

July 30, 2015

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Semi-annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan (Plan) initially approved in Docket No. 3436, enclosed are ten (10) copies of National Grid's semi-annual report on the status of the penalties and incentives as of the end of June 2015.

A summary of incentives and penalties associated with the GPIIP is shown on page 1 of the attachment. This summary shows the purchases made under the GPIIP for the months of July 2014 to June 2017. Through June 2015, the discretionary purchases have resulted in \$1.04 million in savings compared to the benchmark mandatory prices. The associated Company incentive for this period is \$84,340. For the July 2015 to June 2016 year, it shows a benefit to customers from discretionary purchases of \$1.16 million and a \$131,557 calculated incentive. For the July 2016 to June 2017 measurement year, the benefit is \$32,975 and the incentive is \$3,298.

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

Page 5 of the Report shows the mandatory, accelerated, and discretionary hedge volumes and the total volume hedged as a percentage of the original forecast. The last two columns on page 5 show the average NYMEX hedge price and the total weighted cost.

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

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

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

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

Very truly yours,

A handwritten signature in black ink, appearing to read "Jennifer Brooks Hutchinson", written in a cursive style.

Jennifer Brooks Hutchinson

Enclosure

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

Gas Procurement Incentive Program Worksheet - June 30 2015
 Incentive Calculation
 National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Jul-14	\$ 4.0134	\$ 3.8632	\$ 0.15	140,000	\$ 21,033	10.00%	\$ 2,103
Aug-14	\$ 4.1144	\$ 3.8483	\$ 0.27	90,000	\$ 23,942	10.00%	\$ 2,394
Sep-14	\$ 4.0403	\$ 3.8764	\$ 0.16	110,000	\$ 18,037	10.00%	\$ 1,804
Oct-14	\$ 4.1723	\$ 3.8581	\$ 0.31	310,000	\$ 97,392	7.38%	\$ 7,191
Nov-14	\$ 4.1805	\$ 4.0462	\$ 0.13	300,000	\$ 40,305	7.84%	\$ 3,159 **
Dec-14	\$ 4.4336	\$ 4.3125	\$ 0.12	596,000	\$ 72,156	9.28%	\$ 6,699
Jan-15	\$ 4.4620	\$ 4.2432	\$ 0.22	550,000	\$ 120,344	7.68%	\$ 9,244
Feb-15	\$ 4.4323	\$ 4.2577	\$ 0.17	470,000	\$ 82,045	8.63%	\$ 7,079
Mar-15	\$ 4.3477	\$ 4.0329	\$ 0.31	460,000	\$ 144,830	10.00%	\$ 14,483
Apr-15	\$ 3.9954	\$ 3.6769	\$ 0.32	642,000	\$ 204,477	6.33%	\$ 12,938
May-15	\$ 3.9229	\$ 3.4501	\$ 0.47	261,000	\$ 123,411	6.55%	\$ 8,077
Jun-15	\$ 3.7174	\$ 3.3044	\$ 0.41	222,000	\$ 91,689	10.00%	\$ 9,169
Subtotal 14-15				4,151,000	\$ 1,039,659		\$ 84,340
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	\$ 4.1253	\$ 3.6930	\$ 0.43	494,000	\$ 213,567	10.00%	\$ 21,357
Jan-16	\$ 4.0172	\$ 3.4791	\$ 0.54	352,000	\$ 189,434	10.00%	\$ 18,943
Feb-16	\$ 4.0318	\$ 3.5341	\$ 0.50	329,000	\$ 163,738	10.00%	\$ 16,374
Mar-16	\$ 4.1025	\$ 3.5225	\$ 0.58	264,000	\$ 153,139	20.00%	\$ 30,628
Apr-16	\$ 3.7530	\$ 3.2686	\$ 0.48	200,000	\$ 96,885	10.00%	\$ 9,689
May-16	\$ 3.5849	\$ 3.5103	\$ 0.07	100,000	\$ 7,464	10.00%	\$ 746
Jun-16	\$ 3.5179	\$ 3.5061	\$ 0.01	80,000	\$ 942	10.00%	\$ 94
Subtotal 15-16				3,023,000	\$ 1,162,432		\$ 131,557
Jul-16	\$ 3.4869	\$ 3.4878	\$ (0.00)	90,000	\$ (79)	-10.00%	\$ (8)
Aug-16	\$ 3.6197	\$ 3.4015	\$ 0.22	40,000	\$ 8,727	10.00%	\$ 873
Sep-16	\$ 3.5534	\$ 3.4232	\$ 0.13	50,000	\$ 6,512	10.00%	\$ 651 **
Oct-16	\$ 3.5062	\$ 3.4484	\$ 0.06	50,000	\$ 2,891	10.00%	\$ 289
Nov-16	\$ 3.4757	\$ 3.3938	\$ 0.08	80,000	\$ 6,553	10.00%	\$ 655
Dec-16	\$ 3.5948	\$ 3.5520	\$ 0.04	40,000	\$ 1,710	10.00%	\$ 171
Jan-17	\$ 3.6350	\$ 3.5908	\$ 0.04	60,000	\$ 2,650	10.00%	\$ 265
Feb-17	\$ 3.5491	\$ 3.5167	\$ 0.03	70,000	\$ 2,264	10.00%	\$ 226
Mar-17	\$ 3.4798	\$ 3.4378	\$ 0.04	40,000	\$ 1,682	10.00%	\$ 168
Apr-17	\$ 3.2095	\$ 3.2103	\$ (0.00)	30,000	\$ (25)	-10.00%	\$ (3)
May-17	\$ 3.2140	\$ 3.2050	\$ 0.01	10,000	\$ 90	10.00%	\$ 9
Jun-17	\$ 3.2300	\$ -	\$ -	-	\$ -	0.00%	\$ -
Subtotal 16-17				560,000	\$ 32,975		\$ 3,298
TOTAL				7,734,000	\$ 2,235,066		\$ 219,195

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

- a) INCENTIVE MECHANISM Deals executed after Dec 1 2008
 - 5% for trades executed within 4 months to the start of the supply month; 10% for trades executed within the 8 months to the start of the Supply
 - a. i) Month.
 - 20% for trades executed at least 8 months prior to the start of the Supply Month and Margin is higher than \$.50, 10% if margin is lower than
 - a. ii) \$.50.

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

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

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-14	290,000	320,000	-	\$ 1,163,900	\$ 1,273,650	\$ -	\$ 4.0134	\$ 3.9802	\$ -	\$ -	\$ -	0%
Aug-14	540,000	180,000	-	\$ 2,221,750	\$ 712,800	\$ -	\$ 4.1144	\$ 3.9600	\$ -	\$ -	\$ -	0%
Sep-14	180,000	380,000	-	\$ 727,260	\$ 1,508,960	\$ -	\$ 4.0403	\$ 3.9709	\$ -	\$ -	\$ -	0%
Oct-14	480,000	360,000	150,000	\$ 2,002,710	\$ 1,512,000	\$ 574,875	\$ 4.1723	\$ 4.2000	\$ 3.8325	\$ 0.3398	\$ 2,549	5%
Nov-14	640,000	760,000	60,000	\$ 2,675,530	\$ 3,240,650	\$ 233,400	\$ 4.1805	\$ 4.2640	\$ 3.8900	\$ 0.2905	\$ 872	5%
Dec-14	1,850,000	1,010,000	20,000	\$ 8,202,160	\$ 4,325,700	\$ 78,340	\$ 4.4336	\$ 4.2829	\$ 3.9170	\$ 0.5166	\$ 517	5%
Jan-15	1,550,000	1,240,000	150,000	\$ 6,916,110	\$ 5,455,850	\$ 613,500	\$ 4.4620	\$ 4.3999	\$ 4.0900	\$ 0.3720	\$ 2,790	5%
Feb-15	1,430,000	1,050,000	50,000	\$ 6,338,125	\$ 4,607,750	\$ 199,100	\$ 4.4323	\$ 4.3883	\$ 3.9820	\$ 0.4503	\$ 1,126	5%
Mar-15	1,520,000	1,050,000	-	\$ 6,608,515	\$ 4,586,300	\$ -	\$ 4.3477	\$ 4.3679	\$ -	\$ -	\$ -	0%
Apr-15	820,000	730,000	130,000	\$ 3,276,190	\$ 2,995,400	\$ 369,200	\$ 3.9954	\$ 4.1033	\$ 2.8400	\$ 1.1554	\$ 7,510	5%
May-15	770,000	480,000	80,000	\$ 3,020,645	\$ 2,003,760	\$ 228,560	\$ 3.9229	\$ 4.1745	\$ 2.8570	\$ 1.0659	\$ 4,264	5%
Jun-15	770,000	260,000	-	\$ 2,862,420	\$ 1,071,790	\$ -	\$ 3.7174	\$ 4.1223	\$ -	\$ -	\$ -	0%
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	1,070,000	1,360,000	-	\$ 4,414,090	\$ 5,796,900	\$ -	\$ 4.1253	\$ 4.2624	\$ -	\$ -	\$ -	0%
Jan-16	1,250,000	1,220,000	-	\$ 5,021,536	\$ 5,250,450	\$ -	\$ 4.0172	\$ 4.3036	\$ -	\$ -	\$ -	0%
Feb-16	1,070,000	1,260,000	-	\$ 4,314,020	\$ 5,485,200	\$ -	\$ 4.0318	\$ 4.3533	\$ -	\$ -	\$ -	0%
Mar-16	750,000	1,210,000	-	\$ 3,076,900	\$ 5,241,380	\$ -	\$ 4.1025	\$ 4.3317	\$ -	\$ -	\$ -	0%
Apr-16	530,000	730,000	-	\$ 1,989,090	\$ 2,994,850	\$ -	\$ 3.7530	\$ 4.1025	\$ -	\$ -	\$ -	0%
May-16	530,000	510,000	-	\$ 1,900,020	\$ 2,144,550	\$ -	\$ 3.5849	\$ 4.2050	\$ -	\$ -	\$ -	0%
Jun-16	380,000	280,000	-	\$ 1,336,800	\$ 1,168,720	\$ -	\$ 3.5179	\$ 4.1740	\$ -	\$ -	\$ -	0%
Jul-16	410,000	210,000	-	\$ 1,429,630	\$ 878,850	\$ -	\$ 3.4869	\$ 4.1850	\$ -	\$ -	\$ -	0%
Aug-16	270,000	470,000	-	\$ 977,310	\$ 1,886,050	\$ -	\$ 3.6197	\$ 4.0129	\$ -	\$ -	\$ -	0%
Sep-16	250,000	450,000	-	\$ 888,360	\$ 1,789,650	\$ -	\$ 3.5534	\$ 3.9770	\$ -	\$ -	\$ -	0%
Oct-16	320,000	500,000	-	\$ 1,121,990	\$ 1,998,000	\$ -	\$ 3.5062	\$ 3.9960	\$ -	\$ -	\$ -	0%
Nov-16	360,000	760,000	-	\$ 1,251,240	\$ 2,968,310	\$ -	\$ 3.4757	\$ 3.9057	\$ -	\$ -	\$ -	0%
Dec-16	480,000	1,140,000	-	\$ 1,725,480	\$ 4,607,880	\$ -	\$ 3.5948	\$ 4.0420	\$ -	\$ -	\$ -	0%
Jan-17	490,000	1,280,000	-	\$ 1,781,150	\$ 4,860,800	\$ -	\$ 3.6350	\$ 3.7975	\$ -	\$ -	\$ -	0%
Feb-17	360,000	1,140,000	-	\$ 1,277,660	\$ 4,112,400	\$ -	\$ 3.5491	\$ 3.6074	\$ -	\$ -	\$ -	0%
Mar-17	260,000	970,000	-	\$ 904,750	\$ 3,412,100	\$ -	\$ 3.4798	\$ 3.5176	\$ -	\$ -	\$ -	0%
Apr-17	160,000	750,000	-	\$ 513,520	\$ 2,411,250	\$ -	\$ 3.2095	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	100,000	620,000	-	\$ 321,400	\$ 1,996,400	\$ -	\$ 3.2140	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	50,000	440,000	-	\$ 161,500	\$ 1,422,450	\$ -	\$ 3.2300	\$ 3.2328	\$ -	\$ -	\$ -	0%

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-14	290,000	320,000	-	\$ 1,163,900	\$ 1,273,650	\$ -	\$ 4.0134	\$ 3.9802	\$ -	\$ -	\$ -	0%
Aug-14	540,000	180,000	-	\$ 2,221,750	\$ 712,800	\$ -	\$ 4.1144	\$ 3.9600	\$ -	\$ -	\$ -	0%
Sep-14	180,000	380,000	-	\$ 727,260	\$ 1,508,960	\$ -	\$ 4.0403	\$ 3.9709	\$ -	\$ -	\$ -	0%
Oct-14	480,000	360,000	-	\$ 2,002,710	\$ 1,512,000	\$ -	\$ 4.1723	\$ 4.2000	\$ -	\$ -	\$ -	0%
Nov-14	640,000	760,000	-	\$ 2,675,530	\$ 3,240,650	\$ -	\$ 4.1805	\$ 4.2640	\$ -	\$ -	\$ -	0%
Dec-14	1,850,000	1,010,000	286,000	\$ 8,202,160	\$ 4,325,700	\$ 1,257,320	\$ 4.4336	\$ 4.2829	\$ 4.3962	\$ 0.0374	\$ 1,069	10%
Jan-15	1,550,000	1,240,000	130,000	\$ 6,916,110	\$ 5,455,850	\$ 554,000	\$ 4.4620	\$ 4.3999	\$ 4.2615	\$ 0.2005	\$ 2,606	10%
Feb-15	1,430,000	1,050,000	140,000	\$ 6,338,125	\$ 4,607,750	\$ 573,480	\$ 4.4323	\$ 4.3883	\$ 4.0963	\$ 0.3360	\$ 4,704	10%
Mar-15	1,520,000	1,050,000	280,000	\$ 6,608,515	\$ 4,586,300	\$ 1,096,485	\$ 4.3477	\$ 4.3679	\$ 3.9160	\$ 0.4317	\$ 12,087	10%
Apr-15	820,000	730,000	80,000	\$ 3,276,190	\$ 2,995,400	\$ 298,840	\$ 3.9954	\$ 4.1033	\$ 3.7355	\$ 0.2599	\$ 2,079	10%
May-15	770,000	480,000	110,000	\$ 3,020,645	\$ 2,003,760	\$ 399,770	\$ 3.9229	\$ 4.1745	\$ 3.6343	\$ 0.2886	\$ 3,175	10%
Jun-15	770,000	260,000	130,000	\$ 2,862,420	\$ 1,071,790	\$ 377,000	\$ 3.7174	\$ 4.1223	\$ 2.9000	\$ 0.8174	\$ 10,627	10%
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	1,070,000	1,360,000	120,000	\$ 4,414,090	\$ 5,796,900	\$ 366,420	\$ 4.1253	\$ 4.2624	\$ 3.0535	\$ 1.0718	\$ 12,862	10%
Jan-16	1,250,000	1,220,000	120,000	\$ 5,021,536	\$ 5,250,450	\$ 388,800	\$ 4.0172	\$ 4.3036	\$ 3.2400	\$ 0.7772	\$ 9,327	10%
Feb-16	1,070,000	1,260,000	30,000	\$ 4,314,020	\$ 5,485,200	\$ 97,440	\$ 4.0318	\$ 4.3533	\$ 3.2480	\$ 0.7838	\$ 2,351	10%
Mar-16	750,000	1,210,000	-	\$ 3,076,900	\$ 5,241,380	\$ -	\$ 4.1025	\$ 4.3317	\$ -	\$ -	\$ -	0%
Apr-16	530,000	730,000	-	\$ 1,989,090	\$ 2,994,850	\$ -	\$ 3.7530	\$ 4.1025	\$ -	\$ -	\$ -	0%
May-16	530,000	510,000	-	\$ 1,900,020	\$ 2,144,550	\$ -	\$ 3.5849	\$ 4.2050	\$ -	\$ -	\$ -	0%
Jun-16	380,000	280,000	-	\$ 1,336,800	\$ 1,168,720	\$ -	\$ 3.5179	\$ 4.1740	\$ -	\$ -	\$ -	0%
Jul-16	410,000	210,000	-	\$ 1,429,630	\$ 878,850	\$ -	\$ 3.4869	\$ 4.1850	\$ -	\$ -	\$ -	0%
Aug-16	270,000	470,000	-	\$ 977,310	\$ 1,886,050	\$ -	\$ 3.6197	\$ 4.0129	\$ -	\$ -	\$ -	0%
Sep-16	250,000	450,000	-	\$ 888,360	\$ 1,789,650	\$ -	\$ 3.5534	\$ 3.9770	\$ -	\$ -	\$ -	0%
Oct-16	320,000	500,000	-	\$ 1,121,990	\$ 1,998,000	\$ -	\$ 3.5062	\$ 3.9960	\$ -	\$ -	\$ -	0%
Nov-16	360,000	760,000	-	\$ 1,251,240	\$ 2,968,310	\$ -	\$ 3.4757	\$ 3.9057	\$ -	\$ -	\$ -	0%
Dec-16	480,000	1,140,000	-	\$ 1,725,480	\$ 4,607,880	\$ -	\$ 3.5948	\$ 4.0420	\$ -	\$ -	\$ -	0%
Jan-17	490,000	1,280,000	-	\$ 1,781,150	\$ 4,860,800	\$ -	\$ 3.6350	\$ 3.7975	\$ -	\$ -	\$ -	0%
Feb-17	360,000	1,140,000	-	\$ 1,277,660	\$ 4,112,400	\$ -	\$ 3.5491	\$ 3.6074	\$ -	\$ -	\$ -	0%
Mar-17	260,000	970,000	-	\$ 904,750	\$ 3,412,100	\$ -	\$ 3.4798	\$ 3.5176	\$ -	\$ -	\$ -	0%
Apr-17	160,000	750,000	-	\$ 513,520	\$ 2,411,250	\$ -	\$ 3.2095	\$ 3.2150	\$ -	\$ -	\$ -	0%
May-17	100,000	620,000	-	\$ 321,400	\$ 1,996,400	\$ -	\$ 3.2140	\$ 3.2200	\$ -	\$ -	\$ -	0%
Jun-17	50,000	440,000	-	\$ 161,500	\$ 1,422,450	\$ -	\$ 3.2300	\$ 3.2328	\$ -	\$ -	\$ -	0%

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

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-14	290,000	320,000	140,000	\$ 1,163,900	\$ 1,273,650	\$ 540,850	\$ 4.0134	\$ 3.9802	\$ 3.8632	\$ 0.1502	\$ 2,103	10%
Aug-14	540,000	180,000	90,000	\$ 2,221,750	\$ 712,800	\$ 346,350	\$ 4.1144	\$ 3.9600	\$ 3.8483	\$ 0.2660	\$ 2,394	10%
Sep-14	180,000	380,000	110,000	\$ 727,260	\$ 1,508,960	\$ 426,400	\$ 4.0403	\$ 3.9709	\$ 3.8764	\$ 0.1640	\$ 1,804	10%
Oct-14	480,000	360,000	160,000	\$ 2,002,710	\$ 1,512,000	\$ 621,150	\$ 4.1723	\$ 4.2000	\$ 3.8822	\$ 0.2901	\$ 4,642	10%
Nov-14	640,000	760,000	240,000	\$ 2,675,530	\$ 3,240,650	\$ 980,450	\$ 4.1805	\$ 4.2640	\$ 4.0852	\$ 0.0953	\$ 2,287	10%
Dec-14	1,850,000	1,010,000	290,000	\$ 8,202,160	\$ 4,325,700	\$ 1,234,610	\$ 4.4336	\$ 4.2829	\$ 4.2573	\$ 0.1763	\$ 5,113	10%
Jan-15	1,550,000	1,240,000	270,000	\$ 6,916,110	\$ 5,455,850	\$ 1,166,260	\$ 4.4620	\$ 4.3999	\$ 4.3195	\$ 0.1425	\$ 3,848	10%
Feb-15	1,430,000	1,050,000	280,000	\$ 6,338,125	\$ 4,607,750	\$ 1,228,535	\$ 4.4323	\$ 4.3883	\$ 4.3876	\$ 0.0446	\$ 1,250	10%
Mar-15	1,520,000	1,050,000	180,000	\$ 6,608,515	\$ 4,586,300	\$ 758,630	\$ 4.3477	\$ 4.3679	\$ 4.2146	\$ 0.1331	\$ 2,396	10%
Apr-15	820,000	730,000	432,000	\$ 3,276,190	\$ 2,995,400	\$ 1,692,500	\$ 3.9954	\$ 4.1033	\$ 3.9178	\$ 0.0775	\$ 3,349	10%
May-15	770,000	480,000	71,000	\$ 3,020,645	\$ 2,003,760	\$ 272,140	\$ 3.9229	\$ 4.1745	\$ 3.8330	\$ 0.0900	\$ 639	10%
Jun-15	770,000	260,000	92,000	\$ 2,862,420	\$ 1,071,790	\$ 356,580	\$ 3.7174	\$ 4.1223	\$ 3.8759	\$ (0.1584)	\$ (1,458)	10%
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	1,070,000	1,360,000	374,000	\$ 4,414,090	\$ 5,796,900	\$ 1,457,920	\$ 4.1253	\$ 4.2624	\$ 3.8982	\$ 0.2271	\$ 8,495	10%
Jan-16	1,250,000	1,220,000	232,000	\$ 5,021,536	\$ 5,250,450	\$ 835,831	\$ 4.0172	\$ 4.3036	\$ 3.6027	\$ 0.4145	\$ 9,617	10%
Feb-16	1,070,000	1,260,000	299,000	\$ 4,314,020	\$ 5,485,200	\$ 1,065,282	\$ 4.0318	\$ 4.3533	\$ 3.5628	\$ 0.4690	\$ 14,022	10%
Mar-16	750,000	1,210,000	264,000	\$ 3,076,900	\$ 5,241,380	\$ 929,930	\$ 4.1025	\$ 4.3317	\$ 3.5225	\$ 0.5801	\$ 30,628	20%
Apr-16	530,000	730,000	200,000	\$ 1,989,090	\$ 2,994,850	\$ 653,715	\$ 3.7530	\$ 4.1025	\$ 3.2686	\$ 0.4844	\$ 9,689	10%
May-16	530,000	510,000	100,000	\$ 1,900,020	\$ 2,144,550	\$ 351,030	\$ 3.5849	\$ 4.2050	\$ 3.5103	\$ 0.0746	\$ 746	10%
Jun-16	380,000	280,000	80,000	\$ 1,336,800	\$ 1,168,720	\$ 280,490	\$ 3.5179	\$ 4.1740	\$ 3.5061	\$ 0.0118	\$ 94	10%
Jul-16	410,000	210,000	90,000	\$ 1,429,630	\$ 878,850	\$ 313,900	\$ 3.4869	\$ 4.1850	\$ 3.4878	\$ (0.0009)	\$ (8)	10%
Aug-16	270,000	470,000	40,000	\$ 977,310	\$ 1,886,050	\$ 136,060	\$ 3.6197	\$ 4.0129	\$ 3.4015	\$ 0.2182	\$ 873	10%
Sep-16	250,000	450,000	50,000	\$ 888,360	\$ 1,789,650	\$ 171,160	\$ 3.5534	\$ 3.9770	\$ 3.4232	\$ 0.1302	\$ 651	10%
Oct-16	320,000	500,000	50,000	\$ 1,121,990	\$ 1,998,000	\$ 172,420	\$ 3.5062	\$ 3.9960	\$ 3.4484	\$ 0.0578	\$ 289	10%
Nov-16	360,000	760,000	80,000	\$ 1,251,240	\$ 2,968,310	\$ 271,500	\$ 3.4757	\$ 3.9057	\$ 3.3938	\$ 0.0819	\$ 655	10%
Dec-16	480,000	1,140,000	40,000	\$ 1,725,480	\$ 4,607,880	\$ 142,080	\$ 3.5948	\$ 4.0420	\$ 3.5520	\$ 0.0427	\$ 171	10%
Jan-17	490,000	1,280,000	60,000	\$ 1,781,150	\$ 4,860,800	\$ 215,450	\$ 3.6350	\$ 3.7975	\$ 3.5908	\$ 0.0442	\$ 265	10%
Feb-17	360,000	1,140,000	70,000	\$ 1,277,660	\$ 4,112,400	\$ 246,170	\$ 3.5491	\$ 3.6074	\$ 3.5167	\$ 0.0323	\$ 226	10%
Mar-17	260,000	970,000	40,000	\$ 904,750	\$ 3,412,100	\$ 137,510	\$ 3.4798	\$ 3.5176	\$ 3.4378	\$ 0.0421	\$ 168	10%
Apr-17	160,000	750,000	30,000	\$ 513,520	\$ 2,411,250	\$ 96,310	\$ 3.2095	\$ 3.2150	\$ 3.2103	\$ (0.0008)	\$ (3)	10%
May-17	100,000	620,000	10,000	\$ 321,400	\$ 1,996,400	\$ 32,050	\$ 3.2140	\$ 3.2200	\$ 3.2050	\$ 0.0090	\$ 9	10%
Jun-17	50,000	440,000	-	\$ 161,500	\$ 1,422,450	\$ -	\$ 3.2300	\$ 3.2328	\$ -	\$ -	\$ -	0%

NEC Gas Cost Volatility Hedging Summary

	Volume *	HEDGED VOLUME (Dth)				Monthly	Percentage	Average	
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	Basis Hedge	"Locked"	"Locked"	Hedge Price	Total Cost
7/1/2014	844,415	290,000	320,000	140,000	-	750,000	89%	\$ 3.9712	\$ 2,978,400
8/1/2014	1,024,538	540,000	180,000	90,000	-	810,000	79%	\$ 4.0505	\$ 3,280,900
9/1/2014	752,137	180,000	380,000	110,000	-	670,000	89%	\$ 3.9741	\$ 2,662,620
10/1/2014	1,390,523	480,000	360,000	310,000	-	1,150,000	83%	\$ 4.0963	\$ 4,710,735
11/1/2014	2,124,160	640,000	760,000	300,000	-	1,700,000	80% **	\$ 4.1941	\$ 7,130,030
12/1/2014	3,289,320	1,850,000	1,010,000	596,000	92,500	3,456,000	105%	\$ 4.3687	\$ 15,098,130
1/1/2015	3,684,254	1,550,000	1,240,000	550,000	641,200	3,340,000	91%	\$ 4.4029	\$ 14,705,720
2/1/2015	3,356,766	1,430,000	1,050,000	470,000	580,600	2,950,000	88%	\$ 4.3888	\$ 12,946,990
3/1/2015	2,873,094	1,520,000	1,050,000	460,000	548,700	3,030,000	105%	\$ 4.3069	\$ 13,049,930
4/1/2015	2,574,433	820,000	730,000	642,000	-	2,192,000	85%	\$ 3.9380	\$ 8,632,130
5/1/2015	1,779,294	770,000	480,000	261,000	-	1,511,000	85%	\$ 3.9212	\$ 5,924,875
6/1/2015	1,468,131	770,000	260,000	222,000	-	1,252,000	85%	\$ 3.7283	\$ 4,667,790
7/1/2015	1,228,879	390,000	470,000	170,000	-	1,030,000	84%	\$ 3.8131	\$ 3,927,480
8/1/2015	1,217,165	390,000	470,000	160,000	-	1,020,000	84%	\$ 3.7857	\$ 3,861,400
9/1/2015	1,329,630	490,000	440,000	201,000	-	1,131,000	85%	\$ 3.6904	\$ 4,173,815
10/1/2015	1,854,261	600,000	520,000	391,000	-	1,511,000	81%	\$ 3.5536	\$ 5,369,532
11/1/2015	2,218,689	940,000	620,000	282,000	-	1,842,000	83%	\$ 3.6614	\$ 6,744,365
12/1/2015	3,486,114	1,070,000	1,360,000	494,000	-	2,924,000	84%	\$ 4.1160	\$ 12,035,330
1/1/2016	3,704,115	1,250,000	1,220,000	352,000	-	2,822,000	76%	\$ 4.0739	\$ 11,496,617
2/1/2016	3,518,997	1,070,000	1,260,000	329,000	-	2,659,000	76%	\$ 4.1226	\$ 10,961,942
3/1/2016	2,926,806	750,000	1,210,000	264,000	-	2,224,000	76%	\$ 4.1584	\$ 9,248,210
4/1/2016	2,285,449	530,000	730,000	200,000	-	1,460,000	64%	\$ 3.8614	\$ 5,637,655
5/1/2016	1,787,472	530,000	510,000	100,000	-	1,140,000	64%	\$ 3.8558	\$ 4,395,600
6/1/2016	1,249,912	380,000	280,000	80,000	-	740,000	59%	\$ 3.7649	\$ 2,786,010
7/1/2016	1,358,175	410,000	210,000	90,000	-	710,000	52%	\$ 3.6935	\$ 2,622,380
8/1/2016	1,264,502	270,000	470,000	40,000	-	780,000	62%	\$ 3.8454	\$ 2,999,420
9/1/2016	1,308,500	250,000	450,000	50,000	-	750,000	57% **	\$ 3.7989	\$ 2,849,170
10/1/2016	1,946,678	320,000	500,000	50,000	-	870,000	45%	\$ 3.7844	\$ 3,292,410
11/1/2016	2,233,102	360,000	760,000	80,000	-	1,200,000	54%	\$ 3.7425	\$ 4,491,050
12/1/2016	3,408,243	480,000	1,140,000	40,000	-	1,660,000	49%	\$ 3.9009	\$ 6,475,440
1/1/2017	3,832,765	490,000	1,280,000	60,000	-	1,830,000	48%	\$ 3.7472	\$ 6,857,400
2/1/2017	3,407,002	360,000	1,140,000	70,000	-	1,570,000	46%	\$ 3.5900	\$ 5,636,230
3/1/2017	2,918,119	260,000	970,000	40,000	-	1,270,000	44%	\$ 3.5074	\$ 4,454,360
4/1/2017	2,617,019	160,000	750,000	30,000	-	940,000	36%	\$ 3.2139	\$ 3,021,080
5/1/2017	1,864,801	100,000	620,000	10,000	-	730,000	39%	\$ 3.2190	\$ 2,349,850
6/1/2017	1,306,767	50,000	440,000	-	-	490,000	37%	\$ 3.2326	\$ 1,583,950

** See "Exception(Error) Trades tab.

NEC Gas Cost Volatility Hedging Summary

	PURCHASE (USD)				Average Price (\$/Dth)			
	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM)	Mandatory	Accelerated	Discretionary	Basis Hedge (MtM / Dth)
7/1/2014	\$ 1,163,900	\$ 1,273,650	\$ 540,850	\$ -	\$ 4.0134	\$ 3.9802	\$ 3.8632	\$ -
8/1/2014	\$ 2,221,750	\$ 712,800	\$ 346,350	\$ -	\$ 4.1144	\$ 3.9600	\$ 3.8483	\$ -
9/1/2014	\$ 727,260	\$ 1,508,960	\$ 426,400	\$ -	\$ 4.0403	\$ 3.9709	\$ 3.8764	\$ -
10/1/2014	\$ 2,002,710	\$ 1,512,000	\$ 1,196,025	\$ -	\$ 4.1723	\$ 4.2000	\$ 3.8581	\$ -
11/1/2014	\$ 2,675,530	\$ 3,240,650	\$ 1,213,850	\$ -	\$ 4.1805	\$ 4.2640	\$ 4.0462	\$ -
12/1/2014	\$ 8,202,160	\$ 4,325,700	\$ 2,570,270	\$ (563,047)	\$ 4.4336	\$ 4.2829	\$ 4.3125	\$ (6.0870)
1/1/2015	\$ 6,916,110	\$ 5,455,850	\$ 2,333,760	\$ (1,144,567)	\$ 4.4620	\$ 4.3999	\$ 4.2432	\$ (1.7850)
2/1/2015	\$ 6,338,125	\$ 4,607,750	\$ 2,001,115	\$ (557,775)	\$ 4.4323	\$ 4.3883	\$ 4.2577	\$ (0.9607)
3/1/2015	\$ 6,608,515	\$ 4,586,300	\$ 1,855,115	\$ (809,403)	\$ 4.3477	\$ 4.3679	\$ 4.0329	\$ (1.4751)
4/1/2015	\$ 3,276,190	\$ 2,995,400	\$ 2,360,540	\$ -	\$ 3.9954	\$ 4.1033	\$ 3.6769	\$ -
5/1/2015	\$ 3,020,645	\$ 2,003,760	\$ 900,470	\$ -	\$ 3.9229	\$ 4.1745	\$ 3.4501	\$ -
6/1/2015	\$ 2,862,420	\$ 1,071,790	\$ 733,580	\$ -	\$ 3.7174	\$ 4.1223	\$ 3.3044	\$ -
7/1/2015	\$ 1,400,980	\$ 1,922,300	\$ 604,200	\$ -	\$ 3.5923	\$ 4.0900	\$ 3.5541	\$ -
8/1/2015	\$ 1,441,400	\$ 1,882,500	\$ 537,500	\$ -	\$ 3.6959	\$ 4.0053	\$ 3.3594	\$ -
9/1/2015	\$ 1,721,690	\$ 1,785,800	\$ 666,325	\$ -	\$ 3.5137	\$ 4.0586	\$ 3.3150	\$ -
10/1/2015	\$ 2,038,594	\$ 2,111,950	\$ 1,218,988	\$ -	\$ 3.3977	\$ 4.0614	\$ 3.1176	\$ -
11/1/2015	\$ 3,402,220	\$ 2,449,000	\$ 893,145	\$ -	\$ 3.6194	\$ 3.9500	\$ 3.1672	\$ -
12/1/2015	\$ 4,414,090	\$ 5,796,900	\$ 1,824,340	\$ -	\$ 4.1253	\$ 4.2624	\$ 3.6930	\$ -
1/1/2016	\$ 5,021,536	\$ 5,250,450	\$ 1,224,631	\$ -	\$ 4.0172	\$ 4.3036	\$ 3.4791	\$ -
2/1/2016	\$ 4,314,020	\$ 5,485,200	\$ 1,162,722	\$ -	\$ 4.0318	\$ 4.3533	\$ 3.5341	\$ -
3/1/2016	\$ 3,076,900	\$ 5,241,380	\$ 929,930	\$ -	\$ 4.1025	\$ 4.3317	\$ 3.5225	\$ -
4/1/2016	\$ 1,989,090	\$ 2,994,850	\$ 653,715	\$ -	\$ 3.7530	\$ 4.1025	\$ 3.2686	\$ -
5/1/2016	\$ 1,900,020	\$ 2,144,550	\$ 351,030	\$ -	\$ 3.5849	\$ 4.2050	\$ 3.5103	\$ -
6/1/2016	\$ 1,336,800	\$ 1,168,720	\$ 280,490	\$ -	\$ 3.5179	\$ 4.1740	\$ 3.5061	\$ -
7/1/2016	\$ 1,429,630	\$ 878,850	\$ 313,900	\$ -	\$ 3.4869	\$ 4.1850	\$ 3.4878	\$ -
8/1/2016	\$ 977,310	\$ 1,886,050	\$ 136,060	\$ -	\$ 3.6197	\$ 4.0129	\$ 3.4015	\$ -
9/1/2016	\$ 888,360	\$ 1,789,165	\$ 171,160	\$ -	\$ 3.5534	\$ 3.9759	\$ 3.4232	\$ -
10/1/2016	\$ 1,121,990	\$ 1,998,000	\$ 172,420	\$ -	\$ 3.5062	\$ 3.9960	\$ 3.4484	\$ -
11/1/2016	\$ 1,251,240	\$ 2,968,310	\$ 271,500	\$ -	\$ 3.4757	\$ 3.9057	\$ 3.3938	\$ -
12/1/2016	\$ 1,725,480	\$ 4,607,880	\$ 142,080	\$ -	\$ 3.5948	\$ 4.0420	\$ 3.5520	\$ -
1/1/2017	\$ 1,781,150	\$ 4,860,800	\$ 215,450	\$ -	\$ 3.6350	\$ 3.7975	\$ 3.5908	\$ -
2/1/2017	\$ 1,277,660	\$ 4,112,400	\$ 246,170	\$ -	\$ 3.5491	\$ 3.6074	\$ 3.5167	\$ -
3/1/2017	\$ 904,750	\$ 3,412,100	\$ 137,510	\$ -	\$ 3.4798	\$ 3.5176	\$ 3.4378	\$ -
4/1/2017	\$ 513,520	\$ 2,411,250	\$ 96,310	\$ -	\$ 3.2095	\$ 3.2150	\$ 3.2103	\$ -
5/1/2017	\$ 321,400	\$ 1,996,400	\$ 32,050	\$ -	\$ 3.2140	\$ 3.2200	\$ 3.2050	\$ -
6/1/2017	\$ 161,500	\$ 1,422,450	\$ -	\$ -	\$ 3.2300	\$ 3.2328	\$ -	\$ -

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

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

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

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

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

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
114024	NG Future	HENRY HUB	Dec-14	MANDATORY	12/4/2012	11.0	\$ 4,3200	\$ 475,200
114027	NG Future	HENRY HUB	Dec-14	ACCELERATED	12/4/2012	23.0	\$ 4,3200	\$ 993,600
114132	NG Future	HENRY HUB	Dec-14	ACCELERATED	12/4/2012	10.0	\$ 4,3150	\$ 431,500
114870	NG Future	HENRY HUB	Dec-14	ACCELERATED	12/11/2012	38.0	\$ 4,2700	\$ 1,622,600
115584	NG Future	HENRY HUB	Dec-14	ACCELERATED	12/17/2012	30.0	\$ 4,2600	\$ 1,278,000
115585	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	12/17/2012	1.0	\$ 4,2600	\$ 42,600
117928	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	1/8/2013	5.0	\$ 4,2950	\$ 214,750
117930	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	1/8/2013	6.0	\$ 4,2950	\$ 257,700
123785	NG Future	HENRY HUB	Dec-14	MANDATORY	2/28/2013	5.0	\$ 4,3100	\$ 215,500
123786	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	2/28/2013	3.0	\$ 4,3100	\$ 129,300
125059	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	3/11/2013	5.0	\$ 4,3850	\$ 219,250
125060	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	3/11/2013	5.0	\$ 4,3850	\$ 219,250
129137	NG Future	HENRY HUB	Dec-14	MANDATORY	4/15/2013	6.0	\$ 4,3900	\$ 263,400
129138	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	4/15/2013	2.0	\$ 4,3900	\$ 87,800
132066	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	5/9/2013	5.0	\$ 4,4500	\$ 222,500
135516	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	6/11/2013	5.0	\$ 4,3000	\$ 215,000
137663	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	7/5/2013	5.0	\$ 4,2200	\$ 211,000
137664	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	7/5/2013	2.0	\$ 4,2200	\$ 84,400
139464	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	7/22/2013	1.0	\$ 4,2200	\$ 42,200
142132	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	8/16/2013	5.0	\$ 4,0850	\$ 204,250
142133	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	8/16/2013	3.0	\$ 4,0850	\$ 122,550
144445	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	9/10/2013	5.0	\$ 4,1505	\$ 207,525
144446	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	9/10/2013	2.0	\$ 4,1505	\$ 83,010
147748	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	10/18/2013	5.0	\$ 4,2125	\$ 210,625
147750	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	10/18/2013	2.0	\$ 4,2125	\$ 84,250
149025	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	11/1/2013	14.0	\$ 3,9400	\$ 551,600
149031	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	11/1/2013	1.0	\$ 3,9400	\$ 39,400
152489	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	12/5/2013	14.0	\$ 4,2150	\$ 590,100
152491	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	12/5/2013	1.0	\$ 4,2150	\$ 42,150
156364	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	1/17/2014	15.0	\$ 4,2900	\$ 643,500
158259	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	2/7/2014	14.0	\$ 4,7300	\$ 662,200
160560	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	3/3/2014	14.0	\$ 4,5700	\$ 639,800
165599	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	4/14/2014	13.0	\$ 4,7570	\$ 618,410
165600	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	4/14/2014	2.0	\$ 4,7570	\$ 95,140
167246	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	5/1/2014	13.0	\$ 4,9550	\$ 644,150
167247	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	5/1/2014	2.4	\$ 4,9550	\$ 118,920
170738	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	6/10/2014	13.0	\$ 4,6500	\$ 604,500
170739	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	6/10/2014	2.0	\$ 4,6500	\$ 93,000
172497	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	7/1/2014	13.0	\$ 4,5300	\$ 588,900
172522	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	7/1/2014	2.2	\$ 4,5300	\$ 99,660
173234	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	7/8/2014	10.0	\$ 4,2720	\$ 427,200
173928	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	7/15/2014	10.0	\$ 4,2340	\$ 423,400
175527	NG Future	HENRY HUB	Dec-14	ACCELERATED	8/1/2014	-68.0	\$ -	\$ -
175528	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	8/1/2014	-12.0	\$ -	\$ -
175529	NG Future	HENRY HUB	Dec-14	ACCELERATED	8/1/2014	-33.0	\$ -	\$ -
175530	NG Future	HENRY HUB	Dec-14	DISCRETIONARY	8/1/2014	-15.0	\$ -	\$ -
175531	NG Future	HENRY HUB	Dec-14	MANDATORY	8/1/2014	-22.0	\$ -	\$ -
175532	NG OTC Swap	HENRY HUB	Dec-14	ACCELERATED	8/1/2014	101.0	\$ -	\$ -
175533	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	8/1/2014	27.0	\$ -	\$ -
175534	NG OTC Swap	HENRY HUB	Dec-14	MANDATORY	8/1/2014	22.0	\$ -	\$ -
181865	NG Clearport Swap	ALGOQN	Dec-14	MANDATORY	10/10/2014	9.3	\$ 11,3500	\$ -
182402	NG OTC Swap	HENRY HUB	Dec-14	DISCRETIONARY	10/16/2014	2.0	\$ 3,9170	\$ 78,340

NYMEX HEDGE TOTAL

345.6

\$ 15,098,130

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
117201	NG Future	HENRY HUB	Jan-15	MANDATORY	1/2/2013	13.0	\$ 4,3450	\$ 564,850
117202	NG Future	HENRY HUB	Jan-15	ACCELERATED	1/2/2013	30.0	\$ 4,3450	\$ 1,303,500
117933	NG Future	HENRY HUB	Jan-15	ACCELERATED	1/8/2013	15.0	\$ 4,3600	\$ 654,000
117936	NG Future	HENRY HUB	Jan-15	ACCELERATED	1/8/2013	15.0	\$ 4,3550	\$ 653,250
119495	NG Future	HENRY HUB	Jan-15	ACCELERATED	1/22/2013	30.0	\$ 4,4800	\$ 1,344,000
120379	NG Future	HENRY HUB	Jan-15	ACCELERATED	1/28/2013	34.0	\$ 4,4150	\$ 1,501,100
123788	NG Future	HENRY HUB	Jan-15	MANDATORY	2/28/2013	6.0	\$ 4,4100	\$ 264,600
123789	NG Future	HENRY HUB	Jan-15	DISCRETIONARY	2/28/2013	3.0	\$ 4,4100	\$ 132,300
125059	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	3/11/2013	7.0	\$ 4,4800	\$ 313,600
125060	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	3/11/2013	5.0	\$ 4,4800	\$ 224,000
128883	NG Future	HENRY HUB	Jan-15	MANDATORY	4/11/2013	3.0	\$ 4,4380	\$ 133,140
128884	NG Future	HENRY HUB	Jan-15	MANDATORY	4/11/2013	4.0	\$ 4,4400	\$ 177,600
128885	NG Future	HENRY HUB	Jan-15	DISCRETIONARY	4/11/2013	2.0	\$ 4,4400	\$ 88,800
132066	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	5/9/2013	6.0	\$ 4,5200	\$ 271,200
135516	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	6/11/2013	7.0	\$ 4,3900	\$ 307,300
137121	NG Future	HENRY HUB	Jan-15	DISCRETIONARY	6/28/2013	6.0	\$ 4,2800	\$ 256,800
137663	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	7/5/2013	6.0	\$ 4,2850	\$ 257,100
137664	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	7/5/2013	2.0	\$ 4,2850	\$ 85,700
142132	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	8/16/2013	6.0	\$ 4,1720	\$ 250,320
142133	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	8/16/2013	3.0	\$ 4,1720	\$ 125,160
144445	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	9/10/2013	6.0	\$ 4,2400	\$ 254,400
144446	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	9/10/2013	2.0	\$ 4,2400	\$ 84,800
147748	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	10/18/2013	6.0	\$ 4,2875	\$ 257,250
147750	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	10/18/2013	2.0	\$ 4,2875	\$ 85,750
149025	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	11/1/2013	9.0	\$ 4,0050	\$ 360,450
149031	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	11/1/2013	1.0	\$ 4,0050	\$ 40,050
152489	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	12/5/2013	8.0	\$ 4,2900	\$ 343,200
152491	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	12/5/2013	1.0	\$ 4,2900	\$ 42,900
156364	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	1/17/2014	9.0	\$ 4,3700	\$ 393,300
158259	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	2/7/2014	9.0	\$ 4,8250	\$ 434,250
160560	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	3/3/2014	9.0	\$ 4,6800	\$ 421,200
165599	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	4/14/2014	9.0	\$ 4,8350	\$ 435,150
167246	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	5/1/2014	8.0	\$ 5,0150	\$ 401,200
170738	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	6/10/2014	8.0	\$ 4,7100	\$ 376,800
172497	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	7/1/2014	8.0	\$ 4,5900	\$ 367,200
173929	NG Future	HENRY HUB	Jan-15	DISCRETIONARY	7/15/2014	10.0	\$ 4,2950	\$ 429,500
176172	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	8/7/2014	8.0	\$ 4,1500	\$ 332,000
176173	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	8/7/2014	3.0	\$ 4,1500	\$ 124,500
178064	NG Future	HENRY HUB	Jan-15	ACCELERATED	9/2/2014	-30.0	\$ -	\$ -
178067	NG Future	HENRY HUB	Jan-15	MANDATORY	9/2/2014	-7.0	\$ -	\$ -
178073	NG Future	HENRY HUB	Jan-15	DISCRETIONARY	9/2/2014	-2.0	\$ -	\$ -
178093	NG Future	HENRY HUB	Jan-15	ACCELERATED	9/2/2014	-94.0	\$ -	\$ -
178101	NG Future	HENRY HUB	Jan-15	MANDATORY	9/2/2014	-19.0	\$ -	\$ -
178102	NG Future	HENRY HUB	Jan-15	DISCRETIONARY	9/2/2014	-19.0	\$ -	\$ -
178107	NG OTC Swap	HENRY HUB	Jan-15	ACCELERATED	9/2/2014	124.0	\$ -	\$ -
178109	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	9/2/2014	21.0	\$ -	\$ -
178118	NG OTC Swap	HENRY HUB	Jan-15	MANDATORY	9/2/2014	26.0	\$ -	\$ -
178224	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	9/2/2014	10.0	\$ 4,1400	\$ 414,000
181044	NG Basis Swap	TETCO M3	Jan-15	MANDATORY	10/6/2014	42.8	\$ 2,2000	\$ -
181214	NG Basis Swap	TRANSCO ZN6	Jan-15	MANDATORY	10/7/2014	12.1	\$ 3,2575	\$ -
181867	NG Clearport Swap	ALGOQN	Jan-15	MANDATORY	10/10/2014	9.3	\$ 15,3700	\$ -
182402	NG OTC Swap	HENRY HUB	Jan-15	DISCRETIONARY	10/16/2014	5.0	\$ 3,9900	\$ 199,500

NYMEX HEDGE TOTAL

334.0

\$ 14,705,720

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
121874	NG Future	HENRY HUB	Feb-15	MANDATORY	2/7/2013	11.0	\$ 4.4000	\$ 484,000
121876	NG Future	HENRY HUB	Feb-15	ACCELERATED	2/7/2013	35.0	\$ 4.4000	\$ 1,540,000
122155	NG Future	HENRY HUB	Feb-15	ACCELERATED	2/12/2013	35.0	\$ 4.3800	\$ 1,533,000
122896	NG Future	HENRY HUB	Feb-15	ACCELERATED	2/20/2013	35.0	\$ 4.3850	\$ 1,534,750
122897	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	2/20/2013	5.0	\$ 4.3850	\$ 219,250
125059	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	3/11/2013	5.0	\$ 4.4550	\$ 222,750
125060	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	3/11/2013	5.0	\$ 4.4550	\$ 222,750
129143	NG Future	HENRY HUB	Feb-15	MANDATORY	4/15/2013	6.0	\$ 4.4700	\$ 268,200
129144	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	4/15/2013	2.0	\$ 4.4700	\$ 89,400
132066	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	5/9/2013	5.0	\$ 4.4850	\$ 224,250
135516	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	6/11/2013	6.0	\$ 4.3650	\$ 261,900
137122	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	6/28/2013	1.0	\$ 4.2750	\$ 42,750
137663	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	7/5/2013	5.0	\$ 4.2750	\$ 213,750
137664	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	7/5/2013	2.0	\$ 4.2750	\$ 85,500
139466	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	7/22/2013	1.0	\$ 4.2900	\$ 42,900
142132	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	8/16/2013	6.0	\$ 4.1550	\$ 249,300
142133	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	8/16/2013	3.0	\$ 4.1550	\$ 124,650
144445	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	9/10/2013	5.0	\$ 4.2300	\$ 211,500
144446	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	9/10/2013	2.0	\$ 4.2300	\$ 84,600
147748	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	10/18/2013	5.0	\$ 4.2675	\$ 213,375
147750	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	10/18/2013	1.0	\$ 4.2675	\$ 42,675
149025	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	11/1/2013	9.0	\$ 4.0000	\$ 360,000
149031	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	11/1/2013	1.0	\$ 4.0000	\$ 40,000
152489	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	12/5/2013	8.0	\$ 4.2700	\$ 341,600
152491	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	12/5/2013	1.0	\$ 4.2700	\$ 42,700
156364	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	1/17/2014	9.0	\$ 4.3400	\$ 390,600
158259	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	2/7/2014	8.0	\$ 4.7600	\$ 380,800
160560	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	3/3/2014	8.0	\$ 4.7700	\$ 381,600
165599	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	4/14/2014	8.0	\$ 4.7840	\$ 382,720
165600	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	4/14/2014	4.0	\$ 4.7840	\$ 191,360
167246	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	5/1/2014	8.0	\$ 4.9700	\$ 397,600
170738	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	6/10/2014	8.0	\$ 4.6700	\$ 373,600
172497	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	7/1/2014	8.0	\$ 4.5500	\$ 364,000
176172	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	8/7/2014	8.0	\$ 4.0900	\$ 327,200
176173	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	8/7/2014	2.0	\$ 4.0900	\$ 81,800
178222	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	9/2/2014	7.0	\$ 4.1340	\$ 289,380
178224	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	9/2/2014	2.0	\$ 4.1340	\$ 82,680
179495	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	9/11/2014	10.0	\$ 4.0900	\$ 409,000
180630	NG Future	HENRY HUB	Feb-15	ACCELERATED	10/1/2014	-70.0	\$ -	\$ -
180633	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	10/1/2014	-17.0	\$ -	\$ -
180634	NG Future	HENRY HUB	Feb-15	ACCELERATED	10/1/2014	-35.0	\$ -	\$ -
180636	NG Future	HENRY HUB	Feb-15	DISCRETIONARY	10/1/2014	-2.0	\$ -	\$ -
180637	NG Future	HENRY HUB	Feb-15	MANDATORY	10/1/2014	-17.0	\$ -	\$ -
180639	NG OTC Swap	HENRY HUB	Feb-15	ACCELERATED	10/1/2014	105.0	\$ -	\$ -
180640	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	10/1/2014	19.0	\$ -	\$ -
180641	NG OTC Swap	HENRY HUB	Feb-15	MANDATORY	10/1/2014	17.0	\$ -	\$ -
181044	NG Basis Swap	TETCO M3	Feb-15	MANDATORY	10/6/2014	38.6	\$ 2.2000	\$ -
181214	NG Basis Swap	TRANSCO ZN6	Feb-15	MANDATORY	10/7/2014	10.9	\$ 3.2575	\$ -
181868	NG Clearport Swap	ALGOQN	Feb-15	MANDATORY	10/10/2014	8.5	\$ 14.3125	\$ -
182402	NG OTC Swap	HENRY HUB	Feb-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.9820	\$ 199,100
							295.0	\$ 12,946,990

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
124878	NG Future	HENRY HUB	Mar-15	MANDATORY	3/8/2013	11.0	\$ 4.3500	\$ 478,500
124879	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/8/2013	35.0	\$ 4.3500	\$ 1,522,500
125252	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/12/2013	35.0	\$ 4.3500	\$ 1,522,500
126061	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/20/2013	17.0	\$ 4.4000	\$ 748,000
126320	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/21/2013	1.0	\$ 4.4000	\$ 44,000
126630	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/25/2013	7.0	\$ 4.4100	\$ 308,700
126631	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/25/2013	5.0	\$ 4.4070	\$ 220,350
126632	NG Future	HENRY HUB	Mar-15	ACCELERATED	3/25/2013	5.0	\$ 4.4050	\$ 220,250
128828	NG Future	HENRY HUB	Mar-15	MANDATORY	4/11/2013	6.0	\$ 4.3300	\$ 259,800
128830	NG Future	HENRY HUB	Mar-15	DISCRETIONARY	4/11/2013	6.0	\$ 4.3300	\$ 259,800
132066	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	5/9/2013	6.0	\$ 4.4100	\$ 264,600
135516	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	6/11/2013	6.0	\$ 4.3000	\$ 258,000
137123	NG Future	HENRY HUB	Mar-15	DISCRETIONARY	6/28/2013	1.0	\$ 4.2100	\$ 42,100
137663	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	7/5/2013	5.0	\$ 4.2350	\$ 211,750
137664	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	7/5/2013	2.0	\$ 4.2350	\$ 84,700
142132	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	8/16/2013	6.0	\$ 4.0960	\$ 245,760
142133	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	8/16/2013	3.0	\$ 4.0960	\$ 122,880
144445	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	9/10/2013	5.0	\$ 4.1700	\$ 208,500
144446	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	9/10/2013	2.0	\$ 4.1700	\$ 83,400
147748	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	10/18/2013	5.0	\$ 4.2025	\$ 210,125
147750	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	10/18/2013	2.0	\$ 4.2025	\$ 84,050
149025	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	11/1/2013	9.0	\$ 3.9500	\$ 355,500
149031	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	11/1/2013	1.0	\$ 3.9500	\$ 39,500
152489	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	12/5/2013	9.0	\$ 4.2200	\$ 379,800
152491	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	12/5/2013	1.0	\$ 4.2200	\$ 42,200
156364	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	1/17/2014	9.0	\$ 4.2820	\$ 385,380
158259	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	2/7/2014	9.0	\$ 4.6450	\$ 418,050
160560	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	3/3/2014	9.0	\$ 4.7200	\$ 424,800
165599	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	4/14/2014	9.0	\$ 4.6710	\$ 420,390
167246	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	5/1/2014	8.0	\$ 4.8500	\$ 388,000
170738	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	6/10/2014	8.0	\$ 4.5800	\$ 366,400
172497	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	7/1/2014	8.0	\$ 4.4600	\$ 356,800
176172	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	8/7/2014	8.0	\$ 4.0400	\$ 323,200
176173	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	8/7/2014	2.0	\$ 4.0400	\$ 80,800
178222	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	9/2/2014	8.0	\$ 4.0495	\$ 323,960
178224	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	9/2/2014	3.0	\$ 4.0495	\$ 121,485
179608	NG Future	HENRY HUB	Mar-15	DISCRETIONARY	9/12/2014	10.0	\$ 3.9580	\$ 395,800
180727	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	10/1/2014	8.0	\$ 4.1150	\$ 329,200
181044	NG Basis Swap	TETCO M3	Mar-15	MANDATORY	10/6/2014	42.8	\$ 2.2000	\$ -
181214	NG Basis Swap	TRANSCO ZN6 XNY	Mar-15	MANDATORY	10/7/2014	12.1	\$ 3.2575	\$ -
182402	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.9200	\$ 196,000
182840	NG Future	HENRY HUB	Mar-15	DISCRETIONARY	10/21/2014	8.0	\$ 3.7800	\$ 302,400
184352	NG Future	HENRY HUB	Mar-15	ACCELERATED	11/4/2014	-70.0	\$ -	\$ -
184353	NG Future	HENRY HUB	Mar-15	DISCRETIONARY	11/4/2014	-14.0	\$ -	\$ -
184354	NG Future	HENRY HUB	Mar-15	MANDATORY	11/4/2014	-6.0	\$ -	\$ -
184355	NG Future	HENRY HUB	Mar-15	MANDATORY	11/4/2014	-11.0	\$ -	\$ -
184356	NG Future	HENRY HUB	Mar-15	ACCELERATED	11/4/2014	-35.0	\$ -	\$ -
184357	NG Future	HENRY HUB	Mar-15	DISCRETIONARY	11/4/2014	-11.0	\$ -	\$ -
184358	NG OTC Swap	HENRY HUB	Mar-15	ACCELERATED	11/4/2014	105.0	\$ -	\$ -
184359	NG OTC Swap	HENRY HUB	Mar-15	DISCRETIONARY	11/4/2014	25.0	\$ -	\$ -
184360	NG OTC Swap	HENRY HUB	Mar-15	MANDATORY	11/4/2014	17.0	\$ -	\$ -
							303.0	\$ 13,049,930

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
127228	NG Future	HENRY HUB	Apr-15	MANDATORY	4/1/2013	8.0	\$ 4.1050	\$ 328,400
127231	NG Future	HENRY HUB	Apr-15	ACCELERATED	4/1/2013	24.0	\$ 4.1050	\$ 985,200
128076	NG Future	HENRY HUB	Apr-15	ACCELERATED	4/8/2013	14.0	\$ 4.1000	\$ 574,000
128143	NG Future	HENRY HUB	Apr-15	ACCELERATED	4/9/2013	11.0	\$ 4.1000	\$ 451,000
129134	NG Future	HENRY HUB	Apr-15	ACCELERATED	4/15/2013	24.0	\$ 4.1050	\$ 985,200
132070	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	5/9/2013	4.0	\$ 4.1100	\$ 164,400
135517	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	6/11/2013	4.0	\$ 4.0350	\$ 161,400
136731	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	6/25/2013	2.0	\$ 4.0300	\$ 80,600
137665	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	7/5/2013	4.0	\$ 3.9800	\$ 159,200
140312	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	7/31/2013	1.0	\$ 3.9600	\$ 39,600
142854	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	8/27/2013	4.0	\$ 3.9700	\$ 158,800
145412	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	9/20/2013	4.0	\$ 4.0300	\$ 161,200
146965	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	10/11/2013	4.0	\$ 4.0400	\$ 161,600
149028	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	11/1/2013	4.0	\$ 3.7900	\$ 151,600
153922	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	12/19/2013	4.0	\$ 4.0600	\$ 162,400
157027	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	1/27/2014	4.0	\$ 4.0100	\$ 160,400
158590	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	2/10/2014	4.0	\$ 4.0350	\$ 161,400
161641	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	3/11/2014	3.0	\$ 4.1100	\$ 123,300
166351	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	4/24/2014	3.0	\$ 4.2500	\$ 127,500
166352	NG OTC Swap	HENRY HUB	Apr-15	DISCRETIONARY	4/24/2014	0.2	\$ 4.2500	\$ 8,500
168055	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	5/7/2014	3.0	\$ 4.2400	\$ 127,200
170761	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	6/10/2014	3.0	\$ 4.1390	\$ 124,170
172514	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	7/1/2014	3.0	\$ 4.0700	\$ 122,100
172996	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	7/7/2014	10.0	\$ 4.0000	\$ 400,000
173224	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	7/8/2014	10.0	\$ 3.9650	\$ 396,500
173930	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	7/15/2014	10.0	\$ 3.9330	\$ 393,300
174615	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	7/24/2014	10.0	\$ 3.7400	\$ 374,000
176651	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	8/13/2014	3.0	\$ 3.8500	\$ 115,500
178226	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	9/2/2014	3.0	\$ 3.8130	\$ 114,390
178227	NG OTC Swap	HENRY HUB	Apr-15	DISCRETIONARY	9/2/2014	3.0	\$ 3.8130	\$ 114,390
180728	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	10/1/2014	3.0	\$ 3.8310	\$ 114,930
182403	NG OTC Swap	HENRY HUB	Apr-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.6890	\$ 184,450
186219	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	11/13/2014	10.0	\$ 3.7630	\$ 376,300
188236	NG Future	HENRY HUB	Apr-15	ACCELERATED	12/2/2014	-25.0	\$ -	\$ -
188237	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	12/2/2014	-10.0	\$ -	\$ -
188238	NG Future	HENRY HUB	Apr-15	MANDATORY	12/2/2014	-8.0	\$ -	\$ -
188239	NG Future	HENRY HUB	Apr-15	ACCELERATED	12/2/2014	-48.0	\$ -	\$ -
188241	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	12/2/2014	-23.0	\$ -	\$ -
188242	NG OTC Swap	HENRY HUB	Apr-15	ACCELERATED	12/2/2014	73.0	\$ -	\$ -
188243	NG OTC Swap	HENRY HUB	Apr-15	DISCRETIONARY	12/2/2014	33.0	\$ -	\$ -
188244	NG OTC Swap	HENRY HUB	Apr-15	MANDATORY	12/2/2014	8.0	\$ -	\$ -
188355	NG Future	HENRY HUB	Apr-15	DISCRETIONARY	12/3/2014	-10.0	\$ -	\$ -
188356	NG Clearport Swap	HENRY HUB 10K	Apr-15	DISCRETIONARY	12/3/2014	10.0	\$ -	\$ -
191490	NG OTC Swap	HENRY HUB	Apr-15	DISCRETIONARY	1/6/2015	13.0	\$ 2.8400	\$ 369,200
198500	NG Clearport Swap	HENRY HUB 10K	Apr-15	DISCRETIONARY	3/27/2015	-10.0	\$ -	\$ -
							219.2	\$ 8,632,130

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
131180	NG Future	HENRY HUB	May-15	MANDATORY	5/1/2013	5.0	\$ 4.1650	\$ 208,250
131181	NG Future	HENRY HUB	May-15	ACCELERATED	5/1/2013	12.0	\$ 4.1650	\$ 499,800
131890	NG Future	HENRY HUB	May-15	ACCELERATED	5/7/2013	12.0	\$ 4.1280	\$ 495,360
132563	NG Future	HENRY HUB	May-15	ACCELERATED	5/15/2013	12.0	\$ 4.1300	\$ 495,600
133589	NG Future	HENRY HUB	May-15	ACCELERATED	5/24/2013	12.0	\$ 4.2750	\$ 513,000
135517	NG OTC Swap	HENRY HUB	May-15	MANDATORY	6/11/2013	3.0	\$ 4.0500	\$ 121,500
136732	NG Future	HENRY HUB	May-15	DISCRETIONARY	6/25/2013	1.0	\$ 4.0350	\$ 40,350
137665	NG OTC Swap	HENRY HUB	May-15	MANDATORY	7/5/2013	2.0	\$ 4.0050	\$ 80,100
140312	NG Future	HENRY HUB	May-15	DISCRETIONARY	7/31/2013	1.0	\$ 3.9600	\$ 39,600
142854	NG OTC Swap	HENRY HUB	May-15	MANDATORY	8/27/2013	3.0	\$ 4.0000	\$ 120,000
145412	NG OTC Swap	HENRY HUB	May-15	MANDATORY	9/20/2013	3.0	\$ 4.0390	\$ 121,170
146965	NG OTC Swap	HENRY HUB	May-15	MANDATORY	10/11/2013	3.0	\$ 4.0390	\$ 121,170
149028	NG OTC Swap	HENRY HUB	May-15	MANDATORY	11/1/2013	4.0	\$ 3.7950	\$ 151,800
153922	NG OTC Swap	HENRY HUB	May-15	MANDATORY	12/19/2013	4.0	\$ 4.0450	\$ 161,800
157027	NG OTC Swap	HENRY HUB	May-15	MANDATORY	1/27/2014	4.0	\$ 4.0000	\$ 160,000
158590	NG OTC Swap	HENRY HUB	May-15	MANDATORY	2/10/2014	3.0	\$ 3.9775	\$ 119,325
161641	NG OTC Swap	HENRY HUB	May-15	MANDATORY	3/11/2014	3.0	\$ 4.0630	\$ 121,890
166351	NG OTC Swap	HENRY HUB	May-15	MANDATORY	4/24/2014	3.0	\$ 4.1900	\$ 125,700
166352	NG OTC Swap	HENRY HUB	May-15	DISCRETIONARY	4/24/2014	0.1	\$ 4.1900	\$ 4,190
168055	NG OTC Swap	HENRY HUB	May-15	MANDATORY	5/7/2014	3.0	\$ 4.2000	\$ 126,000
170761	NG OTC Swap	HENRY HUB	May-15	MANDATORY	6/10/2014	3.0	\$ 4.1030	\$ 123,090
172514	NG OTC Swap	HENRY HUB	May-15	MANDATORY	7/1/2014	3.0	\$ 4.0600	\$ 121,800
174877	NG OTC Swap	HENRY HUB	May-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.7600	\$ 188,000
176651	NG OTC Swap	HENRY HUB	May-15	MANDATORY	8/13/2014	3.0	\$ 3.8200	\$ 114,600
178226	NG OTC Swap	HENRY HUB	May-15	MANDATORY	9/2/2014	3.0	\$ 3.8020	\$ 114,060
178227	NG OTC Swap	HENRY HUB	May-15	DISCRETIONARY	9/2/2014	2.0	\$ 3.8020	\$ 76,040
180728	NG OTC Swap	HENRY HUB	May-15	MANDATORY	10/1/2014	3.0	\$ 3.8030	\$ 114,090
182403	NG OTC Swap	HENRY HUB	May-15	DISCRETIONARY	10/16/2014	5.0	\$ 3.6690	\$ 183,450
183190	NG Future	HENRY HUB	May-15	DISCRETIONARY	10/24/2014	4.0	\$ 3.5070	\$ 140,280
186219	NG OTC Swap	HENRY HUB	May-15	MANDATORY	11/13/2014	10.0	\$ 3.7300	\$ 373,000
188326	NG OTC Swap	HENRY HUB	May-15	MANDATORY	12/2/2014	9.0	\$ 3.5700	\$ 321,300
191313	NG Future	HENRY HUB	May-15	ACCELERATED	1/2/2015	-24.0	\$ -	\$ -
191314	NG Future	HENRY HUB	May-15	ACCELERATED	1/2/2015	-24.0	\$ -	\$ -
191315	NG OTC Swap	HENRY HUB	May-15	ACCELERATED	1/2/2015	48.0	\$ -	\$ -
191316	NG Future	HENRY HUB	May-15	DISCRETIONARY	1/2/2015	-6.0	\$ -	\$ -
191317	NG OTC Swap	HENRY HUB	May-15	DISCRETIONARY	1/2/2015	6.0	\$ -	\$ -
191319	NG Future	HENRY HUB	May-15	MANDATORY	1/2/2015	-5.0	\$ -	\$ -
191321	NG OTC Swap	HENRY HUB	May-15	MANDATORY	1/2/2015	5.0	\$ -	\$ -
191490	NG OTC Swap	HENRY HUB	May-15	DISCRETIONARY	1/6/2015	8.0	\$ 2.8570	\$ 228,560
							151.1	\$ 5,924,875

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
134959	NG Future	HENRY HUB	Jun-15	MANDATORY	6/5/2013	3.0	\$ 4.2050	\$ 126,150
134964	NG Future	HENRY HUB	Jun-15	ACCELERATED	6/5/2013	9.0	\$ 4.2050	\$ 378,450
135511	NG Future	HENRY HUB	Jun-15	ACCELERATED	6/11/2013	8.0	\$ 4.0800	\$ 326,400
136480	NG Future	HENRY HUB	Jun-15	ACCELERATED	6/24/2013	2.0	\$ 4.0600	\$ 81,200
136726	NG Future	HENRY HUB	Jun-15	ACCELERATED	6/25/2013	2.0	\$ 4.0870	\$ 81,740
136727	NG Future	HENRY HUB	Jun-15	ACCELERATED	6/25/2013	5.0	\$ 4.0800	\$ 204,000
136733	NG Future	HENRY HUB	Jun-15	DISCRETIONARY	6/25/2013	1.0	\$ 4.0680	\$ 40,680
137665	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	7/5/2013	1.0	\$ 4.0200	\$ 40,200
140047	NG Future	HENRY HUB	Jun-15	DISCRETIONARY	7/29/2013	1.0	\$ 3.9750	\$ 39,750
142854	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	8/27/2013	2.0	\$ 4.0300	\$ 80,600
145412	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	9/20/2013	2.0	\$ 4.0575	\$ 81,150
146965	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	10/11/2013	2.0	\$ 4.0715	\$ 81,430
149028	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	11/1/2013	3.0	\$ 3.8150	\$ 114,450
153922	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	12/19/2013	3.0	\$ 4.0500	\$ 121,500
157027	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	1/27/2014	2.0	\$ 4.0250	\$ 80,500
158590	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	2/10/2014	3.0	\$ 3.9900	\$ 119,700
160048	NG Future	HENRY HUB	Jun-15	DISCRETIONARY	2/27/2014	1.0	\$ 4.0000	\$ 40,000
161641	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	3/11/2014	2.0	\$ 4.0700	\$ 81,400
166351	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	4/24/2014	2.0	\$ 4.2150	\$ 84,300
166352	NG OTC Swap	HENRY HUB	Jun-15	DISCRETIONARY	4/24/2014	0.2	\$ 4.2150	\$ 8,430
168055	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	5/7/2014	2.0	\$ 4.2150	\$ 84,300
170761	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	6/10/2014	2.0	\$ 4.1190	\$ 82,380
172514	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	7/1/2014	2.0	\$ 4.0800	\$ 81,600
174877	NG OTC Swap	HENRY HUB	Jun-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.7900	\$ 189,500
176651	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	8/13/2014	2.0	\$ 3.8600	\$ 77,200
178226	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	9/2/2014	2.0	\$ 3.8220	\$ 76,440
178227	NG OTC Swap	HENRY HUB	Jun-15	DISCRETIONARY	9/2/2014	1.0	\$ 3.8220	\$ 38,220
180728	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	10/1/2014	2.0	\$ 3.8260	\$ 76,520
186219	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	11/13/2014	14.0	\$ 3.7500	\$ 525,000
188326	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	12/2/2014	13.0	\$ 3.5900	\$ 466,700
191461	NG OTC Swap	HENRY HUB	Jun-15	MANDATORY	1/5/2015	13.0	\$ 2.9300	\$ 380,900
191503	NG Future	HENRY HUB	Jun-15	DISCRETIONARY	1/6/2015	13.0	\$ 2.9000	\$ 377,000
193775	NG Future	HENRY HUB	Jun-15	ACCELERATED	2/5/2015	-9.0	\$ -	\$ -
193776	NG Future	HENRY HUB	Jun-15	MANDATORY	2/5/2015	-3.0	\$ -	\$ -
193777	NG Future	HENRY HUB	Jun-15	DISCRETIONARY	2/5/2015	-3.0	\$ -	\$ -
193778	NG Future	HENRY HUB	Jun-15	ACCELERATED	2/5/2015	-17.0	\$ -	\$ -
193779	NG Future	HENRY HUB	Jun-15	DISCRETIONARY	2/5/2015	-13.0	\$ -	\$ -
193780	NG Clearport Swap	HENRY HUB 10K	Jun-15	ACCELERATED	2/5/2015	17.0	\$ -	\$ -
193781	NG Clearport Swap	HENRY HUB 10K	Jun-15	DISCRETIONARY	2/5/2015	13.0	\$ -	\$ -
193789	NG Clearport Swap	HENRY HUB 10K	Jun-15	ACCELERATED	2/5/2015	8.0	\$ -	\$ -
193790	NG Clearport Swap	HENRY HUB 10K	Jun-15	ACCELERATED	2/5/2015	1.0	\$ -	\$ -
193791	NG Clearport Swap	HENRY HUB 10K	Jun-15	MANDATORY	2/5/2015	3.0	\$ -	\$ -
193792	NG Clearport Swap	HENRY HUB 10K	Jun-15	DISCRETIONARY	2/5/2015	3.0	\$ -	\$ -
203977	NG Clearport Swap	HENRY HUB 10K	Jun-15	ACCELERATED	5/27/2015	-9.0	\$ -	\$ -
203978	NG Clearport Swap	HENRY HUB 10K	Jun-15	MANDATORY	5/27/2015	-3.0	\$ -	\$ -
203979	NG Clearport Swap	HENRY HUB 10K	Jun-15	DISCRETIONARY	5/27/2015	-3.0	\$ -	\$ -
203984	NG Clearport Swap	HENRY HUB 10K	Jun-15	ACCELERATED	5/27/2015	-17.0	\$ -	\$ -
203985	NG Clearport Swap	HENRY HUB 10K	Jun-15	DISCRETIONARY	5/27/2015	-13.0	\$ -	\$ -
							125.2	\$ 4,667,790

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
174877	NG OTC Swap	HENRY HUB	Jul-15	DISCRETIONARY	7/28/2014	5.0	\$ 3.8250	\$ 191,250
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

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
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

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	3/11/2014	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

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

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
188413	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	12/3/2014	2.0	\$ 3.8430	\$ 76,860
191462	NG OTC Swap	HENRY HUB	Dec-15	MANDATORY	1/5/2015	2.0	\$ 3.3250	\$ 66,500
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

292.4 \$ 12,035,330

Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
154983	NG Future	HENRY HUB	Jan-16	MANDATORY	1/2/2014	13.0	\$ 4.3500	\$ 565,500
154984	NG Future	HENRY HUB	Jan-16	ACCELERATED	1/2/2014	41.0	\$ 4.3500	\$ 1,783,500
155670	NG Future	HENRY HUB	Jan-16	ACCELERATED	1/9/2014	40.0	\$ 4.2650	\$ 1,706,000
156365	NG Future	HENRY HUB	Jan-16	ACCELERATED	1/17/2014	41.0	\$ 4.2950	\$ 1,760,950
156366	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	1/17/2014	1.0	\$ 4.2950	\$ 42,950
158599	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	2/10/2014	7.0	\$ 4.3750	\$ 306,250
161638	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	3/11/2014	7.0	\$ 4.4500	\$ 311,500
166354	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	4/24/2014	7.0	\$ 4.5200	\$ 316,400
166355	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	4/24/2014	0.1	\$ 4.5200	\$ 4,520
168056	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	5/7/2014	7.0	\$ 4.5690	\$ 319,830
168057	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	5/7/2014	0.1	\$ 4.5690	\$ 4,569
171102	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	6/16/2014	6.0	\$ 4.5300	\$ 271,800
173167	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	7/8/2014	7.0	\$ 4.3650	\$ 305,550
176662	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	8/13/2014	7.0	\$ 4.2500	\$ 297,500
176663	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.2500	\$ 42,500
178399	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	9/3/2014	6.0	\$ 4.2230	\$ 253,380
178400	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.2230	\$ 42,230
181283	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	10/8/2014	6.0	\$ 4.1766	\$ 250,596
181284	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	10/8/2014	2.0	\$ 4.1766	\$ 83,532
186415	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	11/13/2014	7.0	\$ 4.1330	\$ 289,310
186417	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	11/13/2014	2.0	\$ 4.1330	\$ 82,660
188413	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	12/3/2014	7.0	\$ 4.0070	\$ 280,490
188414	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	12/3/2014	1.0	\$ 4.0070	\$ 40,070
190584	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	12/22/2014	3.0	\$ 3.7000	\$ 111,000
191462	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	1/5/2015	6.0	\$ 3.4750	\$ 208,500
191463	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	1/5/2015	1.0	\$ 3.4750	\$ 34,750
193773	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	2/5/2015	6.0	\$ 3.2500	\$ 195,000
196462	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	3/9/2015	1.0	\$ 3.2650	\$ 32,650
196569	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	3/9/2015	7.0	\$ 3.2650	\$ 228,550
197946	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	3/23/2015	2.0	\$ 3.2650	\$ 65,300
199602	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	4/8/2015	6.0	\$ 3.1800	\$ 190,800
199611	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	4/8/2015	1.0	\$ 3.1800	\$ 31,800
199743	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	4/9/2015	4.0	\$ 3.1240	\$ 124,960
201128	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	4/27/2015	3.0	\$ 3.0780	\$ 92,340
202185	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	5/7/2015	7.0	\$ 3.2900	\$ 230,300
202186	NG OTC Swap	HENRY HUB	Jan-16	DISCRETIONARY	5/7/2015	3.0	\$ 3.2900	\$ 98,700
204092	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	5/28/2015	6.0	\$ 3.2100	\$ 192,600
205179	NG OTC Swap	HENRY HUB	Jan-16	MANDATORY	6/11/2015	6.0	\$ 3.3380	\$ 200,280
206233	NG Future	HENRY HUB	Jan-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.2500	\$ 97,500

282.2 **\$ 11,496,617**

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
158248	NG Future	HENRY HUB	Feb-16	ACCELERATED	2/7/2014	42.0	\$ 4.3550	\$ 1,829,100
158250	NG Future	HENRY HUB	Feb-16	MANDATORY	2/7/2014	13.0	\$ 4.3550	\$ 566,150
159170	NG Future	HENRY HUB	Feb-16	ACCELERATED	2/14/2014	42.0	\$ 4.3550	\$ 1,829,100
159734	NG Future	HENRY HUB	Feb-16	ACCELERATED	2/24/2014	42.0	\$ 4.3500	\$ 1,827,000
159735	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	2/24/2014	1.0	\$ 4.3500	\$ 43,500
161638	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	3/11/2014	7.0	\$ 4.4300	\$ 310,100
166354	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	4/24/2014	7.0	\$ 4.5050	\$ 315,350
166355	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	4/24/2014	0.2	\$ 4.5050	\$ 9,010
168056	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	5/7/2014	7.0	\$ 4.5410	\$ 317,870
168057	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	5/7/2014	0.2	\$ 4.5410	\$ 9,082
171102	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	6/16/2014	6.0	\$ 4.5100	\$ 270,600
173167	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	7/8/2014	7.0	\$ 4.3400	\$ 303,800
173173	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	7/8/2014	0.5	\$ 4.3400	\$ 21,700
176662	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	8/13/2014	7.0	\$ 4.2200	\$ 295,400
176663	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.2200	\$ 42,200
178399	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	9/3/2014	7.0	\$ 4.2000	\$ 294,000
178400	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.2000	\$ 42,000
181283	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	10/8/2014	6.0	\$ 4.1550	\$ 249,300
181284	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	10/8/2014	3.0	\$ 4.1550	\$ 124,650
186415	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	11/13/2014	5.0	\$ 4.0940	\$ 204,700
186417	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	11/13/2014	2.0	\$ 4.0940	\$ 81,880
188413	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	12/3/2014	5.0	\$ 3.9840	\$ 199,200
188414	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	12/3/2014	1.0	\$ 3.9840	\$ 39,840
190584	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	12/22/2014	2.0	\$ 3.7000	\$ 74,000
191462	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	1/5/2015	5.0	\$ 3.4750	\$ 173,750
191463	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	1/5/2015	1.0	\$ 3.4750	\$ 34,750
193773	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	2/5/2015	5.0	\$ 3.2400	\$ 162,000
196462	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	3/9/2015	1.0	\$ 3.2500	\$ 32,500
196569	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	3/9/2015	5.0	\$ 3.2500	\$ 162,500
197946	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	3/23/2015	2.0	\$ 3.2500	\$ 65,000
199602	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	4/8/2015	5.0	\$ 3.1750	\$ 158,750
199611	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	4/8/2015	1.0	\$ 3.1750	\$ 31,750
199750	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	4/9/2015	2.0	\$ 3.1200	\$ 62,400
201128	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	4/27/2015	3.0	\$ 3.0740	\$ 92,220
202185	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	5/7/2015	5.0	\$ 3.2800	\$ 164,000
202186	NG OTC Swap	HENRY HUB	Feb-16	DISCRETIONARY	5/7/2015	2.0	\$ 3.2800	\$ 65,600
204083	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	5/28/2015	6.0	\$ 3.2200	\$ 193,200
205179	NG OTC Swap	HENRY HUB	Feb-16	MANDATORY	6/11/2015	5.0	\$ 3.3310	\$ 166,550
206233	NG Future	HENRY HUB	Feb-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.2480	\$ 97,440
							265.9	\$ 10,961,942

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
160466	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/3/2014	40.0	\$ 4.3100	\$ 1,724,000
160467	NG Future	HENRY HUB	Mar-16	MANDATORY	3/3/2014	13.0	\$ 4.3100	\$ 560,300
162441	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/18/2014	40.0	\$ 4.3450	\$ 1,738,000
163309	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/26/2014	40.0	\$ 4.3400	\$ 1,736,000
163325	NG Future	HENRY HUB	Mar-16	ACCELERATED	3/26/2014	1.0	\$ 4.3380	\$ 43,380
165402	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	3/26/2014	1.0	\$ 4.3380	\$ 43,380
166354	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	4/24/2014	7.0	\$ 4.4450	\$ 311,150
166355	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	4/24/2014	0.7	\$ 4.4450	\$ 31,115
168056	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	5/7/2014	6.0	\$ 4.4800	\$ 268,800
168057	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	5/7/2014	0.7	\$ 4.4800	\$ 31,360
168381	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	5/12/2014	2.0	\$ 4.3550	\$ 87,100
171102	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	6/16/2014	6.0	\$ 4.4500	\$ 267,000
173167	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	7/8/2014	6.0	\$ 4.2800	\$ 256,800
173173	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.2800	\$ 42,800
176662	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	8/13/2014	7.0	\$ 4.1570	\$ 290,990
176663	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.1570	\$ 41,570
178399	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	9/3/2014	6.0	\$ 4.1300	\$ 247,800
178400	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	9/3/2014	1.0	\$ 4.1300	\$ 41,300
181283	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	10/8/2014	6.0	\$ 4.1000	\$ 246,000
181284	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	10/8/2014	1.0	\$ 4.1000	\$ 41,000
186415	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	11/13/2014	3.0	\$ 4.0200	\$ 120,600
188413	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	12/3/2014	3.0	\$ 3.9220	\$ 117,660
190584	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.6570	\$ 36,570
191462	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	1/5/2015	2.0	\$ 3.4300	\$ 68,600
193773	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	2/5/2015	2.0	\$ 3.2080	\$ 64,160
193774	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	2/5/2015	1.0	\$ 3.2080	\$ 32,080
196569	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	3/9/2015	2.0	\$ 3.2000	\$ 64,000
197946	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	3/23/2015	1.0	\$ 3.1900	\$ 31,900
199602	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	4/8/2015	2.0	\$ 3.1300	\$ 62,600
199751	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	4/9/2015	2.0	\$ 3.0800	\$ 61,600
201128	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	4/27/2015	3.0	\$ 3.0295	\$ 90,885
202185	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	5/7/2015	2.0	\$ 3.2300	\$ 64,600
202186	NG OTC Swap	HENRY HUB	Mar-16	DISCRETIONARY	5/7/2015	1.0	\$ 3.2300	\$ 32,300
204182	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	5/28/2015	3.0	\$ 3.1550	\$ 94,650
204183	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	5/28/2015	3.0	\$ 3.1350	\$ 94,050
205179	NG OTC Swap	HENRY HUB	Mar-16	MANDATORY	6/11/2015	2.0	\$ 3.2920	\$ 65,840
206233	NG Future	HENRY HUB	Mar-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.2090	\$ 96,270

222.4 \$ 9,248,210

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
165588	NG Future	HENRY HUB	Apr-16	ACCELERATED	4/14/2014	36.0	\$ 4.1000	\$ 1,476,000
165589	NG Future	HENRY HUB	Apr-16	MANDATORY	4/14/2014	8.0	\$ 4.1000	\$ 328,000
166013	NG Future	HENRY HUB	Apr-16	ACCELERATED	4/21/2014	37.0	\$ 4.1050	\$ 1,518,850
166014	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	4/21/2014	1.0	\$ 4.1050	\$ 41,050
168059	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	5/7/2014	4.0	\$ 4.2000	\$ 168,000
168060	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	5/7/2014	0.5	\$ 4.2000	\$ 21,000
171109	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	6/16/2014	4.0	\$ 4.1800	\$ 167,200
173171	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	7/8/2014	4.0	\$ 4.0450	\$ 161,800
173174	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	7/8/2014	0.5	\$ 4.0450	\$ 20,225
176665	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	8/13/2014	4.0	\$ 3.9350	\$ 157,400
176669	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9350	\$ 39,350
179914	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	9/17/2014	4.0	\$ 3.9900	\$ 159,600
181299	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	10/8/2014	4.0	\$ 3.8710	\$ 154,840
181332	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8710	\$ 38,710
187171	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	11/18/2014	3.0	\$ 3.8000	\$ 114,000
188510	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	12/4/2014	3.0	\$ 3.6800	\$ 110,400
190585	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.4900	\$ 34,900
191987	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	1/12/2015	3.0	\$ 3.2400	\$ 97,200
191988	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.2400	\$ 32,400
194546	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	2/12/2015	2.0	\$ 3.1750	\$ 63,500
195642	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.0740	\$ 30,740
196974	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	3/12/2015	3.0	\$ 3.0800	\$ 92,400
197947	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	3/23/2015	1.0	\$ 3.0600	\$ 30,600
199606	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	4/8/2015	2.0	\$ 2.9820	\$ 59,640
202481	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	5/11/2015	3.0	\$ 3.1050	\$ 93,150
202482	NG OTC Swap	HENRY HUB	Apr-16	DISCRETIONARY	5/11/2015	3.0	\$ 3.1050	\$ 93,150
204184	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	5/28/2015	3.0	\$ 3.0000	\$ 90,000
204185	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	5/28/2015	3.0	\$ 2.9950	\$ 89,850
205193	NG OTC Swap	HENRY HUB	Apr-16	MANDATORY	6/11/2015	2.0	\$ 3.0980	\$ 61,960
206235	NG Future	HENRY HUB	Apr-16	DISCRETIONARY	6/24/2015	3.0	\$ 3.0580	\$ 91,740

146.0 \$ 5,637,655

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
167264	NG Future	HENRY HUB	May-16	ACCELERATED	5/1/2014	51.0	\$ 4.2050	\$ 2,144,550
167265	NG Future	HENRY HUB	May-16	MANDATORY	5/1/2014	6.0	\$ 4.2050	\$ 252,300
168382	NG Future	HENRY HUB	May-16	DISCRETIONARY	5/12/2014	2.0	\$ 4.0900	\$ 81,800
171109	NG OTC Swap	HENRY HUB	May-16	MANDATORY	6/16/2014	3.0	\$ 4.1900	\$ 125,700
173171	NG OTC Swap	HENRY HUB	May-16	MANDATORY	7/8/2014	3.0	\$ 4.0550	\$ 121,650
176665	NG OTC Swap	HENRY HUB	May-16	MANDATORY	8/13/2014	3.0	\$ 3.9400	\$ 118,200
176669	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9400	\$ 39,400
179914	NG OTC Swap	HENRY HUB	May-16	MANDATORY	9/17/2014	3.0	\$ 3.9900	\$ 119,700
181299	NG OTC Swap	HENRY HUB	May-16	MANDATORY	10/8/2014	3.0	\$ 3.8690	\$ 116,070
181332	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8690	\$ 38,690
187171	NG OTC Swap	HENRY HUB	May-16	MANDATORY	11/18/2014	4.0	\$ 3.7900	\$ 151,600
188510	NG OTC Swap	HENRY HUB	May-16	MANDATORY	12/4/2014	4.0	\$ 3.6800	\$ 147,200
190585	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.4950	\$ 34,950
191987	NG OTC Swap	HENRY HUB	May-16	MANDATORY	1/12/2015	4.0	\$ 3.2500	\$ 130,000
191988	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.2500	\$ 32,500
194546	NG OTC Swap	HENRY HUB	May-16	MANDATORY	2/12/2015	4.0	\$ 3.1430	\$ 125,720
195642	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.0890	\$ 30,890
196974	NG OTC Swap	HENRY HUB	May-16	MANDATORY	3/12/2015	4.0	\$ 3.0900	\$ 123,600
197947	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	3/23/2015	1.0	\$ 3.0700	\$ 30,700
199606	NG OTC Swap	HENRY HUB	May-16	MANDATORY	4/8/2015	4.0	\$ 3.0000	\$ 120,000
202481	NG OTC Swap	HENRY HUB	May-16	MANDATORY	5/11/2015	4.0	\$ 3.1050	\$ 124,200
202482	NG OTC Swap	HENRY HUB	May-16	DISCRETIONARY	5/11/2015	2.0	\$ 3.1050	\$ 62,100
205193	NG OTC Swap	HENRY HUB	May-16	MANDATORY	6/11/2015	4.0	\$ 3.1020	\$ 124,080

114.0	\$ 4,395,600
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Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
170722	NG Future	HENRY HUB	Jun-16	ACCELERATED	6/10/2014	28.0	\$ 4.1740	\$ 1,168,720
170723	NG Future	HENRY HUB	Jun-16	MANDATORY	6/10/2014	3.0	\$ 4.1740	\$ 125,220
173171	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	7/8/2014	2.0	\$ 4.0900	\$ 81,800
173174	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.0900	\$ 40,900
176665	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	8/13/2014	2.0	\$ 3.9670	\$ 79,340
176669	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	8/13/2014	1.0	\$ 3.9670	\$ 39,670
179914	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	9/17/2014	2.0	\$ 4.0020	\$ 80,040
181299	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	10/8/2014	1.0	\$ 3.8950	\$ 38,950
181332	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.8950	\$ 38,950
187171	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	11/18/2014	4.0	\$ 3.8150	\$ 152,600
188510	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	12/4/2014	4.0	\$ 3.7000	\$ 148,000
190585	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5200	\$ 35,200
191987	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	1/12/2015	4.0	\$ 3.3000	\$ 132,000
191988	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3000	\$ 33,000
194546	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	2/12/2015	3.0	\$ 3.1750	\$ 95,250
195642	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1170	\$ 31,170
196974	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	3/12/2015	4.0	\$ 3.1300	\$ 125,200
199606	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	4/8/2015	3.0	\$ 3.0300	\$ 90,900
199612	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	4/8/2015	1.0	\$ 3.0300	\$ 30,300
202481	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	5/11/2015	3.0	\$ 3.1300	\$ 93,900
202482	NG OTC Swap	HENRY HUB	Jun-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1300	\$ 31,300
205193	NG OTC Swap	HENRY HUB	Jun-16	MANDATORY	6/11/2015	3.0	\$ 3.1200	\$ 93,600

74.0 \$ 2,786,010

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
172545	NG Future	HENRY HUB	Jul-16	ACCELERATED	7/1/2014	21.0	\$ 4.1850	\$ 878,850
172546	NG Future	HENRY HUB	Jul-16	MANDATORY	7/1/2014	3.0	\$ 4.1850	\$ 125,550
173202	NG Future	HENRY HUB	Jul-16	DISCRETIONARY	7/8/2014	1.0	\$ 4.1050	\$ 41,050
176665	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	8/13/2014	2.0	\$ 4.0000	\$ 80,000
176669	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	8/13/2014	1.0	\$ 4.0000	\$ 40,000
179914	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	9/17/2014	1.0	\$ 4.0460	\$ 40,460
181299	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
181332	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9230	\$ 39,230
187171	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	11/18/2014	5.0	\$ 3.8450	\$ 192,250
188510	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	12/4/2014	5.0	\$ 3.7300	\$ 186,500
190585	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5600	\$ 35,600
191987	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	1/12/2015	4.0	\$ 3.3300	\$ 133,200
191988	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3300	\$ 33,300
194546	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	2/12/2015	4.0	\$ 3.2600	\$ 130,400
195642	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1600	\$ 31,600
196974	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	3/12/2015	4.0	\$ 3.1600	\$ 126,400
198525	NG Future	HENRY HUB	Jul-16	DISCRETIONARY	3/27/2015	1.0	\$ 3.0820	\$ 30,820
199606	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	4/8/2015	4.0	\$ 3.0700	\$ 122,800
199612	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	4/8/2015	1.0	\$ 3.0700	\$ 30,700
202481	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	5/11/2015	4.0	\$ 3.1600	\$ 126,400
202482	NG OTC Swap	HENRY HUB	Jul-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1600	\$ 31,600
205193	NG OTC Swap	HENRY HUB	Jul-16	MANDATORY	6/11/2015	4.0	\$ 3.1610	\$ 126,440

71.0 \$ 2,622,380

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
176170	NG Future	HENRY HUB	Aug-16	ACCELERATED	8/7/2014	24.0	\$ 4.0300	\$ 967,200
176171	NG Future	HENRY HUB	Aug-16	MANDATORY	8/7/2014	5.0	\$ 4.0300	\$ 201,500
176713	NG Future	HENRY HUB	Aug-16	ACCELERATED	8/13/2014	23.0	\$ 3.9950	\$ 918,850
179914	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	9/17/2014	3.0	\$ 4.0500	\$ 121,500
181299	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	10/8/2014	3.0	\$ 3.9310	\$ 117,930
181332	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9310	\$ 39,310
187171	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	11/18/2014	2.0	\$ 3.8480	\$ 76,960
188510	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	12/4/2014	2.0	\$ 3.7350	\$ 74,700
191987	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	1/12/2015	2.0	\$ 3.3400	\$ 66,800
191988	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3400	\$ 33,400
194546	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	2/12/2015	2.0	\$ 3.2700	\$ 65,400
195642	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1650	\$ 31,650
196974	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	3/12/2015	2.0	\$ 3.2000	\$ 64,000
199606	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	4/8/2015	2.0	\$ 3.0750	\$ 61,500
202481	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	5/11/2015	2.0	\$ 3.1700	\$ 63,400
202482	NG OTC Swap	HENRY HUB	Aug-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1700	\$ 31,700
205193	NG OTC Swap	HENRY HUB	Aug-16	MANDATORY	6/11/2015	2.0	\$ 3.1810	\$ 63,620

78.0 \$ 2,999,420

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
178125	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/2/2014	45.0	\$ 3.9770	\$ 1,789,650
178128	NG Future	HENRY HUB	Sep-16	MANDATORY	9/2/2014	5.0	\$ 3.9770	\$ 198,850
179654	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/12/2014	46.0	\$ 3.9650	\$ -
180441	NG Future	HENRY HUB	Sep-16	ACCELERATED	9/29/2014	-46.0	\$ -	\$ -
181299	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	10/8/2014	3.0	\$ 3.9160	\$ 117,480
181332	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9160	\$ 39,160
187171	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	11/18/2014	3.0	\$ 3.8270	\$ 114,810
188510	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	12/4/2014	2.0	\$ 3.7250	\$ 74,500
190585	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5600	\$ 35,600
191987	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	1/12/2015	2.0	\$ 3.3200	\$ 66,400
191988	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3200	\$ 33,200
194546	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	2/12/2015	2.0	\$ 3.2700	\$ 65,400
195642	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1600	\$ 31,600
196974	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	3/12/2015	2.0	\$ 3.1570	\$ 63,140
199606	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	4/8/2015	2.0	\$ 3.0650	\$ 61,300
202481	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	5/11/2015	2.0	\$ 3.1600	\$ 63,200
202482	NG OTC Swap	HENRY HUB	Sep-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1600	\$ 31,600
205193	NG OTC Swap	HENRY HUB	Sep-16	MANDATORY	6/11/2015	2.0	\$ 3.1640	\$ 63,280

75.0 \$ 2,849,170

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
180725	NG Future	HENRY HUB	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9970	\$ 999,250
180726	NG Future	HENRY HUB	Oct-16	MANDATORY	10/1/2014	6.0	\$ 3.9970	\$ 239,820
180729	NG Future	HENRY HUB	Oct-16	ACCELERATED	10/1/2014	25.0	\$ 3.9950	\$ 998,750
181332	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	10/8/2014	1.0	\$ 3.9420	\$ 39,420
187171	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	11/18/2014	4.0	\$ 3.8510	\$ 154,040
188510	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	12/4/2014	4.0	\$ 3.7500	\$ 150,000
190585	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.5900	\$ 35,900
191987	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	1/12/2015	3.0	\$ 3.3400	\$ 100,200
191988	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.3400	\$ 33,400
194546	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	2/12/2015	3.0	\$ 3.2800	\$ 98,400
195642	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.1800	\$ 31,800
196974	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	3/12/2015	3.0	\$ 3.1800	\$ 95,400
199606	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	4/8/2015	3.0	\$ 3.0940	\$ 92,820
202481	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	5/11/2015	3.0	\$ 3.1900	\$ 95,700
202482	NG OTC Swap	HENRY HUB	Oct-16	DISCRETIONARY	5/11/2015	1.0	\$ 3.1900	\$ 31,900
205193	NG OTC Swap	HENRY HUB	Oct-16	MANDATORY	6/11/2015	3.0	\$ 3.1870	\$ 95,610

87.0 \$ 3,292,410

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
186250	NG Future	HENRY HUB	Nov-16	ACCELERATED	11/13/2014	37.0	\$ 3.9380	\$ 1,457,060
186251	NG Future	HENRY HUB	Nov-16	MANDATORY	11/13/2014	8.0	\$ 3.9380	\$ 315,040
187628	NG Future	HENRY HUB	Nov-16	ACCELERATED	11/21/2014	39.0	\$ 3.8750	\$ 1,511,250
187629	NG Future	HENRY HUB	Nov-16	DISCRETIONARY	11/21/2014	1.0	\$ 3.8750	\$ 38,750
188511	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	12/4/2014	4.0	\$ 3.8200	\$ 152,800
190586	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.6900	\$ 36,900
191989	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	1/12/2015	4.0	\$ 3.4300	\$ 137,200
191990	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.4300	\$ 34,300
195569	NG Future	HENRY HUB	Nov-16	MANDATORY	2/26/2015	4.0	\$ 3.2700	\$ 130,800
195580	NG Future	HENRY HUB	Nov-16	DISCRETIONARY	2/26/2015	1.0	\$ 3.2700	\$ 32,700
197726	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	3/19/2015	4.0	\$ 3.2550	\$ 130,200
197728	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	3/19/2015	1.0	\$ 3.2550	\$ 32,550
200844	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	4/23/2015	4.0	\$ 3.1400	\$ 125,600
200851	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	4/23/2015	1.0	\$ 3.1400	\$ 31,400
203715	NG Future	HENRY HUB	Nov-16	MANDATORY	5/22/2015	4.0	\$ 3.2700	\$ 130,800
203716	NG Future	HENRY HUB	Nov-16	DISCRETIONARY	5/22/2015	1.0	\$ 3.2700	\$ 32,700
205315	NG OTC Swap	HENRY HUB	Nov-16	MANDATORY	6/12/2015	4.0	\$ 3.2200	\$ 128,800
205316	NG OTC Swap	HENRY HUB	Nov-16	DISCRETIONARY	6/12/2015	1.0	\$ 3.2200	\$ 32,200

120.0 \$ 4,491,050

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
188323	NG Future	HENRY HUB	Dec-16	ACCELERATED	12/2/2014	57.0	\$ 4.0690	\$ 2,319,330
188325	NG Future	HENRY HUB	Dec-16	MANDATORY	12/2/2014	12.0	\$ 4.0690	\$ 488,280
190121	NG Future	HENRY HUB	Dec-16	ACCELERATED	12/15/2014	57.0	\$ 4.0150	\$ 2,288,550
190586	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	12/22/2014	1.0	\$ 3.8600	\$ 38,600
191989	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	1/12/2015	6.0	\$ 3.6200	\$ 217,200
191990	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	1/12/2015	1.0	\$ 3.6200	\$ 36,200
195569	NG Future	HENRY HUB	Dec-16	MANDATORY	2/26/2015	6.0	\$ 3.4600	\$ 207,600
197726	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	3/19/2015	6.0	\$ 3.4370	\$ 206,220
200844	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	4/23/2015	6.0	\$ 3.3080	\$ 198,480
200851	NG OTC Swap	HENRY HUB	Dec-16	DISCRETIONARY	4/23/2015	1.0	\$ 3.3080	\$ 33,080
203717	NG Future	HENRY HUB	Dec-16	MANDATORY	5/22/2015	6.0	\$ 3.4200	\$ 205,200
203718	NG Future	HENRY HUB	Dec-16	DISCRETIONARY	5/22/2015	1.0	\$ 3.4200	\$ 34,200
205315	NG OTC Swap	HENRY HUB	Dec-16	MANDATORY	6/12/2015	6.0	\$ 3.3750	\$ 202,500

166.0 \$ 6,475,440

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
191457	NG Future	HENRY HUB	Jan-17	ACCELERATED	1/5/2015	64.0	\$ 3.8350	\$ 2,454,400
191458	NG Future	HENRY HUB	Jan-17	MANDATORY	1/5/2015	14.0	\$ 3.8350	\$ 536,900
191990	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONARY	1/12/2015	1.0	\$ 3.7700	\$ 37,700
191991	NG Future	HENRY HUB	Jan-17	ACCELERATED	1/12/2015	64.0	\$ 3.7600	\$ 2,406,400
195569	NG Future	HENRY HUB	Jan-17	MANDATORY	2/26/2015	7.0	\$ 3.6150	\$ 253,050
195580	NG Future	HENRY HUB	Jan-17	DISCRETIONARY	2/26/2015	1.0	\$ 3.6150	\$ 36,150
197726	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	3/19/2015	7.0	\$ 3.5900	\$ 251,300
197728	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONARY	3/19/2015	1.0	\$ 3.5900	\$ 35,900
200844	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	4/23/2015	7.0	\$ 3.4900	\$ 244,300
200851	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONARY	4/23/2015	1.0	\$ 3.4900	\$ 34,900
203719	NG Future	HENRY HUB	Jan-17	MANDATORY	5/22/2015	7.0	\$ 3.5350	\$ 247,450
203720	NG Future	HENRY HUB	Jan-17	DISCRETIONARY	5/22/2015	1.0	\$ 3.5350	\$ 35,350
205315	NG OTC Swap	HENRY HUB	Jan-17	MANDATORY	6/12/2015	7.0	\$ 3.5450	\$ 248,150
205316	NG OTC Swap	HENRY HUB	Jan-17	DISCRETIONARY	6/12/2015	1.0	\$ 3.5450	\$ 35,450

183.0 \$ 6,857,400

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
193811	NG Future	HENRY HUB	Feb-17	ACCELERATED	2/5/2015	56.0	\$ 3.6150	\$ 2,024,400
193813	NG Future	HENRY HUB	Feb-17	MANDATORY	2/5/2015	12.0	\$ 3.6150	\$ 433,800
199071	NG Future	HENRY HUB	Feb-17	ACCELERATED	2/26/2015	58.0	\$ 3.6000	\$ 2,088,000
199072	NG Future	HENRY HUB	Feb-17	DISCRETIONARY	2/26/2015	1.0	\$ 3.6000	\$ 36,000
197726	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	3/19/2015	6.0	\$ 3.5780	\$ 214,680
197728	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	3/19/2015	1.0	\$ 3.5780	\$ 35,780
200844	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	4/23/2015	4.0	\$ 3.4800	\$ 139,200
201078	NG Future	HENRY HUB	Feb-17	MANDATORY	4/27/2015	2.0	\$ 3.4150	\$ 68,300
201080	NG Future	HENRY HUB	Feb-17	DISCRETIONARY	4/27/2015	1.0	\$ 3.4150	\$ 34,150
203897	NG Future	HENRY HUB	Feb-17	MANDATORY	5/26/2015	6.0	\$ 3.4980	\$ 209,880
203898	NG Future	HENRY HUB	Feb-17	DISCRETIONARY	5/26/2015	3.0	\$ 3.4980	\$ 104,940
205315	NG OTC Swap	HENRY HUB	Feb-17	MANDATORY	6/12/2015	6.0	\$ 3.5300	\$ 211,800
205316	NG OTC Swap	HENRY HUB	Feb-17	DISCRETIONARY	6/12/2015	1.0	\$ 3.5300	\$ 35,300

	157.0	\$ 5,636,230
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Transaction History

Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
196452	NG Future	HENRY HUB	Mar-17	ACCELERATED	3/9/2015	49.0	\$ 3.5300	\$ 1,729,700
196454	NG Future	HENRY HUB	Mar-17	MANDATORY	3/9/2015	11.0	\$ 3.5300	\$ 388,300
199073	NG Future	HENRY HUB	Mar-17	ACCELERATED	3/13/2015	48.0	\$ 3.5050	\$ 1,682,400
199074	NG Future	HENRY HUB	Mar-17	DISCRETIONARY	3/13/2015	1.0	\$ 3.5050	\$ 35,050
200844	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	4/23/2015	4.0	\$ 3.4300	\$ 137,200
201082	NG Future	HENRY HUB	Mar-17	MANDATORY	4/27/2015	1.0	\$ 3.3600	\$ 33,600
201083	NG Future	HENRY HUB	Mar-17	DISCRETIONARY	4/27/2015	1.0	\$ 3.3600	\$ 33,600
203899	NG Future	HENRY HUB	Mar-17	MANDATORY	5/26/2015	5.0	\$ 3.4430	\$ 172,150
203901	NG Future	HENRY HUB	Mar-17	DISCRETIONARY	5/26/2015	2.0	\$ 3.4430	\$ 68,860
205315	NG OTC Swap	HENRY HUB	Mar-17	MANDATORY	6/12/2015	5.0	\$ 3.4700	\$ 173,500

127.0 \$ 4,454,360

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
199622	NG Future	HENRY HUB	Apr-17	ACCELERATED	4/8/2015	75.0	\$ 3.2150	\$ 2,411,250
199624	NG Future	HENRY HUB	Apr-17	MANDATORY	4/8/2015	8.0	\$ 3.2150	\$ 257,200
199761	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	4/9/2015	1.0	\$ 3.2150	\$ 32,150
203902	NG Future	HENRY HUB	Apr-17	MANDATORY	5/26/2015	4.0	\$ 3.2080	\$ 128,320
203903	NG Future	HENRY HUB	Apr-17	DISCRETIONARY	5/26/2015	2.0	\$ 3.2080	\$ 64,160
205317	NG OTC Swap	HENRY HUB	Apr-17	MANDATORY	6/12/2015	4.0	\$ 3.2000	\$ 128,000

94.0 \$ 3,021,080

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
202173	NG Future	HENRY HUB	May-17	ACCELERATED	5/7/2015	62.0	\$ 3.2200	\$ 1,996,400
202174	NG Future	HENRY HUB	May-17	MANDATORY	5/7/2015	7.0	\$ 3.2200	\$ 225,400
203904	NG Future	HENRY HUB	May-17	DISCRETIONARY	5/26/2015	1.0	\$ 3.2050	\$ 32,050
205317	NG OTC Swap	HENRY HUB	May-17	MANDATORY	6/12/2015	3.0	\$ 3.2000	\$ 96,000

73.0 \$ 2,349,850

Transaction History								
Allegro Deal Key	Deal Type	Location	Month	Type	Transaction Date	No. of Contracts	Price	Total Purchase \$
205321	NG Future	HENRY HUB	Jun-17	ACCELERATED	6/12/2015	25.0	\$ 3.2350	\$ 808,750
205323	NG Future	HENRY HUB	Jun-17	MANDATORY	6/12/2015	5.0	\$ 3.2300	\$ 161,500
205324	NG Future	HENRY HUB	Jun-17	ACCELERATED	6/12/2015	19.0	\$ 3.2300	\$ 613,700

49.0	\$ 1,583,950
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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
Trade was incorrectly tagged as Mandatory and reported as such in the January 2013 report filed with the commission.	112858	NARRAGANSETT	Supply NEC NG	11/26/2012	BUY	NG Future	ACCELERATED	11/1/2014	11/2/2014	0	\$ 240.0	\$ 240	BROKER FEE
	112858	NARRAGANSETT	Supply NEC NG	11/26/2012	BUY	NG Future	ACCELERATED	11/1/2014	12/1/2014	400,000	\$ 4.3	\$ 1,708,000	
	112858	NARRAGANSETT	Supply NEC NG	11/26/2012	BUY	NG Future	ACCELERATED	11/1/2014	12/1/2014	0	\$ -	\$ -	
46 Contracts for Sep 2016 Accelerated hedges were purchased in error on 09/12/2014, upon discovery this position was unwound on 09/29/2014, resulting in a net gain of \$15,119 which will be credited to the customer. Since these are accelerated hedges there is no impact on the incentive calculation.	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	9/2/2016	0	\$ 484.8	\$ 485.00	BROKER FEE
	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	10/1/2016	460,000	\$ 4.0	\$ 1,823,900	
	179654	NARRAGANSETT	Supply NEC NG	9/12/2014	BUY	NG Future	ACCELERATED	9/1/2016	10/1/2016	0	\$ -	\$ -	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	10/1/2016	0	\$ -	\$ -	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	10/1/2016	-460,000	\$ 4.0	\$ (1,840,000)	
	180441	NARRAGANSETT	Supply NEC NG	9/29/2014	SELL	NG Future	ACCELERATED	9/1/2016	9/2/2016	0	\$ 496.3	\$ 496	BROKER FEE