,532,580	90,000	510,000	20,000	620,000	40%	\$ 4.2006 \$ 2,604,350	
6/1/2016	822,966	30,000	280,000	-	310,000	38%	\$ 4.1740 \$ 1,293,940	

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

NEC Gas Cost Volatility Hedging Summary

	PURCHASE (USD)			Average Price (\$/Dth)		
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary
7/1/2013	\$ 1,104,116	\$ 2,071,100	\$ 252,906	\$ 4.2466	\$ 5.0515	\$ 4.2151
8/1/2013	\$ 389,500	\$ 1,824,900	\$ 413,270	\$ 4.8688	\$ 4.9322	\$ 4.1327
9/1/2013	\$ 1,490,818	\$ 1,409,450	\$ 194,183	\$ 3.9232	\$ 4.8602	\$ 3.8837
10/1/2013	\$ 1,639,458	\$ 1,580,650	\$ 1,160,673	\$ 3.9035	\$ 4.6490	\$ 3.6271
11/1/2013	\$ 2,920,555	\$ 3,930,650	\$ 1,247,263	\$ 3.9735	\$ 4.5705	\$ 3.7232
12/1/2013	\$ 5,918,240	\$ 5,062,925	\$ 2,705,973	\$ 4.1386	\$ 4.5205	\$ 3.9794
1/1/2014	\$ 5,388,800	\$ 5,240,500	\$ 2,103,313	\$ 4.1774	\$ 4.2262	\$ 4.0448
2/1/2014	\$ 4,638,550	\$ 4,402,660	\$ 1,824,853	\$ 4.1049	\$ 4.1146	\$ 4.0552
3/1/2014	\$ 4,747,540	\$ 4,425,150	\$ 1,922,663	\$ 4.0577	\$ 3.9510	\$ 4.0055
4/1/2014	\$ 3,701,900	\$ 2,774,950	\$ 2,307,473	\$ 3.8967	\$ 3.6513	\$ 3.7827
5/1/2014	\$ 2,949,200	\$ 2,111,900	\$ 1,165,500	\$ 3.9323	\$ 3.7713	\$ 3.7597
6/1/2014	\$ 1,499,800	\$ 1,626,900	\$ 609,600	\$ 3.9468	\$ 3.6975	\$ 3.8100
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	\$ 621,150	\$ 4.1723	\$ 4.2000	\$ 3.8822
11/1/2014	\$ 2,675,530	\$ 3,240,650	\$ 980,450	\$ 4.1805	\$ 4.2640	\$ 4.0852
12/1/2014	\$ 7,613,260	\$ 4,325,700	\$ 1,541,670	\$ 4.4263	\$ 4.2829	\$ 4.3550
1/1/2015	\$ 6,216,910	\$ 5,455,850	\$ 1,166,260	\$ 4.4726	\$ 4.3999	\$ 4.3195
2/1/2015	\$ 5,357,545	\$ 4,607,750	\$ 1,228,535	\$ 4.4646	\$ 4.3883	\$ 4.3876
3/1/2015	\$ 5,275,355	\$ 4,586,300	\$ 758,630	\$ 4.3961	\$ 4.3679	\$ 4.2146
4/1/2015	\$ 2,432,970	\$ 2,995,400	\$ 128,700	\$ 4.0550	\$ 4.1033	\$ 4.0219
5/1/2015	\$ 1,861,795	\$ 2,003,760	\$ 84,140	\$ 4.0474	\$ 4.1745	\$ 4.0067
6/1/2015	\$ 1,178,060	\$ 1,071,790	\$ 128,860	\$ 4.0623	\$ 4.1223	\$ 4.0269
7/1/2015	\$ 611,980	\$ 1,922,300	\$ 40,150	\$ 4.0799	\$ 4.0900	\$ 4.0150
8/1/2015	\$ 773,770	\$ 1,882,500	\$ 40,000	\$ 4.0725	\$ 4.0053	\$ 4.0000
9/1/2015	\$ 653,700	\$ 1,785,800	\$ 84,655	\$ 4.0856	\$ 4.0586	\$ 4.0312
10/1/2015	\$ 570,620	\$ 2,111,950	\$ 84,625	\$ 4.0759	\$ 4.0614	\$ 4.0298
11/1/2015	\$ 1,362,530	\$ 2,449,000	\$ 48,055	\$ 4.1289	\$ 3.9500	\$ 4.0046
12/1/2015	\$ 2,674,900	\$ 5,796,900	\$ 704,470	\$ 4.3144	\$ 4.2624	\$ 4.2955
1/1/2016	\$ 2,091,280	\$ 5,250,450	\$ 52,039	\$ 4.4495	\$ 4.3036	\$ 4.3366
2/1/2016	\$ 1,780,070	\$ 5,485,200	\$ 61,592	\$ 4.4502	\$ 4.3533	\$ 4.3994
3/1/2016	\$ 1,407,250	\$ 5,241,380	\$ 192,955	\$ 4.3977	\$ 4.3317	\$ 4.3853
4/1/2016	\$ 663,200	\$ 2,994,850	\$ 62,050	\$ 4.1450	\$ 4.1025	\$ 4.1367
5/1/2016	\$ 378,000	\$ 2,144,550	\$ 81,800	\$ 4.2000	\$ 4.2050	\$ 4.0900
6/1/2016	\$ 125,220	\$ 1,168,720	\$ -	\$ 4.1740	\$ 4.1740	\$ -

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100736	NG Future	Jul-13	MANDATORY	7/6/2011	5.0	\$ 5.0000	\$ 250,000
100737	NG Future	Jul-13	ACCELERATED	7/6/2011	10.0	\$ 5.0000	\$ 500,000
100738	NG Future	Jul-13	ACCELERATED	7/14/2011	10.0	\$ 5.0800	\$ 508,000
100739	NG Future	Jul-13	ACCELERATED	7/21/2011	10.0	\$ 5.0650	\$ 506,500
100740	NG Future	Jul-13	ACCELERATED	7/25/2011	11.0	\$ 5.0600	\$ 556,600
100741	NG Future	Jul-13	DISCRETIONARY	7/28/2011	1.0	\$ 4.9900	\$ 49,900
100742	NG Future	Jul-13	MANDATORY	8/3/2011	3.0	\$ 4.9700	\$ 149,100
127685	NG OTC Swap	Jul-13	DISCRETIONARY	8/25/2011	1.0	\$ 4.8070	\$ 48,070
100518	NG OTC Swap	Jul-13	MANDATORY	9/22/2011	2.0	\$ 4.7950	\$ 95,900
100522	NG OTC Swap	Jul-13	MANDATORY	10/7/2011	2.0	\$ 4.6750	\$ 93,500
100526	NG OTC Swap	Jul-13	DISCRETIONARY	10/13/2011	1.0	\$ 4.5850	\$ 45,850
100531	NG OTC Swap	Jul-13	MANDATORY	11/1/2011	2.0	\$ 4.5700	\$ 91,400
100733	NG Future	Jul-13	MANDATORY	12/19/2011	1.0	\$ 3.9500	\$ 39,500
100734	NG Future	Jul-13	DISCRETIONARY	12/19/2011	1.0	\$ 3.9500	\$ 39,500
100735	NG Future	Jul-13	MANDATORY	1/13/2012	1.0	\$ 3.6550	\$ 36,550
100554	NG OTC Swap	Jul-13	MANDATORY	2/7/2012	1.0	\$ 3.6800	\$ 36,800
100727	NG Future	Jul-13	DISCRETIONARY	2/29/2012	1.0	\$ 3.5650	\$ 35,650
100559	NG OTC Swap	Jul-13	MANDATORY	3/19/2012	1.0	\$ 3.5800	\$ 35,800
100575	NG OTC Swap	Jul-13	MANDATORY	4/19/2012	2.0	\$ 3.2500	\$ 65,000
100720	NG Future	Jul-13	MANDATORY	5/2/2012	1.0	\$ 3.4650	\$ 34,650
100583	NG OTC Swap	Jul-13	DISCRETIONARY	5/31/2012	1.0	\$ 3.3936	\$ 33,936
100585	NG OTC Swap	Jul-13	MANDATORY	6/14/2012	1.0	\$ 3.3166	\$ 33,166
100590	NG OTC Swap	Jul-13	MANDATORY	7/10/2012	1.0	\$ 3.5600	\$ 35,600
101638	NG OTC Swap	Jul-13	MANDATORY	8/6/2012	1.0	\$ 3.5100	\$ 35,100
105125	NG OTC Swap	Jul-13	MANDATORY	9/7/2012	1.0	\$ 3.3800	\$ 33,800
108069	NG OTC Swap	Jul-13	MANDATORY	10/3/2012	1.0	\$ 3.8250	\$ 38,250
126324	NG Future	Jul-13	ACCELERATED	3/21/2013	-30.0	\$ -	\$ -
126325	NG Future	Jul-13	DISCRETIONARY	3/21/2013	-1.0	\$ -	\$ -
126326	NG Future	Jul-13	MANDATORY	3/21/2013	-8.0	\$ -	\$ -
126327	NG Clearport Swap	Jul-13	ACCELERATED	3/21/2013	30.0	\$ -	\$ -
126328	NG Clearport Swap	Jul-13	DISCRETIONARY	3/21/2013	1.0	\$ -	\$ -
126329	NG Clearport Swap	Jul-13	MANDATORY	3/21/2013	8.0	\$ -	\$ -
126469	NG Future	Jul-13	ACCELERATED	3/22/2013	-11.0	\$ -	\$ -
126494	NG Future	Jul-13	DISCRETIONARY	3/22/2013	-2.0	\$ -	\$ -
126495	NG Future	Jul-13	MANDATORY	3/22/2013	-3.0	\$ -	\$ -
126496	NG Clearport Swap	Jul-13	MANDATORY	3/22/2013	3.0	\$ -	\$ -
126497	NG Clearport Swap	Jul-13	ACCELERATED	3/22/2013	11.0	\$ -	\$ -
126499	NG Clearport Swap	Jul-13	DISCRETIONARY	3/22/2013	2.0	\$ -	\$ -
136776	NG Clearport Swap	Jul-13	ACCELERATED	6/26/2013	-30.0	\$ -	\$ -
136777	NG Clearport Swap	Jul-13	DISCRETIONARY	6/26/2013	-1.0	\$ -	\$ -
136778	NG Clearport Swap	Jul-13	MANDATORY	6/26/2013	-8.0	\$ -	\$ -
136779	NG Clearport Swap	Jul-13	MANDATORY	6/26/2013	-3.0	\$ -	\$ -
136780	NG Clearport Swap	Jul-13	ACCELERATED	6/26/2013	-11.0	\$ -	\$ -
136782	NG Clearport Swap	Jul-13	DISCRETIONARY	6/26/2013	-2.0	\$ -	\$ -
					73.0	\$	3,428,122

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100743	NG Future	Aug-13	MANDATORY	8/3/2011	4.0	\$ 4.9900	\$ 199,600
100744	NG Future	Aug-13	ACCELERATED	8/3/2011	9.0	\$ 4.9900	\$ 449,100
100745	NG Future	Aug-13	ACCELERATED	8/8/2011	9.0	\$ 4.9350	\$ 444,150
100746	NG Future	Aug-13	ACCELERATED	8/15/2011	9.0	\$ 4.9350	\$ 444,150
100747	NG Future	Aug-13	ACCELERATED	8/22/2011	10.0	\$ 4.8750	\$ 487,500
100748	NG Future	Aug-13	DISCRETIONARY	8/24/2011	1.0	\$ 4.8500	\$ 48,500
100518	NG OTC Swap	Aug-13	MANDATORY	9/22/2011	2.0	\$ 4.8200	\$ 96,400
100522	NG OTC Swap	Aug-13	MANDATORY	10/7/2011	2.0	\$ 4.6750	\$ 93,500
100526	NG OTC Swap	Aug-13	DISCRETIONARY	10/13/2011	1.0	\$ 4.6050	\$ 46,050
100749	NG Future	Aug-13	DISCRETIONARY	12/9/2011	4.0	\$ 4.1880	\$ 167,520
113543	NG Future	Aug-13	DISCRETIONARY	11/29/2012	4.0	\$ 3.7800	\$ 151,200
127279	NG Future	Aug-13	MANDATORY	4/1/2013	-4.0	\$ -	\$ -
127280	NG Future	Aug-13	ACCELERATED	4/1/2013	-19.0	\$ -	\$ -
127281	NG Future	Aug-13	DISCRETIONARY	4/1/2013	-9.0	\$ -	\$ -
127291	NG Clearport Swap	Aug-13	MANDATORY	4/1/2013	4.0	\$ -	\$ -
127292	NG Clearport Swap	Aug-13	ACCELERATED	4/1/2013	19.0	\$ -	\$ -
127293	NG Clearport Swap	Aug-13	DISCRETIONARY	4/1/2013	9.0	\$ -	\$ -
127432	NG Future	Aug-13	ACCELERATED	4/2/2013	-9.0	\$ -	\$ -
127433	NG Future	Aug-13	ACCELERATED	4/2/2013	-9.0	\$ -	\$ -
127435	NG Clearport Swap	Aug-13	ACCELERATED	4/2/2013	18.0	\$ -	\$ -
140072	NG Clearport Swap	Aug-13	ACCELERATED	7/29/2013	-18.0	\$ -	\$ -
140076	NG Clearport Swap	Aug-13	MANDATORY	7/29/2013	-4.0	\$ -	\$ -
140078	NG Clearport Swap	Aug-13	ACCELERATED	7/29/2013	-19.0	\$ -	\$ -
140080	NG Clearport Swap	Aug-13	DISCRETIONARY	7/29/2013	-9.0	\$ -	\$ -
					55.0	\$	2,627,670

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100750	NG Future	Sep-13	MANDATORY	9/9/2011	4.0	\$ 4.9100	\$ 196,400
100751	NG Future	Sep-13	ACCELERATED	9/9/2011	6.0	\$ 4.9100	\$ 294,600
100515	NG OTC Swap	Sep-13	ACCELERATED	9/15/2011	6.0	\$ 4.9000	\$ 294,000
100752	NG Future	Sep-13	ACCELERATED	9/22/2011	6.0	\$ 4.8350	\$ 290,100
100753	NG Future	Sep-13	ACCELERATED	9/28/2011	11.0	\$ 4.8250	\$ 530,750
100754	NG Future	Sep-13	DISCRETIONARY	9/28/2011	1.0	\$ 4.8250	\$ 48,250
100522	NG OTC Swap	Sep-13	MANDATORY	10/7/2011	2.0	\$ 4.6750	\$ 93,500
100531	NG OTC Swap	Sep-13	MANDATORY	11/1/2011	3.0	\$ 4.5950	\$ 137,850
100733	NG Future	Sep-13	MANDATORY	12/19/2011	3.0	\$ 3.9750	\$ 119,250
100734	NG Future	Sep-13	DISCRETIONARY	12/19/2011	1.0	\$ 3.9750	\$ 39,750
100735	NG Future	Sep-13	MANDATORY	1/13/2012	3.0	\$ 3.7000	\$ 111,000
100555	NG OTC Swap	Sep-13	MANDATORY	2/15/2012	3.0	\$ 3.7750	\$ 113,250
100755	NG Future	Sep-13	DISCRETIONARY	2/29/2012	1.0	\$ 3.5900	\$ 35,900
100559	NG OTC Swap	Sep-13	MANDATORY	3/19/2012	3.0	\$ 3.5850	\$ 107,550
100563	NG OTC Swap	Sep-13	MANDATORY	4/30/2012	3.0	\$ 3.4000	\$ 102,000
100576	NG OTC Swap	Sep-13	MANDATORY	5/17/2012	3.0	\$ 3.6200	\$ 108,600
100580	NG OTC Swap	Sep-13	DISCRETIONARY	5/24/2012	1.0	\$ 3.5683	\$ 35,683
100756	NG Future	Sep-13	DISCRETIONARY	5/31/2012	1.0	\$ 3.4600	\$ 34,600
100585	NG OTC Swap	Sep-13	MANDATORY	6/14/2012	2.0	\$ 3.3384	\$ 66,768
100591	NG OTC Swap	Sep-13	MANDATORY	7/16/2012	2.0	\$ 3.6050	\$ 72,100
102130	NG OTC Swap	Sep-13	MANDATORY	8/10/2012	2.0	\$ 3.6000	\$ 72,000
106184	NG OTC Swap	Sep-13	MANDATORY	9/13/2012	2.0	\$ 3.6250	\$ 72,500
108685	NG OTC Swap	Sep-13	MANDATORY	10/9/2012	3.0	\$ 3.9350	\$ 118,050
130999	NG Future	Sep-13	MANDATORY	5/1/2013	-4.0	\$ -	\$ -
131000	NG Future	Sep-13	ACCELERATED	5/1/2013	-6.0	\$ -	\$ -
131001	NG Future	Sep-13	ACCELERATED	5/1/2013	-17.0	\$ -	\$ -
131002	NG Future	Sep-13	DISCRETIONARY	5/1/2013	-4.0	\$ -	\$ -
131003	NG Future	Sep-13	MANDATORY	5/1/2013	-6.0	\$ -	\$ -
131004	NG OTC Swap	Sep-13	MANDATORY	5/1/2013	10.0	\$ -	\$ -
131005	NG OTC Swap	Sep-13	DISCRETIONARY	5/1/2013	4.0	\$ -	\$ -
131006	NG OTC Swap	Sep-13	ACCELERATED	5/1/2013	23.0	\$ -	\$ -
					72.0	\$	3,094,451

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100757	NG Future	Oct-13	MANDATORY	10/6/2011	4.0	\$ 4.7150	\$ 188,600
100758	NG Future	Oct-13	ACCELERATED	10/6/2011	9.0	\$ 4.7150	\$ 424,350
100759	NG Future	Oct-13	ACCELERATED	10/11/2011	8.0	\$ 4.6500	\$ 372,000
100760	NG Future	Oct-13	ACCELERATED	10/19/2011	8.0	\$ 4.6400	\$ 371,200
100761	NG Future	Oct-13	ACCELERATED	10/24/2011	9.0	\$ 4.5900	\$ 413,100
100762	NG Future	Oct-13	DISCRETIONARY	10/24/2011	1.0	\$ 4.5900	\$ 45,900
100531	NG OTC Swap	Oct-13	MANDATORY	11/1/2011	2.0	\$ 4.6300	\$ 92,600
100733	NG Future	Oct-13	MANDATORY	12/19/2011	2.0	\$ 4.0100	\$ 80,200
100734	NG Future	Oct-13	DISCRETIONARY	12/19/2011	1.0	\$ 4.0100	\$ 40,100
100735	NG Future	Oct-13	MANDATORY	1/13/2012	2.0	\$ 3.7350	\$ 74,700
100556	NG OTC Swap	Oct-13	MANDATORY	2/15/2012	2.0	\$ 3.8150	\$ 76,300
100755	NG Future	Oct-13	DISCRETIONARY	2/29/2012	1.0	\$ 3.6200	\$ 36,200
100559	NG OTC Swap	Oct-13	MANDATORY	3/19/2012	2.0	\$ 3.6400	\$ 72,800
100563	NG OTC Swap	Oct-13	MANDATORY	4/30/2012	2.0	\$ 3.4350	\$ 68,700
100576	NG OTC Swap	Oct-13	MANDATORY	5/17/2012	2.0	\$ 3.6600	\$ 73,200
100580	NG OTC Swap	Oct-13	DISCRETIONARY	5/24/2012	1.0	\$ 3.6083	\$ 36,083
100756	NG Future	Oct-13	DISCRETIONARY	5/31/2012	1.0	\$ 3.5000	\$ 35,000
100585	NG OTC Swap	Oct-13	MANDATORY	6/14/2012	2.0	\$ 3.3794	\$ 67,588
100591	NG OTC Swap	Oct-13	MANDATORY	7/16/2012	2.0	\$ 3.6400	\$ 72,800
102130	NG OTC Swap	Oct-13	MANDATORY	8/10/2012	2.0	\$ 3.6300	\$ 72,600
106184	NG OTC Swap	Oct-13	MANDATORY	9/13/2012	2.0	\$ 3.6800	\$ 73,600
108685	NG OTC Swap	Oct-13	MANDATORY	10/9/2012	2.0	\$ 3.9600	\$ 79,200
112496	NG OTC Swap	Oct-13	MANDATORY	11/19/2012	2.0	\$ 4.0000	\$ 80,000
114079	NG OTC Swap	Oct-13	MANDATORY	12/4/2012	2.0	\$ 3.7750	\$ 75,500
115639	NG Future	Oct-13	DISCRETIONARY	12/17/2012	10.0	\$ 3.6400	\$ 364,000
117211	NG OTC Swap	Oct-13	MANDATORY	1/2/2013	2.0	\$ 3.5400	\$ 70,800
121897	NG OTC Swap	Oct-13	MANDATORY	2/8/2013	2.0	\$ 3.6150	\$ 72,300
126008	NG OTC Swap	Oct-13	MANDATORY	3/20/2013	2.0	\$ 4.0480	\$ 80,960
127260	NG OTC Swap	Oct-13	MANDATORY	4/1/2013	3.0	\$ 4.1050	\$ 123,150
131222	NG OTC Swap	Oct-13	MANDATORY	5/2/2013	1.0	\$ 4.3860	\$ 43,860
134833	NG Future	Oct-13	ACCELERATED	6/4/2013	-17.0	\$ -	\$ -
134834	NG Future	Oct-13	DISCRETIONARY	6/4/2013	-1.0	\$ -	\$ -
134835	NG Future	Oct-13	ACCELERATED	6/4/2013	-17.0	\$ -	\$ -
134836	NG Future	Oct-13	DISCRETIONARY	6/4/2013	-13.0	\$ -	\$ -
134837	NG Future	Oct-13	MANDATORY	6/4/2013	-8.0	\$ -	\$ -
134838	NG OTC Swap	Oct-13	MANDATORY	6/4/2013	8.0	\$ -	\$ -
134839	NG OTC Swap	Oct-13	DISCRETIONARY	6/4/2013	14.0	\$ -	\$ -
134840	NG OTC Swap	Oct-13	ACCELERATED	6/4/2013	34.0	\$ -	\$ -
136990	NG OTC Swap	Oct-13	DISCRETIONARY	6/27/2013	10.0	\$ 3.6050	\$ 360,500
140093	NG Future	Oct-13	DISCRETIONARY	7/29/2013	6.0	\$ 3.4700	\$ 208,200
140094	NG Future	Oct-13	DISCRETIONARY	7/29/2013	1.0	\$ 3.4690	\$ 34,690
142333	NG Future	Oct-13	DISCRETIONARY	8/20/2013	-7.0	\$ -	\$ -
142336	NG Clearport Swap	Oct-13	DISCRETIONARY	8/20/2013	7.0	\$ -	\$ -
145850	NG Clearport Swap	Oct-13	DISCRETIONARY	9/26/2013	-7.0	\$ -	\$ -
					108.0	\$	4,380,781

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100528	NG OTC Swap	Nov-13	MANDATORY	11/1/2011	10.0	\$ 4.7400	\$ 474,000
100530	NG OTC Swap	Nov-13	ACCELERATED	11/1/2011	12.0	\$ 4.7400	\$ 568,800
125288	NG OTC Swap	Nov-13	ACCELERATED	11/1/2011	10.0	\$ 4.7400	\$ 474,000
100533	NG OTC Swap	Nov-13	ACCELERATED	11/9/2011	10.0	\$ 4.6125	\$ 461,250
100534	NG OTC Swap	Nov-13	ACCELERATED	11/9/2011	12.0	\$ 4.6000	\$ 552,000
100536	NG OTC Swap	Nov-13	ACCELERATED	11/16/2011	12.0	\$ 4.4800	\$ 537,600
125287	NG OTC Swap	Nov-13	ACCELERATED	11/16/2011	10.0	\$ 4.4900	\$ 449,000
100763	NG Future	Nov-13	ACCELERATED	11/22/2011	20.0	\$ 4.4400	\$ 888,000
100764	NG Future	Nov-13	DISCRETIONARY	11/22/2011	1.0	\$ 4.4400	\$ 44,400
100765	NG Future	Nov-13	MANDATORY	12/19/2011	5.0	\$ 4.1200	\$ 206,000
100766	NG Future	Nov-13	DISCRETIONARY	12/19/2011	1.0	\$ 4.1200	\$ 41,200
100767	NG Future	Nov-13	MANDATORY	1/13/2012	5.0	\$ 3.8600	\$ 193,000
100768	NG Future	Nov-13	DISCRETIONARY	1/13/2012	1.0	\$ 3.8600	\$ 38,600
100557	NG OTC Swap	Nov-13	MANDATORY	2/15/2012	5.0	\$ 3.9150	\$ 195,750
100560	NG OTC Swap	Nov-13	MANDATORY	3/19/2012	5.0	\$ 3.7500	\$ 187,500
100564	NG OTC Swap	Nov-13	MANDATORY	4/30/2012	5.0	\$ 3.5650	\$ 178,250
100577	NG OTC Swap	Nov-13	MANDATORY	5/17/2012	5.0	\$ 3.7700	\$ 188,500
100581	NG OTC Swap	Nov-13	DISCRETIONARY	5/24/2012	1.0	\$ 3.7263	\$ 37,263
100769	NG Future	Nov-13	DISCRETIONARY	5/31/2012	1.0	\$ 3.6250	\$ 36,250
100586	NG OTC Swap	Nov-13	MANDATORY	6/14/2012	3.0	\$ 3.5165	\$ 105,495
100592	NG OTC Swap	Nov-13	MANDATORY	7/16/2012	4.0	\$ 3.7500	\$ 150,000
102133	NG OTC Swap	Nov-13	MANDATORY	8/10/2012	5.0	\$ 3.7600	\$ 188,000
106191	NG OTC Swap	Nov-13	MANDATORY	9/13/2012	5.0	\$ 3.7800	\$ 189,000
108687	NG OTC Swap	Nov-13	MANDATORY	10/9/2012	5.0	\$ 4.0650	\$ 203,250
112166	NG OTC Swap	Nov-13	MANDATORY	11/19/2012	1.0	\$ 4.0900	\$ 40,900
114080	NG OTC Swap	Nov-13	MANDATORY	12/4/2012	2.0	\$ 3.8900	\$ 77,800
115640	NG Future	Nov-13	DISCRETIONARY	12/17/2012	10.0	\$ 3.7600	\$ 376,000
117212	NG OTC Swap	Nov-13	MANDATORY	1/2/2013	1.0	\$ 3.6600	\$ 36,600
117217	NG OTC Swap	Nov-13	DISCRETIONARY	1/2/2013	1.0	\$ 3.6600	\$ 36,600
121898	NG OTC Swap	Nov-13	MANDATORY	2/8/2013	1.5	\$ 3.7500	\$ 56,250
121900	NG OTC Swap	Nov-13	DISCRETIONARY	2/8/2013	0.5	\$ 3.7500	\$ 18,750
126009	NG OTC Swap	Nov-13	MANDATORY	3/20/2013	1.0	\$ 4.1150	\$ 41,150
127262	NG OTC Swap	Nov-13	MANDATORY	4/1/2013	2.0	\$ 4.1850	\$ 83,700
131223	NG OTC Swap	Nov-13	MANDATORY	5/2/2013	1.0	\$ 4.4610	\$ 44,610
135131	NG OTC Swap	Nov-13	MANDATORY	6/6/2013	2.0	\$ 4.0400	\$ 80,800
136991	NG Future	Nov-13	DISCRETIONARY	6/27/2013	10.0	\$ 3.6900	\$ 369,000
137290	NG Future	Nov-13	ACCELERATED	7/2/2013	-20.0	\$ -	\$ -
137291	NG Future	Nov-13	DISCRETIONARY	7/2/2013	-23.0	\$ -	\$ -
137292	NG Future	Nov-13	MANDATORY	7/2/2013	-5.0	\$ -	\$ -
137295	NG Clearport Swap	Nov-13	ACCELERATED	7/2/2013	20.0	\$ -	\$ -
137300	NG Clearport Swap	Nov-13	DISCRETIONARY	7/2/2013	23.0	\$ -	\$ -
137304	NG Clearport Swap	Nov-13	MANDATORY	7/2/2013	5.0	\$ -	\$ -
137316	NG Future	Nov-13	MANDATORY	7/2/2013	-5.0	\$ -	\$ -
137320	NG Future	Nov-13	DISCRETIONARY	7/2/2013	-1.0	\$ -	\$ -
137324	NG Clearport Swap	Nov-13	MANDATORY	7/2/2013	5.0	\$ -	\$ -
137325	NG Clearport Swap	Nov-13	DISCRETIONARY	7/2/2013	1.0	\$ -	\$ -
140095	NG Future	Nov-13	DISCRETIONARY	7/29/2013	7.0	\$ 3.5600	\$ 249,200
142337	NG Future	Nov-13	DISCRETIONARY	8/20/2013	-7.0	\$ -	\$ -
142339	NG Clearport Swap	Nov-13	DISCRETIONARY	8/20/2013	7.0	\$ -	\$ -
148691	NG Clearport Swap	Nov-13	ACCELERATED	10/29/2013	-20.0	\$ -	\$ -
148692	NG Clearport Swap	Nov-13	DISCRETIONARY	10/29/2013	-23.0	\$ -	\$ -
148693	NG Clearport Swap	Nov-13	MANDATORY	10/29/2013	-5.0	\$ -	\$ -
148694	NG Clearport Swap	Nov-13	MANDATORY	10/29/2013	-5.0	\$ -	\$ -
148695	NG Clearport Swap	Nov-13	DISCRETIONARY	10/29/2013	-8.0	\$ -	\$ -
					193.0	\$	8,098,468

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100539	NG OTC Swap	Dec-13	ACCELERATED	12/5/2011	18.0	\$ 4.7200	\$ 849,600
100770	NG Future	Dec-13	MANDATORY	12/5/2011	12.0	\$ 4.7050	\$ 564,600
100771	NG Future	Dec-13	ACCELERATED	12/5/2011	20.0	\$ 4.7050	\$ 941,000
100540	NG OTC Swap	Dec-13	ACCELERATED	12/13/2011	18.0	\$ 4.4500	\$ 801,000
100541	NG OTC Swap	Dec-13	ACCELERATED	12/13/2011	19.0	\$ 4.4475	\$ 845,025
100544	NG OTC Swap	Dec-13	ACCELERATED	12/19/2011	18.0	\$ 4.3800	\$ 788,400
100772	NG Future	Dec-13	ACCELERATED	12/22/2011	19.0	\$ 4.4100	\$ 837,900
100773	NG Future	Dec-13	DISCRETIONARY	12/22/2011	1.0	\$ 4.4100	\$ 44,100
100767	NG Future	Dec-13	MANDATORY	1/13/2012	6.0	\$ 4.0800	\$ 244,800
100768	NG Future	Dec-13	DISCRETIONARY	1/13/2012	1.0	\$ 4.0800	\$ 40,800
100557	NG OTC Swap	Dec-13	MANDATORY	2/15/2012	6.0	\$ 4.1100	\$ 246,600
100560	NG OTC Swap	Dec-13	MANDATORY	3/19/2012	6.0	\$ 3.9600	\$ 237,600
100774	NG Future	Dec-13	DISCRETIONARY	3/29/2012	2.0	\$ 3.8300	\$ 76,600
100564	NG OTC Swap	Dec-13	MANDATORY	4/30/2012	6.0	\$ 3.7700	\$ 226,200
100577	NG OTC Swap	Dec-13	MANDATORY	5/17/2012	6.0	\$ 3.9700	\$ 238,200
100581	NG OTC Swap	Dec-13	DISCRETIONARY	5/24/2012	1.0	\$ 3.9273	\$ 39,273
100587	NG OTC Swap	Dec-13	MANDATORY	6/19/2012	6.0	\$ 3.8650	\$ 231,900
100592	NG OTC Swap	Dec-13	MANDATORY	7/16/2012	6.0	\$ 3.9700	\$ 238,200
102133	NG OTC Swap	Dec-13	MANDATORY	8/10/2012	6.0	\$ 3.9700	\$ 238,200
106191	NG OTC Swap	Dec-13	MANDATORY	9/13/2012	6.0	\$ 3.9700	\$ 238,200
108687	NG OTC Swap	Dec-13	MANDATORY	10/9/2012	6.0	\$ 4.2550	\$ 255,300
112166	NG OTC Swap	Dec-13	MANDATORY	11/19/2012	8.0	\$ 4.2750	\$ 342,000
114080	NG OTC Swap	Dec-13	MANDATORY	12/4/2012	8.0	\$ 4.0800	\$ 326,400
115641	NG Future	Dec-13	DISCRETIONARY	12/17/2012	20.0	\$ 3.9400	\$ 788,000
116179	NG OTC Swap	Dec-13	DISCRETIONARY	12/21/2012	20.0	\$ 4.0400	\$ 808,000
117081	NG Future	Dec-13	DISCRETIONARY	12/31/2012	18.0	\$ 3.9700	\$ 714,600
117212	NG OTC Swap	Dec-13	MANDATORY	1/2/2013	8.0	\$ 3.8600	\$ 308,800
117217	NG OTC Swap	Dec-13	DISCRETIONARY	1/2/2013	3.0	\$ 3.8600	\$ 115,800
121898	NG OTC Swap	Dec-13	MANDATORY	2/8/2013	8.0	\$ 3.9400	\$ 315,200
121900	NG OTC Swap	Dec-13	DISCRETIONARY	2/8/2013	2.0	\$ 3.9400	\$ 78,800
126009	NG OTC Swap	Dec-13	MANDATORY	3/20/2013	8.0	\$ 4.2650	\$ 341,200
127262	NG OTC Swap	Dec-13	MANDATORY	4/1/2013	8.0	\$ 4.3300	\$ 346,400
131223	NG OTC Swap	Dec-13	MANDATORY	5/2/2013	8.0	\$ 4.6180	\$ 369,440
135131	NG OTC Swap	Dec-13	MANDATORY	6/6/2013	8.0	\$ 4.2000	\$ 336,000
138237	NG OTC Swap	Dec-13	MANDATORY	7/11/2013	7.0	\$ 3.9000	\$ 273,000
140349	NG Future	Dec-13	ACCELERATED	8/1/2013	-20.0	\$ -	\$ -
140350	NG Future	Dec-13	DISCRETIONARY	8/1/2013	-21.0	\$ -	\$ -
140351	NG Future	Dec-13	MANDATORY	8/1/2013	-18.0	\$ -	\$ -
140352	NG Future	Dec-13	ACCELERATED	8/1/2013	-19.0	\$ -	\$ -
140353	NG Future	Dec-13	DISCRETIONARY	8/1/2013	-21.0	\$ -	\$ -
140354	NG OTC Swap	Dec-13	MANDATORY	8/1/2013	18.0	\$ -	\$ -
140355	NG OTC Swap	Dec-13	DISCRETIONARY	8/1/2013	42.0	\$ -	\$ -
140356	NG OTC Swap	Dec-13	ACCELERATED	8/1/2013	39.0	\$ -	\$ -
					323.0	\$	13,687,138

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100775	NG Future	Jan-14	MANDATORY	1/4/2012	13.0	\$ 4.4100	\$ 573,300
100776	NG Future	Jan-14	ACCELERATED	1/5/2012	31.0	\$ 4.4100	\$ 1,367,100
100777	NG Future	Jan-14	ACCELERATED	1/9/2012	31.0	\$ 4.3900	\$ 1,360,900
100779	NG Future	Jan-14	ACCELERATED	1/18/2012	30.0	\$ 4.0550	\$ 1,216,500
100778	NG Future	Jan-14	ACCELERATED	1/27/2012	32.0	\$ 4.0500	\$ 1,296,000
100780	NG Future	Jan-14	DISCRETIONARY	1/27/2012	1.0	\$ 4.0500	\$ 40,500
100557	NG OTC Swap	Jan-14	MANDATORY	2/15/2012	7.0	\$ 4.2150	\$ 295,050
100560	NG OTC Swap	Jan-14	MANDATORY	3/19/2012	7.0	\$ 4.0500	\$ 283,500
100774	NG Future	Jan-14	DISCRETIONARY	3/29/2012	2.0	\$ 3.9450	\$ 78,900
100561	NG OTC Swap	Jan-14	MANDATORY	4/27/2012	7.0	\$ 3.9050	\$ 273,350
100578	NG OTC Swap	Jan-14	MANDATORY	5/17/2012	7.0	\$ 4.0900	\$ 286,300
100581	NG OTC Swap	Jan-14	DISCRETIONARY	5/24/2012	1.0	\$ 4.0403	\$ 40,403
100587	NG OTC Swap	Jan-14	MANDATORY	6/19/2012	7.0	\$ 3.9700	\$ 277,900
100592	NG OTC Swap	Jan-14	MANDATORY	7/16/2012	6.0	\$ 4.0800	\$ 244,800
101341	NG OTC Swap	Jan-14	MANDATORY	8/2/2012	7.0	\$ 4.1300	\$ 289,100
106191	NG OTC Swap	Jan-14	MANDATORY	9/13/2012	6.0	\$ 4.0800	\$ 244,800
108687	NG OTC Swap	Jan-14	MANDATORY	10/9/2012	6.0	\$ 4.3600	\$ 261,600
112166	NG OTC Swap	Jan-14	MANDATORY	11/19/2012	6.0	\$ 4.3750	\$ 262,500
114080	NG OTC Swap	Jan-14	MANDATORY	12/4/2012	6.0	\$ 4.1750	\$ 250,500
115649	NG OTC Swap	Jan-14	DISCRETIONARY	12/17/2012	10.0	\$ 4.0450	\$ 404,500
116179	NG OTC Swap	Jan-14	DISCRETIONARY	12/21/2012	20.0	\$ 4.1400	\$ 828,000
117212	NG OTC Swap	Jan-14	MANDATORY	1/2/2013	6.0	\$ 3.9700	\$ 238,200
117217	NG OTC Swap	Jan-14	DISCRETIONARY	1/2/2013	3.0	\$ 3.9700	\$ 119,100
121898	NG OTC Swap	Jan-14	MANDATORY	2/8/2013	5.0	\$ 4.0400	\$ 202,000
121900	NG OTC Swap	Jan-14	DISCRETIONARY	2/8/2013	2.0	\$ 4.0400	\$ 80,800
126009	NG OTC Swap	Jan-14	MANDATORY	3/20/2013	6.0	\$ 4.3500	\$ 261,000
126010	NG OTC Swap	Jan-14	DISCRETIONARY	3/20/2013	2.0	\$ 4.3500	\$ 87,000
127262	NG OTC Swap	Jan-14	MANDATORY	4/1/2013	6.0	\$ 4.4100	\$ 264,600
131223	NG OTC Swap	Jan-14	MANDATORY	5/2/2013	5.0	\$ 4.6970	\$ 234,850
135131	NG OTC Swap	Jan-14	MANDATORY	6/6/2013	6.0	\$ 4.2800	\$ 256,800
138237	NG OTC Swap	Jan-14	MANDATORY	7/11/2013	5.0	\$ 3.9650	\$ 198,250
138238	NG OTC Swap	Jan-14	DISCRETIONARY	7/11/2013	3.0	\$ 3.9650	\$ 118,950
139463	NG Future	Jan-14	DISCRETIONARY	7/22/2013	1.0	\$ 4.0000	\$ 40,000
140366	NG OTC Swap	Jan-14	MANDATORY	8/1/2013	5.0	\$ 3.8080	\$ 190,400
140367	NG OTC Swap	Jan-14	DISCRETIONARY	8/1/2013	2.0	\$ 3.8080	\$ 76,160
143498	NG Future	Jan-14	ACCELERATED	9/3/2013	-31.0	\$ -	\$ -
143499	NG Future	Jan-14	DISCRETIONARY	9/3/2013	-2.0	\$ -	\$ -
143500	NG Future	Jan-14	DISCRETIONARY	9/3/2013	-2.0	\$ -	\$ -
143502	NG Future	Jan-14	MANDATORY	9/3/2013	-13.0	\$ -	\$ -
143504	NG Future	Jan-14	ACCELERATED	9/3/2013	-93.0	\$ -	\$ -
143505	NG OTC Swap	Jan-14	MANDATORY	9/3/2013	13.0	\$ -	\$ -
143506	NG OTC Swap	Jan-14	DISCRETIONARY	9/3/2013	4.0	\$ -	\$ -
143507	NG OTC Swap	Jan-14	ACCELERATED	9/3/2013	124.0	\$ -	\$ -
145823	NG OTC Swap	Jan-14	DISCRETIONARY	9/26/2013	5.0	\$ 3.7800	\$ 189,000
					305.0	\$	12,732,613

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100781	NG Future	Feb-14	MANDATORY	2/1/2012	12.0	\$ 3.9200	\$ 470,400
100782	NG Future	Feb-14	ACCELERATED	2/1/2012	26.0	\$ 3.9200	\$ 1,019,200
100783	NG Future	Feb-14	ACCELERATED	2/7/2012	26.0	\$ 4.1300	\$ 1,073,800
100784	NG Future	Feb-14	ACCELERATED	2/21/2012	10.0	\$ 4.2000	\$ 420,000
100785	NG Future	Feb-14	ACCELERATED	2/22/2012	4.0	\$ 4.2050	\$ 168,200
100786	NG Future	Feb-14	ACCELERATED	2/22/2012	5.0	\$ 4.2060	\$ 210,300
100787	NG Future	Feb-14	ACCELERATED	2/22/2012	8.0	\$ 4.2070	\$ 336,560
100788	NG Future	Feb-14	ACCELERATED	2/27/2012	28.0	\$ 4.1950	\$ 1,174,600
100560	NG OTC Swap	Feb-14	MANDATORY	3/19/2012	6.0	\$ 4.0600	\$ 243,600
100774	NG Future	Feb-14	DISCRETIONARY	3/29/2012	2.0	\$ 3.9300	\$ 78,600
100562	NG OTC Swap	Feb-14	MANDATORY	4/27/2012	6.0	\$ 3.8900	\$ 233,400
100578	NG OTC Swap	Feb-14	MANDATORY	5/17/2012	6.0	\$ 4.0650	\$ 243,900
100581	NG OTC Swap	Feb-14	DISCRETIONARY	5/24/2012	1.0	\$ 4.0153	\$ 40,153
100587	NG OTC Swap	Feb-14	MANDATORY	6/19/2012	6.0	\$ 3.9450	\$ 236,700
100593	NG OTC Swap	Feb-14	MANDATORY	7/17/2012	5.0	\$ 4.0600	\$ 203,000
101342	NG OTC Swap	Feb-14	MANDATORY	8/2/2012	6.0	\$ 4.1150	\$ 246,900
106191	NG OTC Swap	Feb-14	MANDATORY	9/13/2012	6.0	\$ 4.0500	\$ 243,000
108687	NG OTC Swap	Feb-14	MANDATORY	10/9/2012	6.0	\$ 4.3350	\$ 260,100
112166	NG OTC Swap	Feb-14	MANDATORY	11/19/2012	5.0	\$ 4.3500	\$ 217,500
114080	NG OTC Swap	Feb-14	MANDATORY	12/4/2012	5.0	\$ 4.1750	\$ 208,750
115649	NG OTC Swap	Feb-14	DISCRETIONARY	12/17/2012	10.0	\$ 4.0500	\$ 405,000
116179	NG OTC Swap	Feb-14	DISCRETIONARY	12/21/2012	20.0	\$ 4.1300	\$ 826,000
117212	NG OTC Swap	Feb-14	MANDATORY	1/2/2013	5.0	\$ 3.9700	\$ 198,500
117217	NG OTC Swap	Feb-14	DISCRETIONARY	1/2/2013	2.0	\$ 3.9700	\$ 79,400
121898	NG OTC Swap	Feb-14	MANDATORY	2/8/2013	4.0	\$ 4.0500	\$ 162,000
121900	NG OTC Swap	Feb-14	DISCRETIONARY	2/8/2013	2.0	\$ 4.0500	\$ 81,000
126009	NG OTC Swap	Feb-14	MANDATORY	3/20/2013	5.0	\$ 4.3300	\$ 216,500
126010	NG OTC Swap	Feb-14	DISCRETIONARY	3/20/2013	1.0	\$ 4.3300	\$ 43,300
127262	NG OTC Swap	Feb-14	MANDATORY	4/1/2013	5.0	\$ 4.3800	\$ 219,000
131223	NG OTC Swap	Feb-14	MANDATORY	5/2/2013	5.0	\$ 4.6580	\$ 232,900
135131	NG OTC Swap	Feb-14	MANDATORY	6/6/2013	5.0	\$ 4.2600	\$ 213,000
138237	NG OTC Swap	Feb-14	MANDATORY	7/11/2013	5.0	\$ 3.9700	\$ 198,500
138238	NG OTC Swap	Feb-14	DISCRETIONARY	7/11/2013	2.0	\$ 3.9700	\$ 79,400
139463	NG Future	Feb-14	DISCRETIONARY	7/22/2013	1.0	\$ 4.0000	\$ 40,000
140366	NG OTC Swap	Feb-14	MANDATORY	8/1/2013	4.0	\$ 3.8100	\$ 152,400
140367	NG OTC Swap	Feb-14	DISCRETIONARY	8/1/2013	2.0	\$ 3.8100	\$ 76,200
143656	NG Future	Feb-14	MANDATORY	9/4/2013	6.0	\$ 3.9750	\$ 238,500
145823	NG OTC Swap	Feb-14	DISCRETIONARY	9/26/2013	2.0	\$ 3.7900	\$ 75,800
146029	NG Future	Feb-14	MANDATORY	10/1/2013	-18.0	\$ -	\$ -
146030	NG Future	Feb-14	ACCELERATED	10/1/2013	-80.0	\$ -	\$ -
146031	NG Future	Feb-14	DISCRETIONARY	10/1/2013	-1.0	\$ -	\$ -
146032	NG Future	Feb-14	ACCELERATED	10/1/2013	-27.0	\$ -	\$ -
146034	NG Future	Feb-14	DISCRETIONARY	10/1/2013	-2.0	\$ -	\$ -
146036	NG OTC Swap	Feb-14	MANDATORY	10/1/2013	18.0	\$ -	\$ -
146037	NG OTC Swap	Feb-14	DISCRETIONARY	10/1/2013	3.0	\$ -	\$ -
146038	NG OTC Swap	Feb-14	ACCELERATED	10/1/2013	107.0	\$ -	\$ -
					265.0	\$	10,866,063

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100789	NG Future	Mar-14	MANDATORY	3/1/2012	12.0	\$ 3.9400	\$ 472,800
100790	NG Future	Mar-14	ACCELERATED	3/1/2012	8.0	\$ 3.9400	\$ 315,200
100791	NG Future	Mar-14	ACCELERATED	3/5/2012	14.0	\$ 3.9250	\$ 549,500
100792	NG Future	Mar-14	ACCELERATED	3/9/2012	22.0	\$ 3.8900	\$ 855,800
100558	NG OTC Swap	Mar-14	ACCELERATED	3/16/2012	22.0	\$ 4.0400	\$ 888,800
100793	NG Future	Mar-14	ACCELERATED	3/23/2012	23.0	\$ 3.9850	\$ 916,550
100570	NG OTC Swap	Mar-14	ACCELERATED	3/29/2012	23.0	\$ 3.9100	\$ 899,300
100571	NG OTC Swap	Mar-14	DISCRETIONARY	3/29/2012	1.0	\$ 3.9100	\$ 39,100
100561	NG OTC Swap	Mar-14	MANDATORY	4/27/2012	6.0	\$ 3.8450	\$ 230,700
100578	NG OTC Swap	Mar-14	MANDATORY	5/17/2012	6.0	\$ 4.0000	\$ 240,000
100581	NG OTC Swap	Mar-14	DISCRETIONARY	5/24/2012	1.0	\$ 3.9473	\$ 39,473
100587	NG OTC Swap	Mar-14	MANDATORY	6/19/2012	6.0	\$ 3.8600	\$ 231,600
100593	NG OTC Swap	Mar-14	MANDATORY	7/17/2012	6.0	\$ 3.9900	\$ 239,400
101343	NG OTC Swap	Mar-14	MANDATORY	8/2/2012	6.0	\$ 4.0500	\$ 243,000
106191	NG OTC Swap	Mar-14	MANDATORY	9/13/2012	6.0	\$ 4.0400	\$ 242,400
108687	NG OTC Swap	Mar-14	MANDATORY	10/9/2012	6.0	\$ 4.2600	\$ 255,600
112166	NG OTC Swap	Mar-14	MANDATORY	11/19/2012	5.0	\$ 4.2800	\$ 214,000
114080	NG OTC Swap	Mar-14	MANDATORY	12/4/2012	6.0	\$ 4.1200	\$ 247,200
115649	NG OTC Swap	Mar-14	DISCRETIONARY	12/17/2012	10.0	\$ 4.0100	\$ 401,000
116179	NG OTC Swap	Mar-14	DISCRETIONARY	12/21/2012	20.0	\$ 4.0860	\$ 817,200
117212	NG OTC Swap	Mar-14	MANDATORY	1/2/2013	6.0	\$ 3.9350	\$ 236,100
117217	NG OTC Swap	Mar-14	DISCRETIONARY	1/2/2013	3.0	\$ 3.9350	\$ 118,050
121898	NG OTC Swap	Mar-14	MANDATORY	2/8/2013	5.0	\$ 3.9900	\$ 199,500
121900	NG OTC Swap	Mar-14	DISCRETIONARY	2/8/2013	2.0	\$ 3.9900	\$ 79,800
126009	NG OTC Swap	Mar-14	MANDATORY	3/20/2013	6.0	\$ 4.2640	\$ 255,840
126010	NG OTC Swap	Mar-14	DISCRETIONARY	3/20/2013	1.0	\$ 4.2640	\$ 42,640
127262	NG OTC Swap	Mar-14	MANDATORY	4/1/2013	6.0	\$ 4.3200	\$ 259,200
127266	NG OTC Swap	Mar-14	DISCRETIONARY	4/1/2013	1.0	\$ 4.3200	\$ 43,200
131223	NG OTC Swap	Mar-14	MANDATORY	5/2/2013	5.0	\$ 4.5630	\$ 228,150
135131	NG OTC Swap	Mar-14	MANDATORY	6/6/2013	5.0	\$ 4.2100	\$ 210,500
138237	NG OTC Swap	Mar-14	MANDATORY	7/11/2013	5.0	\$ 3.9350	\$ 196,750
138238	NG OTC Swap	Mar-14	DISCRETIONARY	7/11/2013	2.0	\$ 3.9350	\$ 78,700
140366	NG OTC Swap	Mar-14	MANDATORY	8/1/2013	5.0	\$ 3.7750	\$ 188,750
140367	NG OTC Swap	Mar-14	DISCRETIONARY	8/1/2013	2.0	\$ 3.7750	\$ 75,500
143656	NG Future	Mar-14	MANDATORY	9/4/2013	7.0	\$ 3.9350	\$ 275,450
145823	NG OTC Swap	Mar-14	DISCRETIONARY	9/26/2013	5.0	\$ 3.7600	\$ 188,000
147232	NG OTC Swap	Mar-14	MANDATORY	10/15/2013	2.0	\$ 4.0300	\$ 80,600
148953	NG Future	Mar-14	ACCELERATED	11/1/2013	-59.0	\$ -	\$ -
148954	NG Future	Mar-14	MANDATORY	11/1/2013	-7.0	\$ -	\$ -
148955	NG Future	Mar-14	MANDATORY	11/1/2013	-12.0	\$ -	\$ -
148956	NG Future	Mar-14	ACCELERATED	11/1/2013	-8.0	\$ -	\$ -
148957	NG OTC Swap	Mar-14	MANDATORY	11/1/2013	19.0	\$ -	\$ -
148958	NG OTC Swap	Mar-14	ACCELERATED	11/1/2013	67.0	\$ -	\$ -
					277.0	\$	11,095,353

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100794	NG Future	Apr-14	MANDATORY	4/5/2012	8.0	\$ 3.8300	\$ 306,400
100795	NG Future	Apr-14	ACCELERATED	4/5/2012	19.0	\$ 3.8300	\$ 727,700
100796	NG Future	Apr-14	ACCELERATED	4/19/2012	19.0	\$ 3.5850	\$ 681,150
100797	NG Future	Apr-14	ACCELERATED	4/23/2012	19.0	\$ 3.5400	\$ 672,600
100798	NG Future	Apr-14	ACCELERATED	4/30/2012	19.0	\$ 3.6500	\$ 693,500
100799	NG Future	Apr-14	DISCRETIONARY	4/30/2012	1.0	\$ 3.6700	\$ 36,700
100579	NG OTC Swap	Apr-14	MANDATORY	5/17/2012	4.0	\$ 3.8200	\$ 152,800
100580	NG OTC Swap	Apr-14	DISCRETIONARY	5/24/2012	1.0	\$ 3.7673	\$ 37,673
100588	NG OTC Swap	Apr-14	MANDATORY	6/19/2012	4.0	\$ 3.6900	\$ 147,600
100594	NG OTC Swap	Apr-14	MANDATORY	7/17/2012	4.0	\$ 3.8300	\$ 153,200
101348	NG OTC Swap	Apr-14	MANDATORY	8/2/2012	4.0	\$ 3.9050	\$ 156,200
107833	NG OTC Swap	Apr-14	MANDATORY	9/25/2012	4.0	\$ 3.9350	\$ 157,400
109241	NG OTC Swap	Apr-14	MANDATORY	10/15/2012	4.0	\$ 4.0800	\$ 163,200
112788	NG OTC Swap	Apr-14	MANDATORY	11/26/2012	5.0	\$ 4.1100	\$ 205,500
114881	NG OTC Swap	Apr-14	MANDATORY	12/11/2012	5.0	\$ 3.8700	\$ 193,500
117926	NG OTC Swap	Apr-14	MANDATORY	1/8/2013	5.0	\$ 3.8600	\$ 193,000
121901	NG OTC Swap	Apr-14	MANDATORY	2/8/2013	5.0	\$ 3.9000	\$ 195,000
125051	NG OTC Swap	Apr-14	MANDATORY	3/11/2013	5.0	\$ 4.0200	\$ 201,000
127466	NG OTC Swap	Apr-14	MANDATORY	4/2/2013	5.0	\$ 4.0530	\$ 202,650
131727	NG OTC Swap	Apr-14	MANDATORY	5/6/2013	5.0	\$ 4.1200	\$ 206,000
135192	NG OTC Swap	Apr-14	MANDATORY	6/6/2013	5.0	\$ 3.9950	\$ 199,750
137191	NG OTC Swap	Apr-14	MANDATORY	7/1/2013	5.0	\$ 3.7900	\$ 189,500
139955	NG Future	Apr-14	DISCRETIONARY	7/26/2013	25.0	\$ 3.8500	\$ 962,500
140382	NG OTC Swap	Apr-14	MANDATORY	8/1/2013	4.0	\$ 3.7400	\$ 149,600
140384	NG OTC Swap	Apr-14	DISCRETIONARY	8/1/2013	4.0	\$ 3.7400	\$ 149,600
142134	NG Future	Apr-14	DISCRETIONARY	8/16/2013	15.0	\$ 3.7050	\$ 555,750
142672	NG OTC Swap	Apr-14	DISCRETIONARY	8/23/2013	5.0	\$ 3.8300	\$ 191,500
143651	NG OTC Swap	Apr-14	MANDATORY	9/4/2013	5.0	\$ 3.8700	\$ 193,500
145826	NG OTC Swap	Apr-14	DISCRETIONARY	9/26/2013	5.0	\$ 3.7250	\$ 186,250
145985	NG OTC Swap	Apr-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.7500	\$ 187,500
147234	NG OTC Swap	Apr-14	MANDATORY	10/15/2013	4.0	\$ 3.9650	\$ 158,600
150875	NG Future	Apr-14	MANDATORY	11/14/2013	5.0	\$ 3.5500	\$ 177,500
152422	NG Future	Apr-14	ACCELERATED	12/4/2013	-38.0	\$ -	\$ -
152424	NG Future	Apr-14	ACCELERATED	12/4/2013	-38.0	\$ -	\$ -
152427	NG Future	Apr-14	DISCRETIONARY	12/4/2013	-26.0	\$ -	\$ -
152429	NG Future	Apr-14	MANDATORY	12/4/2013	-13.0	\$ -	\$ -
152430	NG OTC Swap	Apr-14	MANDATORY	12/4/2013	13.0	\$ -	\$ -
152431	NG OTC Swap	Apr-14	ACCELERATED	12/4/2013	76.0	\$ -	\$ -
152432	NG OTC Swap	Apr-14	DISCRETIONARY	12/4/2013	26.0	\$ -	\$ -
152554	NG Future	Apr-14	DISCRETIONARY	12/5/2013	-15.0	\$ -	\$ -
152555	NG Clearport Swap	Apr-14	DISCRETIONARY	12/5/2013	15.0	\$ -	\$ -
163497	NG Clearport Swap	Apr-14	MANDATORY	3/27/2014	-15.0	\$ -	\$ -
					232.0	\$	8,784,323

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100800	NG Future	May-14	MANDATORY	5/2/2012	6.0	\$ 3.7350	\$ 224,100
100801	NG Future	May-14	ACCELERATED	5/2/2012	14.0	\$ 3.7350	\$ 522,900
100802	NG Future	May-14	ACCELERATED	5/14/2012	14.0	\$ 3.8000	\$ 532,000
100803	NG Future	May-14	ACCELERATED	5/21/2012	14.0	\$ 3.8100	\$ 533,400
100804	NG Future	May-14	ACCELERATED	5/29/2012	14.0	\$ 3.7400	\$ 523,600
100805	NG Future	May-14	DISCRETIONARY	5/30/2012	1.0	\$ 3.6700	\$ 36,700
100588	NG OTC Swap	May-14	MANDATORY	6/19/2012	3.0	\$ 3.6900	\$ 110,700
100594	NG OTC Swap	May-14	MANDATORY	7/17/2012	3.0	\$ 3.8400	\$ 115,200
101348	NG OTC Swap	May-14	MANDATORY	8/2/2012	3.0	\$ 3.9150	\$ 117,450
107833	NG OTC Swap	May-14	MANDATORY	9/25/2012	3.0	\$ 3.9500	\$ 118,500
109241	NG OTC Swap	May-14	MANDATORY	10/15/2012	3.0	\$ 4.0800	\$ 122,400
112788	NG OTC Swap	May-14	MANDATORY	11/26/2012	5.0	\$ 4.1200	\$ 206,000
114881	NG OTC Swap	May-14	MANDATORY	12/11/2012	4.0	\$ 3.8900	\$ 155,600
117926	NG OTC Swap	May-14	MANDATORY	1/8/2013	4.0	\$ 3.9000	\$ 156,000
121901	NG OTC Swap	May-14	MANDATORY	2/8/2013	5.0	\$ 3.9200	\$ 196,000
125051	NG OTC Swap	May-14	MANDATORY	3/11/2013	5.0	\$ 4.0400	\$ 202,000
127466	NG OTC Swap	May-14	MANDATORY	4/2/2013	5.0	\$ 4.0820	\$ 204,100
131727	NG OTC Swap	May-14	MANDATORY	5/6/2013	4.0	\$ 4.1100	\$ 164,400
135192	NG OTC Swap	May-14	MANDATORY	6/6/2013	5.0	\$ 4.0100	\$ 200,500
137191	NG OTC Swap	May-14	MANDATORY	7/1/2013	5.0	\$ 3.8170	\$ 190,850
140382	NG OTC Swap	May-14	MANDATORY	8/1/2013	4.0	\$ 3.7650	\$ 150,600
142134	NG Future	May-14	DISCRETIONARY	8/16/2013	15.0	\$ 3.7280	\$ 559,200
142672	NG OTC Swap	May-14	DISCRETIONARY	8/23/2013	5.0	\$ 3.8500	\$ 192,500
143651	NG OTC Swap	May-14	MANDATORY	9/4/2013	4.0	\$ 3.8900	\$ 155,600
145826	NG OTC Swap	May-14	DISCRETIONARY	9/26/2013	5.0	\$ 3.7620	\$ 188,100
145985	NG OTC Swap	May-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.7800	\$ 189,000
147234	NG OTC Swap	May-14	MANDATORY	10/15/2013	4.0	\$ 3.9800	\$ 159,200
154938	NG Future	May-14	ACCELERATED	1/2/2014	-14.0	\$ -	\$ -
154940	NG Future	May-14	DISCRETIONARY	1/2/2014	-1.0	\$ -	\$ -
154943	NG Future	May-14	MANDATORY	1/2/2014	-6.0	\$ -	\$ -
154944	NG Future	May-14	ACCELERATED	1/2/2014	-42.0	\$ -	\$ -
154945	NG OTC Swap	May-14	MANDATORY	1/2/2014	6.0	\$ -	\$ -
154946	NG OTC Swap	May-14	ACCELERATED	1/2/2014	56.0	\$ -	\$ -
154947	NG OTC Swap	May-14	DISCRETIONARY	1/2/2014	1.0	\$ -	\$ -
154998	NG Future	May-14	DISCRETIONARY	1/2/2014	-15.0	\$ -	\$ -
154999	NG Clearport Swap	May-14	DISCRETIONARY	1/2/2014	15.0	\$ -	\$ -
166617	NG Clearport Swap	May-14	MANDATORY	4/28/2014	-15.0	\$ -	\$ -
					162.0	\$	6,226,600

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
100806	NG Future	Jun-14	MANDATORY	6/1/2012	5.0	\$ 3.7000	\$ 185,000
100807	NG Future	Jun-14	ACCELERATED	6/1/2012	11.0	\$ 3.7000	\$ 407,000
100808	NG Future	Jun-14	ACCELERATED	6/7/2012	11.0	\$ 3.6900	\$ 405,900
100809	NG Future	Jun-14	ACCELERATED	6/14/2012	11.0	\$ 3.6450	\$ 400,950
100810	NG Future	Jun-14	ACCELERATED	6/25/2012	11.0	\$ 3.7550	\$ 413,050
100594	NG OTC Swap	Jun-14	MANDATORY	7/17/2012	2.0	\$ 3.8600	\$ 77,200
101348	NG OTC Swap	Jun-14	MANDATORY	8/2/2012	2.0	\$ 3.9400	\$ 78,800
104169	NG Future	Jun-14	DISCRETIONARY	8/28/2012	1.0	\$ 3.7100	\$ 37,100
107833	NG OTC Swap	Jun-14	MANDATORY	9/25/2012	2.0	\$ 3.9700	\$ 79,400
109241	NG OTC Swap	Jun-14	MANDATORY	10/15/2012	3.0	\$ 4.1000	\$ 123,000
112788	NG OTC Swap	Jun-14	MANDATORY	11/26/2012	2.0	\$ 4.1300	\$ 82,600
114881	NG OTC Swap	Jun-14	MANDATORY	12/11/2012	2.0	\$ 3.9200	\$ 78,400
117926	NG OTC Swap	Jun-14	MANDATORY	1/8/2013	2.0	\$ 3.9150	\$ 78,300
121901	NG OTC Swap	Jun-14	MANDATORY	2/8/2013	2.0	\$ 3.9500	\$ 79,000
125051	NG OTC Swap	Jun-14	MANDATORY	3/11/2013	2.0	\$ 4.0700	\$ 81,400
127466	NG OTC Swap	Jun-14	MANDATORY	4/2/2013	2.0	\$ 4.1050	\$ 82,100
131727	NG OTC Swap	Jun-14	MANDATORY	5/6/2013	2.0	\$ 4.1400	\$ 82,800
135192	NG OTC Swap	Jun-14	MANDATORY	6/6/2013	2.0	\$ 4.0300	\$ 80,600
137191	NG OTC Swap	Jun-14	MANDATORY	7/1/2013	2.0	\$ 3.8500	\$ 77,000
140382	NG OTC Swap	Jun-14	MANDATORY	8/1/2013	2.0	\$ 3.7950	\$ 75,900
142672	NG OTC Swap	Jun-14	DISCRETIONARY	8/23/2013	5.0	\$ 3.8800	\$ 194,000
143651	NG OTC Swap	Jun-14	MANDATORY	9/4/2013	2.0	\$ 3.9100	\$ 78,200
145826	NG OTC Swap	Jun-14	DISCRETIONARY	9/26/2013	5.0	\$ 3.7800	\$ 189,000
145985	NG OTC Swap	Jun-14	DISCRETIONARY	9/30/2013	5.0	\$ 3.7900	\$ 189,500
147234	NG OTC Swap	Jun-14	MANDATORY	10/15/2013	2.0	\$ 4.0050	\$ 80,100
157661	NG OTC Swap	Jun-14	MANDATORY	2/3/2014	5.0	\$ -	\$ -
157662	NG OTC Swap	Jun-14	ACCELERATED	2/3/2014	44.0	\$ -	\$ -
157663	NG OTC Swap	Jun-14	DISCRETIONARY	2/3/2014	1.0	\$ -	\$ -
157655	NG Future	Jun-14	ACCELERATED	2/4/2014	-22.0	\$ -	\$ -
157656	NG Future	Jun-14	MANDATORY	2/4/2014	-5.0	\$ -	\$ -
157657	NG Future	Jun-14	ACCELERATED	2/4/2014	-22.0	\$ -	\$ -
157658	NG Future	Jun-14	DISCRETIONARY	2/4/2014	-1.0	\$ -	\$ -
					98.0	\$	3,736,300

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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	\$ -	\$ -
					75.0	\$	2,978,400

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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	\$ -	\$ -
					81.0	\$	3,280,900

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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	\$ -	\$ -
					67.0	\$	2,662,620

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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	\$ -	\$ -
					100.0	\$	4,135,860

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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
					164.0	\$	6,896,630

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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
					308.4	\$	13,480,630

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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
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
					290.0	\$	12,839,020

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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
					253.0	\$	11,193,830

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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
					243.0	\$	10,620,285

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

136.2 **\$** **5,557,070**

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

96.1 \$ 3,949,695

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

58.2 \$ 2,378,710

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

63.0	\$	2,574,430
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

67.0 \$ 2,696,270

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

62.1	\$	2,524,155
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

68.1	\$	2,767,195
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

96.2 \$ 3,859,585

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

214.4 **\$** **9,176,270**

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

170.2	\$	7,393,769
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

167.4 **\$** **7,326,862**

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

157.4 \$ 6,841,585

Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

90.5	\$	3,720,100
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

62.0	\$	2,604,350
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Transaction History							
Allegro Deal Key	Deal Type	Month	Type	Transaction Date	No 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

31.0	\$	1,293,940
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COMMENT	Trade	Company	Trade Book	Trade Date	Position type	Trade Type	Rt.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	