

January 29, 2016

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, Order No. 17444 and subsequently modified, most recently in Docket No. 4346, enclosed please find ten (10) copies of National Grid's Semi-annual Report on the status of the penalties and incentives as of the end of December 2015.

The first page of the Report summarizes the savings to customers from the discretionary purchases in the column labeled "Gain/(Loss)." The incentive/penalty impact on the Company as of December 31, 2015 can be found in the last column of the table labeled "Company Incentive". For the July 2015 to June 2016 year, it shows a benefit to customers from discretionary purchases of \$1,683,758 and a \$168,376 calculated incentive. For the July 2016 to June 2017 measurement year, the benefit is \$111,741 and the incentive is \$11,174.

For each month the schedule itemizes the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. It also shows the amount of discretionary hedges made, the gain or loss on the discretionary hedges and the calculated Company incentive or penalty. The summary results are derived by adding together the calculated incentive/penalty information from page 2, which reflect the currently applicable provisions where discretionary hedges made within 4 months of flow have a sharing of 5%, and on page 3, 10% for discretionary hedges made within 8 months before the start of the month of flow. The last incentive tier of 20% is shown on page 4, where discretionary hedges were executed greater than 8 months before the start of the month of flow and were at least 50 cents per dekatherm lower in cost.

Page 5 of the Report shows the mandatory, accelerated, and discretionary hedge volumes and the total volume hedged as a percentage of the original forecast. The middle two columns show the average NYMEX hedge price and the total weighted cost. The remaining columns on the right-half of page 5 summarize 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
GPIP Semi-annual Report
January 29, 2016
Page 2 of 2

Finally, the individual trade data report is shown beginning on page 6.

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", written in a cursive style.

Jennifer Brooks Hutchinson

Enclosure

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

Gas Procurement Incentive Program Worksheet - Dec 31 2015



Incentive Calculation
National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Jul-15	\$ 3.5923	\$ 3.5541	\$ 0.04	170,000	\$ 6,484	10.00%	\$ 648
Aug-15	\$ 3.6959	\$ 3.3594	\$ 0.34	160,000	\$ 53,844	10.00%	\$ 5,384
Sep-15	\$ 3.5137	\$ 3.3150	\$ 0.20	201,000	\$ 39,919	10.00%	\$ 3,992
Oct-15	\$ 3.3977	\$ 3.1176	\$ 0.28	391,000	\$ 109,496	10.00%	\$ 10,950
Nov-15	\$ 3.6194	\$ 3.1672	\$ 0.45	282,000	\$ 127,521	10.00%	\$ 12,752
Dec-15	\$ 4.1153	\$ 3.6676	\$ 0.45	514,000	\$ 230,108	10.00%	\$ 23,011
Jan-16	\$ 3.9442	\$ 3.4075	\$ 0.54	472,000	\$ 253,302	10.00%	\$ 25,330
Feb-16	\$ 3.9367	\$ 3.3748	\$ 0.56	509,000	\$ 286,000	10.00%	\$ 28,600
Mar-16	\$ 3.9887	\$ 3.3291	\$ 0.66	414,000	\$ 273,088	10.00%	\$ 27,309
Apr-16	\$ 3.2695	\$ 2.8569	\$ 0.41	570,000	\$ 235,190	10.00%	\$ 23,519
May-16	\$ 3.2591	\$ 3.0138	\$ 0.25	195,000	\$ 47,831	10.00%	\$ 4,783
Jun-16	\$ 3.1605	\$ 3.0251	\$ 0.14	155,000	\$ 20,975	10.00%	\$ 2,098
Subtotal 15-16				4,033,000	\$ 1,683,758		\$ 168,376
Jul-16	\$ 3.2855	\$ 3.2103	\$ 0.08	145,000	\$ 10,897	10.00%	\$ 1,090
Aug-16	\$ 3.4474	\$ 3.2099	\$ 0.24	55,000	\$ 13,060	10.00%	\$ 1,306
Sep-16	\$ 3.2775	\$ 3.2541	\$ 0.02	65,000	\$ 1,523	10.00%	\$ 152 **
Oct-16	\$ 3.2989	\$ 2.9718	\$ 0.33	125,000	\$ 40,887	10.00%	\$ 4,089
Nov-16	\$ 3.2421	\$ 3.1859	\$ 0.06	140,000	\$ 7,859	10.00%	\$ 786
Dec-16	\$ 3.3716	\$ 3.2576	\$ 0.11	100,000	\$ 11,402	10.00%	\$ 1,140
Jan-17	\$ 3.4270	\$ 3.3839	\$ 0.04	120,000	\$ 5,182	10.00%	\$ 518
Feb-17	\$ 3.3464	\$ 3.3525	\$ (0.01)	120,000	\$ (730)	-10.00%	\$ (73)
Mar-17	\$ 3.2533	\$ 3.2064	\$ 0.05	80,000	\$ 3,753	10.00%	\$ 375
Apr-17	\$ 3.0439	\$ 2.9645	\$ 0.08	65,000	\$ 5,163	10.00%	\$ 516
May-17	\$ 2.9686	\$ 2.8571	\$ 0.11	45,000	\$ 5,016	10.00%	\$ 502
Jun-17	\$ 2.9923	\$ 2.7347	\$ 0.26	30,000	\$ 7,729	10.00%	\$ 773
Subtotal 16-17				1,090,000	\$ 111,741		\$ 11,174
Jul-17	\$ 3.0759	\$ 2.7783	\$ 0.30	30,000	\$ 8,928	10.00%	\$ 893
Aug-17	\$ 2.9216	\$ 2.7850	\$ 0.14	40,000	\$ 5,466	10.00%	\$ 547
Sep-17	\$ 2.8642	\$ 2.7817	\$ 0.08	30,000	\$ 2,477	10.00%	\$ 248
Oct-17	\$ 2.8407	\$ 2.7215	\$ 0.12	20,000	\$ 2,384	10.00%	\$ 238
Nov-17	\$ 2.8309	\$ 2.8113	\$ 0.02	20,000	\$ 393	10.00%	\$ 39
Dec-17	\$ 2.9850	\$ 2.9850	\$ -	10,000	\$ -	0.00%	\$ -
Jan-18	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Feb-18	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Mar-18	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Apr-18	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
May-18	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Jun-18	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	\$ -
Subtotal 17-18				150,000	\$ 19,647		\$ 1,965
TOTAL				5,273,000	\$ 1,815,146		\$ 181,515

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

a) INCENTIVE MECHANISM

- a. 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.
- b. 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!

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

4 months or less to s

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-15	390,000	470,000	-	\$ 1,400,980	\$ 1,922,300	\$ -	\$ 3.5923	\$ 4.0900	\$ -	\$ -	\$ -	0%
Aug-15	390,000	470,000	-	\$ 1,441,400	\$ 1,882,500	\$ -	\$ 3.6959	\$ 4.0053	\$ -	\$ -	\$ -	0%
Sep-15	490,000	440,000	-	\$ 1,721,690	\$ 1,785,800	\$ -	\$ 3.5137	\$ 4.0586	\$ -	\$ -	\$ -	0%
Oct-15	600,000	520,000	-	\$ 2,038,594	\$ 2,111,950	\$ -	\$ 3.3977	\$ 4.0614	\$ -	\$ -	\$ -	0%
Nov-15	940,000	620,000	-	\$ 3,402,220	\$ 2,449,000	\$ -	\$ 3.6194	\$ 3.9500	\$ -	\$ -	\$ -	0%
Dec-15	1,080,000	1,360,000	-	\$ 4,444,490	\$ 5,796,900	\$ -	\$ 4.1153	\$ 4.2624	\$ -	\$ -	\$ -	0%
Jan-16	1,370,000	1,220,000	-	\$ 5,403,556	\$ 5,250,450	\$ -	\$ 3.9442	\$ 4.3036	\$ -	\$ -	\$ -	0%
Feb-16	1,200,000	1,260,000	-	\$ 4,724,020	\$ 5,485,200	\$ -	\$ 3.9367	\$ 4.3533	\$ -	\$ -	\$ -	0%
Mar-16	840,000	1,210,000	-	\$ 3,350,540	\$ 5,241,380	\$ -	\$ 3.9887	\$ 4.3317	\$ -	\$ -	\$ -	0%
Apr-16	910,000	730,000	-	\$ 2,975,276	\$ 2,994,850	\$ -	\$ 3.2695	\$ 4.1025	\$ -	\$ -	\$ -	0%
May-16	820,000	510,000	-	\$ 2,672,470	\$ 2,144,550	\$ -	\$ 3.2591	\$ 4.2050	\$ -	\$ -	\$ -	0%
Jun-16	660,000	280,000	-	\$ 2,085,900	\$ 1,168,720	\$ -	\$ 3.1605	\$ 4.1740	\$ -	\$ -	\$ -	0%
Jul-16	610,000	210,000	-	\$ 2,004,130	\$ 878,850	\$ -	\$ 3.2855	\$ 4.1850	\$ -	\$ -	\$ -	0%
Aug-16	360,000	470,000	-	\$ 1,241,050	\$ 1,886,050	\$ -	\$ 3.4474	\$ 4.0129	\$ -	\$ -	\$ -	0%
Sep-16	390,000	450,000	-	\$ 1,278,230	\$ 1,789,650	\$ -	\$ 3.2775	\$ 3.9770	\$ -	\$ -	\$ -	0%
Oct-16	480,000	500,000	-	\$ 1,583,450	\$ 1,998,000	\$ -	\$ 3.2989	\$ 3.9960	\$ -	\$ -	\$ -	0%
Nov-16	600,000	760,000	-	\$ 1,945,246	\$ 2,968,310	\$ -	\$ 3.2421	\$ 3.9057	\$ -	\$ -	\$ -	0%
Dec-16	830,000	1,140,000	-	\$ 2,798,460	\$ 4,607,880	\$ -	\$ 3.3716	\$ 4.0420	\$ -	\$ -	\$ -	0%
Jan-17	890,000	1,280,000	-	\$ 3,050,062	\$ 4,860,800	\$ -	\$ 3.4270	\$ 3.7975	\$ -	\$ -	\$ -	0%
Feb-17	740,000	1,140,000	-	\$ 2,476,362	\$ 4,112,400	\$ -	\$ 3.3464	\$ 3.6074	\$ -	\$ -	\$ -	0%
Mar-17	610,000	970,000	-	\$ 1,984,520	\$ 3,412,100	\$ -	\$ 3.2533	\$ 3.5176	\$ -	\$ -	\$ -	0%
Apr-17	380,000	750,000	-	\$ 1,156,680	\$ 2,411,250	\$ -	\$ 3.0439	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	340,000	620,000	-	\$ 1,009,320	\$ 1,996,400	\$ -	\$ 2.9686	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	210,000	440,000	-	\$ 628,380	\$ 1,422,450	\$ -	\$ 2.9923	\$ 3.2328	\$ -	\$ -	\$ -	0%
Jul-17	140,000	450,000	-	\$ 430,630	\$ 1,469,700	\$ -	\$ 3.0759	\$ 3.2660	\$ -	\$ -	\$ -	0%
Aug-17	140,000	320,000	-	\$ 409,030	\$ 1,008,000	\$ -	\$ 2.9216	\$ 3.1500	\$ -	\$ -	\$ -	0%
Sep-17	130,000	430,000	-	\$ 372,350	\$ 1,302,900	\$ -	\$ 2.8642	\$ 3.0300	\$ -	\$ -	\$ -	0%
Oct-17	130,000	560,000	-	\$ 369,290	\$ 1,674,400	\$ -	\$ 2.8407	\$ 2.9900	\$ -	\$ -	\$ -	0%
Nov-17	140,000	770,000	-	\$ 396,325	\$ 2,217,600	\$ -	\$ 2.8309	\$ 2.8800	\$ -	\$ -	\$ -	0%
Dec-17	120,000	1,130,000	-	\$ 358,200	\$ 3,373,050	\$ -	\$ 2.9850	\$ 2.9850	\$ -	\$ -	\$ -	0%
Jan-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

5 to 8 months

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-15	390,000	470,000	30,000	\$ 1,400,980	\$ 1,922,300	\$ 83,400	\$ 3.5923	\$ 4.0900	\$ 2.7800	\$ 0.8123	\$ 2,437	10%
Aug-15	390,000	470,000	80,000	\$ 1,441,400	\$ 1,882,500	\$ 228,650	\$ 3.6959	\$ 4.0053	\$ 2.8581	\$ 0.8378	\$ 6,702	10%
Sep-15	490,000	440,000	90,000	\$ 1,721,690	\$ 1,785,800	\$ 249,320	\$ 3.5137	\$ 4.0586	\$ 2.7702	\$ 0.7434	\$ 6,691	10%
Oct-15	600,000	520,000	220,000	\$ 2,038,594	\$ 2,111,950	\$ 627,913	\$ 3.3977	\$ 4.0614	\$ 2.8542	\$ 0.5435	\$ 11,957	10%
Nov-15	940,000	620,000	200,000	\$ 3,402,220	\$ 2,449,000	\$ 586,730	\$ 3.6194	\$ 3.9500	\$ 2.9337	\$ 0.6857	\$ 13,715	10%
Dec-15	1,080,000	1,360,000	140,000	\$ 4,444,490	\$ 5,796,900	\$ 427,220	\$ 4.1153	\$ 4.2624	\$ 3.0516	\$ 1.0637	\$ 14,892	10%
Jan-16	1,370,000	1,220,000	240,000	\$ 5,403,556	\$ 5,250,450	\$ 772,530	\$ 3.9442	\$ 4.3036	\$ 3.2189	\$ 0.7253	\$ 17,408	10%
Feb-16	1,200,000	1,260,000	210,000	\$ 4,724,020	\$ 5,485,200	\$ 652,490	\$ 3.9367	\$ 4.3533	\$ 3.1071	\$ 0.8296	\$ 17,421	10%
Mar-16	840,000	1,210,000	150,000	\$ 3,350,540	\$ 5,241,380	\$ 448,320	\$ 3.9887	\$ 4.3317	\$ 2.9888	\$ 0.9999	\$ 14,999	10%
Apr-16	910,000	730,000	320,000	\$ 2,975,276	\$ 2,994,850	\$ 824,229	\$ 3.2695	\$ 4.1025	\$ 2.5757	\$ 0.6938	\$ 22,202	10%
May-16	820,000	510,000	85,000	\$ 2,672,470	\$ 2,144,550	\$ 207,595	\$ 3.2591	\$ 4.2050	\$ 2.4423	\$ 0.8168	\$ 6,943	10%
Jun-16	660,000	280,000	55,000	\$ 2,085,900	\$ 1,168,720	\$ 131,385	\$ 3.1605	\$ 4.1740	\$ 2.3888	\$ 0.7716	\$ 4,244	10%
Jul-16	610,000	210,000	20,000	\$ 2,004,130	\$ 878,850	\$ 50,750	\$ 3.2855	\$ 4.1850	\$ 2.5375	\$ 0.7480	\$ 1,496	10%
Aug-16	360,000	470,000	-	\$ 1,241,050	\$ 1,886,050	\$ -	\$ 3.4474	\$ 4.0129	\$ -	\$ -	\$ -	0%
Sep-16	390,000	450,000	-	\$ 1,278,230	\$ 1,789,650	\$ -	\$ 3.2775	\$ 3.9770	\$ -	\$ -	\$ -	0%
Oct-16	480,000	500,000	-	\$ 1,583,450	\$ 1,998,000	\$ -	\$ 3.2989	\$ 3.9960	\$ -	\$ -	\$ -	0%
Nov-16	600,000	760,000	-	\$ 1,945,246	\$ 2,968,310	\$ -	\$ 3.2421	\$ 3.9057	\$ -	\$ -	\$ -	0%
Dec-16	830,000	1,140,000	-	\$ 2,798,460	\$ 4,607,880	\$ -	\$ 3.3716	\$ 4.0420	\$ -	\$ -	\$ -	0%
Jan-17	890,000	1,280,000	-	\$ 3,050,062	\$ 4,860,800	\$ -	\$ 3.4270	\$ 3.7975	\$ -	\$ -	\$ -	0%
Feb-17	740,000	1,140,000	-	\$ 2,476,362	\$ 4,112,400	\$ -	\$ 3.3464	\$ 3.6074	\$ -	\$ -	\$ -	0%
Mar-17	610,000	970,000	-	\$ 1,984,520	\$ 3,412,100	\$ -	\$ 3.2533	\$ 3.5176	\$ -	\$ -	\$ -	0%
Apr-17	380,000	750,000	-	\$ 1,156,680	\$ 2,411,250	\$ -	\$ 3.0439	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	340,000	620,000	-	\$ 1,009,320	\$ 1,996,400	\$ -	\$ 2.9686	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	210,000	440,000	-	\$ 628,380	\$ 1,422,450	\$ -	\$ 2.9923	\$ 3.2328	\$ -	\$ -	\$ -	0%
Jul-17	140,000	450,000	-	\$ 430,630	\$ 1,469,700	\$ -	\$ 3.0759	\$ 3.2660	\$ -	\$ -	\$ -	0%
Aug-17	140,000	320,000	-	\$ 409,030	\$ 1,008,000	\$ -	\$ 2.9216	\$ 3.1500	\$ -	\$ -	\$ -	0%
Sep-17	130,000	430,000	-	\$ 372,350	\$ 1,302,900	\$ -	\$ 2.8642	\$ 3.0300	\$ -	\$ -	\$ -	0%
Oct-17	130,000	560,000	-	\$ 369,290	\$ 1,674,400	\$ -	\$ 2.8407	\$ 2.9900	\$ -	\$ -	\$ -	0%
Nov-17	140,000	770,000	-	\$ 396,325	\$ 2,217,600	\$ -	\$ 2.8309	\$ 2.8800	\$ -	\$ -	\$ -	0%
Dec-17	120,000	1,130,000	-	\$ 358,200	\$ 3,373,050	\$ -	\$ 2.9850	\$ 2.9850	\$ -	\$ -	\$ -	0%
Jan-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

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

8 month prior

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	20% Incentive	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
Jul-15	390,000	470,000	140,000	\$ 1,400,980	\$ 1,922,300	\$ 520,800	\$ 3.5923	\$ 4.0900	\$ 3.7200	\$ (0.1277)	\$ (1,788)	10%
Aug-15	390,000	470,000	80,000	\$ 1,441,400	\$ 1,882,500	\$ 308,850	\$ 3.6959	\$ 4.0053	\$ 3.8606	\$ (0.1647)	\$ (1,318)	10%
Sep-15	490,000	440,000	111,000	\$ 1,721,690	\$ 1,785,800	\$ 417,005	\$ 3.5137	\$ 4.0586	\$ 3.7568	\$ (0.2431)	\$ (2,699)	10%
Oct-15	600,000	520,000	171,000	\$ 2,038,594	\$ 2,111,950	\$ 591,075	\$ 3.3977	\$ 4.0614	\$ 3.4566	\$ (0.0589)	\$ (1,008)	10%
Nov-15	940,000	620,000	82,000	\$ 3,402,220	\$ 2,449,000	\$ 306,415	\$ 3.6194	\$ 3.9500	\$ 3.7368	\$ (0.1174)	\$ (963)	10%
Dec-15	1,080,000	1,360,000	374,000	\$ 4,444,490	\$ 5,796,900	\$ 1,457,920	\$ 4.1153	\$ 4.2624	\$ 3.8982	\$ 0.2171	\$ 8,119	10%
Jan-16	1,370,000	1,220,000	232,000	\$ 5,403,556	\$ 5,250,450	\$ 835,831	\$ 3.9442	\$ 4.3036	\$ 3.6027	\$ 0.3415	\$ 7,922	10%
Feb-16	1,200,000	1,260,000	299,000	\$ 4,724,020	\$ 5,485,200	\$ 1,065,282	\$ 3.9367	\$ 4.3533	\$ 3.5628	\$ 0.3739	\$ 11,179	10%
Mar-16	840,000	1,210,000	264,000	\$ 3,350,540	\$ 5,241,380	\$ 929,930	\$ 3.9887	\$ 4.3317	\$ 3.5225	\$ 0.4663	\$ 12,310	10%
Apr-16	910,000	730,000	250,000	\$ 2,975,276	\$ 2,994,850	\$ 804,215	\$ 3.2695	\$ 4.1025	\$ 3.2169	\$ 0.0527	\$ 1,317	10%
May-16	820,000	510,000	110,000	\$ 2,672,470	\$ 2,144,550	\$ 380,100	\$ 3.2591	\$ 4.2050	\$ 3.4555	\$ (0.1963)	\$ (2,160)	10%
Jun-16	660,000	280,000	100,000	\$ 2,085,900	\$ 1,168,720	\$ 337,510	\$ 3.1605	\$ 4.1740	\$ 3.3751	\$ (0.2146)	\$ (2,146)	10%
Jul-16	610,000	210,000	125,000	\$ 2,004,130	\$ 878,850	\$ 414,745	\$ 3.2855	\$ 4.1850	\$ 3.3180	\$ (0.0325)	\$ (406)	10%
Aug-16	360,000	470,000	55,000	\$ 1,241,050	\$ 1,886,050	\$ 176,545	\$ 3.4474	\$ 4.0129	\$ 3.2099	\$ 0.2375	\$ 1,306	10%
Sep-16	390,000	450,000	65,000	\$ 1,278,230	\$ 1,789,650	\$ 211,515	\$ 3.2775	\$ 3.9770	\$ 3.2541	\$ 0.0234	\$ 152	10%
Oct-16	480,000	500,000	125,000	\$ 1,583,450	\$ 1,998,000	\$ 371,470	\$ 3.2989	\$ 3.9960	\$ 2.9718	\$ 0.3271	\$ 4,089	10%
Nov-16	600,000	760,000	140,000	\$ 1,945,246	\$ 2,968,310	\$ 446,032	\$ 3.2421	\$ 3.9057	\$ 3.1859	\$ 0.0561	\$ 786	10%
Dec-16	830,000	1,140,000	100,000	\$ 2,798,460	\$ 4,607,880	\$ 325,762	\$ 3.3716	\$ 4.0420	\$ 3.2576	\$ 0.1140	\$ 1,140	10%
Jan-17	890,000	1,280,000	120,000	\$ 3,050,062	\$ 4,860,800	\$ 406,062	\$ 3.4270	\$ 3.7975	\$ 3.3839	\$ 0.0432	\$ 518	10%
Feb-17	740,000	1,140,000	120,000	\$ 2,476,362	\$ 4,112,400	\$ 402,302	\$ 3.3464	\$ 3.6074	\$ 3.3525	\$ (0.0061)	\$ (73)	10%
Mar-17	610,000	970,000	80,000	\$ 1,984,520	\$ 3,412,100	\$ 256,512	\$ 3.2533	\$ 3.5176	\$ 3.2064	\$ 0.0469	\$ 375	10%
Apr-17	380,000	750,000	65,000	\$ 1,156,680	\$ 2,411,250	\$ 192,690	\$ 3.0439	\$ 3.2150	\$ 2.9645	\$ 0.0794	\$ 516	10%
May-17	340,000	620,000	45,000	\$ 1,009,320	\$ 1,996,400	\$ 128,570	\$ 2.9686	\$ 3.2200	\$ 2.8571	\$ 0.1115	\$ 502	10%
Jun-17	210,000	440,000	30,000	\$ 628,380	\$ 1,422,450	\$ 82,040	\$ 2.9923	\$ 3.2328	\$ 2.7347	\$ 0.2576	\$ 773	10%
Jul-17	140,000	450,000	30,000	\$ 430,630	\$ 1,469,700	\$ 83,350	\$ 3.0759	\$ 3.2660	\$ 2.7783	\$ 0.2976	\$ 893	10%
Aug-17	140,000	320,000	40,000	\$ 409,030	\$ 1,008,000	\$ 111,400	\$ 2.9216	\$ 3.1500	\$ 2.7850	\$ 0.1366	\$ 547	10%
Sep-17	130,000	430,000	30,000	\$ 372,350	\$ 1,302,900	\$ 83,450	\$ 2.8642	\$ 3.0300	\$ 2.7817	\$ 0.0826	\$ 248	10%
Oct-17	130,000	560,000	20,000	\$ 369,290	\$ 1,674,400	\$ 54,430	\$ 2.8407	\$ 2.9900	\$ 2.7215	\$ 0.1192	\$ 238	10%
Nov-17	140,000	770,000	20,000	\$ 396,325	\$ 2,217,600	\$ 56,225	\$ 2.8309	\$ 2.8800	\$ 2.8113	\$ 0.0196	\$ 39	10%
Dec-17	120,000	1,130,000	10,000	\$ 358,200	\$ 3,373,050	\$ 29,850	\$ 2.9850	\$ 2.9850	\$ 2.9850	\$ -	\$ -	0%
Jan-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-18	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Summary of Gas Procurement Incentive Program - Locked Volumes Ending Dec 31 2015
National Grid - Rhode Island

	Volume *	HEDGED VOLUME (Dth)			Monthly		Percentage	Average		PURCHASE (USD)			Average Price (\$/Dth)					
		Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"	Hedge Price	Total Cost	Mandatory	Accelerated	Discretionary	Basis Hedge (M/M)	Mandatory	Accelerated	Discretionary	Basis Hedge (M/M / Dth)
201507	7/1/2015	1,228,879	390,000	470,000	170,000	-	1,030,000	84%	\$ 3.8131	\$ 3,927,480	\$ 1,400,980	\$ 1,922,300	\$ 604,200	\$ -	\$ 3.5923	\$ 4.0900	\$ 3.5541	\$ -
201508	8/1/2015	1,217,165	390,000	470,000	160,000	-	1,020,000	84%	\$ 3.7857	\$ 3,861,400	\$ 1,441,400	\$ 1,882,500	\$ 537,500	\$ -	\$ 3.6959	\$ 4.0053	\$ 3.3594	\$ -
201509	9/1/2015	1,329,630	490,000	440,000	201,000	-	1,131,000	85%	\$ 3.6904	\$ 4,173,815	\$ 1,721,690	\$ 1,785,800	\$ 666,325	\$ -	\$ 3.5137	\$ 4.0586	\$ 3.3150	\$ -
201510	10/1/2015	1,854,261	600,000	520,000	391,000	-	1,511,000	81%	\$ 3.5536	\$ 5,369,532	\$ 2,038,594	\$ 2,111,950	\$ 1,218,988	\$ -	\$ 3.3977	\$ 4.0614	\$ 3.1176	\$ -
201511	11/1/2015	2,227,256	940,000	620,000	282,000	940,000	1,842,000	83%	\$ 3.6614	\$ 6,744,365	\$ 3,402,220	\$ 2,449,000	\$ 893,145	\$ 212,545	\$ 3.6194	\$ 3.9500	\$ 3.1672	\$ 0.2261
201512	12/1/2015	3,363,839	1,080,000	1,360,000	514,000	1,203,000	2,954,000	88%	\$ 4.1051	\$ 12,126,530	\$ 4,444,490	\$ 5,796,900	\$ 1,885,140	\$ 7,782	\$ 4.1153	\$ 4.2624	\$ 3.6676	\$ 0.0065
201601	1/1/2016	3,697,235	1,370,000	1,220,000	472,000	1,485,309	3,062,000	83%	\$ 4.0047	\$ 12,262,367	\$ 5,403,556	\$ 5,250,450	\$ 1,608,361	\$ (823,810)	\$ 3.9442	\$ 4.3036	\$ 3.4075	\$ (0.5546)
201602	2/1/2016	3,623,416	1,200,000	1,260,000	509,000	1,373,031	2,969,000	82%	\$ 4.0172	\$ 11,926,992	\$ 4,724,020	\$ 5,485,200	\$ 1,717,772	\$ (310,721)	\$ 3.9367	\$ 4.3533	\$ 3.3748	\$ (0.2263)
201603	3/1/2016	3,257,103	840,000	1,210,000	414,000	1,192,309	2,464,000	76%	\$ 4.0463	\$ 9,970,170	\$ 3,350,540	\$ 5,241,380	\$ 1,378,250	\$ (143,792)	\$ 3.9887	\$ 4.3317	\$ 3.3291	\$ (0.1206)
201604	4/1/2016	2,742,586	910,000	730,000	570,000	350,000	2,210,000	81%	\$ 3.4383	\$ 7,598,570	\$ 2,975,276	\$ 2,994,850	\$ 1,628,444	\$ 6,690	\$ 3.2695	\$ 4.1025	\$ 2.8569	\$ 0.0191
201605	5/1/2016	1,888,433	820,000	510,000	195,000	450,000	1,525,000	81%	\$ 3.5441	\$ 5,404,715	\$ 2,672,470	\$ 2,144,550	\$ 587,695	\$ (46,265)	\$ 3.2591	\$ 4.2050	\$ 3.0138	\$ (0.1028)
201606	6/1/2016	1,447,752	660,000	280,000	155,000	220,000	1,095,000	76%	\$ 3.4005	\$ 3,723,515	\$ 2,085,900	\$ 1,168,720	\$ 468,895	\$ 6,795	\$ 3.1605	\$ 4.1740	\$ 3.0251	\$ 0.0309
201607	7/1/2016	1,233,468	610,000	210,000	145,000	300,000	965,000	78%	\$ 3.4699	\$ 3,348,475	\$ 2,004,130	\$ 878,850	\$ 465,495	\$ 23,685	\$ 3.2855	\$ 4.1850	\$ 3.2103	\$ 0.0790
201608	8/1/2016	1,187,240	360,000	470,000	55,000	270,000	885,000	75%	\$ 3.7329	\$ 3,303,645	\$ 1,241,050	\$ 1,886,050	\$ 176,545	\$ 7,775	\$ 3.4474	\$ 4.0129	\$ 3.2099	\$ 0.0288
201609	9/1/2016	1,329,644	390,000	450,000	65,000	190,000	905,000	68%	\$ 3.6236	\$ 3,279,395	\$ 1,278,230	\$ 1,789,165	\$ 211,515	\$ (13,525)	\$ 3.2775	\$ 3.9759	\$ 3.2541	\$ (0.0712)
201610	10/1/2016	1,798,225	480,000	500,000	125,000	270,000	1,105,000	61%	\$ 3.5773	\$ 3,952,920	\$ 1,583,450	\$ 1,998,000	\$ 371,470	\$ (25,255)	\$ 3.2989	\$ 3.9960	\$ 2.9718	\$ (0.0935)
201611	11/1/2016	2,299,372	600,000	760,000	140,000	30,000	1,500,000	65%	\$ 3.5731	\$ 5,359,588	\$ 1,945,246	\$ 2,968,310	\$ 446,032	\$ (8,400)	\$ 3.2421	\$ 3.9057	\$ 3.1859	\$ (0.2800)
201612	12/1/2016	3,380,902	830,000	1,140,000	100,000	100,000	2,070,000	61%	\$ 3.7353	\$ 7,732,102	\$ 2,798,460	\$ 4,607,880	\$ 325,762	\$ (17,400)	\$ 3.3716	\$ 4.0420	\$ 3.2576	\$ (0.1740)
201701	1/1/2017	3,870,387	890,000	1,280,000	120,000	90,000	2,290,000	59%	\$ 3.6318	\$ 8,316,924	\$ 3,050,062	\$ 4,860,800	\$ 406,062	\$ 3,240	\$ 3.4270	\$ 3.7975	\$ 3.3839	\$ 0.0360
201702	2/1/2017	3,557,898	740,000	1,140,000	120,000	80,000	2,000,000	56%	\$ 3.4955	\$ 6,991,064	\$ 2,476,362	\$ 4,112,400	\$ 402,302	\$ 13,200	\$ 3.3464	\$ 3.6074	\$ 3.3525	\$ 0.1650
201703	3/1/2017	3,109,819	610,000	970,000	80,000	70,000	1,660,000	53%	\$ 3.4055	\$ 5,653,132	\$ 1,984,520	\$ 3,412,100	\$ 256,512	\$ (1,820)	\$ 3.2533	\$ 3.5176	\$ 3.2064	\$ (0.0260)
201704	4/1/2017	2,307,874	380,000	750,000	65,000	-	1,195,000	52%	\$ 3.1470	\$ 3,760,620	\$ 1,156,680	\$ 2,411,250	\$ 192,690	\$ -	\$ 3.0439	\$ 3.2150	\$ 2.9645	\$ -
201705	5/1/2017	2,206,886	340,000	620,000	45,000	-	1,005,000	46%	\$ 3.1187	\$ 3,134,290	\$ 1,009,320	\$ 1,996,400	\$ 128,570	\$ -	\$ 2.9686	\$ 3.2200	\$ 2.8571	\$ -
201706	6/1/2017	1,447,535	210,000	440,000	30,000	-	680,000	47%	\$ 3.1366	\$ 2,132,870	\$ 628,380	\$ 1,422,450	\$ 82,040	\$ -	\$ 2.9923	\$ 3.2328	\$ 2.7347	\$ -
201707	7/1/2017	1,009,814	140,000	450,000	30,000	-	620,000	61%	\$ 3.1995	\$ 1,983,680	\$ 430,630	\$ 1,469,700	\$ 83,350	\$ -	\$ 3.0759	\$ 3.2660	\$ 2.7783	\$ -
201708	8/1/2017	1,265,781	140,000	320,000	40,000	-	500,000	40%	\$ 3.0569	\$ 1,528,430	\$ 409,030	\$ 1,008,000	\$ 111,400	\$ -	\$ 2.9216	\$ 3.1500	\$ 2.7850	\$ -
201709	9/1/2017	1,444,134	130,000	430,000	30,000	-	590,000	41%	\$ 2.9808	\$ 1,758,700	\$ 372,350	\$ 1,302,900	\$ 83,450	\$ -	\$ 2.8642	\$ 3.0300	\$ 2.7817	\$ -
201710	10/1/2017	2,013,174	130,000	560,000	20,000	-	710,000	35%	\$ 2.9551	\$ 2,098,120	\$ 369,290	\$ 1,674,400	\$ 54,430	\$ -	\$ 2.8407	\$ 2.9900	\$ 2.7215	\$ -
201711	11/1/2017	2,413,638	140,000	770,000	20,000	-	930,000	39%	\$ 2.8711	\$ 2,670,150	\$ 396,325	\$ 2,217,600	\$ 56,225	\$ -	\$ 2.8309	\$ 2.8800	\$ 2.8113	\$ -
201712	12/1/2017	3,402,848	120,000	1,130,000	10,000	-	1,260,000	37%	\$ 2.9850	\$ 3,761,100	\$ 358,200	\$ 3,373,050	\$ 29,850	\$ -	\$ 2.9850	\$ 2.9850	\$ 2.9850	\$ -
201801	1/1/2018	3,984,541	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201802	2/1/2018	3,592,604	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201803	3/1/2018	3,120,578	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201804	4/1/2018	2,271,617	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201805	5/1/2018	2,008,276	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201806	6/1/2018	1,430,962	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201807	7/1/2018	1,013,648	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201808	8/1/2018	1,460,678	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201809	9/1/2018	1,442,820	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201810	10/1/2018	2,023,715	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201811	11/1/2018	2,452,682	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
201812	12/1/2018	3,520,546	-	-	-	-	-	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

* Purchase Forecast Revised 10/31/2015 for Nov 2015 to Dec 2018.
** See "Exception(Error) Trades tab."

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
137149	NG Future	HENRY HUB	Jul-15	MANDATORY	7/1/2013	5.0	\$ 4.0800	\$ 204,000
137151	NG Future	HENRY HUB	Jul-15	ACCELERATED	7/1/2013	16.0	\$ 4.0800	\$ 652,800
138058	NG Future	HENRY HUB	Jul-15	ACCELERATED	7/9/2013	16.0	\$ 4.1000	\$ 656,000
138560	NG Future	HENRY HUB	Jul-15	ACCELERATED	7/15/2013	15.0	\$ 4.0900	\$ 613,500
140042	NG Future	HENRY HUB	Jul-15	DISCRETIONARY	7/29/2013	1.0	\$ 4.0150	\$ 40,150
142854	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	8/27/2013	3.0	\$ 4.0600	\$ 121,800
145412	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	9/20/2013	4.0	\$ 4.0870	\$ 163,480
146965	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	10/11/2013	3.0	\$ 4.0900	\$ 122,700
153922	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	12/19/2013	0.0		
157027	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	1/27/2014	0.0		
158590	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	2/10/2014	0.0		
161641	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	3/11/2014	0.0		
166351	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	4/24/2014	0.0		
166352	NG OTC Swap	HENRY HUB	Jul-15	DISCRETIONARY	4/24/2014	0.0		
168055	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	5/7/2014	0.0		
170761	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	6/10/2014	0.0		
172514	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	7/1/2014	0.0		
174877	NG OTC Swap	HENRY HUB	Jul-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8250	\$ 191,250
176651	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	8/13/2014	0.0		
178226	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	9/2/2014	0.0		
178227	NG OTC Swap	HENRY HUB	Jul-15	DISCRETIONARY	9/2/2014	0.0		
180728	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	10/1/2014	0.0		
182844	NG Future	HENRY HUB	Jul-15	DISCRETIONARY	10/21/2014	4.0	\$ 3.6650	\$ 146,600
183214	NG Future	HENRY HUB	Jul-15	DISCRETIONARY	10/24/2014	4.0	\$ 3.5700	\$ 142,800
186219	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	11/13/2014	6.0	\$ 3.7700	\$ 226,200
188326	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	12/2/2014	6.0	\$ 3.6100	\$ 216,600
191461	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	1/5/2015	6.0	\$ 2.9900	\$ 179,400
193770	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	2/5/2015	6.0	\$ 2.7800	\$ 166,800
193771	NG OTC Swap	HENRY HUB	Jul-15	DISCRETIONARY	2/5/2015	3.0	\$ 2.7800	\$ 83,400
196062	NG Future	HENRY HUB	Jul-15	ACCELERATED	3/3/2015	-31.0	\$ -	\$ -
196063	NG Future	HENRY HUB	Jul-15	MANDATORY	3/3/2015	-5.0	\$ -	\$ -
196076	NG Future	HENRY HUB	Jul-15	DISCRETIONARY	3/3/2015	-5.0	\$ -	\$ -
196077	NG Future	HENRY HUB	Jul-15	ACCELERATED	3/3/2015	-16.0	\$ -	\$ -
196078	NG Future	HENRY HUB	Jul-15	DISCRETIONARY	3/3/2015	-4.0	\$ -	\$ -
196079	NG OTC Swap	HENRY HUB	Jul-15	ACCELERATED	3/3/2015	47.0	\$ -	\$ -
196080	NG OTC Swap	HENRY HUB	Jul-15	DISCRETIONARY	3/3/2015	9.0	\$ -	\$ -
196081	NG OTC Swap	HENRY HUB	Jul-15	MANDATORY	3/3/2015	5.0	\$ -	\$ -

103.0	\$	3,927,480
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
140360	NG Future	HENRY HUB	Aug-15	MANDATORY	8/1/2013	5.0	\$ 4.0250	\$ 201,250
140361	NG Future	HENRY HUB	Aug-15	ACCELERATED	8/1/2013	16.0	\$ 4.0250	\$ 644,000
140598	NG Future	HENRY HUB	Aug-15	ACCELERATED	8/5/2013	15.0	\$ 3.9900	\$ 598,500
141871	NG Future	HENRY HUB	Aug-15	ACCELERATED	8/15/2013	16.0	\$ 4.0000	\$ 640,000
141872	NG Future	HENRY HUB	Aug-15	DISCRETIONARY	8/15/2013	1.0	\$ 4.0000	\$ 40,000
145412	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	9/20/2013	3.0	\$ 4.0920	\$ 122,760
146965	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	10/11/2013	3.0	\$ 4.0900	\$ 122,700
150877	NG Future	HENRY HUB	Aug-15	MANDATORY	11/14/2013	1.0	\$ 3.8700	\$ 38,700
153922	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	12/19/2013	1.0	\$ 4.0800	\$ 40,800
157027	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	1/27/2014	1.0	\$ 4.0500	\$ 40,500
158590	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	2/10/2014	1.0	\$ 4.0150	\$ 40,150
161641	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	3/11/2014	1.0	\$ 4.0900	\$ 40,900
166351	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	4/24/2014	1.0	\$ 4.2200	\$ 42,200
166352	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	4/24/2014	0.0		
168055	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	5/7/2014	1.0	\$ 4.2400	\$ 42,400
170761	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	6/10/2014	1.0	\$ 4.1410	\$ 41,410
172514	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	7/1/2014	1.0	\$ 4.1100	\$ 41,100
174877	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8350	\$ 191,750
176651	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	8/13/2014	1.0	\$ 3.9070	\$ 39,070
178226	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	9/2/2014	1.0	\$ 3.8550	\$ 38,550
178227	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8550	\$ 77,100
180728	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	10/1/2014	1.0	\$ 3.8560	\$ 38,560
186219	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	11/13/2014	3.0	\$ 3.7800	\$ 113,400
188326	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	12/2/2014	3.0	\$ 3.6200	\$ 108,600
191461	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	1/5/2015	3.0	\$ 3.0150	\$ 90,450
193770	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	2/5/2015	3.0	\$ 2.7900	\$ 83,700
193771	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	2/5/2015	1.0	\$ 2.7900	\$ 27,900
196456	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	3/9/2015	4.0	\$ 2.8550	\$ 114,200
196458	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	3/9/2015	1.0	\$ 2.8550	\$ 28,550
197943	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	3/23/2015	6.0	\$ 2.8700	\$ 172,200
199110	NG Future	HENRY HUB	Aug-15	ACCELERATED	4/2/2015	-15.0	\$ -	\$ -
199111	NG Future	HENRY HUB	Aug-15	MANDATORY	4/2/2015	-6.0	\$ -	\$ -
199112	NG Future	HENRY HUB	Aug-15	DISCRETIONARY	4/2/2015	-1.0	\$ -	\$ -
199113	NG Future	HENRY HUB	Aug-15	ACCELERATED	4/2/2015	-32.0	\$ -	\$ -
199114	NG OTC Swap	HENRY HUB	Aug-15	ACCELERATED	4/2/2015	47.0	\$ -	\$ -
199115	NG OTC Swap	HENRY HUB	Aug-15	DISCRETIONARY	4/2/2015	1.0	\$ -	\$ -
199116	NG OTC Swap	HENRY HUB	Aug-15	MANDATORY	4/2/2015	6.0	\$ -	\$ -

102.0 \$ 3,861,400

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
143603	NG Future	HENRY HUB	Sep-15	MANDATORY	9/4/2013	5.0	\$ 4.0900	\$ 204,500	
143604	NG Future	HENRY HUB	Sep-15	ACCELERATED	9/4/2013	15.0	\$ 4.0900	\$ 613,500	
144444	NG Future	HENRY HUB	Sep-15	ACCELERATED	9/10/2013	15.0	\$ 4.0400	\$ 606,000	
145621	NG Future	HENRY HUB	Sep-15	ACCELERATED	9/24/2013	14.0	\$ 4.0450	\$ 566,300	
145622	NG Future	HENRY HUB	Sep-15	DISCRETIONARY	9/24/2013	1.0	\$ 4.0450	\$ 40,450	
146965	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	10/11/2013	3.0	\$ 4.1000	\$ 123,000	
150878	NG Future	HENRY HUB	Sep-15	MANDATORY	11/14/2013	1.0	\$ 3.8650	\$ 38,650	
153922	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	12/19/2013	1.0	\$ 4.0850	\$ 40,850	
157027	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	1/27/2014	1.0	\$ 4.0400	\$ 40,400	
158590	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	2/10/2014	1.0	\$ 4.0100	\$ 40,100	
160049	NG Future	HENRY HUB	Sep-15	DISCRETIONARY	2/27/2014	1.0	\$ 4.0000	\$ 40,000	
161641	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	3/11/2014	1.0	\$ 4.0700	\$ 40,700	
166351	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	4/24/2014	1.0	\$ 4.2050	\$ 42,050	
166352	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.2050	\$ 4,205	
168055	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	5/7/2014	1.0	\$ 4.2200	\$ 42,200	
170761	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	6/10/2014	1.0	\$ 4.1250	\$ 41,250	
172514	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	7/1/2014	1.0	\$ 4.1000	\$ 41,000	
174877	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8250	\$ 191,250	
176651	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	8/13/2014	1.0	\$ 3.8800	\$ 38,800	
178226	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	9/2/2014	1.0	\$ 3.8450	\$ 38,450	
178227	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8450	\$ 76,900	
180728	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	10/1/2014	1.0	\$ 3.8440	\$ 38,440	
186219	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	11/13/2014	5.0	\$ 3.7700	\$ 188,500	
188326	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	12/2/2014	5.0	\$ 3.6200	\$ 181,000	
190583	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	12/22/2014	2.0	\$ 3.2100	\$ 64,200	
191461	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	1/5/2015	5.0	\$ 2.9900	\$ 149,500	
193770	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	2/5/2015	5.0	\$ 2.7800	\$ 139,000	
193771	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	2/5/2015	1.0	\$ 2.7800	\$ 27,800	
196456	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	3/9/2015	5.0	\$ 2.8500	\$ 142,500	
196458	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	3/9/2015	1.0	\$ 2.8500	\$ 28,500	
197943	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	3/23/2015	2.0	\$ 2.8700	\$ 57,400	
199600	NG OTC Swap	HENRY HUB	Sep-15	MANDATORY	4/8/2015	4.0	\$ 2.7700	\$ 110,800	
199610	NG OTC Swap	HENRY HUB	Sep-15	DISCRETIONARY	4/8/2015	1.0	\$ 2.7700	\$ 27,700	
199732	NG Future	HENRY HUB	Sep-15	DISCRETIONARY	4/9/2015	4.0	\$ 2.6980	\$ 107,920	
212419	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-5.0	\$ -	\$ -	
212420	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-2.0	\$ -	\$ -	
212421	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-2.0	\$ -	\$ -	
212422	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-2.0	\$ -	\$ -	
212423	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-2.0	\$ -	\$ -	
212424	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-2.0	\$ -	\$ -	
212425	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-2.0	\$ -	\$ -	
212426	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-4.0	\$ -	\$ -	
212427	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-4.0	\$ -	\$ -	
212428	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-4.0	\$ -	\$ -	
212429	NG Future	HENRY HUB	Sep-15	DISCRETIONARY	8/27/2015	-2.0	\$ -	\$ -	
212430	NG Future	HENRY HUB	Sep-15	MANDATORY	8/27/2015	-1.0	\$ -	\$ -	
212431	NG Future	HENRY HUB	Sep-15	MANDATORY	8/27/2015	-1.0	\$ -	\$ -	
212432	NG Future	HENRY HUB	Sep-15	MANDATORY	8/27/2015	-2.0	\$ -	\$ -	
212433	NG Future	HENRY HUB	Sep-15	MANDATORY	8/27/2015	-2.0	\$ -	\$ -	
212434	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-4.0	\$ -	\$ -	
212435	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-4.0	\$ -	\$ -	
212436	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-4.0	\$ -	\$ -	
212437	NG Future	HENRY HUB	Sep-15	ACCELERATED	8/27/2015	-3.0	\$ -	\$ -	
212438	NG Future	HENRY HUB	Sep-15	DISCRETIONARY	8/27/2015	-4.0	\$ -	\$ -	
							113.1	\$	4,173,815

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
146041	NG Future	HENRY HUB	Oct-15	MANDATORY	10/1/2013	6.0	\$ 4.0500	\$ 243,000	
146043	NG Future	HENRY HUB	Oct-15	ACCELERATED	10/1/2013	18.0	\$ 4.0500	\$ 729,000	
146939	NG Future	HENRY HUB	Oct-15	ACCELERATED	10/11/2013	17.0	\$ 4.1150	\$ 699,550	
148136	NG Future	HENRY HUB	Oct-15	ACCELERATED	10/23/2013	17.0	\$ 4.0200	\$ 683,400	
148137	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	10/23/2013	2.0	\$ 4.0200	\$ 80,400	
150879	NG Future	HENRY HUB	Oct-15	MANDATORY	11/14/2013	1.0	\$ 3.8650	\$ 38,650	
153922	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	12/19/2013	1.0	\$ 4.1050	\$ 41,050	
157027	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	1/27/2014	1.0	\$ 4.0600	\$ 40,600	
158590	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	2/10/2014	1.0	\$ 4.0320	\$ 40,320	
161641	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	3/1/2014	1.0	\$ 4.0900	\$ 40,900	
166351	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	4/24/2014	1.0	\$ 4.2250	\$ 42,250	
166352	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.2250	\$ 4,225	
168055	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	5/7/2014	1.0	\$ 4.2400	\$ 42,400	
170761	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	6/10/2014	1.0	\$ 4.1450	\$ 41,450	
172514	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	7/1/2014	1.0	\$ 4.1210	\$ 41,210	
174877	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8400	\$ 192,000	
176651	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	8/13/2014	1.0	\$ 3.9100	\$ 39,100	
178226	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	9/2/2014	1.0	\$ 3.8750	\$ 38,750	
178227	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8750	\$ 77,500	
180728	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	10/1/2014	1.0	\$ 3.8760	\$ 38,760	
186219	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	11/13/2014	6.0	\$ 3.8000	\$ 228,000	
188326	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	12/2/2014	6.0	\$ 3.6300	\$ 217,800	
191461	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	1/5/2015	6.0	\$ 3.0150	\$ 180,900	
191506	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	1/6/2015	3.0	\$ 2.9650	\$ 88,950	
193265	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	1/29/2015	5.0	\$ 2.9600	\$ 148,000	
193770	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	2/5/2015	6.0	\$ 2.8200	\$ 169,200	
193771	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	2/5/2015	1.0	\$ 2.8200	\$ 28,200	
196456	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	3/9/2015	6.0	\$ 2.8750	\$ 172,500	
196458	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	3/9/2015	4.0	\$ 2.8750	\$ 115,000	
197943	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	3/23/2015	5.0	\$ 2.8900	\$ 144,500	
199600	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	4/8/2015	6.0	\$ 2.7950	\$ 167,700	
199610	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	4/8/2015	1.0	\$ 2.7950	\$ 27,950	
199739	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	4/9/2015	4.0	\$ 2.7300	\$ 109,200	
202183	NG OTC Swap	HENRY HUB	Oct-15	MANDATORY	5/7/2015	6.0	\$ 2.9009	\$ 174,054	
202184	NG OTC Swap	HENRY HUB	Oct-15	DISCRETIONARY	5/7/2015	7.0	\$ 2.9009	\$ 203,063	
215018	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	9/28/2015	-4.0	\$ -	\$ -	
215019	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	9/28/2015	-5.0	\$ -	\$ -	
215020	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-4.0	\$ -	\$ -	
215021	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-4.0	\$ -	\$ -	
215022	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-4.0	\$ -	\$ -	
215023	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-5.0	\$ -	\$ -	
215025	NG Future	HENRY HUB	Oct-15	MANDATORY	9/28/2015	-6.0	\$ -	\$ -	
215026	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-10.0	\$ -	\$ -	
215027	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-7.0	\$ -	\$ -	
215028	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-3.0	\$ -	\$ -	
215029	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-3.0	\$ -	\$ -	
215030	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-3.0	\$ -	\$ -	
215031	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-3.0	\$ -	\$ -	
215032	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-3.0	\$ -	\$ -	
215033	NG Future	HENRY HUB	Oct-15	ACCELERATED	9/28/2015	-3.0	\$ -	\$ -	
215034	NG Future	HENRY HUB	Oct-15	MANDATORY	9/28/2015	-1.0	\$ -	\$ -	
215035	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	9/28/2015	-3.0	\$ -	\$ -	
215036	NG Future	HENRY HUB	Oct-15	DISCRETIONARY	9/28/2015	-2.0	\$ -	\$ -	
							151.1	\$	5,369,532

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
148947	NG Future	HENRY HUB	Nov-15	MANDATORY	11/1/2013	7.0	\$ 3.9500	\$ 276,500
148949	NG Future	HENRY HUB	Nov-15	ACCELERATED	11/1/2013	21.0	\$ 3.9500	\$ 829,500
149880	NG Future	HENRY HUB	Nov-15	ACCELERATED	11/7/2013	20.0	\$ 3.9500	\$ 790,000
150881	NG Future	HENRY HUB	Nov-15	ACCELERATED	11/14/2013	21.0	\$ 3.9500	\$ 829,500
150882	NG Future	HENRY HUB	Nov-15	DISCRETIONARY	11/14/2013	1.0	\$ 3.9500	\$ 39,500
153927	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	12/19/2013	4.0	\$ 4.1500	\$ 166,000
157028	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	1/27/2014	4.0	\$ 4.1050	\$ 164,200
158599	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	2/10/2014	4.0	\$ 4.0730	\$ 162,920
161638	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	3/11/2014	4.0	\$ 4.1300	\$ 165,200
166354	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	4/24/2014	4.0	\$ 4.2750	\$ 171,000
166355	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.2750	\$ 4,275
168056	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	5/7/2014	3.0	\$ 4.2800	\$ 128,400
168057	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	5/7/2014	0.1	\$ 4.2800	\$ 4,280
171102	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	6/16/2014	3.0	\$ 4.2770	\$ 128,310
173167	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	7/8/2014	3.0	\$ 4.0800	\$ 122,400
176662	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	8/13/2014	3.0	\$ 3.9850	\$ 119,550
176663	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	8/13/2014	1.0	\$ 3.9850	\$ 39,850
178399	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	9/3/2014	3.0	\$ 3.9600	\$ 118,800
178400	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	9/3/2014	1.0	\$ 3.9600	\$ 39,600
181283	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	10/8/2014	3.0	\$ 3.9200	\$ 117,600
181284	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	10/8/2014	1.0	\$ 3.9200	\$ 39,200
186415	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	11/13/2014	6.0	\$ 3.8350	\$ 230,100
186417	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	11/13/2014	1.0	\$ 3.8350	\$ 38,350
188413	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	12/3/2014	6.0	\$ 3.6560	\$ 219,360
188414	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	12/3/2014	1.0	\$ 3.6560	\$ 36,560
190584	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	12/22/2014	1.0	\$ 3.3500	\$ 33,500
191462	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	1/5/2015	6.0	\$ 3.1300	\$ 187,800
191463	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	1/5/2015	1.0	\$ 3.1300	\$ 31,300
193773	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	2/5/2015	6.0	\$ 2.9300	\$ 175,800
196462	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	3/9/2015	1.0	\$ 2.9900	\$ 29,900
196569	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	3/9/2015	7.0	\$ 2.9900	\$ 209,300
197946	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	3/23/2015	5.0	\$ 2.9950	\$ 149,750
199602	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	4/8/2015	6.0	\$ 2.9100	\$ 174,600
199611	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	4/8/2015	1.0	\$ 2.9100	\$ 29,100
199741	NG Future	HENRY HUB	Nov-15	DISCRETIONARY	4/9/2015	4.0	\$ 2.8450	\$ 113,800
201128	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	4/27/2015	3.0	\$ 2.7860	\$ 83,580
202185	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	5/7/2015	6.0	\$ 3.0100	\$ 180,600
202186	NG OTC Swap	HENRY HUB	Nov-15	DISCRETIONARY	5/7/2015	6.0	\$ 3.0100	\$ 180,600
205179	NG OTC Swap	HENRY HUB	Nov-15	MANDATORY	6/11/2015	6.0	\$ 3.0630	\$ 183,780
208289	NG Basis Swap	S. POINT	Nov-15	MANDATORY	7/17/2015	10.0	\$ (0.9650)	\$ -
208491	NG Basis Swap	S. POINT	Nov-15	MANDATORY	7/20/2015	10.0	\$ (0.9950)	\$ -
209011	NG Basis Swap	S. POINT	Nov-15	MANDATORY	7/24/2015	8.0	\$ (0.9550)	\$ -
213728	NG Basis Swap	S. POINT	Nov-15	MANDATORY	9/14/2015	10.0	\$ (0.9050)	\$ -
214261	NG Basis Swap	S. POINT	Nov-15	MANDATORY	9/18/2015	10.0	\$ (0.8950)	\$ -
214894	NG Basis Swap	S. POINT	Nov-15	MANDATORY	9/25/2015	7.0	\$ (0.8550)	\$ -
215046	NG Basis Swap	S. POINT	Nov-15	MANDATORY	9/29/2015	12.0	\$ (1.1000)	\$ -
215450	NG Basis Swap	TETCO M2	Nov-15	MANDATORY	10/2/2015	12.0	\$ (0.9775)	\$ -
215956	NG Basis Swap	TETCO M2	Nov-15	MANDATORY	10/8/2015	15.0	\$ (1.0725)	\$ -
217888	NG Future	HENRY HUB	Nov-15	DISCRETIONARY	10/28/2015	-4.0	\$ -	\$ -
217889	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-7.0	\$ -	\$ -
217890	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-1.0	\$ -	\$ -
217891	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-2.0	\$ -	\$ -
217892	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-2.0	\$ -	\$ -
217894	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-8.0	\$ -	\$ -
217895	NG Future	HENRY HUB	Nov-15	DISCRETIONARY	10/28/2015	-1.0	\$ -	\$ -
217896	NG Future	HENRY HUB	Nov-15	MANDATORY	10/28/2015	-5.0	\$ -	\$ -
217897	NG Future	HENRY HUB	Nov-15	MANDATORY	10/28/2015	-2.0	\$ -	\$ -
217898	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-11.0	\$ -	\$ -
217901	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-3.0	\$ -	\$ -
217902	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-3.0	\$ -	\$ -
217903	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-3.0	\$ -	\$ -
217904	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-1.0	\$ -	\$ -
217905	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-2.0	\$ -	\$ -
217906	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-6.0	\$ -	\$ -
217907	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-4.0	\$ -	\$ -
217908	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-5.0	\$ -	\$ -
217909	NG Future	HENRY HUB	Nov-15	ACCELERATED	10/28/2015	-4.0	\$ -	\$ -
						184.2	\$	6,744,365

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
152462	NG Future	HENRY HUB	Dec-15	MANDATORY	12/5/2013	15.0	\$ 4.2500	\$ 637,500
152463	NG Future	HENRY HUB	Dec-15	ACCELERATED	12/5/2013	15.0	\$ 4.2500	\$ 637,500
152487	NG Future	HENRY HUB	Dec-15	ACCELERATED	12/5/2013	31.0	\$ 4.2900	\$ 1,329,900
153363	NG Future	HENRY HUB	Dec-15	ACCELERATED	12/13/2013	45.0	\$ 4.2550	\$ 1,914,750
153934	NG Future	HENRY HUB	Dec-15	ACCELERATED	12/19/2013	45.0	\$ 4.2550	\$ 1,914,750
153936	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	12/19/2013	1.0	\$ 4.2550	\$ 42,550
157028	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	1/27/2014	8.0	\$ 4.2300	\$ 338,400
158599	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	2/10/2014	8.0	\$ 4.2350	\$ 338,800
161638	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	3/11/2014	8.0	\$ 4.3000	\$ 344,000
166354	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	4/24/2014	8.0	\$ 4.3950	\$ 351,600
166355	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	4/24/2014	0.2	\$ 4.3950	\$ 8,790
168056	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	5/7/2014	8.0	\$ 4.4400	\$ 355,200
168057	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	5/7/2014	0.2	\$ 4.4400	\$ 8,880
168380	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	5/12/2014	15.0	\$ 4.2950	\$ 644,250
171102	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	6/16/2014	7.0	\$ 4.4200	\$ 309,400
173167	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	7/8/2014	8.0	\$ 4.2400	\$ 339,200
173173	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	7/8/2014	3.0	\$ 4.2400	\$ 127,200
176662	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	8/13/2014	7.0	\$ 4.1300	\$ 289,100
176663	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	8/13/2014	2.0	\$ 4.1300	\$ 82,600
178399	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	9/3/2014	7.0	\$ 4.1100	\$ 287,700
178400	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	9/3/2014	2.0	\$ 4.1100	\$ 82,200
181283	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	10/8/2014	7.0	\$ 4.0650	\$ 284,550
181284	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	10/8/2014	2.0	\$ 4.0650	\$ 81,300
186415	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	11/13/2014	2.0	\$ 4.0050	\$ 80,100
186417	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	11/13/2014	0.0		
188413	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	12/3/2014	2.0	\$ 3.8430	\$ 76,860
188414	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	12/3/2014	0.0		
190584	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	12/22/2014	0.0		
191462	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	1/5/2015	2.0	\$ 3.3250	\$ 66,500
191463	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	1/5/2015	0.0		
193266	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	1/29/2015	5.0	\$ 3.1950	\$ 159,750
193773	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	2/5/2015	2.0	\$ 3.1200	\$ 62,400
196462	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	3/9/2015	1.0	\$ 3.1400	\$ 31,400
196569	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	3/9/2015	2.0	\$ 3.1400	\$ 62,800
197946	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	3/23/2015	6.0	\$ 3.1500	\$ 189,000
199602	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	4/8/2015	2.0	\$ 3.0800	\$ 61,600
199611	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	4/8/2015	1.0	\$ 3.0800	\$ 30,800
199742	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	4/9/2015	4.0	\$ 3.0160	\$ 120,640
201128	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	4/27/2015	3.0	\$ 2.9700	\$ 89,100
202185	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	5/7/2015	2.0	\$ 3.1800	\$ 63,600
202186	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	5/7/2015	1.0	\$ 3.1800	\$ 31,800
205179	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	6/11/2015	2.0	\$ 3.2390	\$ 64,780
206233	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	6/24/2015	3.0	\$ 3.1360	\$ 94,080
207522	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	7/9/2015	1.0	\$ 3.0400	\$ 30,400
207523	NG OTC Swap	HENRY HUB	Dec-15	DISCRETIONARY	7/9/2015	2.0	\$ 3.0400	\$ 60,800
208289	NG Basis Swap	S. POINT	Dec-15	MANDATORY	7/17/2015	15.0	\$ (0.9650)	\$ -
208491	NG Basis Swap	S. POINT	Dec-15	MANDATORY	7/20/2015	10.0	\$ (0.9950)	\$ -
209011	NG Basis Swap	S. POINT	Dec-15	MANDATORY	7/24/2015	14.0	\$ (0.9550)	\$ -
213728	NG Basis Swap	S. POINT	Dec-15	MANDATORY	9/14/2015	10.0	\$ (0.9050)	\$ -
214261	NG Basis Swap	S. POINT	Dec-15	MANDATORY	9/18/2015	10.0	\$ (0.8950)	\$ -
214894	NG Basis Swap	S. POINT	Dec-15	MANDATORY	9/25/2015	8.0	\$ (0.8550)	\$ -
215048	NG Basis Swap	S. POINT	Dec-15	MANDATORY	9/29/2015	12.0	\$ (0.8400)	\$ -
215453	NG Basis Swap	TETCO M2	Dec-15	MANDATORY	10/2/2015	12.0	\$ (0.7500)	\$ -
217093	NG Basis Swap	ALGOQN	Dec-15	MANDATORY	10/20/2015	9.3	\$ 4.7825	\$ -
218020	NG Basis Swap	TETCO M2	Dec-15	MANDATORY	10/29/2015	20.0	\$ (0.5300)	\$ -
220346	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	11/25/2015	-4.0	\$ -	\$ -
220347	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	11/25/2015	-5.0	\$ -	\$ -
220348	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	11/25/2015	-5.0	\$ -	\$ -
220349	NG Future	HENRY HUB	Dec-15	DISCRETIONARY	11/25/2015	-5.0	\$ -	\$ -
220350	NG Future	HENRY HUB	Dec-15	ACCELERATED	11/25/2015	-24.0	\$ -	\$ -
220351	NG Future	HENRY HUB	Dec-15	ACCELERATED	11/25/2015	-1.0	\$ -	\$ -
220352	NG Future	HENRY HUB	Dec-15	ACCELERATED	11/25/2015	-1.0	\$ -	\$ -
						295.4	\$	12,126,530

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
223111	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	12/29/2015	-5.0	\$ -	\$ -
223109	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	12/29/2015	-1.0	\$ -	\$ -
223108	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	12/29/2015	-1.0	\$ -	\$ -
223107	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	12/29/2015	-1.0	\$ -	\$ -
223105	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-5.0	\$ -	\$ -
223103	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-3.0	\$ -	\$ -
223102	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-16.0	\$ -	\$ -
223100	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-16.0	\$ -	\$ -
223083	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-2.0	\$ -	\$ -
223080	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-17.0	\$ -	\$ -
223078	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-7.0	\$ -	\$ -
223076	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-4.0	\$ -	\$ -
223075	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-11.0	\$ -	\$ -
223073	NG Future	HENRY HUB	Jan-16	MANDATORY	12/29/2015	-13.0	\$ -	\$ -
223071	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	12/29/2015	-9.0	\$ -	\$ -
223070	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	12/29/2015	-2.0	\$ -	\$ -
223069	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-5.0	\$ -	\$ -
223067	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-7.0	\$ -	\$ -
223066	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-8.0	\$ -	\$ -
223065	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-5.0	\$ -	\$ -
223063	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-6.0	\$ -	\$ -
223061	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-3.0	\$ -	\$ -
223060	NG Future	HENRY HUB	Jan-16	ACCELERATED	12/29/2015	-7.0	\$ -	\$ -
219246	NG Basis Swap	TETCO M2	Jan-16	MANDATORY	11/13/2015	24.0	\$ (0.5050)	\$ -
218020	NG Basis Swap	TETCO M2	Jan-16	MANDATORY	10/29/2015	15.0	\$ (0.5300)	\$ -
217878	NG Basis Swap	TETCO M3	Jan-16	MANDATORY	10/28/2015	25.2	\$ 1.8550	\$ -
217094	NG Basis Swap	ALGOON	Jan-16	MANDATORY	10/20/2015	9.3	\$ 6.8600	\$ -
214894	NG Basis Swap	S. POINT	Jan-16	MANDATORY	9/25/2015	15.0	\$ (0.8550)	\$ -
214261	NG Basis Swap	S. POINT	Jan-16	MANDATORY	9/18/2015	10.0	\$ (0.8950)	\$ -
213728	NG Basis Swap	S. POINT	Jan-16	MANDATORY	9/14/2015	10.0	\$ (0.9050)	\$ -
210623	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	8/11/2015	4.0	\$ 3.2070	\$ 128,280
210622	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	8/11/2015	6.0	\$ 3.2070	\$ 192,420
209613	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	7/30/2015	5.0	\$ 3.2130	\$ 160,650
209011	NG Basis Swap	S. POINT	Jan-16	MANDATORY	7/24/2015	15.0	\$ (0.9550)	\$ -
208491	NG Basis Swap	S. POINT	Jan-16	MANDATORY	7/20/2015	10.0	\$ (0.9950)	\$ -
208289	NG Basis Swap	S. POINT	Jan-16	MANDATORY	7/17/2015	15.0	\$ (0.9650)	\$ -
207523	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	7/9/2015	3.0	\$ 3.1600	\$ 94,800
207522	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	7/9/2015	6.0	\$ 3.1600	\$ 189,600
206233	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.2500	\$ 97,500
205179	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	6/11/2015	6.0	\$ 3.3380	\$ 200,280
204092	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	5/28/2015	6.0	\$ 3.2100	\$ 192,600
202186	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	5/7/2015	3.0	\$ 3.2900	\$ 98,700
202185	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	5/7/2015	7.0	\$ 3.2900	\$ 230,300
201128	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	4/27/2015	3.0	\$ 3.0780	\$ 92,340
199743	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	4/9/2015	4.0	\$ 3.1240	\$ 124,960
199611	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	4/8/2015	1.0	\$ 3.1800	\$ 31,800
199602	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	4/8/2015	6.0	\$ 3.1800	\$ 190,800
197946	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	3/23/2015	2.0	\$ 3.2650	\$ 65,300
196569	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	3/9/2015	7.0	\$ 3.2650	\$ 228,550
196462	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	3/9/2015	1.0	\$ 3.2650	\$ 32,650
193773	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	2/5/2015	6.0	\$ 3.2500	\$ 195,000
191463	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	1/5/2015	1.0	\$ 3.4750	\$ 34,750
191462	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	1/5/2015	6.0	\$ 3.4750	\$ 208,500
190584	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	12/22/2014	3.0	\$ 3.7000	\$ 111,000
188414	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	12/3/2014	1.0	\$ 4.0070	\$ 40,070
188413	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	12/3/2014	7.0	\$ 4.0070	\$ 280,490
186417	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	11/13/2014	2.0	\$ 4.1330	\$ 82,660
186415	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	11/13/2014	7.0	\$ 4.1330	\$ 289,310
181284	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	10/8/2014	2.0	\$ 4.1766	\$ 83,532
181283	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	10/8/2014	6.0	\$ 4.1766	\$ 250,596
178400	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.2230	\$ 42,230
178399	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	9/3/2014	6.0	\$ 4.2230	\$ 253,380
						121.0	\$	4,223,048

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221059	NG Basis Swap	TETCO M2	Feb-16	MANDATORY	12/4/2015	14.0	\$(0.5800)	\$ -
219246	NG Basis Swap	TETCO M2	Feb-16	MANDATORY	11/13/2015	14.0	\$(0.5050)	\$ -
218020	NG Basis Swap	TETCO M2	Feb-16	MANDATORY	10/29/2015	10.0	\$(0.5300)	\$ -
217879	NG Basis Swap	TETCO M3	Feb-16	MANDATORY	10/28/2015	23.6	\$1.8650	\$ -
217101	NG Basis Swap	ALGOQN	Feb-16	MANDATORY	10/20/2015	8.7	\$6.8625	\$ -
215170	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	9/30/2015	5.0	\$2.8760	\$ 143,800
214894	NG Basis Swap	S. POINT	Feb-16	MANDATORY	9/25/2015	8.0	\$(0.8550)	\$ -
214261	NG Basis Swap	S. POINT	Feb-16	MANDATORY	9/18/2015	10.0	\$(0.8950)	\$ -
213728	NG Basis Swap	S. POINT	Feb-16	MANDATORY	9/14/2015	10.0	\$(0.9050)	\$ -
213195	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	9/4/2015	3.0	\$3.0900	\$ 92,700
213193	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	9/4/2015	4.0	\$3.0900	\$ 123,600
210623	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	8/11/2015	3.0	\$3.2000	\$ 96,000
210622	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	8/11/2015	5.0	\$3.2000	\$ 160,000
209613	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	7/30/2015	3.0	\$3.2050	\$ 96,150
209011	NG Basis Swap	S. POINT	Feb-16	MANDATORY	7/24/2015	14.0	\$(0.9550)	\$ -
208491	NG Basis Swap	S. POINT	Feb-16	MANDATORY	7/20/2015	10.0	\$(0.9950)	\$ -
208289	NG Basis Swap	S. POINT	Feb-16	MANDATORY	7/17/2015	15.0	\$(0.9650)	\$ -
207523	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	7/9/2015	4.0	\$3.1600	\$ 126,400
207522	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	7/9/2015	4.0	\$3.1600	\$ 126,400
206233	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	6/24/2015	3.0	\$3.2480	\$ 97,440
205179	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	6/11/2015	5.0	\$3.3310	\$ 166,550
204083	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	5/28/2015	6.0	\$3.2200	\$ 193,200
202186	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	5/7/2015	2.0	\$3.2800	\$ 65,600
202185	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	5/7/2015	5.0	\$3.2800	\$ 164,000
201128	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	4/27/2015	3.0	\$3.0740	\$ 92,220
199750	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	4/9/2015	2.0	\$3.1200	\$ 62,400
199611	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	4/8/2015	1.0	\$3.1750	\$ 31,750
199602	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	4/8/2015	5.0	\$3.1750	\$ 158,750
197946	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	3/23/2015	2.0	\$3.2500	\$ 65,000
196569	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	3/9/2015	5.0	\$3.2500	\$ 162,500
196462	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	3/9/2015	1.0	\$3.2500	\$ 32,500
193773	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	2/5/2015	5.0	\$3.2400	\$ 162,000
191463	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	1/5/2015	1.0	\$3.4750	\$ 34,750
191462	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	1/5/2015	5.0	\$3.4750	\$ 173,750
190584	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	12/22/2014	2.0	\$3.7000	\$ 74,000
188414	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	12/3/2014	1.0	\$3.9840	\$ 39,840
188413	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	12/3/2014	5.0	\$3.9840	\$ 199,200
186417	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	11/13/2014	2.0	\$4.0940	\$ 81,880
186415	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	11/13/2014	5.0	\$4.0940	\$ 204,700
181284	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	10/8/2014	3.0	\$4.1550	\$ 124,650
181283	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	10/8/2014	6.0	\$4.1550	\$ 249,300
178400	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	9/3/2014	1.0	\$4.2000	\$ 42,000
178399	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	9/3/2014	7.0	\$4.2000	\$ 294,000
176663	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	8/13/2014	1.0	\$4.2200	\$ 42,200
176662	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	8/13/2014	7.0	\$4.2200	\$ 295,400
173173	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	7/8/2014	0.5	\$4.3400	\$ 21,700
173167	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	7/8/2014	7.0	\$4.3400	\$ 303,800
171102	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	6/16/2014	6.0	\$4.5100	\$ 270,600
168057	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	5/7/2014	0.2	\$4.5410	\$ 9,082
168056	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	5/7/2014	7.0	\$4.5410	\$ 317,870
166355	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	4/24/2014	0.2	\$4.5050	\$ 9,010
166354	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	4/24/2014	7.0	\$4.5050	\$ 315,350
161638	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	3/11/2014	7.0	\$4.4300	\$ 310,100
159735	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	2/24/2014	1.0	\$4.3500	\$ 43,500
159734	NG Future	HENRY HUB	Feb-16	ACCELERATED	2/24/2014	42.0	\$4.3500	\$ 1,827,000
159170	NG Future	HENRY HUB	Feb-16	ACCELERATED	2/14/2014	42.0	\$4.3550	\$ 1,829,100
158250	NG Future	HENRY HUB	Feb-16	MANDATORY	2/7/2014	13.0	\$4.3550	\$ 566,150
158248	NG Future	HENRY HUB	Feb-16	ACCELERATED	2/7/2014	42.0	\$4.3550	\$ 1,829,100
						296.9	\$	11,926,992

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221059	NG Basis Swap	TETCO M2	Mar-16	MANDATORY	12/4/2015	11.0	\$ (0.5800)	\$ -
219246	NG Basis Swap	TETCO M2	Mar-16	MANDATORY	11/13/2015	11.0	\$ (0.5050)	\$ -
218020	NG Basis Swap	TETCO M2	Mar-16	MANDATORY	10/29/2015	6.0	\$ (0.5300)	\$ -
217880	NG Basis Swap	TETCO M3	Mar-16	MANDATORY	10/28/2015	25.2	\$ (0.1600)	\$ -
216393	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	10/13/2015	2.0	\$ 2.8740	\$ 57,480
216391	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	10/13/2015	2.0	\$ 2.8740	\$ 57,480
215170	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	9/30/2015	5.0	\$ 2.8520	\$ 142,600
214894	NG Basis Swap	S. POINT	Mar-16	MANDATORY	9/25/2015	10.0	\$ (0.8550)	\$ -
214261	NG Basis Swap	S. POINT	Mar-16	MANDATORY	9/18/2015	10.0	\$ (0.8950)	\$ -
213728	NG Basis Swap	S. POINT	Mar-16	MANDATORY	9/14/2015	10.0	\$ (0.9050)	\$ -
213195	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	9/4/2015	2.0	\$ 2.9600	\$ 59,200
213193	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	9/4/2015	2.0	\$ 2.9600	\$ 59,200
210623	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	8/11/2015	2.0	\$ 3.1520	\$ 63,040
210622	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	8/11/2015	3.0	\$ 3.1520	\$ 94,560
209618	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	7/30/2015	3.0	\$ 3.1600	\$ 94,800
209011	NG Basis Swap	S. POINT	Mar-16	MANDATORY	7/24/2015	11.0	\$ (0.9550)	\$ -
208491	NG Basis Swap	S. POINT	Mar-16	MANDATORY	7/20/2015	10.0	\$ (0.9950)	\$ -
208289	NG Basis Swap	S. POINT	Mar-16	MANDATORY	7/17/2015	15.0	\$ (0.9650)	\$ -
207523	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	7/9/2015	1.0	\$ 3.1200	\$ 31,200
207522	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	7/9/2015	2.0	\$ 3.1200	\$ 62,400
206233	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.2090	\$ 96,270
205179	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	6/11/2015	2.0	\$ 3.2920	\$ 65,840
204183	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	5/28/2015	3.0	\$ 3.1350	\$ 94,050
204182	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	5/28/2015	3.0	\$ 3.1550	\$ 94,650
202186	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	5/7/2015	1.0	\$ 3.2300	\$ 32,300
202185	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	5/7/2015	2.0	\$ 3.2300	\$ 64,600
201128	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	4/27/2015	3.0	\$ 3.0295	\$ 90,885
199751	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	4/9/2015	2.0	\$ 3.0800	\$ 61,600
199602	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	4/8/2015	2.0	\$ 3.1300	\$ 62,600
197946	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	3/23/2015	1.0	\$ 3.1900	\$ 31,900
196569	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	3/9/2015	2.0	\$ 3.2000	\$ 64,000
193774	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	2/5/2015	1.0	\$ 3.2080	\$ 32,080
193773	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	2/5/2015	2.0	\$ 3.2080	\$ 64,160
191463	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	1/5/2015	0.0		
191462	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	1/5/2015	2.0	\$ 3.4300	\$ 68,600
190584	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.6570	\$ 36,570
188414	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	12/3/2014	0.0		
188413	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	12/3/2014	3.0	\$ 3.9220	\$ 117,660
186417	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	11/13/2014	0.0		
186415	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	11/13/2014	3.0	\$ 4.0200	\$ 120,600
181284	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	10/8/2014	1.0	\$ 4.1000	\$ 41,000
181283	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	10/8/2014	6.0	\$ 4.1000	\$ 246,000
178400	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.1300	\$ 41,300
178399	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	9/3/2014	6.0	\$ 4.1300	\$ 247,800
176663	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.1570	\$ 41,570
176662	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	8/13/2014	7.0	\$ 4.1570	\$ 290,990
173173	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.2800	\$ 42,800
173167	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	7/8/2014	6.0	\$ 4.2800	\$ 256,800
171102	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	6/16/2014	6.0	\$ 4.4500	\$ 267,000
168381	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	5/12/2014	2.0	\$ 4.3550	\$ 87,100
168057	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	5/7/2014	0.7	\$ 4.4800	\$ 31,360
168056	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	5/7/2014	6.0	\$ 4.4800	\$ 268,800
166355	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	4/24/2014	0.7	\$ 4.4450	\$ 31,115
166354	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	4/24/2014	7.0	\$ 4.4450	\$ 311,150
165402	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	3/26/2014	1.0	\$ 4.3380	\$ 43,380
163325	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/26/2014	1.0	\$ 4.3380	\$ 43,380
163309	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/26/2014	40.0	\$ 4.3400	\$ 1,736,000
162441	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/18/2014	40.0	\$ 4.3450	\$ 1,738,000
160467	NG Future	HENRY HUB	Mar-16	MANDATORY	3/3/2014	13.0	\$ 4.3100	\$ 560,300
160466	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/3/2014	40.0	\$ 4.3100	\$ 1,724,000
						246.4	\$	9,970,170

Transaction History									
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$	
221823	NG Basis Swap	TETCO M2	Apr-16	MANDATORY	12/14/2015	12.0	\$ (0.8575)	\$ -	
220021	NG Basis Swap	TETCO M2	Apr-16	MANDATORY	11/23/2015	12.0	\$ (0.8400)	\$ -	
219683	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	11/19/2015	10.0	\$ 2.5000	\$ 250,000	
219682	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	11/19/2015	29.0	\$ 2.5000	\$ 725,000	
218061	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	10/30/2015	10.0	\$ 2.3930	\$ 239,300	
218021	NG Basis Swap	TETCO M2	Apr-16	MANDATORY	10/29/2015	5.0	\$ (0.9400)	\$ -	
216384	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	10/13/2015	3.0	\$ 2.7463	\$ 82,389	
216377	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	10/13/2015	2.0	\$ 2.7463	\$ 54,926	
215175	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	9/30/2015	5.0	\$ 2.7220	\$ 136,100	
214750	NG Basis Swap	S. POINT	Apr-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -	
213196	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	9/4/2015	2.0	\$ 2.8400	\$ 56,800	
213194	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	9/4/2015	2.0	\$ 2.8400	\$ 56,800	
210626	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	8/11/2015	2.0	\$ 2.9820	\$ 59,640	
210625	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	8/11/2015	3.0	\$ 2.9820	\$ 89,460	
209976	NG Basis Swap	S. POINT	Apr-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -	
209619	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	7/30/2015	5.0	\$ 3.0100	\$ 150,500	
207460	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	7/9/2015	2.0	\$ 3.0000	\$ 60,000	
206235	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.0580	\$ 91,740	
205193	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	6/11/2015	2.0	\$ 3.0980	\$ 61,960	
204185	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	5/28/2015	3.0	\$ 2.9950	\$ 89,850	
204184	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	5/28/2015	3.0	\$ 3.0000	\$ 90,000	
202482	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	5/11/2015	3.0	\$ 3.1050	\$ 93,150	
202481	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	5/11/2015	3.0	\$ 3.1050	\$ 93,150	
199606	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	4/8/2015	2.0	\$ 2.9820	\$ 59,640	
197947	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	3/23/2015	1.0	\$ 3.0600	\$ 30,600	
196974	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	3/12/2015	3.0	\$ 3.0800	\$ 92,400	
195642	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.0740	\$ 30,740	
194546	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	2/12/2015	2.0	\$ 3.1750	\$ 63,500	
191988	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.2400	\$ 32,400	
191987	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	1/12/2015	3.0	\$ 3.2400	\$ 97,200	
190585	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.4900	\$ 34,900	
188510	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	12/4/2014	3.0	\$ 3.6800	\$ 110,400	
187171	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	11/18/2014	3.0	\$ 3.8000	\$ 114,000	
181332	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8710	\$ 38,710	
181299	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	10/8/2014	4.0	\$ 3.8710	\$ 154,840	
179914	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	9/17/2014	4.0	\$ 3.9900	\$ 159,600	
176669	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9350	\$ 39,350	
176665	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	8/13/2014	4.0	\$ 3.9350	\$ 157,400	
173174	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	7/8/2014	0.5	\$ 4.0450	\$ 20,225	
173171	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	7/8/2014	4.0	\$ 4.0450	\$ 161,800	
171109	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	6/16/2014	4.0	\$ 4.1800	\$ 167,200	
168060	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	5/7/2014	0.5	\$ 4.2000	\$ 21,000	
168059	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	5/7/2014	4.0	\$ 4.2000	\$ 168,000	
166014	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	4/21/2014	1.0	\$ 4.1050	\$ 41,050	
166013	NG Future	HENRY HUB	Apr-16	ACCELERATED	4/21/2014	37.0	\$ 4.1050	\$ 1,518,850	
165589	NG Future	HENRY HUB	Apr-16	MANDATORY	4/14/2014	8.0	\$ 4.1000	\$ 328,000	
165588	NG Future	HENRY HUB	Apr-16	ACCELERATED	4/14/2014	36.0	\$ 4.1000	\$ 1,476,000	
							221.0	\$	7,598,570

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221823	NG Basis Swap	TETCO M2	May-16	MANDATORY	12/14/2015	17.0	\$ (0.8575)	\$ -
220763	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	12/2/2015	2.0	\$ 2.3600	\$ 47,200
220761	NG OTC Swap	HENRY HUB	May-16	MANDATORY	12/2/2015	8.0	\$ 2.3600	\$ 188,800
220021	NG Basis Swap	TETCO M2	May-16	MANDATORY	11/23/2015	17.0	\$ (0.8400)	\$ -
219683	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.5300	\$ 25,300
219682	NG OTC Swap	HENRY HUB	May-16	MANDATORY	11/19/2015	7.0	\$ 2.5300	\$ 177,100
218063	NG Future	HENRY HUB	May-16	DISCRETIONARY	10/30/2015	3.0	\$ 2.4260	\$ 72,780
218062	NG Future	HENRY HUB	May-16	DISCRETIONARY	10/30/2015	2.0	\$ 2.4270	\$ 48,540
218021	NG Basis Swap	TETCO M2	May-16	MANDATORY	10/29/2015	5.0	\$ (0.9400)	\$ -
216384	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	10/13/2015	0.5	\$ 2.7550	\$ 13,775
216377	NG OTC Swap	HENRY HUB	May-16	MANDATORY	10/13/2015	3.0	\$ 2.7550	\$ 82,650
214750	NG Basis Swap	S. POINT	May-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
213196	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	9/4/2015	0.0		
213194	NG OTC Swap	HENRY HUB	May-16	MANDATORY	9/4/2015	3.0	\$ 2.8300	\$ 84,900
211389	NG Future	HENRY HUB	May-16	DISCRETIONARY	8/19/2015	1.0	\$ 2.9070	\$ 29,070
210625	NG OTC Swap	HENRY HUB	May-16	MANDATORY	8/1/2015	4.0	\$ 2.9750	\$ 119,000
209976	NG Basis Swap	S. POINT	May-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
207460	NG OTC Swap	HENRY HUB	May-16	MANDATORY	7/9/2015	4.0	\$ 3.0000	\$ 120,000
205193	NG OTC Swap	HENRY HUB	May-16	MANDATORY	6/1/2015	4.0	\$ 3.1020	\$ 124,080
202482	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	5/11/2015	2.0	\$ 3.1050	\$ 62,100
202481	NG OTC Swap	HENRY HUB	May-16	MANDATORY	5/11/2015	4.0	\$ 3.1050	\$ 124,200
199606	NG OTC Swap	HENRY HUB	May-16	MANDATORY	4/8/2015	4.0	\$ 3.0000	\$ 120,000
197947	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	3/23/2015	1.0	\$ 3.0700	\$ 30,700
196974	NG OTC Swap	HENRY HUB	May-16	MANDATORY	3/12/2015	4.0	\$ 3.0900	\$ 123,600
195642	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.0890	\$ 30,890
194546	NG OTC Swap	HENRY HUB	May-16	MANDATORY	2/12/2015	4.0	\$ 3.1430	\$ 125,720
191988	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.2500	\$ 32,500
191987	NG OTC Swap	HENRY HUB	May-16	MANDATORY	1/12/2015	4.0	\$ 3.2500	\$ 130,000
190585	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.4950	\$ 34,950
188510	NG OTC Swap	HENRY HUB	May-16	MANDATORY	12/4/2014	4.0	\$ 3.6800	\$ 147,200
187171	NG OTC Swap	HENRY HUB	May-16	MANDATORY	11/18/2014	4.0	\$ 3.7900	\$ 151,600
181332	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8690	\$ 38,690
181299	NG OTC Swap	HENRY HUB	May-16	MANDATORY	10/8/2014	3.0	\$ 3.8690	\$ 116,070
179914	NG OTC Swap	HENRY HUB	May-16	MANDATORY	9/17/2014	3.0	\$ 3.9900	\$ 119,700
176669	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9400	\$ 39,400
176665	NG OTC Swap	HENRY HUB	May-16	MANDATORY	8/13/2014	3.0	\$ 3.9400	\$ 118,200
173174	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	7/8/2014	0.0		
173171	NG OTC Swap	HENRY HUB	May-16	MANDATORY	7/8/2014	3.0	\$ 4.0550	\$ 121,650
171109	NG OTC Swap	HENRY HUB	May-16	MANDATORY	6/16/2014	3.0	\$ 4.1900	\$ 125,700
168382	NG Future	HENRY HUB	May-16	DISCRETIONARY	5/12/2014	2.0	\$ 4.0900	\$ 81,800
167265	NG Future	HENRY HUB	May-16	MANDATORY	5/1/2014	6.0	\$ 4.2050	\$ 252,300
167264	NG Future	HENRY HUB	May-16	ACCELERATED	5/1/2014	51.0	\$ 4.2050	\$ 2,144,550
						152.5	\$	5,404,715

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221823	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	12/14/2015	9.0	\$ (0.8575)	\$ -
220763	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	12/2/2015	1.0	\$ 2.4600	\$ 24,600
220761	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	12/2/2015	2.0	\$ 2.4600	\$ 49,200
220021	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	11/23/2015	9.0	\$ (0.8400)	\$ -
219683	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.6150	\$ 26,150
219682	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	11/19/2015	2.0	\$ 2.6150	\$ 52,300
218021	NG Basis Swap	TETCO M2	Jul-16	MANDATORY	10/29/2015	6.0	\$ (0.9400)	\$ -
216384	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	10/13/2015	0.5	\$ 2.8270	\$ 14,135
216377	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	10/13/2015	4.0	\$ 2.8270	\$ 113,080
215175	NG Future	HENRY HUB	Jul-16	DISCRETIONARY	9/30/2015	1.0	\$ 2.7990	\$ 27,990
214750	NG Basis Swap	S. POINT	Jul-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
213196	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	9/4/2015	1.0	\$ 2.8970	\$ 28,970
213194	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	9/4/2015	4.0	\$ 2.8970	\$ 115,880
211391	NG Future	HENRY HUB	Jul-16	DISCRETIONARY	8/19/2015	1.0	\$ 2.9750	\$ 29,750
210625	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	8/11/2015	4.0	\$ 3.0310	\$ 121,240
209976	NG Basis Swap	S. POINT	Jul-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
207460	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	7/9/2015	4.0	\$ 3.0700	\$ 122,800
205193	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	6/11/2015	4.0	\$ 3.1610	\$ 126,440
202482	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1600	\$ 31,600
202481	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	5/11/2015	4.0	\$ 3.1600	\$ 126,400
199612	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	4/8/2015	1.0	\$ 3.0700	\$ 30,700
199606	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	4/8/2015	4.0	\$ 3.0700	\$ 122,800
198525	NG Future	HENRY HUB	Jul-16	DISCRETIONARY	3/27/2015	1.0	\$ 3.0820	\$ 30,820
196974	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	3/12/2015	4.0	\$ 3.1600	\$ 126,400
195642	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1600	\$ 31,600
194546	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	2/12/2015	4.0	\$ 3.2600	\$ 130,400
191988	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3300	\$ 33,300
191987	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	1/12/2015	4.0	\$ 3.3300	\$ 133,200
190585	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5600	\$ 35,600
188510	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	12/4/2014	5.0	\$ 3.7300	\$ 186,500
187171	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	11/18/2014	5.0	\$ 3.8450	\$ 192,250
181332	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
181299	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
179914	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	9/17/2014	1.0	\$ 4.0460	\$ 40,460
176669	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.0000	\$ 40,000
176665	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	8/13/2014	2.0	\$ 4.0000	\$ 80,000
173202	NG Future	HENRY HUB	Jul-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.1050	\$ 41,050
172546	NG Future	HENRY HUB	Jul-16	MANDATORY	7/1/2014	3.0	\$ 4.1850	\$ 125,550
172545	NG Future	HENRY HUB	Jul-16	ACCELERATED	7/1/2014	21.0	\$ 4.1850	\$ 878,850

96.5 \$ 3,348,475

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221823	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	12/14/2015	7.0	\$ (0.8575)	\$ -
220761	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	12/2/2015	0.0		
220021	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	11/23/2015	7.0	\$ (0.8400)	\$ -
219683	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.6300	\$ 26,300
219682	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	11/19/2015	1.0	\$ 2.6300	\$ 26,300
218021	NG Basis Swap	TETCO M2	Aug-16	MANDATORY	10/29/2015	7.0	\$ (0.9400)	\$ -
216384	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	10/13/2015	0.5	\$ 2.8370	\$ 14,185
216377	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	10/13/2015	2.0	\$ 2.8370	\$ 56,740
214750	NG Basis Swap	S. POINT	Aug-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
213194	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	9/4/2015	2.0	\$ 2.9150	\$ 58,300
210625	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	8/11/2015	2.0	\$ 3.0300	\$ 60,600
209976	NG Basis Swap	S. POINT	Aug-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
207460	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	7/9/2015	2.0	\$ 3.0900	\$ 61,800
205193	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	6/11/2015	2.0	\$ 3.1810	\$ 63,620
202482	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1700	\$ 31,700
202481	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	5/11/2015	2.0	\$ 3.1700	\$ 63,400
199606	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	4/8/2015	2.0	\$ 3.0750	\$ 61,500
196974	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	3/12/2015	2.0	\$ 3.2000	\$ 64,000
195642	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1650	\$ 31,650
194546	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	2/12/2015	2.0	\$ 3.2700	\$ 65,400
191988	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3400	\$ 33,400
191987	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	1/12/2015	2.0	\$ 3.3400	\$ 66,800
190585	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	12/22/2014	0.0		
188510	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	12/4/2014	2.0	\$ 3.7350	\$ 74,700
187171	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	11/18/2014	2.0	\$ 3.8480	\$ 76,960
181332	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9310	\$ 39,310
181299	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	10/8/2014	3.0	\$ 3.9310	\$ 117,930
179914	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	9/17/2014	3.0	\$ 4.0500	\$ 121,500
176713	NG Future	HENRY HUB	Aug-16	ACCELERATED	8/13/2014	23.0	\$ 3.9950	\$ 918,850
176171	NG Future	HENRY HUB	Aug-16	MANDATORY	8/7/2014	5.0	\$ 4.0300	\$ 201,500
176170	NG Future	HENRY HUB	Aug-16	ACCELERATED	8/7/2014	24.0	\$ 4.0300	\$ 967,200

88.5	\$	3,303,645
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221823	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	12/14/2015	3.0	\$ (0.8575)	\$ -
220761	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	12/2/2015	3.0	\$ 2.4730	\$ 74,190
220021	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	11/23/2015	3.0	\$ -	\$ -
219683	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.6200	\$ 26,200
219682	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	11/19/2015	3.0	\$ 2.6200	\$ 78,600
218021	NG Basis Swap	TETCO M2	Sep-16	MANDATORY	10/29/2015	7.0	\$ (0.9400)	\$ -
216384	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	10/13/2015	0.5	\$ 2.8310	\$ 14,155
216377	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	10/13/2015	2.0	\$ 2.8310	\$ 56,620
214750	NG Basis Swap	S. POINT	Sep-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
213194	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	9/4/2015	2.0	\$ 2.9100	\$ 58,200
210625	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	8/11/2015	2.0	\$ 3.0330	\$ 60,660
209976	NG Basis Swap	S. POINT	Sep-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
207460	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	7/9/2015	2.0	\$ 3.0800	\$ 61,600
205193	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	6/11/2015	2.0	\$ 3.1640	\$ 63,280
202482	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1600	\$ 31,600
202481	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	5/11/2015	2.0	\$ 3.1600	\$ 63,200
199606	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	4/8/2015	2.0	\$ 3.0650	\$ 61,300
196974	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	3/12/2015	2.0	\$ 3.1570	\$ 63,140
195642	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1600	\$ 31,600
194546	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	2/12/2015	2.0	\$ 3.2700	\$ 65,400
191988	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3200	\$ 33,200
191987	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	1/12/2015	2.0	\$ 3.3200	\$ 66,400
190585	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5600	\$ 35,600
188510	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	12/4/2014	2.0	\$ 3.7250	\$ 74,500
187171	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	11/18/2014	3.0	\$ 3.8270	\$ 114,810
181332	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9160	\$ 39,160
181299	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	10/8/2014	3.0	\$ 3.9160	\$ 117,480
180441	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/29/2014	-46.0	\$ -	\$ -
179654	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/12/2014	46.0	\$ 3.9650	\$ 1,823,900
178128	NG Future	HENRY HUB	Sep-16	MANDATORY	9/2/2014	5.0	\$ 3.9770	\$ 198,850
178125	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/2/2014	45.0	\$ 3.9770	\$ 1,789,650

136.5 \$ 5,103,295

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
221823	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	12/14/2015	7.0	\$ (0.8575)	\$ -
220761	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	12/2/2015	2.0	\$ 2.4900	\$ 49,800
220021	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	11/23/2015	7.0	\$ (0.8400)	\$ -
219683	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.6400	\$ 26,400
219682	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	11/19/2015	2.0	\$ 2.6400	\$ 52,800
218077	NG Future	HENRY HUB	Oct-16	DISCRETIONARY	10/30/2015	5.0	\$ 2.5650	\$ 128,250
218021	NG Basis Swap	TETCO M2	Oct-16	MANDATORY	10/29/2015	7.0	\$ (0.9400)	\$ -
216384	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	10/13/2015	0.5	\$ 2.8560	\$ 14,280
216377	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	10/13/2015	3.0	\$ 2.8560	\$ 85,680
214750	NG Basis Swap	S. POINT	Oct-16	MANDATORY	9/25/2015	3.0	\$ (1.1400)	\$ -
213194	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	9/4/2015	3.0	\$ 2.9300	\$ 87,900
211392	NG Future	HENRY HUB	Oct-16	DISCRETIONARY	8/19/2015	1.0	\$ 3.0120	\$ 30,120
210625	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	8/11/2015	3.0	\$ 3.0660	\$ 91,980
209976	NG Basis Swap	S. POINT	Oct-16	MANDATORY	8/4/2015	3.0	\$ (1.3150)	\$ -
207460	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	7/9/2015	3.0	\$ 3.1100	\$ 93,300
205193	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	6/11/2015	3.0	\$ 3.1870	\$ 95,610
202482	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1900	\$ 31,900
202481	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	5/11/2015	3.0	\$ 3.1900	\$ 95,700
199606	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	4/8/2015	3.0	\$ 3.0940	\$ 92,820
196974	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	3/12/2015	3.0	\$ 3.1800	\$ 95,400
195642	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1800	\$ 31,800
194546	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	2/12/2015	3.0	\$ 3.2800	\$ 98,400
191988	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3400	\$ 33,400
191987	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	1/12/2015	3.0	\$ 3.3400	\$ 100,200
190585	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5900	\$ 35,900
188510	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	12/4/2014	4.0	\$ 3.7500	\$ 150,000
187171	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	11/18/2014	4.0	\$ 3.8510	\$ 154,040
181332	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9420	\$ 39,420
181299	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	10/8/2014	0.0		
180729	NG Future	HENRY HUB	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9950	\$ 998,750
180726	NG Future	HENRY HUB	Oct-16	MANDATORY	10/1/2014	6.0	\$ 3.9970	\$ 239,820
180725	NG Future	HENRY HUB	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9970	\$ 999,250

110.5 \$ 3,952,920

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222244	NG Basis Swap	TETCO M2	Nov-16	MANDATORY	12/17/2015	3.0	\$ (0.6250)	\$ -
221819	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	12/14/2015	1.0	\$ 2.4450	\$ 24,450
221817	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	12/14/2015	5.0	\$ 2.4450	\$ 122,250
219707	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.7120	\$ 27,120
219705	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	11/19/2015	4.0	\$ 2.7120	\$ 108,480
217251	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	10/21/2015	1.0	\$ 2.8572	\$ 28,572
217250	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	10/21/2015	3.0	\$ 2.8572	\$ 85,716
213764	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	9/14/2015	1.0	\$ 3.0550	\$ 30,550
213762	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	9/14/2015	4.0	\$ 3.0550	\$ 122,200
211186	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	8/17/2015	1.0	\$ 3.1250	\$ 31,250
211181	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	8/17/2015	4.0	\$ 3.1250	\$ 125,000
208802	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	7/22/2015	1.0	\$ 3.2590	\$ 32,590
208798	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	7/22/2015	4.0	\$ 3.2590	\$ 130,360
205316	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	6/12/2015	1.0	\$ 3.2200	\$ 32,200
205315	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	6/12/2015	4.0	\$ 3.2200	\$ 128,800
203716	NG Future	HENRY HUB	Nov-16	DISCRETIONARY	5/22/2015	1.0	\$ 3.2700	\$ 32,700
203715	NG Future	HENRY HUB	Nov-16	MANDATORY	5/22/2015	4.0	\$ 3.2700	\$ 130,800
200851	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	4/23/2015	1.0	\$ 3.1400	\$ 31,400
200844	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	4/23/2015	4.0	\$ 3.1400	\$ 125,600
197728	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	3/19/2015	1.0	\$ 3.2550	\$ 32,550
197726	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	3/19/2015	4.0	\$ 3.2550	\$ 130,200
195580	NG Future	HENRY HUB	Nov-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.2700	\$ 32,700
195569	NG Future	HENRY HUB	Nov-16	MANDATORY	2/26/2015	4.0	\$ 3.2700	\$ 130,800
191990	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.4300	\$ 34,300
191989	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	1/12/2015	4.0	\$ 3.4300	\$ 137,200
190586	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.6900	\$ 36,900
188511	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	12/4/2014	4.0	\$ 3.8200	\$ 152,800
187629	NG Future	HENRY HUB	Nov-16	DISCRETIONARY	11/21/2014	1.0	\$ 3.8750	\$ 38,750
187628	NG Future	HENRY HUB	Nov-16	ACCELERATED	11/21/2014	39.0	\$ 3.8750	\$ 1,511,250
186251	NG Future	HENRY HUB	Nov-16	MANDATORY	11/13/2014	8.0	\$ 3.9380	\$ 315,040
186250	NG Future	HENRY HUB	Nov-16	ACCELERATED	11/13/2014	37.0	\$ 3.9380	\$ 1,457,060

150.0 \$ 5,359,588

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222244	NG Basis Swap	TETCO M2	Dec-16	MANDATORY	12/17/2015	10.0	\$ (0.6250)	\$ -
221819	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	12/14/2015	1.0	\$ 2.6000	\$ 26,000
221817	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	12/14/2015	6.0	\$ 2.6000	\$ 156,000
219707	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	11/19/2015	1.0	\$ 2.8620	\$ 28,620
219705	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	11/19/2015	6.0	\$ 2.8620	\$ 171,720
217251	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	10/21/2015	1.0	\$ 3.0132	\$ 30,132
217250	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	10/21/2015	5.0	\$ 3.0132	\$ 150,660
213764	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	9/14/2015	1.0	\$ 3.2150	\$ 32,150
213762	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	9/14/2015	6.0	\$ 3.2150	\$ 192,900
211393	NG Future	HENRY HUB	Dec-16	DISCRETIONARY	8/19/2015	1.0	\$ 3.2580	\$ 32,580
211186	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	8/17/2015	0.0		
211181	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	8/17/2015	6.0	\$ 3.2750	\$ 196,500
208802	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	7/22/2015	1.0	\$ 3.4200	\$ 34,200
208798	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	7/22/2015	6.0	\$ 3.4200	\$ 205,200
205316	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	6/12/2015	0.0		
205315	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	6/12/2015	6.0	\$ 3.3750	\$ 202,500
203718	NG Future	HENRY HUB	Dec-16	DISCRETIONARY	5/22/2015	1.0	\$ 3.4200	\$ 34,200
203717	NG Future	HENRY HUB	Dec-16	MANDATORY	5/22/2015	6.0	\$ 3.4200	\$ 205,200
200851	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	4/23/2015	1.0	\$ 3.3080	\$ 33,080
200844	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	4/23/2015	6.0	\$ 3.3080	\$ 198,480
197728	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	3/19/2015	0.0		
197726	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	3/19/2015	6.0	\$ 3.4370	\$ 206,220
195569	NG Future	HENRY HUB	Dec-16	MANDATORY	2/26/2015	6.0	\$ 3.4600	\$ 207,600
191990	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.6200	\$ 36,200
191989	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	1/12/2015	6.0	\$ 3.6200	\$ 217,200
190586	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.8600	\$ 38,600
190121	NG Future	HENRY HUB	Dec-16	ACCELERATED	12/15/2014	57.0	\$ 4.0150	\$ 2,288,550
188325	NG Future	HENRY HUB	Dec-16	MANDATORY	12/2/2014	12.0	\$ 4.0690	\$ 488,280
188323	NG Future	HENRY HUB	Dec-16	ACCELERATED	12/2/2014	57.0	\$ 4.0690	\$ 2,319,330

207.0	\$	7,732,102
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222244	NG Basis Swap	TETCO M2	Feb-17	MANDATORY	12/17/2015	8.0	\$ (0.6250)	\$ -
221819	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	12/14/2015	1.0	\$ 2.7100	\$ 27,100
221817	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	12/14/2015	7.0	\$ 2.7100	\$ 189,700
219707	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	11/19/2015	1.0	\$ 2.9610	\$ 29,610
219705	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	11/19/2015	7.0	\$ 2.9610	\$ 207,270
217251	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	10/21/2015	1.0	\$ 3.1142	\$ 31,142
217250	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	10/21/2015	6.0	\$ 3.1142	\$ 186,852
213764	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	9/14/2015	1.0	\$ 3.3100	\$ 33,100
213762	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	9/14/2015	6.0	\$ 3.3100	\$ 198,600
211181	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	8/17/2015	6.0	\$ 3.4200	\$ 205,200
208802	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	7/22/2015	1.0	\$ 3.5180	\$ 35,180
208798	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	7/22/2015	6.0	\$ 3.5180	\$ 211,080
205316	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	6/12/2015	1.0	\$ 3.5300	\$ 35,300
205315	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	6/12/2015	6.0	\$ 3.5300	\$ 211,800
203898	NG Future	HENRY HUB	Feb-17	DISCRETIONARY	5/26/2015	3.0	\$ 3.4980	\$ 104,940
203897	NG Future	HENRY HUB	Feb-17	MANDATORY	5/26/2015	6.0	\$ 3.4980	\$ 209,880
201080	NG Future	HENRY HUB	Feb-17	DISCRETIONARY	4/27/2015	1.0	\$ 3.4150	\$ 34,150
201078	NG Future	HENRY HUB	Feb-17	MANDATORY	4/27/2015	2.0	\$ 3.4150	\$ 68,300
200851	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	4/23/2015	0.0		
200844	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	4/23/2015	4.0	\$ 3.4800	\$ 139,200
197728	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	3/19/2015	1.0	\$ 3.5780	\$ 35,780
197726	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	3/19/2015	6.0	\$ 3.5780	\$ 214,680
199072	NG Future	HENRY HUB	Feb-17	DISCRETIONARY	2/26/2015	1.0	\$ 3.6000	\$ 36,000
199071	NG Future	HENRY HUB	Feb-17	ACCELERATED	2/26/2015	58.0	\$ 3.6000	\$ 2,088,000
193813	NG Future	HENRY HUB	Feb-17	MANDATORY	2/5/2015	12.0	\$ 3.6150	\$ 433,800
193811	NG Future	HENRY HUB	Feb-17	ACCELERATED	2/5/2015	56.0	\$ 3.6150	\$ 2,024,400

200.0 \$ 6,991,064

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222244	NG Basis Swap	TETCO M2	Mar-17	MANDATORY	12/17/2015	7.0	\$ (0.6250)	\$ -
221819	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONARY	12/14/2015	1.0	\$ 2.6800	\$ 26,800
221817	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	12/14/2015	7.0	\$ 2.6800	\$ 187,600
219707	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONARY	11/19/2015	1.0	\$ 2.9180	\$ 29,180
219705	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	11/19/2015	7.0	\$ 2.9180	\$ 204,260
217251	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONARY	10/21/2015	1.0	\$ 3.0622	\$ 30,622
217250	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	10/21/2015	5.0	\$ 3.0622	\$ 153,110
213764	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONARY	9/14/2015	1.0	\$ 3.2400	\$ 32,400
213762	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	9/14/2015	6.0	\$ 3.2400	\$ 194,400
211181	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	8/17/2015	5.0	\$ 3.3500	\$ 167,500
208798	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	7/22/2015	5.0	\$ 3.4580	\$ 172,900
205315	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	6/12/2015	5.0	\$ 3.4700	\$ 173,500
203901	NG Future	HENRY HUB	Mar-17	DISCRETIONARY	5/26/2015	2.0	\$ 3.4430	\$ 68,860
203899	NG Future	HENRY HUB	Mar-17	MANDATORY	5/26/2015	5.0	\$ 3.4430	\$ 172,150
201083	NG Future	HENRY HUB	Mar-17	DISCRETIONARY	4/27/2015	1.0	\$ 3.3600	\$ 33,600
201082	NG Future	HENRY HUB	Mar-17	MANDATORY	4/27/2015	1.0	\$ 3.3600	\$ 33,600
200851	NG OTC Swap	HENRY HUB	Mar-17	DISCRETIONARY	4/23/2015	0.0		
200844	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	4/23/2015	4.0	\$ 3.4300	\$ 137,200
199074	NG Future	HENRY HUB	Mar-17	DISCRETIONARY	3/13/2015	1.0	\$ 3.5050	\$ 35,050
199073	NG Future	HENRY HUB	Mar-17	ACCELERATED	3/13/2015	48.0	\$ 3.5050	\$ 1,682,400
196454	NG Future	HENRY HUB	Mar-17	MANDATORY	3/9/2015	11.0	\$ 3.5300	\$ 388,300
196452	NG Future	HENRY HUB	Mar-17	ACCELERATED	3/9/2015	49.0	\$ 3.5300	\$ 1,729,700

166.0 \$ 5,653,132

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.5200	\$ 25,200
222030	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	12/16/2015	3.0	\$ 2.5200	\$ 75,600
220105	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.6680	\$ 26,680
220104	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	11/23/2015	3.0	\$ 2.6680	\$ 80,040
217303	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	10/22/2015	0.5	\$ 2.8800	\$ 14,400
217299	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	10/22/2015	4.0	\$ 2.8800	\$ 115,200
213767	NG OTC Swap	HENRY HUB	Apr-17	DISCRETIONARY	9/14/2015	1.0	\$ 3.0100	\$ 30,100
213763	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	9/14/2015	4.0	\$ 3.0100	\$ 120,400
211182	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	8/17/2015	4.0	\$ 3.0900	\$ 123,600
208798	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	7/22/2015	4.0	\$ 3.2080	\$ 128,320
205317	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	6/12/2015	4.0	\$ 3.2000	\$ 128,000
203903	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	5/26/2015	2.0	\$ 3.2080	\$ 64,160
203902	NG Future	HENRY HUB	Apr-17	MANDATORY	5/26/2015	4.0	\$ 3.2080	\$ 128,320
199761	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	4/9/2015	1.0	\$ 3.2150	\$ 32,150
199624	NG Future	HENRY HUB	Apr-17	MANDATORY	4/8/2015	8.0	\$ 3.2150	\$ 257,200
199622	NG Future	HENRY HUB	Apr-17	ACCELERATED	4/8/2015	75.0	\$ 3.2150	\$ 2,411,250

119.5 \$ 3,760,620

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	12/16/2015	1.0	\$ 2,5400	\$ 25,400
222030	NG OTC Swap	HENRY HUB	May-17	MANDATORY	12/16/2015	5.0	\$ 2,5400	\$ 127,000
220105	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	11/23/2015	1.0	\$ 2,6700	\$ 26,700
220104	NG OTC Swap	HENRY HUB	May-17	MANDATORY	11/23/2015	5.0	\$ 2,6700	\$ 133,500
217303	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	10/22/2015	0.5	\$ 2,8840	\$ 14,420
217299	NG OTC Swap	HENRY HUB	May-17	MANDATORY	10/22/2015	3.0	\$ 2,8840	\$ 86,520
213767	NG OTC Swap	HENRY HUB	May-17	DISCRETIONARY	9/14/2015	1.0	\$ 3,0000	\$ 30,000
213763	NG OTC Swap	HENRY HUB	May-17	MANDATORY	9/14/2015	4.0	\$ 3,0000	\$ 120,000
211182	NG OTC Swap	HENRY HUB	May-17	MANDATORY	8/17/2015	3.0	\$ 3,0900	\$ 92,700
208798	NG OTC Swap	HENRY HUB	May-17	MANDATORY	7/22/2015	4.0	\$ 3,2050	\$ 128,200
205317	NG OTC Swap	HENRY HUB	May-17	MANDATORY	6/12/2015	3.0	\$ 3,2000	\$ 96,000
203904	NG Future	HENRY HUB	May-17	DISCRETIONARY	5/26/2015	1.0	\$ 3,2050	\$ 32,050
202174	NG Future	HENRY HUB	May-17	MANDATORY	5/7/2015	7.0	\$ 3,2200	\$ 225,400
202173	NG Future	HENRY HUB	May-17	ACCELERATED	5/7/2015	62.0	\$ 3,2200	\$ 1,996,400

100.5 \$ 3,134,290

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.5900	\$ 25,900
222030	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	12/16/2015	3.0	\$ 2.5900	\$ 77,700
220105	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7100	\$ 27,100
220104	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	11/23/2015	3.0	\$ 2.7100	\$ 81,300
217303	NG OTC Swap	HENRY HUB	Jun-17	DISCRETIONARY	10/22/2015	0.0		
217299	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	10/22/2015	2.0	\$ 2.9000	\$ 58,000
215176	NG Future	HENRY HUB	Jun-17	DISCRETIONARY	9/30/2015	1.0	\$ 2.9040	\$ 29,040
213763	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	9/14/2015	3.0	\$ 3.0200	\$ 90,600
211182	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	8/17/2015	2.0	\$ 3.1100	\$ 62,200
208798	NG OTC Swap	HENRY HUB	Jun-17	MANDATORY	7/22/2015	3.0	\$ 3.2360	\$ 97,080
205324	NG Future	HENRY HUB	Jun-17	ACCELERATED	6/12/2015	19.0	\$ 3.2300	\$ 613,700
205323	NG Future	HENRY HUB	Jun-17	MANDATORY	6/12/2015	5.0	\$ 3.2300	\$ 161,500
205321	NG Future	HENRY HUB	Jun-17	ACCELERATED	6/12/2015	25.0	\$ 3.2350	\$ 808,750

68.0 \$ 2,132,870

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	12/16/2015	1.0	\$ 2,6400	\$ 26,400
222030	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	12/16/2015	1.0	\$ 2,6400	\$ 26,400
220105	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	11/23/2015	1.0	\$ 2,7530	\$ 27,530
220104	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	11/23/2015	1.0	\$ 2,7530	\$ 27,530
217303	NG OTC Swap	HENRY HUB	Jul-17	DISCRETIONARY	10/22/2015	0.0		
217299	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	10/22/2015	2.0	\$ 2,9400	\$ 58,800
215176	NG Future	HENRY HUB	Jul-17	DISCRETIONARY	9/30/2015	1.0	\$ 2,9420	\$ 29,420
213763	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	9/14/2015	3.0	\$ 3,0600	\$ 91,800
211182	NG OTC Swap	HENRY HUB	Jul-17	MANDATORY	8/17/2015	2.0	\$ 3,1400	\$ 62,800
207525	NG Future	HENRY HUB	Jul-17	MANDATORY	7/9/2015	5.0	\$ 3,2660	\$ 163,300
207524	NG Future	HENRY HUB	Jul-17	ACCELERATED	7/9/2015	45.0	\$ 3,2660	\$ 1,469,700

62.0	\$	1,983,680
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6500	\$ 26,500
222030	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	12/16/2015	3.0	\$ 2.6500	\$ 79,500
220105	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	11/23/2015	2.0	\$ 2.7670	\$ 55,340
220104	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	11/23/2015	3.0	\$ 2.7670	\$ 83,010
217303	NG OTC Swap	HENRY HUB	Aug-17	DISCRETIONARY	10/22/2015	1.0	\$ 2.9560	\$ 29,560
217299	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	10/22/2015	2.0	\$ 2.9560	\$ 59,120
213763	NG OTC Swap	HENRY HUB	Aug-17	MANDATORY	9/14/2015	2.0	\$ 3.0700	\$ 61,400
210628	NG Future	HENRY HUB	Aug-17	MANDATORY	8/11/2015	4.0	\$ 3.1500	\$ 126,000
210627	NG Future	HENRY HUB	Aug-17	ACCELERATED	8/11/2015	32.0	\$ 3.1500	\$ 1,008,000

50.0	\$	1,528,430
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6400	\$ 26,400
222030	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	12/16/2015	3.0	\$ 2.6400	\$ 79,200
220105	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7550	\$ 27,550
220104	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	11/23/2015	3.0	\$ 2.7550	\$ 82,650
217303	NG OTC Swap	HENRY HUB	Sep-17	DISCRETIONARY	10/22/2015	1.0	\$ 2.9500	\$ 29,500
217299	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	10/22/2015	2.0	\$ 2.9500	\$ 59,000
213198	NG OTC Swap	HENRY HUB	Sep-17	MANDATORY	9/4/2015	5.0	\$ 3.0300	\$ 151,500
213197	NG OTC Swap	HENRY HUB	Sep-17	ACCELERATED	9/4/2015	43.0	\$ 3.0300	\$ 1,302,900

59.0	\$	1,758,700
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222039	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.6600	\$ 26,600
222030	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	12/16/2015	4.0	\$ 2.6600	\$ 106,400
220105	NG OTC Swap	HENRY HUB	Oct-17	DISCRETIONARY	11/23/2015	1.0	\$ 2.7830	\$ 27,830
220104	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	11/23/2015	3.0	\$ 2.7830	\$ 83,490
216395	NG OTC Swap	HENRY HUB	Oct-17	MANDATORY	10/13/2015	6.0	\$ 2.9900	\$ 179,400
216394	NG OTC Swap	HENRY HUB	Oct-17	ACCELERATED	10/13/2015	56.0	\$ 2.9900	\$ 1,674,400

71.0	\$	2,098,120
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
222044	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	12/16/2015	1.0	\$ 2.7425	\$ 27,425
222042	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	12/16/2015	5.0	\$ 2.7425	\$ 137,125
218206	NG OTC Swap	HENRY HUB	Nov-17	DISCRETIONARY	11/2/2015	1.0	\$ 2.8800	\$ 28,800
218205	NG OTC Swap	HENRY HUB	Nov-17	MANDATORY	11/2/2015	9.0	\$ 2.8800	\$ 259,200
218204	NG OTC Swap	HENRY HUB	Nov-17	ACCELERATED	11/2/2015	77.0	\$ 2.8800	\$ 2,217,600

93.0	\$	2,670,150
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
220768	NG OTC Swap	HENRY HUB	Dec-17	DISCRETIONARY	12/2/2015	1.0	\$ 2.9850	\$ 29,850
220767	NG OTC Swap	HENRY HUB	Dec-17	MANDATORY	12/2/2015	12.0	\$ 2.9850	\$ 358,200
220765	NG OTC Swap	HENRY HUB	Dec-17	ACCELERATED	12/2/2015	113.0	\$ 2.9850	\$ 3,373,050

126.0	\$	3,761,100
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Following trades are either over hedges or violate other strategy rules and are not incorporated in Incentive Calculation

COMMENT	Trade	Company	Trade Book	Trade Date	Position type	Trade Type	RI.Hedge Category	Beg time	End time	Quantity	Price	Value	Fee type
46 Contracts for Sep 2016 Accelerated hedges were purchased in error on 09/12/2014, upon discovery this position was unwound on 09/29/2014, resulting in a net gain of \$15,119 which will be credited to the customer. Since these are accelerated hedges there is no impact on the incentive calculation.	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	9/2/2016	0	0	\$ 485.00	BROKER FEE
	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	10/1/2016	460,000	460,000	\$ 1,823,900	
	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	10/1/2016	0	460,000	\$ -	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	10/1/2016	0	-460,000	\$ -	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	10/1/2016	-460,000	-460,000	\$(1,840,000)	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	9/2/2016	0	0	\$ 496	BROKER FEE