

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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In re: Fuel and purchased power cost
recovery clause with generating performance
incentive factor.

Docket No. 120001-EI

Dated: October 11, 2012

- claim of confidentiality
- notice of intent
- request for confidentiality
- filed by OPC

**PROGRESS ENERGY FLORIDA INC.'S
REQUEST FOR CONFIDENTIAL CLASSIFICATION**

For DN 06910-12, which
is in locked storage. You must be
authorized to view this DN.-CLK

Progress Energy Florida, Inc., ("PEF" or "Company"), pursuant to Section 366.093, Florida Statutes (F.S.), and Rule 25-22.006, Florida Administrative Code (F.A.C.), submits this Request for Confidential Classification for certain information provided in PEF's Responses to Staff's Sixth Set of Interrogatories (Nos. 39-54) submitted on October 11, 2012. In support of this Request, PEF states:

1. PEF's Responses to Staff's Sixth Set of Interrogatories (Nos. 39-54) contain "proprietary business information" under Section 366.093(3), Florida Statutes.
2. The following exhibits are included with this request:
 - (a) Sealed Composite Exhibit A is a package containing an unredacted copy of all the documents for which PEF seeks confidential treatment. Composite Exhibit A is being submitted separately in a sealed envelope labeled "CONFIDENTIAL." In the unredacted version, the information asserted to be confidential is highlighted by yellow marker.

(b) Composite Exhibit B is a package containing two copies of redacted versions of the documents for which the Company requests confidential classification. The specific

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information for which confidential treatment is requested has been blocked out by opaque marker or other means.

(c) Exhibit C is a table which identifies by page and line the information for which PEF seeks confidential classification and the specific statutory bases for seeking confidential treatment.

3. As indicated in Exhibit C, the information for which PEF requests confidential classification is “proprietary confidential business information” within the meaning of Section 366.093(3), F.S. Specifically, the information at issue relates to actual hedging data, such as volumes, hedging savings/costs, trade price differences, and hedging percentages, the disclosure of which would impair the efforts of the Company or its affiliates to negotiate fuel supply contracts on favorable terms. *See* § 366.093(3)(d), F.S.; Affidavit of Joseph McCallister at ¶ 5. Furthermore, the information at issue relates to the competitive interests of PEF and its fuel suppliers, the disclosure of which would impair their competitive businesses. *Id.* § 366.093(3)(e); Affidavit of Joseph McCallister at ¶ 6. Accordingly, such information constitutes “proprietary confidential business information” which is exempt from disclosure under the Public Records Act pursuant to Section 366.093(1), F.S.

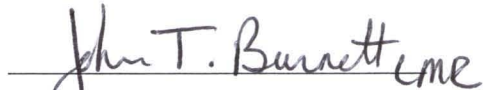
4. The information identified as Exhibit “A” is intended to be and is treated as confidential by the Company. *See* Affidavit of Joseph McCallister at ¶ 7. The information has not been disclosed to the public, and the Company has treated and continues to treat the information and contracts at issue as confidential. *See* Affidavit of Joseph McCallister at ¶ 7.

5. PEF requests that the information identified in Exhibit A be classified as “proprietary confidential business information” within the meaning of section 366.093(3), F.S., that the information remain confidential for a period of at least 18 months as provided in section 366.093(4)

F.S., and that the information be returned as soon as it is no longer necessary for the Commission to conduct its business.

WHEREFORE, for the foregoing reasons, PEF respectfully requests that this Request for Confidential Classification be granted.

RESPECTFULLY SUBMITTED this 11th day of October, 2012.

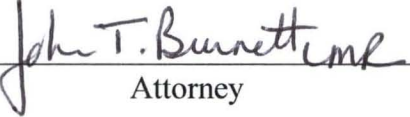
A handwritten signature in black ink that reads "John T. Burnett" with a stylized flourish at the end.

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CERTIFICATE OF SERVICE

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via electronic mail (* via hand delivery) to the following this 11th day of October, 2012.



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Exhibit B

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40. Please state the realized hedging gains and losses by fuel type and by type of hedging instrument for the twelve months beginning August 1, 2011 and ending July 31, 2012.

Answer:

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**Progress Energy Florida
For August 2011 through July 2012**

Hedging Instrument	Fuel Type	Total
OTC Financial Instruments	Natural Gas	
OTC Financial Instruments	Natural Gas - Storage	
OTC Financial Instruments	Heavy Oil	
OTC Financial Instruments	Light Oil	
OTC Financial Instruments	Light Heating Oil - River Barge - Fuel Surcharge Hedges	
OTC Financial Instruments	Light Heating Oil - Rail - Fuel Surcharge Hedges	
Total Net Cost		

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41. For the twelve months beginning August 1, 2011 and ending July 31, 2012, for each month that hedged volumes of fuel oil or natural gas were outside the percentage range for volumes to be hedged stated in PEF's risk management plan or otherwise stated in internal procedures governing PEF's hedging activities, please state the month, the extent to which the volume hedged was outside of the range, and an explanation of the cause.

Answer: The hedging targets ranges established in PEF's 2012 Risk Management Plan for calendar year 2012 were [REDACTED] to [REDACTED] of forecasted natural gas burns at least [REDACTED] of forecasted heavy oil burns, and at least [REDACTED] of forecasted light oil burns. In addition, PEF targeted to hedge between [REDACTED] to [REDACTED] of the estimated fuel surcharge exposure in the coal rail and river barge transportation agreements. As of December 2011, PEF estimated hedge percentages based on 2012 forecasted burns for natural gas, heavy oil, and light oil, and estimated fuel surcharge exposures the river barge and railroad agreements were approximately [REDACTED], [REDACTED], [REDACTED], [REDACTED] and [REDACTED], respectively. Thus, based on forecasted burns and estimated fuel surcharge exposures for 2012, PEF was within its Risk Management Plan target hedge percentage ranges and/or minimum hedge percentage targets as filed in its 2012 Risk Management Plan. PEF's hedging targets are based on annual calendar year forecasted burns and exposures. PEF monitors its actual and forecasted burns for calendar and rolling 12-month periods hedge percentages.

Although the audit period and the annual calendar periods noted in PEF's 2012 Risk Management Plan are different, for the period August 1, 2011 through July 31, 2012, PEF's actual hedge percentages for natural gas, heavy oil, light oil, and coal rail and river surcharge exposures of approximately [REDACTED], [REDACTED], [REDACTED], [REDACTED] and [REDACTED], respectively. As such, these were within the hedging ranges and/or minimum hedge percentages outlined in PEF's 2012 Risk Management Plan for the 2012 calendar year period

49. The price of natural gas has generally trended downward over the past three years and supply seems abundant. Has PEF (or its hedging administrator) modified or fine-tuned its hedging strategy for natural gas over the past three years? If so, please describe the key changes, reasons, and results.

Answer: PEF overall hedging approach and objective have remained consistent over the past three years and PEF continues to utilize a phased hedging program where hedge transactions are executed over time with the objective of reducing price risk and providing greater cost certainty for PEF's customers over time. However, PEF has fine-tuned its oversight and execution of its hedging strategy over the past three years.

Although PEF has not changed the hedging strategy over the past three years, beginning in the first half of 2009, PEF fine tuned certain aspects of its oversight and hedging parameters to 1) enhance certain oversight monitoring metrics; 2) modify the time frame of hedging activities period and modified hedging agreements to reduce cash flow requirements for new transactions; and 3) made minor adjustments in the mix of financial hedging instruments used to execute its hedging strategy.

The efforts made to fine tune certain aspects of the hedging strategy and oversight were the result of regular reviews and were made to provide enhanced oversight and visibility on the potential margin levels for open hedged positions under stressed price scenarios, recognition of on-going market conditions and uncertainty, and the uncertainty associated with legislation aimed at increasing the transparency and oversight of futures, options and over-the-counter (OTC) markets. More details are provided below.

For item 1 above, based on PEF's on-going review of its existing risk reporting limits and hedging activities given the economic downturn and dynamic market conditions at the time, during the first half of 2009 the company decided to broaden the reporting of margin activity to include forward looking predictors of potential posted margin requirements under stressed market conditions. The new reporting limits implemented were Potential Margin at Risk, Value at Risk (VAR), and Volumetric and Tenor limits on financial marginable transactions. The previous reporting limits for margin posted reported on actual margin posted but did not report on potential margin exposure under stressed price conditions. These two new reporting limits when used in combination provide enhanced oversight to evaluate the amount of margin that may be posted or held over time in declining or rising price environments. A summary of these limits are provided below:

- The Potential Margin Posted at Risk limit applies to all marginable open positions and stresses prices taking into account collateral thresholds and actual

margin posted. This new limit provided additional information on the potential margin. This limit is considered a restraining limit when prices are declining. This is because generally as prices are declining the amount of actual margin and potential additional margin that could be required to be posted over time would be increasing.

- The Value at Risk limit also applies to all open marginable positions and stresses prices. This limit is looking at the total potential value of the open marginable transactions under stress conditions and is considered a restraining limit when prices are rising or remain at a high sustained level.

For item 2 above, during the first half of 2009, PEF effectively implemented a 36-month rolling time period for its gas hedging activities and established volume and tenor limits on marginable hedging transactions. In addition, beginning in 2009, PEF began modifying agreements with some of its existing hedging financial OTC counterparties that provide the ability to designate new hedges as non-marginable. Since mid 2009, PEF has executed a majority of its new hedges as non-marginable which reduces the amount of future potential margin and liquidity exposure for new financial hedging transactions.

For item 3 above, PEF made minor changes in the mix of financial hedging products used to execute its hedging strategy. PEF primarily uses fixed priced financial swaps for the majority of its hedging transactions along with a small percentage of financial fixed price natural gas costless collars to reduce fuel cost risk and provide a greater degree of cost certainty for its customers. During the past three years, PEF has continued to primarily use fixed priced financial swaps for the majority of its hedging transactions but has utilized a slightly higher percentage of financial fixed price natural gas costless collars as part of its approved hedging strategy. For background, financial costless collar hedging transactions provides a 'fixed price' price cap and a 'fixed price' price floor ("collar") around the cost of natural gas. These collars provide for greater price certainty for PEF's customers and is an effective tool to hedge against the risk of higher fuel costs if prices move higher while providing the opportunity to participate in lower gas costs if prices continue to decline. For an illustration of the change in the use financial costless collars, as a percentage of the next year's calendar projected burns at the specific points in time, on August 1, 2010 for 2011 and August 1, 2012 for 2013, the percentage of projected burns hedged with costless financial collars was approximately [REDACTED] and [REDACTED], respectively.

PEF continues to execute a consistent strategy of layering in hedging transactions over time for a portion of its projected burns to reduce price risk and volatility, and to provide a greater degree of price certainty. Given the changing and dynamic market conditions, and the potential for changes in the regulatory requirements with respect to financial OTC transactions, PEF has taken the appropriate steps to review its hedging activities and enhance the oversight of hedging activities.

Attachment A

Question 39 a.

2011 August - December Swap Hedges

Delivery Month	Trade Date	Instrument	CF Key	Market	Location	Contract Month	Trade Price	Trade Price	Percent
8/1/2011	1/10/2007	FIXED SWAP	1923554	NYMEX	NG			\$6.791	
9/1/2011	1/10/2007	FIXED SWAP	1923557	NYMEX	NG			\$6.836	
10/1/2011	1/10/2007	FIXED SWAP	1923558	NYMEX	NG			\$6.906	
8/1/2011	1/17/2007	FIXED SWAP	1930734	NYMEX	NG			\$6.777	
9/1/2011	1/17/2007	FIXED SWAP	1930735	NYMEX	NG			\$6.827	
10/1/2011	1/17/2007	FIXED SWAP	1930736	NYMEX	NG			\$6.897	
8/1/2011	2/12/2007	FIXED SWAP	1957425	NYMEX	NG			\$6.910	
9/1/2011	2/12/2007	FIXED SWAP	1957426	NYMEX	NG			\$6.950	
10/1/2011	2/12/2007	FIXED SWAP	1957427	NYMEX	NG			\$7.040	
8/1/2011	2/23/2007	FIXED SWAP	1972123	NYMEX	NG			\$6.993	
9/1/2011	2/23/2007	FIXED SWAP	1972124	NYMEX	NG			\$7.043	
10/1/2011	2/23/2007	FIXED SWAP	1972131	NYMEX	NG			\$7.143	
11/1/2011	2/23/2007	FIXED SWAP	1972133	NYMEX	NG			\$7.543	
12/1/2011	2/23/2007	FIXED SWAP	1972134	NYMEX	NG			\$7.923	
8/1/2011	3/27/2007	FIXED SWAP	2006136	NYMEX	NG			\$7.290	
9/1/2011	3/27/2007	FIXED SWAP	2006137	NYMEX	NG			\$7.310	
10/1/2011	3/27/2007	FIXED SWAP	2006138	NYMEX	NG			\$7.410	
11/1/2011	3/27/2007	FIXED SWAP	2006139	NYMEX	NG			\$7.825	
12/1/2011	3/27/2007	FIXED SWAP	2006140	NYMEX	NG			\$8.235	
8/1/2011	4/12/2007	FIXED SWAP	2038421	NYMEX	NG			\$7.408	
9/1/2011	4/12/2007	FIXED SWAP	2038422	NYMEX	NG			\$7.458	
10/1/2011	4/12/2007	FIXED SWAP	2038423	NYMEX	NG			\$7.583	
8/1/2011	4/20/2007	FIXED SWAP	2045591	NYMEX	NG			\$7.317	
9/1/2011	4/20/2007	FIXED SWAP	2045592	NYMEX	NG			\$7.387	
10/1/2011	4/20/2007	FIXED SWAP	2045593	NYMEX	NG			\$7.472	
8/1/2011	5/10/2007	FIXED SWAP	2074071	NYMEX	NG			\$7.549	
9/1/2011	5/10/2007	FIXED SWAP	2074072	NYMEX	NG			\$7.589	
10/1/2011	5/10/2007	FIXED SWAP	2074076	NYMEX	NG			\$7.684	
8/1/2011	5/24/2007	FIXED SWAP	2087531	NYMEX	NG			\$7.590	
9/1/2011	5/24/2007	FIXED SWAP	2087532	NYMEX	NG			\$7.620	
10/1/2011	5/24/2007	FIXED SWAP	2087533	NYMEX	NG			\$7.715	
8/1/2011	5/31/2007	FIXED SWAP	2092567	NYMEX	NG			\$7.612	
9/1/2011	5/31/2007	FIXED SWAP	2092568	NYMEX	NG			\$7.652	
10/1/2011	5/31/2007	FIXED SWAP	2092569	NYMEX	NG			\$7.747	
8/1/2011	6/15/2007	FIXED SWAP	2111668	NYMEX	NG			\$7.722	
9/1/2011	6/15/2007	FIXED SWAP	2111671	NYMEX	NG			\$7.782	
10/1/2011	6/15/2007	FIXED SWAP	2111672	NYMEX	NG			\$7.857	
8/1/2011	6/27/2007	FIXED SWAP	2120363	NYMEX	NG			\$7.879	
9/1/2011	6/27/2007	FIXED SWAP	2120364	NYMEX	NG			\$7.719	
10/1/2011	6/27/2007	FIXED SWAP	2120365	NYMEX	NG			\$7.819	
8/1/2011	7/9/2007	FIXED SWAP	2127700	NYMEX	NG			\$7.405	
9/1/2011	7/9/2007	FIXED SWAP	2127705	NYMEX	NG			\$7.445	
10/1/2011	7/9/2007	FIXED SWAP	2127706	NYMEX	NG			\$7.545	
8/1/2011	7/20/2007	FIXED SWAP	2141493	NYMEX	NG			\$7.529	
9/1/2011	7/20/2007	FIXED SWAP	2141494	NYMEX	NG			\$7.564	
10/1/2011	7/20/2007	FIXED SWAP	2141495	NYMEX	NG			\$7.659	
8/1/2011	8/2/2007	FIXED SWAP	2152929	NYMEX	NG			\$7.655	
9/1/2011	8/2/2007	FIXED SWAP	2152930	NYMEX	NG			\$7.690	
10/1/2011	8/2/2007	FIXED SWAP	2152931	NYMEX	NG			\$7.795	
8/1/2011	8/13/2007	FIXED SWAP	2164168	NYMEX	NG			\$7.609	
9/1/2011	8/13/2007	FIXED SWAP	2164169	NYMEX	NG			\$7.639	
10/1/2011	8/13/2007	FIXED SWAP	2164170	NYMEX	NG			\$7.734	
8/1/2011	8/28/2007	FIXED SWAP	2182040	NYMEX	NG			\$7.317	
9/1/2011	8/28/2007	FIXED SWAP	2182041	NYMEX	NG			\$7.347	
10/1/2011	8/28/2007	FIXED SWAP	2182042	NYMEX	NG			\$7.442	
8/1/2011	9/12/2007	FIXED SWAP	2194780	NYMEX	NG			\$7.646	
9/1/2011	9/12/2007	FIXED SWAP	2194781	NYMEX	NG			\$7.676	
10/1/2011	9/12/2007	FIXED SWAP	2194782	NYMEX	NG			\$7.771	
8/1/2011	9/26/2007	FIXED SWAP	2209406	NYMEX	NG			\$7.481	
9/1/2011	9/26/2007	FIXED SWAP	2209407	NYMEX	NG			\$7.506	
10/1/2011	9/26/2007	FIXED SWAP	2209408	NYMEX	NG			\$7.581	
8/1/2011	10/16/2007	FIXED SWAP	2242033	NYMEX	NG			\$7.640	

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9/1/2011	10/16/2007	FIXED SWAP	2242034	NYMEX	NG	\$7.655
10/1/2011	10/16/2007	FIXED SWAP	2242035	NYMEX	NG	\$7.720
8/1/2011	12/5/2007	FIXED SWAP	2283341	NYMEX	NG	\$7.882
9/1/2011	12/5/2007	FIXED SWAP	2283342	NYMEX	NG	\$7.897
10/1/2011	12/5/2007	FIXED SWAP	2283343	NYMEX	NG	\$7.957
8/1/2011	12/28/2007	FIXED SWAP	2299340	NYMEX	NG	\$8.318
9/1/2011	12/28/2007	FIXED SWAP	2299341	NYMEX	NG	\$8.333
10/1/2011	12/28/2007	FIXED SWAP	2299342	NYMEX	NG	\$8.388
8/1/2011	1/9/2008	FIXED SWAP	2304850	NYMEX	NG	\$8.057
9/1/2011	1/9/2008	FIXED SWAP	2304851	NYMEX	NG	\$8.072
10/1/2011	1/9/2008	FIXED SWAP	2304852	NYMEX	NG	\$8.127
8/1/2011	2/1/2008	FIXED SWAP	2323437	NYMEX	NG	\$7.919
9/1/2011	2/1/2008	FIXED SWAP	2323438	NYMEX	NG	\$7.929
10/1/2011	2/1/2008	FIXED SWAP	2323439	NYMEX	NG	\$7.984
11/1/2011	2/1/2008	FIXED SWAP	2323444	NYMEX	NG	\$8.184
12/1/2011	2/1/2008	FIXED SWAP	2323446	NYMEX	NG	\$8.419
8/1/2011	2/14/2008	FIXED SWAP	2338211	NYMEX	NG	\$8.220
9/1/2011	2/14/2008	FIXED SWAP	2338212	NYMEX	NG	\$8.230
10/1/2011	2/14/2008	FIXED SWAP	2338213	NYMEX	NG	\$8.290
8/1/2011	2/26/2008	FIXED SWAP	2345581	NYMEX	NG	\$8.483
9/1/2011	2/26/2008	FIXED SWAP	2345582	NYMEX	NG	\$8.503
10/1/2011	2/26/2008	FIXED SWAP	2345585	NYMEX	NG	\$8.588
8/1/2011	3/5/2008	FIXED SWAP	2355510	NYMEX	NG	\$8.766
9/1/2011	3/5/2008	FIXED SWAP	2355511	NYMEX	NG	\$8.776
10/1/2011	3/5/2008	FIXED SWAP	2355512	NYMEX	NG	\$8.856
8/1/2011	4/3/2008	FIXED SWAP	2373677	NYMEX	NG	\$8.234
9/1/2011	4/3/2008	FIXED SWAP	2373678	NYMEX	NG	\$8.244
10/1/2011	4/3/2008	FIXED SWAP	2373679	NYMEX	NG	\$8.329
8/1/2011	4/18/2008	FIXED SWAP	2403379	NYMEX	NG	\$8.897
9/1/2011	4/18/2008	FIXED SWAP	2403381	NYMEX	NG	\$8.907
10/1/2011	4/18/2008	FIXED SWAP	2403383	NYMEX	NG	\$8.982
11/1/2011	4/18/2008	FIXED SWAP	2403385	NYMEX	NG	\$9.262
12/1/2011	4/18/2008	FIXED SWAP	2403387	NYMEX	NG	\$9.632
8/1/2011	5/22/2008	FIXED SWAP	2432520	NYMEX	NG	\$10.035
9/1/2011	5/22/2008	FIXED SWAP	2432521	NYMEX	NG	\$10.055
10/1/2011	5/22/2008	FIXED SWAP	2432522	NYMEX	NG	\$10.135
8/1/2011	6/4/2008	FIXED SWAP	2441256	NYMEX	NG	\$9.622
9/1/2011	6/4/2008	FIXED SWAP	2441257	NYMEX	NG	\$9.642
10/1/2011	6/4/2008	FIXED SWAP	2441258	NYMEX	NG	\$9.722
8/1/2011	6/11/2008	FIXED SWAP	2450410	NYMEX	NG	\$9.930
9/1/2011	6/11/2008	FIXED SWAP	2450411	NYMEX	NG	\$9.950
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11/1/2011	6/12/2008	FIXED SWAP	2450933	NYMEX	NG	\$10.477
12/1/2011	6/12/2008	FIXED SWAP	2450935	NYMEX	NG	\$10.892
8/1/2011	6/25/2008	FIXED SWAP	2457815	IFERC	HHUB	\$10.198
9/1/2011	6/25/2008	FIXED SWAP	2457816	IFERC	HHUB	\$10.223
10/1/2011	6/25/2008	FIXED SWAP	2457817	IFERC	HHUB	\$10.318
8/1/2011	7/10/2008	FIXED SWAP	2468928	IFERC	HHUB	\$9.988
9/1/2011	7/10/2008	FIXED SWAP	2468929	IFERC	HHUB	\$10.011
10/1/2011	7/10/2008	FIXED SWAP	2468930	IFERC	HHUB	\$10.106
8/1/2011	7/25/2008	FIXED SWAP	2479678	IFERC	HHUB	\$8.487
9/1/2011	7/25/2008	FIXED SWAP	2479679	IFERC	HHUB	\$8.512
10/1/2011	7/25/2008	FIXED SWAP	2479680	IFERC	HHUB	\$8.602
11/1/2011	7/25/2008	FIXED SWAP	2479701	NYMEX	NG	\$8.902
12/1/2011	7/25/2008	FIXED SWAP	2479702	NYMEX	NG	\$9.302
8/1/2011	9/2/2008	FIXED SWAP	2509359	IFERC	HHUB	\$8.364
9/1/2011	9/2/2008	FIXED SWAP	2509360	IFERC	HHUB	\$8.384
11/1/2011	9/2/2008	FIXED SWAP	2509362	NYMEX	NG	\$8.756
12/1/2011	9/2/2008	FIXED SWAP	2509363	NYMEX	NG	\$9.086
8/1/2011	10/22/2008	FIXED SWAP	2580174	IFERC	HHUB	\$7.630
9/1/2011	10/22/2008	FIXED SWAP	2580175	IFERC	HHUB	\$7.655
8/1/2011	11/25/2008	FIXED SWAP	2618149	NYMEX	NG	\$7.606
9/1/2011	11/25/2008	FIXED SWAP	2618150	NYMEX	NG	\$7.633
10/1/2011	11/25/2008	FIXED SWAP	2618151	NYMEX	NG	\$7.708
11/1/2011	12/4/2008	FIXED SWAP	2625156	NYMEX	NG	\$7.827
12/1/2011	12/4/2008	FIXED SWAP	2625157	NYMEX	NG	\$8.092
8/1/2011	12/30/2008	FIXED SWAP	2640200	NYMEX	NG	\$7.068
9/1/2011	12/30/2008	FIXED SWAP	2640201	NYMEX	NG	\$7.093
10/1/2011	12/30/2008	FIXED SWAP	2640202	NYMEX	NG	\$7.168
11/1/2011	12/30/2008	FIXED SWAP	2640205	NYMEX	NG	\$7.393
12/1/2011	12/30/2008	FIXED SWAP	2640206	NYMEX	NG	\$7.643

0.3%

for the Strip

8/1/2011	1/15/2009	FIXED SWAP	2655363	NYMEX	NG		\$6.905
9/1/2011	1/15/2009	FIXED SWAP	2655364	NYMEX	NG		\$6.930
10/1/2011	1/15/2009	FIXED SWAP	2655365	NYMEX	NG		\$7.010
11/1/2011	1/16/2009	FIXED SWAP	2656065	NYMEX	NG		\$7.277
12/1/2011	1/16/2009	FIXED SWAP	2656066	NYMEX	NG		\$7.557
8/1/2011	9/29/2009	FIXED SWAP	2883935	NYMEX	NG		\$6.684
9/1/2011	9/29/2009	FIXED SWAP	2883936	NYMEX	NG		\$6.714
10/1/2011	9/29/2009	FIXED SWAP	2883937	NYMEX	NG		\$6.809
8/1/2011	1/21/2010	FIXED SWAP	2978464	NYMEX	NG		\$6.159
9/1/2011	1/21/2010	FIXED SWAP	2978465	NYMEX	NG		\$6.194
10/1/2011	1/21/2010	FIXED SWAP	2978466	NYMEX	NG		\$6.294
11/1/2011	1/22/2010	FIXED SWAP	2978933	NYMEX	NG		\$6.590
12/1/2011	1/22/2010	FIXED SWAP	2978934	NYMEX	NG		\$6.865
8/1/2011	3/11/2010	FIXED SWAP	3006940	IFERC	HHUB		\$5.451
9/1/2011	3/11/2010	FIXED SWAP	3006941	IFERC	HHUB		\$5.485
10/1/2011	3/11/2010	FIXED SWAP	3006942	IFERC	HHUB		\$5.589
11/1/2011	3/25/2010	FIXED SWAP	3011638	NYMEX	NG		\$5.589
12/1/2011	3/25/2010	FIXED SWAP	3011639	NYMEX	NG		\$5.688
8/1/2011	4/14/2010	FIXED SWAP	3030019	NYMEX	NG		\$5.367
9/1/2011	4/14/2010	FIXED SWAP	3030020	NYMEX	NG		\$5.398
10/1/2011	4/14/2010	FIXED SWAP	3030021	NYMEX	NG		\$5.494
8/1/2011	4/29/2010	FIXED SWAP	3040391	NYMEX	NG		\$5.338
9/1/2011	4/29/2010	FIXED SWAP	3040392	NYMEX	NG		\$5.368
10/1/2011	4/29/2010	FIXED SWAP	3040393	NYMEX	NG		\$5.468
11/1/2011	5/5/2010	FIXED SWAP	3048214	NYMEX	NG		\$5.868
12/1/2011	5/5/2010	FIXED SWAP	3048215	NYMEX	NG		\$6.175
8/1/2011	5/19/2010	FIXED SWAP	3055917	NYMEX	NG		\$5.305
9/1/2011	5/19/2010	FIXED SWAP	3055918	NYMEX	NG		\$5.337
10/1/2011	5/19/2010	FIXED SWAP	3055919	NYMEX	NG		\$5.434
11/1/2011	5/27/2010	FIXED SWAP	3059476	NYMEX	NG		\$5.696
12/1/2011	5/27/2010	FIXED SWAP	3059477	NYMEX	NG		\$5.986
8/1/2011	6/2/2010	FIXED SWAP	3062026	NYMEX	NG		\$5.341
9/1/2011	6/2/2010	FIXED SWAP	3062027	NYMEX	NG		\$5.368
10/1/2011	6/2/2010	FIXED SWAP	3062028	NYMEX	NG		\$5.460
8/1/2011	6/4/2010	FIXED SWAP	3071814	NYMEX	NG		\$5.430
9/1/2011	6/4/2010	FIXED SWAP	3071815	NYMEX	NG		\$5.457
10/1/2011	6/4/2010	FIXED SWAP	3071816	NYMEX	NG		\$5.544
8/1/2011	6/8/2010	FIXED SWAP	3073016	NYMEX	NG		\$5.450
9/1/2011	6/8/2010	FIXED SWAP	3073017	NYMEX	NG		\$5.478
10/1/2011	6/8/2010	FIXED SWAP	3073018	NYMEX	NG		\$5.584
8/1/2011	6/11/2010	FIXED SWAP	3074783	NYMEX	NG		\$5.414
9/1/2011	6/11/2010	FIXED SWAP	3074784	NYMEX	NG		\$5.443
10/1/2011	6/11/2010	FIXED SWAP	3074785	NYMEX	NG		\$5.529
8/1/2011	6/15/2010	FIXED SWAP	3075913	NYMEX	NG		\$5.443
9/1/2011	6/15/2010	FIXED SWAP	3075914	NYMEX	NG		\$5.471
8/1/2011	6/17/2010	FIXED SWAP	3077243	NYMEX	NG		\$5.468
9/1/2011	6/17/2010	FIXED SWAP	3077244	NYMEX	NG		\$5.498
11/1/2011	6/17/2010	FIXED SWAP	3077236	NYMEX	NG		\$5.792
12/1/2011	6/17/2010	FIXED SWAP	3077237	NYMEX	NG		\$6.037
8/1/2011	6/21/2010	FIXED SWAP	3078112	NYMEX	NG		\$5.350
9/1/2011	6/21/2010	FIXED SWAP	3078113	NYMEX	NG		\$5.381
8/1/2011	6/22/2010	FIXED SWAP	3078322	NYMEX	NG		\$5.333
9/1/2011	6/22/2010	FIXED SWAP	3078323	NYMEX	NG		\$5.365
11/1/2011	6/24/2010	FIXED SWAP	3079463	NYMEX	NG		\$5.750
12/1/2011	6/24/2010	FIXED SWAP	3079464	NYMEX	NG		\$6.015
8/1/2011	7/1/2010	FIXED SWAP	3083906	NYMEX	NG		\$5.316
9/1/2011	7/1/2010	FIXED SWAP	3083907	NYMEX	NG		\$5.348
11/1/2011	7/1/2010	FIXED SWAP	3084012	NYMEX	NG		\$5.651
12/1/2011	7/1/2010	FIXED SWAP	3084013	NYMEX	NG		\$5.905
8/1/2011	7/13/2010	FIXED SWAP	3088280	NYMEX	NG		\$5.152
9/1/2011	7/13/2010	FIXED SWAP	3088281	NYMEX	NG		\$5.180
8/1/2011	7/20/2010	FIXED SWAP	3091023	IFERC	HHUB		\$5.122
9/1/2011	7/20/2010	FIXED SWAP	3091024	IFERC	HHUB		\$5.148
8/1/2011	7/23/2010	FIXED SWAP	3092425	NYMEX	NG		\$5.144
11/1/2011	7/23/2010	FIXED SWAP	3092431	NYMEX	NG		\$5.464
12/1/2011	7/23/2010	FIXED SWAP	3092432	NYMEX	NG		\$5.716
8/1/2011	7/30/2010	FIXED SWAP	3095309	NYMEX	NG		\$5.187
9/1/2011	7/30/2010	FIXED SWAP	3095310	NYMEX	NG		\$5.208
8/1/2011	8/4/2010	FIXED SWAP	3097812	NYMEX	NG		\$5.132
8/1/2011	8/8/2010	FIXED SWAP	3098642	NYMEX	NG		\$5.038
9/1/2011	8/6/2010	FIXED SWAP	3098643	NYMEX	NG		\$5.062

3.1%
Avg for the Strip

11/1/2011	8/11/2010	FIXED SWAP	3100808	NYMEX	NG	\$5.195	
12/1/2011	8/11/2010	FIXED SWAP	3100809	NYMEX	NG	\$5.483	
8/1/2011	8/12/2010	FIXED SWAP	3101201	IFERC	HHUB	\$4.820	
8/1/2011	8/17/2010	FIXED SWAP	3103034	IFERC	HHUB	\$4.835	
8/1/2011	8/23/2010	FIXED SWAP	3105318	IFERC	HHUB	\$4.707	
11/1/2011	8/23/2010	FIXED SWAP	3105323	NYMEX	NG	\$5.040	2.9%
12/1/2011	8/23/2010	FIXED SWAP	3105324	NYMEX	NG	\$5.318	Apply for the Strip
8/1/2011	8/27/2010	FIXED SWAP	3107255	IFERC	HHUB	\$4.553	
11/1/2011	8/27/2010	FIXED SWAP	3107259	NYMEX	NG	\$4.921	4.2%
12/1/2011	8/27/2010	FIXED SWAP	3107260	NYMEX	NG	\$5.226	Apply for the Strip
8/1/2011	9/7/2010	FIXED SWAP	3111783	IFERC	HHUB	\$4.628	
8/1/2011	9/27/2010	FIXED SWAP	3121508	IFERC	HHUB	\$4.410	4.1%
9/1/2011	9/27/2010	FIXED SWAP	3121509	IFERC	HHUB	\$4.432	
10/1/2011	9/27/2010	FIXED SWAP	3121510	IFERC	HHUB	\$4.510	
11/1/2011	9/27/2010	FIXED SWAP	3121511	IFERC	HHUB	\$4.745	
12/1/2011	9/27/2010	FIXED SWAP	3121512	IFERC	HHUB	\$5.035	Apply for the Strip
8/1/2011	10/19/2010	FIXED SWAP	3137746	IFERC	HHUB	\$4.295	
9/1/2011	10/19/2010	FIXED SWAP	3137747	IFERC	HHUB	\$4.318	
10/1/2011	10/19/2010	FIXED SWAP	3137748	IFERC	HHUB	\$4.400	
8/1/2011	11/3/2010	FIXED SWAP	3158080	NYMEX	NG	\$4.280	
9/1/2011	11/3/2010	FIXED SWAP	3158081	NYMEX	NG	\$4.282	
10/1/2011	11/3/2010	FIXED SWAP	3158082	NYMEX	NG	\$4.380	
11/1/2011	11/30/2010	FIXED SWAP	3164308	NYMEX	NG	\$4.671	2.9%
12/1/2011	11/30/2010	FIXED SWAP	3164309	NYMEX	NG	\$4.987	Apply for the Strip
11/1/2011	12/15/2010	FIXED SWAP	3171888	NYMEX	NG	\$4.686	
12/1/2011	12/15/2010	FIXED SWAP	3171889	NYMEX	NG	\$4.953	Apply for the Strip
8/1/2011	1/6/2011	FIXED SWAP	3182038	NYMEX	NG	\$4.545	
9/1/2011	1/6/2011	FIXED SWAP	3182040	NYMEX	NG	\$4.558	
10/1/2011	1/6/2011	FIXED SWAP	3182041	NYMEX	NG	\$4.620	
11/1/2011	1/27/2011	FIXED SWAP	3196884	NYMEX	NG	\$4.714	3.3%
12/1/2011	1/27/2011	FIXED SWAP	3196885	NYMEX	NG	\$4.946	Apply for the Strip
8/1/2011	2/1/2011	FIXED SWAP	3198619	NYMEX	NG	\$4.533	
9/1/2011	2/1/2011	FIXED SWAP	3198620	NYMEX	NG	\$4.536	
10/1/2011	2/1/2011	FIXED SWAP	3198621	NYMEX	NG	\$4.578	
11/1/2011	2/7/2011	FIXED SWAP	3201502	NYMEX	NG	\$4.588	3.9%
12/1/2011	2/7/2011	FIXED SWAP	3201503	NYMEX	NG	\$4.829	Apply for the Strip
11/1/2011	2/11/2011	FIXED SWAP	3203703	NYMEX	NG	\$4.470	2.3%
12/1/2011	2/11/2011	FIXED SWAP	3203704	NYMEX	NG	\$4.707	Apply for the Strip
11/1/2011	2/22/2011	FIXED SWAP	3208276	NYMEX	NG	\$4.382	2.8%
12/1/2011	2/22/2011	FIXED SWAP	3208277	NYMEX	NG	\$4.627	Apply for the Strip
8/1/2011	3/8/2011	FIXED SWAP	3216198	NYMEX	NG	\$4.105	
11/1/2011	3/9/2011	FIXED SWAP	3216957	NYMEX	NG	\$4.413	
12/1/2011	3/9/2011	FIXED SWAP	3216958	NYMEX	NG	\$4.681	
8/1/2011	3/16/2011	FIXED SWAP	3221559	NYMEX	NG	\$4.202	
9/1/2011	3/16/2011	FIXED SWAP	3221560	NYMEX	NG	\$4.227	
10/1/2011	3/16/2011	FIXED SWAP	3221561	NYMEX	NG	\$4.284	
8/1/2011	3/18/2011	FIXED SWAP	3222355	NYMEX	NG	\$4.422	
9/1/2011	3/18/2011	FIXED SWAP	3222356	NYMEX	NG	\$4.438	
10/1/2011	3/18/2011	FIXED SWAP	3222357	NYMEX	NG	\$4.492	
11/1/2011	3/18/2011	FIXED SWAP	3222362	NYMEX	NG	\$4.667	
12/1/2011	3/18/2011	FIXED SWAP	3222363	NYMEX	NG	\$4.915	
8/1/2011	3/24/2011	FIXED SWAP	3224878	NYMEX	NG	\$4.494	
9/1/2011	3/24/2011	FIXED SWAP	3224879	NYMEX	NG	\$4.502	
10/1/2011	3/24/2011	FIXED SWAP	3224880	NYMEX	NG	\$4.551	
11/1/2011	3/24/2011	FIXED SWAP	3224889	NYMEX	NG	\$4.718	
12/1/2011	3/24/2011	FIXED SWAP	3224870	NYMEX	NG	\$4.981	
8/1/2011	3/29/2011	FIXED SWAP	3226512	NYMEX	NG	\$4.445	
9/1/2011	3/29/2011	FIXED SWAP	3226513	NYMEX	NG	\$4.452	
10/1/2011	3/29/2011	FIXED SWAP	3226514	NYMEX	NG	\$4.503	
11/1/2011	3/29/2011	FIXED SWAP	3226585	NYMEX	NG	\$4.686	3.2%
12/1/2011	3/29/2011	FIXED SWAP	3226586	NYMEX	NG	\$4.899	Apply for the Strip
11/1/2011	3/31/2011	FIXED SWAP	3229975	NYMEX	NG	\$4.770	
12/1/2011	3/31/2011	FIXED SWAP	3229976	NYMEX	NG	\$4.998	
8/1/2011	4/6/2011	FIXED SWAP	3269737	NYMEX	NG	\$4.352	
9/1/2011	4/6/2011	FIXED SWAP	3269738	NYMEX	NG	\$4.367	
11/1/2011	4/6/2011	FIXED SWAP	3269761	NYMEX	NG	\$4.602	2.6%
12/1/2011	4/6/2011	FIXED SWAP	3269762	NYMEX	NG	\$4.849	Apply for the Strip
8/1/2011	4/7/2011	FIXED SWAP	3270215	IFERC	HHUB	\$4.257	
9/1/2011	4/7/2011	FIXED SWAP	3270216	IFERC	HHUB	\$4.273	
10/1/2011	4/7/2011	FIXED SWAP	3270217	IFERC	HHUB	\$4.325	
11/1/2011	4/8/2011	FIXED SWAP	3270892	NYMEX	NG	\$4.494	2.6%

12/1/2011	4/8/2011	FIXED SWAP	3270893	NYMEX	NG		\$4.754		Avg for the Strip
8/1/2011	4/12/2011	FIXED SWAP	3273429	NYMEX	NG		\$4.304		
9/1/2011	4/12/2011	FIXED SWAP	3273430	NYMEX	NG		\$4.325		
10/1/2011	4/12/2011	FIXED SWAP	3273431	NYMEX	NG		\$4.375		
8/1/2011	4/18/2011	FIXED SWAP	3277187	IFERC	HHUB		\$4.307		
9/1/2011	4/18/2011	FIXED SWAP	3277188	IFERC	HHUB		\$4.324		
10/1/2011	4/18/2011	FIXED SWAP	3277189	IFERC	HHUB		\$4.371		
11/1/2011	5/10/2011	FIXED SWAP	3298771	NYMEX	NG		\$4.577		
12/1/2011	5/10/2011	FIXED SWAP	3298772	NYMEX	NG		\$4.792		
8/1/2011	5/11/2011	FIXED SWAP	3299400	IFERC	HHUB		\$4.282		
9/1/2011	5/11/2011	FIXED SWAP	3299401	IFERC	HHUB		\$4.308		
8/1/2011	5/13/2011	FIXED SWAP	3301271	IFERC	HHUB		\$4.352		
9/1/2011	5/13/2011	FIXED SWAP	3301272	IFERC	HHUB		\$4.377		
10/1/2011	5/13/2011	FIXED SWAP	3301273	IFERC	HHUB		\$4.428		
11/1/2011	5/28/2011	FIXED SWAP	3310837	NYMEX	NG		\$4.622		
12/1/2011	5/28/2011	FIXED SWAP	3310838	NYMEX	NG		\$4.839		
11/1/2011	6/13/2011	FIXED SWAP	3331821	NYMEX	NG		\$4.852		
12/1/2011	6/13/2011	FIXED SWAP	3331822	NYMEX	NG		\$5.021		
11/1/2011	6/16/2011	FIXED SWAP	3334013	NYMEX	NG		\$4.649		
12/1/2011	6/16/2011	FIXED SWAP	3334014	NYMEX	NG		\$4.839		
8/1/2011	6/23/2011	FIXED SWAP	3338496	NYMEX	NG		\$4.217		
9/1/2011	6/23/2011	FIXED SWAP	3338497	NYMEX	NG		\$4.243		
10/1/2011	6/23/2011	FIXED SWAP	3338498	NYMEX	NG		\$4.287		
8/1/2011	6/27/2011	FIXED SWAP	3340835	NYMEX	NG		\$4.284		
9/1/2011	6/27/2011	FIXED SWAP	3340836	NYMEX	NG		\$4.288		
10/1/2011	6/27/2011	FIXED SWAP	3340837	NYMEX	NG		\$4.329		
11/1/2011	6/27/2011	FIXED SWAP	3340827	NYMEX	NG		\$4.461		
12/1/2011	6/27/2011	FIXED SWAP	3340828	NYMEX	NG		\$4.646		
8/1/2011	7/6/2011	FIXED SWAP	3346081	NYMEX	NG		\$4.217		
9/1/2011	7/6/2011	FIXED SWAP	3346082	NYMEX	NG		\$4.222		
10/1/2011	7/6/2011	FIXED SWAP	3346083	NYMEX	NG		\$4.280		
11/1/2011	7/6/2011	FIXED SWAP	3346084	NYMEX	NG		\$4.411		
12/1/2011	7/6/2011	FIXED SWAP	3346085	NYMEX	NG		\$4.617		
8/1/2011	7/7/2011	FIXED SWAP	3346886	NYMEX	NG		\$4.133		
9/1/2011	7/7/2011	FIXED SWAP	3346887	NYMEX	NG		\$4.138		
10/1/2011	7/7/2011	FIXED SWAP	3346888	NYMEX	NG		\$4.168		
11/1/2011	7/12/2011	FIXED SWAP	3349573	NYMEX	NG		\$4.473		
12/1/2011	7/12/2011	FIXED SWAP	3349574	NYMEX	NG		\$4.675		
8/1/2011	7/14/2011	FIXED SWAP	3350832	NYMEX	NG		\$4.378		
9/1/2011	7/14/2011	FIXED SWAP	3350833	NYMEX	NG		\$4.358		
10/1/2011	7/14/2011	FIXED SWAP	3350834	NYMEX	NG		\$4.378		
11/1/2011	7/14/2011	FIXED SWAP	3350772	NYMEX	NG		\$4.501		
12/1/2011	7/14/2011	FIXED SWAP	3350773	NYMEX	NG		\$4.696		
11/1/2011	7/20/2011	FIXED SWAP	3353910	NYMEX	NG		\$4.585		
12/1/2011	7/20/2011	FIXED SWAP	3353911	NYMEX	NG		\$4.759		
11/1/2011	7/22/2011	FIXED SWAP	3355429	NYMEX	NG		\$4.493		
12/1/2011	7/22/2011	FIXED SWAP	3355430	NYMEX	NG		\$4.688		
11/1/2011	7/28/2011	FIXED SWAP	3357052	NYMEX	NG		\$4.454		
12/1/2011	7/28/2011	FIXED SWAP	3357053	NYMEX	NG		\$4.624		
9/1/2011	7/28/2011	FIXED SWAP	3366676	NYMEX	NG		\$4.244		
10/1/2011	7/28/2011	FIXED SWAP	3366677	NYMEX	NG		\$4.257		
11/1/2011	7/28/2011	FIXED SWAP	3366678	NYMEX	NG		\$4.369		
12/1/2011	7/28/2011	FIXED SWAP	3366679	NYMEX	NG		\$4.545		
9/1/2011	7/29/2011	FIXED SWAP	3367336	NYMEX	NG		\$4.145		
10/1/2011	7/29/2011	FIXED SWAP	3367337	NYMEX	NG		\$4.157		
11/1/2011	7/29/2011	FIXED SWAP	3367351	NYMEX	NG		\$4.272		
12/1/2011	7/29/2011	FIXED SWAP	3367352	NYMEX	NG		\$4.482		
9/1/2011	8/2/2011	FIXED SWAP	3369642	IFERC	HHUB		\$4.153		
10/1/2011	8/2/2011	FIXED SWAP	3369645	IFERC	HHUB		\$4.154		
11/1/2011	8/2/2011	FIXED SWAP	3369726	IFERC	HHUB		\$4.269		
12/1/2011	8/2/2011	FIXED SWAP	3369727	IFERC	HHUB		\$4.476		
9/1/2011	8/3/2011	FIXED SWAP	3370276	NYMEX	NG		\$4.090		
10/1/2011	8/3/2011	FIXED SWAP	3370277	NYMEX	NG		\$4.102		
11/1/2011	8/3/2011	FIXED SWAP	3370302	IFERC	HHUB		\$4.220		
12/1/2011	8/3/2011	FIXED SWAP	3370303	IFERC	HHUB		\$4.423		
9/1/2011	8/4/2011	FIXED SWAP	3371633	NYMEX	NG		\$3.941		
10/1/2011	8/4/2011	FIXED SWAP	3371634	NYMEX	NG		\$3.955		
11/1/2011	8/4/2011	FIXED SWAP	3371655	IFERC	HHUB		\$4.088		
12/1/2011	8/4/2011	FIXED SWAP	3371658	IFERC	HHUB		\$4.295		
11/1/2011	8/4/2011	FIXED SWAP	3371614	IFERC	HHUB		\$4.088		
12/1/2011	8/4/2011	FIXED SWAP	3371617	IFERC	HHUB		\$4.295		

2.6%
Avg for the Strip

5.4%
Avg for the Strip

See Note 1 Below
Avg for entire strip was 2.7%

<Identified in Attachment C, Example #1
<Identified in Attachment C, Example #1

10/1/2011	8/5/2011	FIXED SWAP	3372211	NYMEX	NG		\$3,962	
11/1/2011	8/5/2011	FIXED SWAP	3372206	IFERC	HHUB		\$4,111	
12/1/2011	8/5/2011	FIXED SWAP	3372207	IFERC	HHUB		\$4,328	2.2% Negative Strip
11/1/2011	8/5/2011	FIXED SWAP	3372263	NYMEX	NG		\$4,113	
12/1/2011	8/5/2011	FIXED SWAP	3372264	NYMEX	NG		\$4,330	2.6% Positive Strip
10/1/2011	8/8/2011	FIXED SWAP	3373797	NYMEX	NG		\$3,957	
9/1/2011	8/9/2011	FIXED SWAP	3374356	IFERC	HHUB		\$3,992	
10/1/2011	8/9/2011	FIXED SWAP	3374354	NYMEX	NG		\$4,015	
11/1/2011	8/9/2011	FIXED SWAP	3374359	IFERC	HHUB		\$4,165	
12/1/2011	8/9/2011	FIXED SWAP	3374360	IFERC	HHUB		\$4,396	2.7% Positive Strip
12/1/2011	9/23/2011	FIXED SWAP	3399647	NYMEX	NG		\$4,021	
11/1/2011	10/7/2011	FIXED SWAP	3455160	NYMEX	NG		\$3,481	
11/1/2011	10/13/2011	FIXED SWAP	3458323	NYMEX	NG		\$3,531	
12/1/2011	10/13/2011	FIXED SWAP	3458324	NYMEX	NG		\$3,814	3.6% Positive Strip
11/1/2011	10/18/2011	FIXED SWAP	3461234	IFERC	HHUB		\$3,551	
12/1/2011	10/18/2011	FIXED SWAP	3461235	IFERC	HHUB		\$3,786	4.4% Positive Strip
11/1/2011	10/21/2011	FIXED SWAP	3463108	NYMEX	NG		\$3,629	
12/1/2011	10/21/2011	FIXED SWAP	3463109	NYMEX	NG		\$3,826	
12/1/2011	11/10/2011	FIXED SWAP	3488812	IFERC	HHUB		\$3,647	
12/1/2011	11/14/2011	FIXED SWAP	3490395	IFERC	HHUB		\$3,456	
12/1/2011	11/18/2011	FIXED SWAP	3493004	NYMEX	NG		\$3,316	

* Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.

* Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

11/1/2011	8/4/2011	FIXED SWAP	3371614	IFERC	HHUB		\$4,068	<Identified in Attachment C, Example #1
12/1/2011	8/4/2011	FIXED SWAP	3371617	IFERC	HHUB		\$4,295	<Identified in Attachment C, Example #1
1/1/2012	8/4/2011	FIXED SWAP	3371618	IFERC	HHUB		\$4,396	<Identified in Attachment C, Example #1
2/1/2012	8/4/2011	FIXED SWAP	3371619	IFERC	HHUB		\$4,401	<Identified in Attachment C, Example #1
3/1/2012	8/4/2011	FIXED SWAP	3371620	IFERC	HHUB		\$4,375	<Identified in Attachment C, Example #1

Question 39 a.
2012 January - July Swap Hedges

Delivery Month	Trade Date	Instrument	Key	Market	Location	Volume (MMB)	Trade Price (\$/MMB)	Mark to Market (\$/MMB)	Unrealized Gain/Loss (\$/MMB)
4/1/2012	7/6/2007	FIXED SWAP	2126522	IFERC	HHUB				\$7.042
5/1/2012	7/6/2007	FIXED SWAP	2126523	IFERC	HHUB				\$6.932
6/1/2012	7/6/2007	FIXED SWAP	2126524	IFERC	HHUB				\$7.020
7/1/2012	7/6/2007	FIXED SWAP	2126525	IFERC	HHUB				\$7.115
4/1/2012	7/11/2007	FIXED SWAP	2130375	IFERC	HHUB				\$7.008
5/1/2012	7/11/2007	FIXED SWAP	2130378	IFERC	HHUB				\$6.891
6/1/2012	7/11/2007	FIXED SWAP	2130387	IFERC	HHUB				\$6.979
7/1/2012	7/11/2007	FIXED SWAP	2130390	IFERC	HHUB				\$7.074
4/1/2012	7/19/2007	FIXED SWAP	2140255	IFERC	HHUB				\$7.200
5/1/2012	7/19/2007	FIXED SWAP	2140256	IFERC	HHUB				\$7.080
6/1/2012	7/19/2007	FIXED SWAP	2140257	IFERC	HHUB				\$7.162
7/1/2012	7/19/2007	FIXED SWAP	2140258	IFERC	HHUB				\$7.257
4/1/2012	8/14/2007	FIXED SWAP	2165064	IFERC	HHUB				\$7.250
5/1/2012	8/14/2007	FIXED SWAP	2165065	IFERC	HHUB				\$7.130
6/1/2012	8/14/2007	FIXED SWAP	2165070	IFERC	HHUB				\$7.205
7/1/2012	8/14/2007	FIXED SWAP	2165071	IFERC	HHUB				\$7.290
4/1/2012	8/28/2007	FIXED SWAP	2181901	IFERC	HHUB				\$7.017
5/1/2012	8/28/2007	FIXED SWAP	2181902	IFERC	HHUB				\$6.907
6/1/2012	8/28/2007	FIXED SWAP	2181903	IFERC	HHUB				\$6.982
7/1/2012	8/28/2007	FIXED SWAP	2181904	IFERC	HHUB				\$7.067
4/1/2012	9/12/2007	FIXED SWAP	2194783	IFERC	HHUB				\$7.379
5/1/2012	9/12/2007	FIXED SWAP	2194786	IFERC	HHUB				\$7.274
6/1/2012	9/12/2007	FIXED SWAP	2194787	IFERC	HHUB				\$7.344
7/1/2012	9/12/2007	FIXED SWAP	2194788	IFERC	HHUB				\$7.419
1/1/2012	9/26/2007	FIXED SWAP	2209409	IFERC	HHUB				\$8.441
2/1/2012	9/26/2007	FIXED SWAP	2209410	IFERC	HHUB				\$8.441
3/1/2012	9/26/2007	FIXED SWAP	2209411	IFERC	HHUB				\$8.186
4/1/2012	9/26/2007	FIXED SWAP	2209412	IFERC	HHUB				\$7.176
5/1/2012	9/26/2007	FIXED SWAP	2209413	IFERC	HHUB				\$7.081
6/1/2012	9/26/2007	FIXED SWAP	2209414	IFERC	HHUB				\$7.136
7/1/2012	9/26/2007	FIXED SWAP	2209415	IFERC	HHUB				\$7.196
4/1/2012	10/3/2007	FIXED SWAP	2220214	IFERC	HHUB				\$7.189
5/1/2012	10/3/2007	FIXED SWAP	2220215	IFERC	HHUB				\$7.099
6/1/2012	10/3/2007	FIXED SWAP	2220220	IFERC	HHUB				\$7.154
7/1/2012	10/3/2007	FIXED SWAP	2220221	IFERC	HHUB				\$7.214
1/1/2012	10/19/2007	FIXED SWAP	2244117	IFERC	HHUB				\$8.590
2/1/2012	10/19/2007	FIXED SWAP	2244118	IFERC	HHUB				\$8.593
3/1/2012	10/19/2007	FIXED SWAP	2244119	IFERC	HHUB				\$8.343
4/1/2012	10/19/2007	FIXED SWAP	2244120	IFERC	HHUB				\$7.410
5/1/2012	10/19/2007	FIXED SWAP	2244121	IFERC	HHUB				\$7.350
6/1/2012	10/19/2007	FIXED SWAP	2244143	IFERC	HHUB				\$7.400
7/1/2012	10/19/2007	FIXED SWAP	2244144	IFERC	HHUB				\$7.455
1/1/2012	11/6/2007	FIXED SWAP	2262110	IFERC	HHUB				\$8.621
2/1/2012	11/6/2007	FIXED SWAP	2262113	IFERC	HHUB				\$8.621
3/1/2012	11/6/2007	FIXED SWAP	2262114	IFERC	HHUB				\$8.371
4/1/2012	11/6/2007	FIXED SWAP	2262115	IFERC	HHUB				\$7.441
5/1/2012	11/6/2007	FIXED SWAP	2262116	IFERC	HHUB				\$7.381
6/1/2012	11/6/2007	FIXED SWAP	2262117	IFERC	HHUB				\$7.431
7/1/2012	11/6/2007	FIXED SWAP	2262118	IFERC	HHUB				\$7.491
4/1/2012	12/10/2007	FIXED SWAP	2287609	IFERC	HHUB				\$7.679
5/1/2012	12/10/2007	FIXED SWAP	2287610	IFERC	HHUB				\$7.644
6/1/2012	12/10/2007	FIXED SWAP	2287611	IFERC	HHUB				\$7.704
7/1/2012	12/10/2007	FIXED SWAP	2287612	IFERC	HHUB				\$7.764
4/1/2012	12/27/2007	FIXED SWAP	2298907	IFERC	HHUB				\$8.011
5/1/2012	12/27/2007	FIXED SWAP	2298908	IFERC	HHUB				\$7.988
6/1/2012	12/27/2007	FIXED SWAP	2298909	IFERC	HHUB				\$8.048
7/1/2012	12/27/2007	FIXED SWAP	2298910	IFERC	HHUB				\$8.113
4/1/2012	1/9/2008	FIXED SWAP	2304853	IFERC	HHUB				\$7.845
5/1/2012	1/9/2008	FIXED SWAP	2304854	IFERC	HHUB				\$7.825
6/1/2012	1/9/2008	FIXED SWAP	2304855	IFERC	HHUB				\$7.885
7/1/2012	1/9/2008	FIXED SWAP	2304856	IFERC	HHUB				\$7.955
1/1/2012	2/1/2008	FIXED SWAP	2323448	NYMEX	NG				\$8.624
2/1/2012	2/1/2008	FIXED SWAP	2323449	NYMEX	NG				\$8.629
3/1/2012	2/1/2008	FIXED SWAP	2323450	NYMEX	NG				\$8.399

0.6%

Avg for the Strip

0.7%

Avg for the Strip

1.1%

Avg for the Strip

4/1/2012	2/13/2008	FIXED SWAP	2334854	IFERC	HHUB	\$7.934
5/1/2012	2/13/2008	FIXED SWAP	2334855	IFERC	HHUB	\$7.919
6/1/2012	2/13/2008	FIXED SWAP	2334856	IFERC	HHUB	\$7.979
7/1/2012	2/13/2008	FIXED SWAP	2334859	IFERC	HHUB	\$8.049
1/1/2012	4/2/2008	FIXED SWAP	2372706	IFERC	HHUB	\$9.352
2/1/2012	4/2/2008	FIXED SWAP	2372707	IFERC	HHUB	\$9.352
3/1/2012	4/2/2008	FIXED SWAP	2372708	IFERC	HHUB	\$9.122
4/1/2012	4/2/2008	FIXED SWAP	2372709	IFERC	HHUB	\$8.260
5/1/2012	4/2/2008	FIXED SWAP	2372710	IFERC	HHUB	\$8.225
6/1/2012	4/2/2008	FIXED SWAP	2372711	IFERC	HHUB	\$8.285
7/1/2012	4/2/2008	FIXED SWAP	2372712	IFERC	HHUB	\$8.365
4/1/2012	4/18/2008	FIXED SWAP	2403482	IFERC	HHUB	\$8.670
5/1/2012	4/18/2008	FIXED SWAP	2403484	IFERC	HHUB	\$8.635
6/1/2012	4/18/2008	FIXED SWAP	2403486	IFERC	HHUB	\$8.695
7/1/2012	4/18/2008	FIXED SWAP	2403488	IFERC	HHUB	\$8.775
4/1/2012	4/25/2008	FIXED SWAP	2407820	IFERC	HHUB	\$8.937
5/1/2012	4/25/2008	FIXED SWAP	2407821	IFERC	HHUB	\$8.892
6/1/2012	4/25/2008	FIXED SWAP	2407824	IFERC	HHUB	\$8.952
7/1/2012	4/25/2008	FIXED SWAP	2407825	IFERC	HHUB	\$9.032
4/1/2012	5/29/2008	FIXED SWAP	2437248	NYMEX	NG	\$9.503
5/1/2012	5/29/2008	FIXED SWAP	2437250	NYMEX	NG	\$9.448
6/1/2012	5/29/2008	FIXED SWAP	2437251	NYMEX	NG	\$9.523
7/1/2012	5/29/2008	FIXED SWAP	2437252	NYMEX	NG	\$9.613
4/1/2012	6/4/2008	FIXED SWAP	2441265	NYMEX	NG	\$9.537
5/1/2012	6/4/2008	FIXED SWAP	2441266	NYMEX	NG	\$9.482
6/1/2012	6/4/2008	FIXED SWAP	2441271	NYMEX	NG	\$9.557
7/1/2012	6/4/2008	FIXED SWAP	2441272	NYMEX	NG	\$9.647
4/1/2012	6/11/2008	FIXED SWAP	2450431	NYMEX	NG	\$9.860
5/1/2012	6/11/2008	FIXED SWAP	2450446	NYMEX	NG	\$9.815
6/1/2012	6/11/2008	FIXED SWAP	2450447	NYMEX	NG	\$9.895
7/1/2012	6/11/2008	FIXED SWAP	2450448	NYMEX	NG	\$9.995
1/1/2012	6/12/2008	FIXED SWAP	2450936	NYMEX	NG	\$11.152
2/1/2012	6/12/2008	FIXED SWAP	2450937	NYMEX	NG	\$11.147
3/1/2012	6/12/2008	FIXED SWAP	2450938	NYMEX	NG	\$10.917
4/1/2012	6/25/2008	FIXED SWAP	2457818	NYMEX	NG	\$10.065
5/1/2012	6/25/2008	FIXED SWAP	2457819	NYMEX	NG	\$10.040
6/1/2012	6/25/2008	FIXED SWAP	2457820	NYMEX	NG	\$10.120
7/1/2012	6/25/2008	FIXED SWAP	2457821	NYMEX	NG	\$10.220
4/1/2012	7/10/2008	FIXED SWAP	2468931	NYMEX	NG	\$9.723
5/1/2012	7/10/2008	FIXED SWAP	2468932	NYMEX	NG	\$9.673
6/1/2012	7/10/2008	FIXED SWAP	2468933	NYMEX	NG	\$9.753
7/1/2012	7/10/2008	FIXED SWAP	2468934	NYMEX	NG	\$9.853
4/1/2012	7/25/2008	FIXED SWAP	2479685	NYMEX	NG	\$8.127
5/1/2012	7/25/2008	FIXED SWAP	2479686	NYMEX	NG	\$8.077
6/1/2012	7/25/2008	FIXED SWAP	2479687	NYMEX	NG	\$8.157
7/1/2012	7/25/2008	FIXED SWAP	2479688	NYMEX	NG	\$8.257
1/1/2012	7/25/2008	FIXED SWAP	2479703	NYMEX	NG	\$9.542
2/1/2012	7/25/2008	FIXED SWAP	2479704	NYMEX	NG	\$9.532
3/1/2012	7/25/2008	FIXED SWAP	2479705	NYMEX	NG	\$9.287
1/1/2012	9/2/2008	FIXED SWAP	2509364	NYMEX	NG	\$9.311
2/1/2012	9/2/2008	FIXED SWAP	2509365	NYMEX	NG	\$9.286
3/1/2012	9/2/2008	FIXED SWAP	2509366	NYMEX	NG	\$9.036
4/1/2012	10/21/2008	FIXED SWAP	2579380	IFERC	HHUB	\$7.399
5/1/2012	10/21/2008	FIXED SWAP	2579381	IFERC	HHUB	\$7.309
6/1/2012	10/21/2008	FIXED SWAP	2579382	IFERC	HHUB	\$7.384
7/1/2012	10/21/2008	FIXED SWAP	2579383	IFERC	HHUB	\$7.474
4/1/2012	11/28/2008	FIXED SWAP	2619060	NYMEX	NG	\$7.627
5/1/2012	11/28/2008	FIXED SWAP	2619061	NYMEX	NG	\$7.542
6/1/2012	11/28/2008	FIXED SWAP	2619062	NYMEX	NG	\$7.612
7/1/2012	11/28/2008	FIXED SWAP	2619063	NYMEX	NG	\$7.702
1/1/2012	12/4/2008	FIXED SWAP	2625158	NYMEX	NG	\$8.307
2/1/2012	12/4/2008	FIXED SWAP	2625159	NYMEX	NG	\$8.282
3/1/2012	12/4/2008	FIXED SWAP	2625160	NYMEX	NG	\$8.037
4/1/2012	12/30/2008	FIXED SWAP	2640210	NYMEX	NG	\$8.618
5/1/2012	12/30/2008	FIXED SWAP	2640227	NYMEX	NG	\$8.743
6/1/2012	12/30/2008	FIXED SWAP	2640228	NYMEX	NG	\$6.813
7/1/2012	12/30/2008	FIXED SWAP	2640229	NYMEX	NG	\$6.898
1/1/2012	12/30/2008	FIXED SWAP	2640207	NYMEX	NG	\$7.858
2/1/2012	12/30/2008	FIXED SWAP	2640208	NYMEX	NG	\$7.833
3/1/2012	12/30/2008	FIXED SWAP	2640209	NYMEX	NG	\$7.588
4/1/2012	1/15/2009	FIXED SWAP	2655366	NYMEX	NG	\$8.820
5/1/2012	1/15/2009	FIXED SWAP	2655367	NYMEX	NG	\$8.750
6/1/2012	1/15/2009	FIXED SWAP	2655368	NYMEX	NG	\$6.620

7/1/2012	1/15/2009	FIXED SWAP	2655369	NYMEX	NG
1/1/2012	1/16/2009	FIXED SWAP	2658067	NYMEX	NG
2/1/2012	1/16/2009	FIXED SWAP	2658068	NYMEX	NG
3/1/2012	1/16/2009	FIXED SWAP	2658069	NYMEX	NG
4/1/2012	12/4/2009	FIXED SWAP	2950199	NYMEX	NG
5/1/2012	12/4/2009	FIXED SWAP	2950200	NYMEX	NG
6/1/2012	12/4/2009	FIXED SWAP	2950203	NYMEX	NG
7/1/2012	12/4/2009	FIXED SWAP	2950204	NYMEX	NG
4/1/2012	1/21/2010	FIXED SWAP	2978480	NYMEX	NG
5/1/2012	1/21/2010	FIXED SWAP	2978481	NYMEX	NG
6/1/2012	1/21/2010	FIXED SWAP	2978482	NYMEX	NG
7/1/2012	1/21/2010	FIXED SWAP	2978483	NYMEX	NG
1/1/2012	1/22/2010	FIXED SWAP	2978935	NYMEX	NG
2/1/2012	1/22/2010	FIXED SWAP	2978936	NYMEX	NG
3/1/2012	1/22/2010	FIXED SWAP	2978937	NYMEX	NG
4/1/2012	2/18/2010	FIXED SWAP	2992074	NYMEX	NG
5/1/2012	2/18/2010	FIXED SWAP	2992075	NYMEX	NG
6/1/2012	2/18/2010	FIXED SWAP	2992076	NYMEX	NG
7/1/2012	2/18/2010	FIXED SWAP	2992077	NYMEX	NG
4/1/2012	3/25/2010	FIXED SWAP	3011629	NYMEX	NG
5/1/2012	3/25/2010	FIXED SWAP	3011630	NYMEX	NG
6/1/2012	3/25/2010	FIXED SWAP	3011631	NYMEX	NG
7/1/2012	3/25/2010	FIXED SWAP	3011634	NYMEX	NG
1/1/2012	3/25/2010	FIXED SWAP	3011640	NYMEX	NG
2/1/2012	3/25/2010	FIXED SWAP	3011641	NYMEX	NG
3/1/2012	3/25/2010	FIXED SWAP	3011642	NYMEX	NG
4/1/2012	4/29/2010	FIXED SWAP	3040394	NYMEX	NG
5/1/2012	4/29/2010	FIXED SWAP	3040395	NYMEX	NG
6/1/2012	4/29/2010	FIXED SWAP	3040396	NYMEX	NG
7/1/2012	4/29/2010	FIXED SWAP	3040397	NYMEX	NG
1/1/2012	5/5/2010	FIXED SWAP	3048216	NYMEX	NG
2/1/2012	5/5/2010	FIXED SWAP	3048217	NYMEX	NG
3/1/2012	5/5/2010	FIXED SWAP	3048218	NYMEX	NG
4/1/2012	5/26/2010	FIXED SWAP	3058993	NYMEX	NG
5/1/2012	5/26/2010	FIXED SWAP	3058994	NYMEX	NG
6/1/2012	5/26/2010	FIXED SWAP	3058995	NYMEX	NG
7/1/2012	5/26/2010	FIXED SWAP	3058996	NYMEX	NG
1/1/2012	5/27/2010	FIXED SWAP	3059476	NYMEX	NG
2/1/2012	5/27/2010	FIXED SWAP	3059479	NYMEX	NG
3/1/2012	5/27/2010	FIXED SWAP	3059480	NYMEX	NG
4/1/2012	6/15/2010	FIXED SWAP	3075915	NYMEX	NG
5/1/2012	6/15/2010	FIXED SWAP	3075916	NYMEX	NG
6/1/2012	6/15/2010	FIXED SWAP	3075917	NYMEX	NG
7/1/2012	6/15/2010	FIXED SWAP	3075919	NYMEX	NG
1/1/2012	6/17/2010	FIXED SWAP	3077238	NYMEX	NG
2/1/2012	6/17/2010	FIXED SWAP	3077239	NYMEX	NG
3/1/2012	6/17/2010	FIXED SWAP	3077240	NYMEX	NG
4/1/2012	6/24/2010	FIXED SWAP	3079508	NYMEX	NG
5/1/2012	6/24/2010	FIXED SWAP	3079509	NYMEX	NG
6/1/2012	6/24/2010	FIXED SWAP	3079510	NYMEX	NG
7/1/2012	6/24/2010	FIXED SWAP	3079511	NYMEX	NG
1/1/2012	6/24/2010	FIXED SWAP	3079465	NYMEX	NG
2/1/2012	6/24/2010	FIXED SWAP	3079466	NYMEX	NG
3/1/2012	6/24/2010	FIXED SWAP	3079467	NYMEX	NG
4/1/2012	7/1/2010	FIXED SWAP	3084025	NYMEX	NG
5/1/2012	7/1/2010	FIXED SWAP	3084026	NYMEX	NG
6/1/2012	7/1/2010	FIXED SWAP	3084027	NYMEX	NG
7/1/2012	7/1/2010	FIXED SWAP	3084028	NYMEX	NG
1/1/2012	7/1/2010	FIXED SWAP	3084014	NYMEX	NG
2/1/2012	7/1/2010	FIXED SWAP	3084015	NYMEX	NG
3/1/2012	7/1/2010	FIXED SWAP	3084016	NYMEX	NG
4/1/2012	7/23/2010	FIXED SWAP	3092417	NYMEX	NG
5/1/2012	7/23/2010	FIXED SWAP	3092418	NYMEX	NG
6/1/2012	7/23/2010	FIXED SWAP	3092419	NYMEX	NG
7/1/2012	7/23/2010	FIXED SWAP	3092420	NYMEX	NG
1/1/2012	7/23/2010	FIXED SWAP	3092433	NYMEX	NG
2/1/2012	7/23/2010	FIXED SWAP	3092434	NYMEX	NG
3/1/2012	7/23/2010	FIXED SWAP	3092435	NYMEX	NG
4/1/2012	8/4/2010	FIXED SWAP	3097813	NYMEX	NG
5/1/2012	8/4/2010	FIXED SWAP	3097814	NYMEX	NG
6/1/2012	8/4/2010	FIXED SWAP	3097815	NYMEX	NG
7/1/2012	8/4/2010	FIXED SWAP	3097816	NYMEX	NG
4/1/2012	8/11/2010	FIXED SWAP	3100801	NYMEX	NG

\$6.905
\$7.782
\$7.757
\$7.522
\$6.280
\$6.240
\$6.295
\$6.360
\$6.124
\$6.074
\$6.129
\$6.199
\$7.070
\$7.030
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\$5.907
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\$5.464
\$5.524
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\$5.984
\$5.385
\$5.393
\$5.431
\$5.491
\$6.071
\$6.006
\$5.845
\$5.270
\$5.275
\$5.310
\$5.362
\$5.885
\$5.828
\$5.670
\$5.276
\$5.275
\$5.301
\$5.346
\$5.088

5/1/2012	8/11/2010	FIXED SWAP	3100802	NYMEX	NG
8/1/2012	8/11/2010	FIXED SWAP	3100803	NYMEX	NG
7/1/2012	8/11/2010	FIXED SWAP	3100804	NYMEX	NG
1/1/2012	8/11/2010	FIXED SWAP	3100810	NYMEX	NG
2/1/2012	8/11/2010	FIXED SWAP	3100811	NYMEX	NG
3/1/2012	8/11/2010	FIXED SWAP	3100812	NYMEX	NG
1/1/2012	8/23/2010	FIXED SWAP	3105325	NYMEX	NG
2/1/2012	8/23/2010	FIXED SWAP	3105326	NYMEX	NG
3/1/2012	8/23/2010	FIXED SWAP	3105327	NYMEX	NG
1/1/2012	8/27/2010	FIXED SWAP	3107261	NYMEX	NG
2/1/2012	8/27/2010	FIXED SWAP	3107262	NYMEX	NG
3/1/2012	8/27/2010	FIXED SWAP	3107263	NYMEX	NG
4/1/2012	8/30/2010	FIXED SWAP	3107665	NYMEX	NG
5/1/2012	8/30/2010	FIXED SWAP	3107666	NYMEX	NG
6/1/2012	8/30/2010	FIXED SWAP	3107667	NYMEX	NG
7/1/2012	8/30/2010	FIXED SWAP	3107668	NYMEX	NG
4/1/2012	9/30/2010	FIXED SWAP	3122701	NYMEX	NG
5/1/2012	9/30/2010	FIXED SWAP	3122702	NYMEX	NG
6/1/2012	9/30/2010	FIXED SWAP	3122703	NYMEX	NG
7/1/2012	9/30/2010	FIXED SWAP	3122704	NYMEX	NG
5/1/2012	11/11/2010	FIXED SWAP	3159295	NYMEX	NG
6/1/2012	11/11/2010	FIXED SWAP	3159296	NYMEX	NG
7/1/2012	11/11/2010	FIXED SWAP	3159297	NYMEX	NG
5/1/2012	11/22/2010	FIXED SWAP	3161684	NYMEX	NG
6/1/2012	11/22/2010	FIXED SWAP	3161685	NYMEX	NG
7/1/2012	11/22/2010	FIXED SWAP	3161686	NYMEX	NG
1/1/2012	11/30/2010	FIXED SWAP	3164310	NYMEX	NG
2/1/2012	11/30/2010	FIXED SWAP	3164311	NYMEX	NG
3/1/2012	11/30/2010	FIXED SWAP	3164312	NYMEX	NG
5/1/2012	12/14/2010	FIXED SWAP	3170803	NYMEX	NG
6/1/2012	12/14/2010	FIXED SWAP	3170804	NYMEX	NG
7/1/2012	12/14/2010	FIXED SWAP	3170805	NYMEX	NG
1/1/2012	12/15/2010	FIXED SWAP	3171870	NYMEX	NG
2/1/2012	12/15/2010	FIXED SWAP	3171871	NYMEX	NG
3/1/2012	12/15/2010	FIXED SWAP	3171872	NYMEX	NG
5/1/2012	1/6/2011	FIXED SWAP	3182043	NYMEX	NG
6/1/2012	1/6/2011	FIXED SWAP	3182044	NYMEX	NG
7/1/2012	1/6/2011	FIXED SWAP	3182045	NYMEX	NG
1/1/2012	1/27/2011	FIXED SWAP	3196866	NYMEX	NG
2/1/2012	1/27/2011	FIXED SWAP	3196867	NYMEX	NG
3/1/2012	1/27/2011	FIXED SWAP	3196868	NYMEX	NG
5/1/2012	2/3/2011	FIXED SWAP	3200027	NYMEX	NG
6/1/2012	2/3/2011	FIXED SWAP	3200028	NYMEX	NG
7/1/2012	2/3/2011	FIXED SWAP	3200029	NYMEX	NG
5/1/2012	2/7/2011	FIXED SWAP	3201570	NYMEX	NG
6/1/2012	2/7/2011	FIXED SWAP	3201571	NYMEX	NG
7/1/2012	2/7/2011	FIXED SWAP	3201572	NYMEX	NG
5/1/2012	2/7/2011	FIXED SWAP	3201399	NYMEX	NG
6/1/2012	2/7/2011	FIXED SWAP	3201400	NYMEX	NG
7/1/2012	2/7/2011	FIXED SWAP	3201401	NYMEX	NG
1/1/2012	2/7/2011	FIXED SWAP	3201504	NYMEX	NG
2/1/2012	2/7/2011	FIXED SWAP	3201505	NYMEX	NG
3/1/2012	2/7/2011	FIXED SWAP	3201506	NYMEX	NG
1/1/2012	2/11/2011	FIXED SWAP	3203706	NYMEX	NG
2/1/2012	2/11/2011	FIXED SWAP	3203707	NYMEX	NG
3/1/2012	2/11/2011	FIXED SWAP	3203708	NYMEX	NG
1/1/2012	2/22/2011	FIXED SWAP	3209276	NYMEX	NG
2/1/2012	2/22/2011	FIXED SWAP	3209279	NYMEX	NG
3/1/2012	2/22/2011	FIXED SWAP	3209280	NYMEX	NG
5/1/2012	3/2/2011	FIXED SWAP	3213918	NYMEX	NG
6/1/2012	3/2/2011	FIXED SWAP	3213919	NYMEX	NG
7/1/2012	3/2/2011	FIXED SWAP	3213920	NYMEX	NG
1/1/2012	3/9/2011	FIXED SWAP	3216959	NYMEX	NG
2/1/2012	3/9/2011	FIXED SWAP	3216960	NYMEX	NG
3/1/2012	3/9/2011	FIXED SWAP	3216961	NYMEX	NG
4/1/2012	3/11/2011	FIXED SWAP	3218236	NYMEX	NG
5/1/2012	3/11/2011	FIXED SWAP	3218237	NYMEX	NG
6/1/2012	3/11/2011	FIXED SWAP	3218238	NYMEX	NG
7/1/2012	3/11/2011	FIXED SWAP	3218239	NYMEX	NG
1/1/2012	3/18/2011	FIXED SWAP	3222364	NYMEX	NG
2/1/2012	3/18/2011	FIXED SWAP	3222365	NYMEX	NG
3/1/2012	3/18/2011	FIXED SWAP	3222366	NYMEX	NG
1/1/2012	3/24/2011	FIXED SWAP	3224671	NYMEX	NG

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\$4.979
\$5.083

2/1/2012	3/24/2011	FIXED SWAP	3224672	NYMEX	NG	\$5.066
3/1/2012	3/24/2011	FIXED SWAP	3224673	NYMEX	NG	\$5.007
4/1/2012	3/24/2011	FIXED SWAP	3224662	NYMEX	NG	\$4.849
5/1/2012	3/24/2011	FIXED SWAP	3224663	NYMEX	NG	\$4.868
6/1/2012	3/24/2011	FIXED SWAP	3224664	NYMEX	NG	\$4.902
7/1/2012	3/24/2011	FIXED SWAP	3224665	NYMEX	NG	\$4.945
1/1/2012	3/29/2011	FIXED SWAP	3226587	NYMEX	NG	\$5.019
2/1/2012	3/29/2011	FIXED SWAP	3226588	NYMEX	NG	\$5.001
3/1/2012	3/29/2011	FIXED SWAP	3226589	NYMEX	NG	\$4.939
1/1/2012	3/31/2011	FIXED SWAP	3229977	NYMEX	NG	\$5.118
2/1/2012	3/31/2011	FIXED SWAP	3229978	NYMEX	NG	\$5.098
3/1/2012	3/31/2011	FIXED SWAP	3229979	NYMEX	NG	\$5.038
1/1/2012	4/6/2011	FIXED SWAP	3269763	NYMEX	NG	\$4.976
2/1/2012	4/6/2011	FIXED SWAP	3269764	NYMEX	NG	\$4.957
3/1/2012	4/6/2011	FIXED SWAP	3269765	NYMEX	NG	\$4.892
1/1/2012	4/8/2011	FIXED SWAP	3270894	NYMEX	NG	\$4.890
2/1/2012	4/8/2011	FIXED SWAP	3270895	NYMEX	NG	\$4.876
3/1/2012	4/8/2011	FIXED SWAP	3270896	NYMEX	NG	\$4.810
4/1/2012	4/8/2011	FIXED SWAP	3270897	NYMEX	NG	\$4.679
5/1/2012	4/8/2011	FIXED SWAP	3270898	NYMEX	NG	\$4.708
6/1/2012	4/8/2011	FIXED SWAP	3270899	NYMEX	NG	\$4.747
7/1/2012	4/8/2011	FIXED SWAP	3270900	NYMEX	NG	\$4.793
4/1/2012	4/18/2011	FIXED SWAP	3277272	NYMEX	NG	\$4.687
5/1/2012	4/18/2011	FIXED SWAP	3277273	NYMEX	NG	\$4.712
6/1/2012	4/18/2011	FIXED SWAP	3277274	NYMEX	NG	\$4.752
7/1/2012	4/18/2011	FIXED SWAP	3277275	NYMEX	NG	\$4.796
4/1/2012	5/6/2011	FIXED SWAP	3296300	NYMEX	NG	\$4.701
5/1/2012	5/6/2011	FIXED SWAP	3296301	NYMEX	NG	\$4.721
6/1/2012	5/6/2011	FIXED SWAP	3296302	NYMEX	NG	\$4.759
7/1/2012	5/6/2011	FIXED SWAP	3296303	NYMEX	NG	\$4.804
1/1/2012	5/10/2011	FIXED SWAP	3298774	NYMEX	NG	\$4.906
2/1/2012	5/10/2011	FIXED SWAP	3298775	NYMEX	NG	\$4.897
3/1/2012	5/10/2011	FIXED SWAP	3298776	NYMEX	NG	\$4.837
4/1/2012	5/11/2011	FIXED SWAP	3299481	NYMEX	NG	\$4.671
5/1/2012	5/11/2011	FIXED SWAP	3299482	NYMEX	NG	\$4.694
6/1/2012	5/11/2011	FIXED SWAP	3299483	NYMEX	NG	\$4.733
7/1/2012	5/11/2011	FIXED SWAP	3299484	NYMEX	NG	\$4.779
4/1/2012	5/13/2011	FIXED SWAP	3301243	NYMEX	NG	\$4.719
5/1/2012	5/13/2011	FIXED SWAP	3301244	NYMEX	NG	\$4.742
6/1/2012	5/13/2011	FIXED SWAP	3301245	NYMEX	NG	\$4.781
7/1/2012	5/13/2011	FIXED SWAP	3301246	NYMEX	NG	\$4.827
4/1/2012	5/24/2011	FIXED SWAP	3309062	NYMEX	NG	\$4.781
5/1/2012	5/24/2011	FIXED SWAP	3309063	NYMEX	NG	\$4.799
6/1/2012	5/24/2011	FIXED SWAP	3309064	NYMEX	NG	\$4.838
7/1/2012	5/24/2011	FIXED SWAP	3309066	NYMEX	NG	\$4.883
1/1/2012	5/26/2011	FIXED SWAP	3310639	NYMEX	NG	\$4.954
2/1/2012	5/26/2011	FIXED SWAP	3310640	NYMEX	NG	\$4.945
3/1/2012	5/26/2011	FIXED SWAP	3310641	NYMEX	NG	\$4.885
4/1/2012	6/9/2011	FIXED SWAP	3329740	NYMEX	NG	\$4.889
5/1/2012	6/9/2011	FIXED SWAP	3329741	NYMEX	NG	\$4.899
6/1/2012	6/9/2011	FIXED SWAP	3329742	NYMEX	NG	\$4.925
7/1/2012	6/9/2011	FIXED SWAP	3329743	NYMEX	NG	\$4.964
1/1/2012	6/13/2011	FIXED SWAP	3331823	NYMEX	NG	\$5.113
2/1/2012	6/13/2011	FIXED SWAP	3331824	NYMEX	NG	\$5.101
3/1/2012	6/13/2011	FIXED SWAP	3331825	NYMEX	NG	\$5.040
1/1/2012	6/16/2011	FIXED SWAP	3334015	NYMEX	NG	\$4.942
2/1/2012	6/16/2011	FIXED SWAP	3334016	NYMEX	NG	\$4.932
3/1/2012	6/16/2011	FIXED SWAP	3334017	NYMEX	NG	\$4.875
4/1/2012	6/16/2011	FIXED SWAP	3334001	NYMEX	NG	\$4.732
5/1/2012	6/16/2011	FIXED SWAP	3334002	NYMEX	NG	\$4.747
6/1/2012	6/16/2011	FIXED SWAP	3334003	NYMEX	NG	\$4.777
7/1/2012	6/16/2011	FIXED SWAP	3334004	NYMEX	NG	\$4.821
1/1/2012	6/27/2011	FIXED SWAP	3340629	NYMEX	NG	\$4.748
2/1/2012	6/27/2011	FIXED SWAP	3340630	NYMEX	NG	\$4.740
3/1/2012	6/27/2011	FIXED SWAP	3340631	NYMEX	NG	\$4.684
4/1/2012	6/28/2011	FIXED SWAP	3341157	NYMEX	NG	\$4.633
5/1/2012	6/28/2011	FIXED SWAP	3341158	NYMEX	NG	\$4.656
6/1/2012	6/28/2011	FIXED SWAP	3341159	NYMEX	NG	\$4.688
7/1/2012	6/28/2011	FIXED SWAP	3341160	NYMEX	NG	\$4.733
1/1/2012	7/6/2011	FIXED SWAP	3346086	NYMEX	NG	\$4.721
2/1/2012	7/6/2011	FIXED SWAP	3346087	NYMEX	NG	\$4.721
3/1/2012	7/6/2011	FIXED SWAP	3346088	NYMEX	NG	\$4.680
4/1/2012	7/7/2011	FIXED SWAP	3346897	NYMEX	NG	\$4.525

5/1/2012	7/7/2011	FIXED SWAP	3346898	NYMEX	NG
6/1/2012	7/7/2011	FIXED SWAP	3348899	NYMEX	NG
7/1/2012	7/7/2011	FIXED SWAP	3348900	NYMEX	NG
1/1/2012	7/12/2011	FIXED SWAP	3349575	NYMEX	NG
2/1/2012	7/12/2011	FIXED SWAP	3349576	NYMEX	NG
3/1/2012	7/12/2011	FIXED SWAP	3349577	NYMEX	NG
4/1/2012	7/12/2011	FIXED SWAP	3349566	NYMEX	NG
5/1/2012	7/12/2011	FIXED SWAP	3349567	NYMEX	NG
6/1/2012	7/12/2011	FIXED SWAP	3349568	NYMEX	NG
7/1/2012	7/12/2011	FIXED SWAP	3349569	NYMEX	NG
1/1/2012	7/14/2011	FIXED SWAP	3350774	NYMEX	NG
2/1/2012	7/14/2011	FIXED SWAP	3350775	NYMEX	NG
3/1/2012	7/14/2011	FIXED SWAP	3350776	NYMEX	NG
4/1/2012	7/14/2011	FIXED SWAP	3350843	NYMEX	NG
5/1/2012	7/14/2011	FIXED SWAP	3350844	NYMEX	NG
6/1/2012	7/14/2011	FIXED SWAP	3350845	NYMEX	NG
7/1/2012	7/14/2011	FIXED SWAP	3350846	NYMEX	NG
4/1/2012	7/19/2011	FIXED SWAP	3353518	NYMEX	NG
5/1/2012	7/19/2011	FIXED SWAP	3353519	NYMEX	NG
6/1/2012	7/19/2011	FIXED SWAP	3353520	NYMEX	NG
7/1/2012	7/19/2011	FIXED SWAP	3353521	NYMEX	NG
1/1/2012	7/20/2011	FIXED SWAP	3353913	NYMEX	NG
2/1/2012	7/20/2011	FIXED SWAP	3353926	NYMEX	NG
3/1/2012	7/20/2011	FIXED SWAP	3353927	NYMEX	NG
5/1/2012	7/21/2011	FIXED SWAP	3354886	IFERC	HHUB
6/1/2012	7/21/2011	FIXED SWAP	3354887	IFERC	HHUB
7/1/2012	7/21/2011	FIXED SWAP	3354888	IFERC	HHUB
1/1/2012	7/22/2011	FIXED SWAP	3355431	NYMEX	NG
2/1/2012	7/22/2011	FIXED SWAP	3355432	NYMEX	NG
3/1/2012	7/22/2011	FIXED SWAP	3355433	NYMEX	NG
1/1/2012	7/26/2011	FIXED SWAP	3357054	NYMEX	NG
2/1/2012	7/26/2011	FIXED SWAP	3357055	NYMEX	NG
3/1/2012	7/26/2011	FIXED SWAP	3357056	NYMEX	NG
1/1/2012	7/28/2011	FIXED SWAP	3366680	NYMEX	NG
2/1/2012	7/28/2011	FIXED SWAP	3366681	NYMEX	NG
3/1/2012	7/28/2011	FIXED SWAP	3366682	NYMEX	NG
5/1/2012	7/28/2011	FIXED SWAP	3366683	IFERC	HHUB
6/1/2012	7/28/2011	FIXED SWAP	3366684	IFERC	HHUB
7/1/2012	7/28/2011	FIXED SWAP	3366685	IFERC	HHUB
1/1/2012	7/29/2011	FIXED SWAP	3367353	NYMEX	NG
2/1/2012	7/29/2011	FIXED SWAP	3367354	NYMEX	NG
3/1/2012	7/29/2011	FIXED SWAP	3367355	NYMEX	NG
1/1/2012	8/2/2011	FIXED SWAP	3369728	IFERC	HHUB
2/1/2012	8/2/2011	FIXED SWAP	3369729	IFERC	HHUB
3/1/2012	8/2/2011	FIXED SWAP	3369730	IFERC	HHUB
5/1/2012	8/2/2011	FIXED SWAP	3369817	IFERC	HHUB
6/1/2012	8/2/2011	FIXED SWAP	3369818	IFERC	HHUB
7/1/2012	8/2/2011	FIXED SWAP	3369819	IFERC	HHUB
1/1/2012	8/3/2011	FIXED SWAP	3370306	IFERC	HHUB
2/1/2012	8/3/2011	FIXED SWAP	3370307	IFERC	HHUB
3/1/2012	8/3/2011	FIXED SWAP	3370308	IFERC	HHUB
1/1/2012	8/4/2011	FIXED SWAP	3371659	IFERC	HHUB
2/1/2012	8/4/2011	FIXED SWAP	3371680	IFERC	HHUB
3/1/2012	8/4/2011	FIXED SWAP	3371681	IFERC	HHUB
4/1/2012	8/4/2011	FIXED SWAP	3371682	NYMEX	NG
5/1/2012	8/4/2011	FIXED SWAP	3371683	NYMEX	NG
6/1/2012	8/4/2011	FIXED SWAP	3371684	NYMEX	NG
7/1/2012	8/4/2011	FIXED SWAP	3371685	NYMEX	NG
1/1/2012	8/4/2011	FIXED SWAP	3371618	IFERC	HHUB
2/1/2012	8/4/2011	FIXED SWAP	3371619	IFERC	HHUB
3/1/2012	8/4/2011	FIXED SWAP	3371620	IFERC	HHUB
4/1/2012	8/4/2011	FIXED SWAP	3371621	NYMEX	NG
5/1/2012	8/4/2011	FIXED SWAP	3371622	NYMEX	NG
6/1/2012	8/4/2011	FIXED SWAP	3371623	NYMEX	NG
7/1/2012	8/4/2011	FIXED SWAP	3371624	NYMEX	NG
1/1/2012	8/5/2011	FIXED SWAP	3372208	IFERC	HHUB
2/1/2012	8/5/2011	FIXED SWAP	3372209	IFERC	HHUB
3/1/2012	8/5/2011	FIXED SWAP	3372210	IFERC	HHUB
1/1/2012	8/5/2011	FIXED SWAP	3372265	NYMEX	NG
2/1/2012	8/5/2011	FIXED SWAP	3372266	NYMEX	NG
3/1/2012	8/5/2011	FIXED SWAP	3372267	NYMEX	NG
5/1/2012	8/5/2011	FIXED SWAP	3372226	IFERC	HHUB
6/1/2012	8/5/2011	FIXED SWAP	3372227	IFERC	HHUB

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\$4.427

7/1/2012	8/5/2011	FIXED SWAP	3372230	IFERC	HHUB	\$4.469
5/1/2012	8/5/2011	FIXED SWAP	3372256	IFERC	HHUB	\$4.392
6/1/2012	8/5/2011	FIXED SWAP	3372259	IFERC	HHUB	\$4.427
7/1/2012	8/5/2011	FIXED SWAP	3372260	IFERC	HHUB	\$4.469
5/1/2012	8/8/2011	FIXED SWAP	3373792	IFERC	HHUB	\$4.395
6/1/2012	8/8/2011	FIXED SWAP	3373793	IFERC	HHUB	\$4.428
7/1/2012	8/8/2011	FIXED SWAP	3373794	IFERC	HHUB	\$4.468
1/1/2012	8/9/2011	FIXED SWAP	3374361	IFERC	HHUB	\$4.483
2/1/2012	8/9/2011	FIXED SWAP	3374362	IFERC	HHUB	\$4.484
3/1/2012	8/9/2011	FIXED SWAP	3374363	IFERC	HHUB	\$4.456
5/1/2012	8/9/2011	FIXED SWAP	3374364	IFERC	HHUB	\$4.439
6/1/2012	8/9/2011	FIXED SWAP	3374365	IFERC	HHUB	\$4.471
7/1/2012	8/9/2011	FIXED SWAP	3374366	IFERC	HHUB	\$4.510
5/1/2012	8/17/2011	FIXED SWAP	3379026	IFERC	HHUB	\$4.386
6/1/2012	8/17/2011	FIXED SWAP	3379027	IFERC	HHUB	\$4.423
7/1/2012	8/17/2011	FIXED SWAP	3379028	IFERC	HHUB	\$4.466
5/1/2012	8/25/2011	FIXED SWAP	3383884	IFERC	HHUB	\$4.305
6/1/2012	8/25/2011	FIXED SWAP	3383885	IFERC	HHUB	\$4.342
7/1/2012	8/25/2011	FIXED SWAP	3383886	IFERC	HHUB	\$4.385
5/1/2012	9/2/2011	FIXED SWAP	3388488	IFERC	HHUB	\$4.313
6/1/2012	9/2/2011	FIXED SWAP	3388489	IFERC	HHUB	\$4.356
7/1/2012	9/2/2011	FIXED SWAP	3388490	IFERC	HHUB	\$4.403
4/1/2012	9/14/2011	FIXED SWAP	3394486	NYMEX	NG	\$4.384
5/1/2012	9/14/2011	FIXED SWAP	3394487	NYMEX	NG	\$4.409
6/1/2012	9/14/2011	FIXED SWAP	3394488	NYMEX	NG	\$4.448
7/1/2012	9/14/2011	FIXED SWAP	3394489	NYMEX	NG	\$4.490
1/1/2012	9/23/2011	FIXED SWAP	3399649	NYMEX	NG	\$4.159
4/1/2012	9/23/2011	FIXED SWAP	3399660	NYMEX	NG	\$4.139
5/1/2012	9/23/2011	FIXED SWAP	3399661	NYMEX	NG	\$4.173
6/1/2012	9/23/2011	FIXED SWAP	3399662	NYMEX	NG	\$4.215
7/1/2012	9/23/2011	FIXED SWAP	3399663	NYMEX	NG	\$4.259
1/1/2012	10/7/2011	FIXED SWAP	3455139	NYMEX	NG	\$4.000
4/1/2012	10/7/2011	FIXED SWAP	3455141	NYMEX	NG	\$3.977
5/1/2012	10/7/2011	FIXED SWAP	3455142	NYMEX	NG	\$4.011
6/1/2012	10/7/2011	FIXED SWAP	3455143	NYMEX	NG	\$4.051
7/1/2012	10/7/2011	FIXED SWAP	3455144	NYMEX	NG	\$4.095
1/1/2012	10/11/2011	FIXED SWAP	3456969	NYMEX	NG	\$4.008
1/1/2012	10/13/2011	FIXED SWAP	3458325	NYMEX	NG	\$3.971
2/1/2012	10/13/2011	FIXED SWAP	3458326	NYMEX	NG	\$3.989
3/1/2012	10/13/2011	FIXED SWAP	3458327	NYMEX	NG	\$3.953
1/1/2012	10/13/2011	FIXED SWAP	3458341	NYMEX	NG	\$3.971
1/1/2012	10/18/2011	FIXED SWAP	3461236	IFERC	HHUB	\$3.925
2/1/2012	10/18/2011	FIXED SWAP	3461237	IFERC	HHUB	\$3.944
3/1/2012	10/18/2011	FIXED SWAP	3461238	IFERC	HHUB	\$3.913
1/1/2012	10/18/2011	FIXED SWAP	3461239	NYMEX	NG	\$3.927
4/1/2012	10/19/2011	FIXED SWAP	3461714	NYMEX	NG	\$3.926
5/1/2012	10/19/2011	FIXED SWAP	3461715	NYMEX	NG	\$3.962
6/1/2012	10/19/2011	FIXED SWAP	3461716	NYMEX	NG	\$4.005
7/1/2012	10/19/2011	FIXED SWAP	3461717	NYMEX	NG	\$4.051
1/1/2012	10/21/2011	FIXED SWAP	3463110	NYMEX	NG	\$3.950
2/1/2012	10/21/2011	FIXED SWAP	3463111	NYMEX	NG	\$3.963
3/1/2012	10/21/2011	FIXED SWAP	3463112	NYMEX	NG	\$3.927
1/1/2012	10/21/2011	FIXED SWAP	3463121	NYMEX	NG	\$3.950
4/1/2012	10/21/2011	FIXED SWAP	3463101	IFERC	TRNSZ4	\$3.928
5/1/2012	10/21/2011	FIXED SWAP	3463102	IFERC	TRNSZ4	\$3.961
6/1/2012	10/21/2011	FIXED SWAP	3463103	IFERC	TRNSZ4	\$4.001
7/1/2012	10/21/2011	FIXED SWAP	3463104	IFERC	TRNSZ4	\$4.046
1/1/2012	10/26/2011	FIXED SWAP	3471866	IFERC	TRNSZ4	\$3.926
4/1/2012	10/27/2011	FIXED SWAP	3472724	IFERC	TRNSZ4	\$3.890
5/1/2012	10/27/2011	FIXED SWAP	3472725	IFERC	TRNSZ4	\$3.927
6/1/2012	10/27/2011	FIXED SWAP	3472726	IFERC	TRNSZ4	\$3.968
7/1/2012	10/27/2011	FIXED SWAP	3472727	IFERC	TRNSZ4	\$4.015
1/1/2012	11/1/2011	FIXED SWAP	3475454	IFERC	TRNSZ4	\$3.936
4/1/2012	11/4/2011	FIXED SWAP	3478146	IFERC	TRNSZ4	\$3.879
5/1/2012	11/4/2011	FIXED SWAP	3478147	IFERC	TRNSZ4	\$3.913
6/1/2012	11/4/2011	FIXED SWAP	3478148	IFERC	TRNSZ4	\$3.951
7/1/2012	11/4/2011	FIXED SWAP	3478149	IFERC	TRNSZ4	\$3.967
4/1/2012	11/7/2011	FIXED SWAP	3479615	IFERC	TRNSZ4	\$3.800
5/1/2012	11/7/2011	FIXED SWAP	3479616	IFERC	TRNSZ4	\$3.838
6/1/2012	11/7/2011	FIXED SWAP	3479617	IFERC	TRNSZ4	\$3.878
7/1/2012	11/7/2011	FIXED SWAP	3479618	IFERC	TRNSZ4	\$3.924
1/1/2012	11/9/2011	FIXED SWAP	3488193	IFERC	TRNSZ4	\$3.767
4/1/2012	11/9/2011	FIXED SWAP	3488194	IFERC	TRNSZ4	\$3.749

5/1/2012	11/9/2011	FIXED SWAP	3488195	IFERC	TRNSZ4		\$3.786	
6/1/2012	11/9/2011	FIXED SWAP	3488196	IFERC	TRNSZ4		\$3.826	
7/1/2012	11/9/2011	FIXED SWAP	3488197	IFERC	TRNSZ4		\$3.871	
4/1/2012	12/9/2011	FIXED SWAP	3502065	NYMEX	NG		\$3.411	
5/1/2012	12/9/2011	FIXED SWAP	3502066	NYMEX	NG		\$3.455	
6/1/2012	12/9/2011	FIXED SWAP	3502067	NYMEX	NG		\$3.497	
7/1/2012	12/9/2011	FIXED SWAP	3502068	NYMEX	NG		\$3.547	
4/1/2012	12/14/2011	FIXED SWAP	3503794	IFERC	TRNSZ4		\$3.269	
5/1/2012	12/14/2011	FIXED SWAP	3503797	IFERC	TRNSZ4		\$3.335	
6/1/2012	12/14/2011	FIXED SWAP	3503798	IFERC	TRNSZ4		\$3.380	
7/1/2012	12/14/2011	FIXED SWAP	3503799	IFERC	TRNSZ4		\$3.433	
4/1/2012	12/28/2011	FIXED SWAP	3508791	IFERC	TRNSZ4		\$3.221	
5/1/2012	12/28/2011	FIXED SWAP	3508792	IFERC	TRNSZ4		\$3.271	
6/1/2012	12/28/2011	FIXED SWAP	3508793	IFERC	TRNSZ4		\$3.318	
7/1/2012	12/28/2011	FIXED SWAP	3508794	IFERC	TRNSZ4		\$3.379	
5/1/2012	12/29/2011	FIXED SWAP	3509355	IFERC	TRNSZ4		\$3.183	
6/1/2012	12/29/2011	FIXED SWAP	3509356	IFERC	TRNSZ4		\$3.232	
7/1/2012	12/29/2011	FIXED SWAP	3509357	IFERC	TRNSZ4		\$3.282	
2/1/2012	12/30/2011	FIXED SWAP	3509780	NYMEX	NG		\$2.969	
2/1/2012	1/11/2012	FIXED SWAP	3514235	NYMEX	NG		\$2.774	
3/1/2012	1/11/2012	FIXED SWAP	3514236	NYMEX	NG		\$2.803	
7/1/2012	1/26/2012	FIXED SWAP	3521407	NYMEX	NG		\$2.980	
7/1/2012	1/31/2012	FIXED SWAP	3523049	IFERC	TRNSZ4		\$2.890	
7/1/2012	2/1/2012	FIXED SWAP	3523340	IFERC	TRNSZ4		\$2.792	
6/1/2012	2/7/2012	FIXED SWAP	3526021	IFERC	TRNSZ4		\$2.847	
7/1/2012	2/7/2012	FIXED SWAP	3526022	IFERC	TRNSZ4		\$2.925	
6/1/2012	2/15/2012	FIXED SWAP	3529150	IFERC	TRNSZ4		\$2.849	
7/1/2012	2/15/2012	FIXED SWAP	3529151	IFERC	TRNSZ4		\$2.921	
6/1/2012	3/1/2012	FIXED SWAP	3536386	IFERC	TRNSZ4		\$2.677	
7/1/2012	3/1/2012	FIXED SWAP	3536387	IFERC	TRNSZ4		\$2.752	
6/1/2012	3/29/2012	FIXED SWAP	3549969	IFERC	MAINLN		\$2.213	
7/1/2012	3/29/2012	FIXED SWAP	3549970	IFERC	MAINLN		\$2.333	
5/1/2012	4/11/2012	FIXED SWAP	3581816	NYMEX	NG		\$1.984	
5/1/2012	4/17/2012	FIXED SWAP	3584177	NYMEX	NG		\$1.951	

* Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.

* Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

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Attachment A

Question 39 a.

August 2011 to July 2012 Storage Swap Hedges

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Volume (MMBtu)	Trade Price (\$/MMBtu)	Market Price on Trade Date	Percent Difference from Trade Price
6/1/2012	10/26/2011	FIXED SWAP	3471867	IFERC	FGTZ3			\$4.068	
6/1/2012	11/7/2011	FIXED SWAP	3479554	IFERC	FGTZ3			\$3.965	

There were no storage swap hedges done between August 2011 and May 2012.

* Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.

* Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

Attachment B

Question 39 b.
2011 August - December Swap Hedges
Residual Fuel Oil

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Volume (BBU)	Trade Price	Market Price (at Trade Date)	Percent Difference from Trade Price
8/1/2011	5/1/2008	FIXED SWAP	2410637	NYHRBR	NO61			\$85.95	
9/1/2011	5/1/2008	FIXED SWAP	2410639	NYHRBR	NO61			\$85.94	
10/1/2011	5/1/2008	FIXED SWAP	2410641	NYHRBR	NO61			\$85.92	
11/1/2011	5/1/2008	FIXED SWAP	2410643	NYHRBR	NO61			\$85.92	
12/1/2011	5/1/2008	FIXED SWAP	2410645	NYHRBR	NO61			\$85.94	
8/1/2011	6/2/2008	FIXED SWAP	2438961	NYHRBR	NO61			\$102.27	
9/1/2011	6/2/2008	FIXED SWAP	2438963	NYHRBR	NO61			\$102.30	
10/1/2011	6/2/2008	FIXED SWAP	2438965	NYHRBR	NO61			\$102.32	
11/1/2011	6/2/2008	FIXED SWAP	2438967	NYHRBR	NO61			\$102.34	
12/1/2011	6/2/2008	FIXED SWAP	2438969	NYHRBR	NO61			\$102.37	
8/1/2011	6/25/2008	FIXED SWAP	2457842	NYHRBR	NO61			\$106.66	
9/1/2011	6/25/2008	FIXED SWAP	2457844	NYHRBR	NO61			\$106.63	
8/1/2011	7/17/2008	FIXED SWAP	2474726	NYHRBR	NO61			\$109.78	
9/1/2011	7/17/2008	FIXED SWAP	2474732	NYHRBR	NO61			\$109.72	
8/1/2011	8/4/2008	FIXED SWAP	2487103	NYHRBR	NO61			\$106.41	
9/1/2011	8/4/2008	FIXED SWAP	2487105	NYHRBR	NO61			\$106.45	
8/1/2011	9/17/2008	FIXED SWAP	2527201	NYHRBR	NO61			\$87.17	
9/1/2011	9/17/2008	FIXED SWAP	2527202	NYHRBR	NO61			\$87.14	
8/1/2011	12/2/2008	FIXED SWAP	2622916	NYHRBR	NO61			\$58.79	
9/1/2011	12/2/2008	FIXED SWAP	2622918	NYHRBR	NO61			\$59.02	
8/1/2011	12/18/2008	FIXED SWAP	2634158	NYHRBR	NO61			\$53.61	
9/1/2011	12/18/2008	FIXED SWAP	2634160	NYHRBR	NO61			\$53.76	
10/1/2011	12/18/2008	FIXED SWAP	2634162	NYHRBR	NO61			\$53.84	
11/1/2011	12/18/2008	FIXED SWAP	2634164	NYHRBR	NO61			\$53.92	
12/1/2011	12/18/2008	FIXED SWAP	2634166	NYHRBR	NO61			\$54.09	
8/1/2011	11/3/2009	FIXED SWAP	2932633	NYHRBR	NO61			\$79.00	
9/1/2011	11/3/2009	FIXED SWAP	2932635	NYHRBR	NO61			\$79.20	
10/1/2011	11/3/2009	FIXED SWAP	2932637	NYHRBR	NO61			\$79.40	
11/1/2011	11/3/2009	FIXED SWAP	2932639	NYHRBR	NO61			\$79.65	
12/1/2011	11/3/2009	FIXED SWAP	2932641	NYHRBR	NO61			\$80.00	
8/1/2011	2/16/2010	FIXED SWAP	2990669	NYHRBR	NO61			\$75.85	
9/1/2011	2/16/2010	FIXED SWAP	2990671	NYHRBR	NO61			\$76.05	
10/1/2011	2/16/2010	FIXED SWAP	2990673	NYHRBR	NO61			\$76.25	
11/1/2011	2/16/2010	FIXED SWAP	2990675	NYHRBR	NO61			\$76.45	
12/1/2011	2/16/2010	FIXED SWAP	2990677	NYHRBR	NO61			\$76.70	
8/1/2011	5/10/2010	FIXED SWAP	3051006	NYHRBR	NO61			\$80.05	
9/1/2011	5/10/2010	FIXED SWAP	3051008	NYHRBR	NO61			\$80.35	
10/1/2011	5/10/2010	FIXED SWAP	3051010	NYHRBR	NO61			\$80.65	
11/1/2011	5/10/2010	FIXED SWAP	3051012	NYHRBR	NO61			\$80.98	
12/1/2011	5/10/2010	FIXED SWAP	3051014	NYHRBR	NO61			\$81.33	
8/1/2011	5/14/2010	FIXED SWAP	3053855	NYHRBR	NO61			\$76.65	
9/1/2011	5/14/2010	FIXED SWAP	3053857	NYHRBR	NO61			\$76.95	
10/1/2011	5/14/2010	FIXED SWAP	3053859	NYHRBR	NO61			\$77.25	
11/1/2011	5/14/2010	FIXED SWAP	3053863	NYHRBR	NO61			\$77.60	
12/1/2011	5/14/2010	FIXED SWAP	3053865	NYHRBR	NO61			\$77.98	
10/1/2011	12/29/2010	FIXED SWAP	3178281	NYHRBR	NO61			\$80.60	
11/1/2011	12/29/2010	FIXED SWAP	3178282	NYHRBR	NO61			\$80.85	
12/1/2011	12/29/2010	FIXED SWAP	3178283	NYHRBR	NO61			\$81.13	
11/1/2011	3/9/2011	FIXED SWAP	3217133	NYHRBR	NO61			\$98.68	
8/1/2011	6/15/2011	FIXED SWAP	3333120	NYHRBR	NO61			\$102.55	
8/1/2011	7/8/2011	FIXED SWAP	3347716	NYHRBR	NO61			\$108.27	
9/1/2011	7/8/2011	FIXED SWAP	3347717	NYHRBR	NO61			\$105.53	
12/1/2011	10/3/2011	FIXED SWAP	3405706	NYHRBR	NO61			\$92.72	

See Note 1 Below
Pay for entire swap was 6.0%

<Identified in Attachment C, Example #2

See Note 1 Below
Pay for entire swap was 6.1%

<Identified in Attachment C, Example #3

See Note 1 Below
Pay for entire swap was 11.4%

<Identified in Attachment C, Example #4

Residual Fuel Oil prices and quantities are in barrels.

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Volume DBLs	Trade Price	Market Price on Trade Date	Percent Difference from Trade Price
8/1/2011	5/20/2010	FIXED SWAP	3058555	USGLF	NO2HSD			\$99.02	
9/1/2011	5/20/2010	FIXED SWAP	3058557	USGLF	NO2HSD			\$99.76	
10/1/2011	5/26/2010	FIXED SWAP	3059095	NYMEX	HOIND			\$91.24	
11/1/2011	5/26/2010	FIXED SWAP	3059097	NYMEX	HOIND			\$91.99	
12/1/2011	5/26/2010	FIXED SWAP	3059098	NYMEX	HOIND			\$92.64	
8/1/2011	1/18/2011	FIXED SWAP	3191155	NYMEX	HOIND			\$111.33	
9/1/2011	1/18/2011	FIXED SWAP	3191157	NYMEX	HOIND			\$111.98	
8/1/2011	6/10/2011	FIXED SWAP	3330435	NYMEX	HOIND			\$131.02	
9/1/2011	6/10/2011	FIXED SWAP	3330437	NYMEX	HOIND			\$131.78	
12/1/2011	10/3/2011	FIXED SWAP	3405710	NYMEX	HOIND			\$115.46	

Light Fuel Oil prices and quantities are traded financially in gallons.

* Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.

* Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

7/1/2011	7/17/2008	FIXED SWAP	2474724	NYHRBR	NO61			\$109.85	<Identified in Attachment C, Example #2
8/1/2011	7/17/2008	FIXED SWAP	2474726	NYHRBR	NO61			\$109.78	<Identified in Attachment C, Example #2
9/1/2011	7/17/2008	FIXED SWAP	2474732	NYHRBR	NO61			\$109.72	<Identified in Attachment C, Example #2
7/1/2011	9/17/2008	FIXED SWAP	2527200	NYHRBR	NO61			\$87.11	<Identified in Attachment C, Example #3
8/1/2011	9/17/2008	FIXED SWAP	2527201	NYHRBR	NO61			\$87.17	<Identified in Attachment C, Example #3
9/1/2011	9/17/2008	FIXED SWAP	2527202	NYHRBR	NO61			\$87.14	<Identified in Attachment C, Example #3
1/1/2011	12/18/2008	FIXED SWAP	2634144	NYHRBR	NO61			\$51.55	<Identified in Attachment C, Example #4
2/1/2011	12/18/2008	FIXED SWAP	2634146	NYHRBR	NO61			\$51.72	<Identified in Attachment C, Example #4
3/1/2011	12/18/2008	FIXED SWAP	2634148	NYHRBR	NO61			\$52.19	<Identified in Attachment C, Example #4
4/1/2011	12/18/2008	FIXED SWAP	2634150	NYHRBR	NO61			\$52.49	<Identified in Attachment C, Example #4
5/1/2011	12/18/2008	FIXED SWAP	2634152	NYHRBR	NO61			\$52.81	<Identified in Attachment C, Example #4
6/1/2011	12/18/2008	FIXED SWAP	2634154	NYHRBR	NO61			\$53.11	<Identified in Attachment C, Example #4
7/1/2011	12/18/2008	FIXED SWAP	2634156	NYHRBR	NO61			\$53.40	<Identified in Attachment C, Example #4
8/1/2011	12/18/2008	FIXED SWAP	2634158	NYHRBR	NO61			\$53.61	<Identified in Attachment C, Example #4
9/1/2011	12/18/2008	FIXED SWAP	2634160	NYHRBR	NO61			\$53.76	<Identified in Attachment C, Example #4
10/1/2011	12/18/2008	FIXED SWAP	2634162	NYHRBR	NO61			\$53.84	<Identified in Attachment C, Example #4
11/1/2011	12/18/2008	FIXED SWAP	2634164	NYHRBR	NO61			\$53.92	<Identified in Attachment C, Example #4
12/1/2011	12/18/2008	FIXED SWAP	2634166	NYHRBR	NO61			\$54.08	<Identified in Attachment C, Example #4

Question 39 b.
2012 January - July Swap Hedges
Residual Fuel Oil

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Volume (Barrels)	Trade Price	Market Price on Trade Date	Percent Difference from Trade Price
1/1/2012	12/18/2008	FIXED SWAP	2634194	NYHRBR	NO61			\$54.76	
2/1/2012	12/18/2008	FIXED SWAP	2634195	NYHRBR	NO61			\$54.84	
3/1/2012	12/18/2008	FIXED SWAP	2634198	NYHRBR	NO61			\$54.91	
4/1/2012	12/18/2008	FIXED SWAP	2634200	NYHRBR	NO61			\$54.97	
5/1/2012	12/18/2008	FIXED SWAP	2634202	NYHRBR	NO61			\$55.08	
6/1/2012	12/18/2008	FIXED SWAP	2634204	NYHRBR	NO61			\$55.29	
7/1/2012	12/18/2008	FIXED SWAP	2634206	NYHRBR	NO61			\$55.39	
1/1/2012	7/8/2011	FIXED SWAP	3347706	NYHRBR	NO61			\$103.95	
2/1/2012	7/8/2011	FIXED SWAP	3347708	NYHRBR	NO61			\$103.95	
3/1/2012	7/8/2011	FIXED SWAP	3347712	NYHRBR	NO61			\$103.95	
4/1/2012	7/8/2011	FIXED SWAP	3347714	NYHRBR	NO61			\$103.95	
3/1/2012	7/14/2011	FIXED SWAP	3350972	NYHRBR	NO61			\$104.20	
4/1/2012	7/14/2011	FIXED SWAP	3350974	NYHRBR	NO61			\$104.20	
2/1/2012	11/15/2011	FIXED SWAP	3491129	NYHRBR	NO61			\$103.80	
6/1/2012	2/2/2012	FIXED SWAP	3524221	NYHRBR	NO61			\$104.60	
7/1/2012	7/2/2012	FIXED SWAP	3632696	NYHRBR	NO61			\$95.96	

13.0%
See Note 1 Below
Percent difference from trade price 13.3%
<Identified in Attachment C, Example #5
<Identified in Attachment C, Example #5

Residual Fuel Oil prices and quantities are in barrels.

2012 January - July Swap Hedges
Light Fuel Oil

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Volume (Gallons)	Trade Price	Market Price on Trade Date	Percent Difference from Trade Price
7/1/2012	1/26/2011	FIXED SWAP	3196545	NYMEX	HOIND			\$113.82	
1/1/2012	2/15/2011	FIXED SWAP	3206502	NYMEX	HOIND			\$120.30	
2/1/2012	2/15/2011	FIXED SWAP	3206504	NYMEX	HOIND			\$120.60	
3/1/2012	2/15/2011	FIXED SWAP	3206505	NYMEX	HOIND			\$120.39	
4/1/2012	3/8/2011	FIXED SWAP	3216311	NYMEX	HOIND			\$130.31	
5/1/2012	3/8/2011	FIXED SWAP	3216321	NYMEX	HOIND			\$129.44	
6/1/2012	3/8/2011	FIXED SWAP	3216323	NYMEX	HOIND			\$128.98	
7/1/2012	3/15/2011	FIXED SWAP	3220837	NYMEX	HOIND			\$124.39	

Light Fuel Oil prices and quantities are traded financially in gallons.

- * Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.
- * Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

1/1/2012	12/18/2008	FIXED SWAP	2634194	NYHRBR	NO61			\$54.76	<Identified in Attachment C, Example #5
2/1/2012	12/18/2008	FIXED SWAP	2634195	NYHRBR	NO61			\$54.84	<Identified in Attachment C, Example #5
3/1/2012	12/18/2008	FIXED SWAP	2634198	NYHRBR	NO61			\$54.91	<Identified in Attachment C, Example #5
4/1/2012	12/18/2008	FIXED SWAP	2634200	NYHRBR	NO61			\$54.97	<Identified in Attachment C, Example #5
5/1/2012	12/18/2008	FIXED SWAP	2634202	NYHRBR	NO61			\$55.08	<Identified in Attachment C, Example #5
6/1/2012	12/18/2008	FIXED SWAP	2634204	NYHRBR	NO61			\$55.29	<Identified in Attachment C, Example #5
7/1/2012	12/18/2008	FIXED SWAP	2634206	NYHRBR	NO61			\$55.39	<Identified in Attachment C, Example #5
8/1/2012	12/18/2008	FIXED SWAP	2634208	NYHRBR	NO61			\$55.45	<Identified in Attachment C, Example #5
9/1/2012	12/18/2008	FIXED SWAP	2634210	NYHRBR	NO61			\$55.49	<Identified in Attachment C, Example #5
10/1/2012	12/18/2008	FIXED SWAP	2634212	NYHRBR	NO61			\$55.49	<Identified in Attachment C, Example #5
11/1/2012	12/18/2008	FIXED SWAP	2634214	NYHRBR	NO61			\$55.58	<Identified in Attachment C, Example #5
12/1/2012	12/18/2008	FIXED SWAP	2634216	NYHRBR	NO61			\$55.72	<Identified in Attachment C, Example #5

Question 39 b.

2011 August - December Fuel Oil Swap Hedges - Barge

Light Fuel Oil

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Quantity	Trade Price	Market Price on Trade Date	Percent Difference from Trade Price
10/1/2011	5/28/2010	FIXED SWAP	3059109	NYMEX	HOIND			\$2.17	
11/1/2011	5/28/2010	FIXED SWAP	3059111	NYMEX	HOIND			\$2.19	
12/1/2011	5/28/2010	FIXED SWAP	3059113	NYMEX	HOIND			\$2.21	
8/1/2011	9/15/2010	FIXED SWAP	3118201	NYMEX	HOIND			\$2.31	
9/1/2011	9/15/2010	FIXED SWAP	3118203	NYMEX	HOIND			\$2.33	
8/1/2011	11/18/2010	FIXED SWAP	3161155	NYMEX	HOIND			\$2.40	
9/1/2011	11/18/2010	FIXED SWAP	3161157	NYMEX	HOIND			\$2.42	
8/1/2011	6/10/2011	FIXED SWAP	3330441	NYMEX	HOIND			\$3.19	
9/1/2011	6/10/2011	FIXED SWAP	3330443	NYMEX	HOIND			\$3.14	
10/1/2011	8/3/2011	FIXED SWAP	3370672	NYMEX	HOIND			\$3.03	
11/1/2011	8/3/2011	FIXED SWAP	3370674	NYMEX	HOIND			\$3.05	
12/1/2011	8/3/2011	FIXED SWAP	3370676	NYMEX	HOIND			\$3.06	
10/1/2011	9/9/2011	FIXED SWAP	3392213	NYMEX	HOIND			\$2.99	
11/1/2011	9/9/2011	FIXED SWAP	3392215	NYMEX	HOIND			\$2.99	
12/1/2011	9/9/2011	FIXED SWAP	3392217	NYMEX	HOIND			\$3.00	

Light Fuel Oil prices and quantities are traded financially in gallons.

2011 August - December Fuel Oil Swap Hedges - Rail

Light Fuel Oil

Delivery Month	Trade Date	Instrument	Z Key	Market	Location	Quantity	Trade Price	Market Price on Trade Date	Percent Difference from Trade Price
10/1/2011	5/28/2010	FIXED SWAP	3059117	NYMEX	HOIND			\$2.17	
11/1/2011	5/28/2010	FIXED SWAP	3059119	NYMEX	HOIND			\$2.19	
12/1/2011	5/28/2010	FIXED SWAP	3059121	NYMEX	HOIND			\$2.21	
8/1/2011	9/15/2010	FIXED SWAP	3118183	NYMEX	HOIND			\$2.24	
9/1/2011	9/15/2010	FIXED SWAP	3118185	NYMEX	HOIND			\$2.26	
10/1/2011	8/3/2011	FIXED SWAP	3370678	NYMEX	HOIND			\$3.03	
11/1/2011	8/3/2011	FIXED SWAP	3370679	NYMEX	HOIND			\$3.05	
12/1/2011	8/3/2011	FIXED SWAP	3370680	NYMEX	HOIND			\$3.06	

Light Fuel Oil prices and quantities are traded financially in gallons.

* Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.

* Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

Question 39 b.

2012 January- July Fuel Oil Swap Hedges - Barge

Light Fuel Oil

Delivery Month	Trade Date	Instrument	Quantity	Market	Location	Swap Price	Trade Price	Percentage Difference from Trade Price	Percent Difference from Trade Price
1/1/2012	11/18/2010	FIXED SWAP	3181168	NYMEX	HOIND			\$2.49	
2/1/2012	11/18/2010	FIXED SWAP	3181169	NYMEX	HOIND			\$2.49	
3/1/2012	11/18/2010	FIXED SWAP	3181170	NYMEX	HOIND			\$2.49	
4/1/2012	12/17/2010	FIXED SWAP	3173529	NYMEX	HOIND			\$2.59	
5/1/2012	12/17/2010	FIXED SWAP	3173531	NYMEX	HOIND			\$2.57	
6/1/2012	12/17/2010	FIXED SWAP	3173533	NYMEX	HOIND			\$2.56	
7/1/2012	1/28/2011	FIXED SWAP	3198533	NYMEX	HOIND			\$2.78	
1/1/2012	8/4/2011	FIXED SWAP	3371703	NYMEX	HOIND			\$3.01	
2/1/2012	8/4/2011	FIXED SWAP	3371704	NYMEX	HOIND			\$3.01	
3/1/2012	8/4/2011	FIXED SWAP	3371705	NYMEX	HOIND			\$3.00	
4/1/2012	8/12/2011	FIXED SWAP	3378617	NYMEX	HOIND			\$2.97	
5/1/2012	8/12/2011	FIXED SWAP	3378619	NYMEX	HOIND			\$2.95	
6/1/2012	8/12/2011	FIXED SWAP	3378621	NYMEX	HOIND			\$2.94	
7/1/2012	8/12/2011	FIXED SWAP	3378623	NYMEX	HOIND			\$2.95	
1/1/2012	9/9/2011	FIXED SWAP	3392219	NYMEX	HOIND			\$3.08	
2/1/2012	9/9/2011	FIXED SWAP	3392221	NYMEX	HOIND			\$3.07	
3/1/2012	9/9/2011	FIXED SWAP	3392223	NYMEX	HOIND			\$3.06	
4/1/2012	9/9/2011	FIXED SWAP	3392225	NYMEX	HOIND			\$3.04	
5/1/2012	9/9/2011	FIXED SWAP	3392227	NYMEX	HOIND			\$3.01	
6/1/2012	9/9/2011	FIXED SWAP	3392229	NYMEX	HOIND			\$3.00	
7/1/2012	9/9/2011	FIXED SWAP	3392231	NYMEX	HOIND			\$3.00	
4/1/2012	10/7/2011	FIXED SWAP	3455231	NYMEX	HOIND			\$2.83	
5/1/2012	10/7/2011	FIXED SWAP	3455232	NYMEX	HOIND			\$2.80	
6/1/2012	10/7/2011	FIXED SWAP	3455234	NYMEX	HOIND			\$2.78	
7/1/2012	11/22/2011	FIXED SWAP	3494718	NYMEX	HOIND			\$3.05	
4/1/2012	1/11/2012	FIXED SWAP	3514289	NYMEX	HOIND			\$3.11	
5/1/2012	1/11/2012	FIXED SWAP	3514271	NYMEX	HOIND			\$3.09	
6/1/2012	1/11/2012	FIXED SWAP	3514273	NYMEX	HOIND			\$3.08	

Light Fuel Oil prices and quantities are traded financially in gallons.

2012 January - July Fuel Oil Swap Hedges - Rall

Light Fuel Oil

Delivery Month	Trade Date	Instrument	Quantity	Market	Location	Swap Price	Trade Price	Percentage Difference from Trade Price	Percent Difference from Trade Price
1/1/2012	11/18/2010	FIXED SWAP	3181171	NYMEX	HOIND			\$2.42	
2/1/2012	11/18/2010	FIXED SWAP	3181173	NYMEX	HOIND			\$2.43	
3/1/2012	11/18/2010	FIXED SWAP	3181174	NYMEX	HOIND			\$2.42	
4/1/2012	12/17/2010	FIXED SWAP	3173523	NYMEX	HOIND			\$2.52	
5/1/2012	12/17/2010	FIXED SWAP	3173525	NYMEX	HOIND			\$2.50	
6/1/2012	12/17/2010	FIXED SWAP	3173527	NYMEX	HOIND			\$2.49	
7/1/2012	1/28/2011	FIXED SWAP	3198539	NYMEX	HOIND			\$2.71	
1/1/2012	8/4/2011	FIXED SWAP	3371709	NYMEX	HOIND			\$2.94	
2/1/2012	8/4/2011	FIXED SWAP	3371710	NYMEX	HOIND			\$2.94	
3/1/2012	8/4/2011	FIXED SWAP	3371711	NYMEX	HOIND			\$2.93	
4/1/2012	10/7/2011	FIXED SWAP	3455223	NYMEX	HOIND			\$2.76	
5/1/2012	10/7/2011	FIXED SWAP	3455224	NYMEX	HOIND			\$2.73	
6/1/2012	10/7/2011	FIXED SWAP	3455226	NYMEX	HOIND			\$2.71	
4/1/2012	1/11/2012	FIXED SWAP	3514283	NYMEX	HOIND			\$3.04	
5/1/2012	1/11/2012	FIXED SWAP	3514285	NYMEX	HOIND			\$3.02	
6/1/2012	1/11/2012	FIXED SWAP	3514287	NYMEX	HOIND			\$3.01	
7/1/2012	6/8/2012	FIXED SWAP	3621713	NYMEX	HOIND			\$2.67	

Light Fuel Oil prices and quantities are traded financially in gallons.

* Percentage difference from trade price - Negative identifies when a trade price is above the closing market price for the respective day based on the simplified comparison.
 * Percentage difference from trade price - Positive identifies when a trade price is below the closing market price for the respective day based on the simplified comparison.

Note 1

Due to the test period of the request being different than the actual months of the strip deals executed, this causes the appearance of trades being more than 5% different from the market price for the respective day based on the simplified comparison. Below, the entire strips have been put together to show how it would look when in complete form.

Attachment C

REDACTED

Attachment C
Staff 6th Set of Rogs
Response to Q39c
Dkt# 120001-EI

The trading prices represented in responses 39A and 39B are the actual prices that PEF executed the various transactions. Consistent with prior years, the market prices used for the basis of the comparison are the closing daily settlement market prices for each individual month for the respective trade date of each transaction. PEF used the closing daily settlement market prices, as these prices were the data that was readily available. This simplified method of comparison will result in calculated pricing differences between the prices that PEF executed the various transactions versus the closing market prices on those same days. These differences are due to the timing of when PEF executed the transactions during the trading day and the closing market prices on those days for the respective periods hedged. It is common for commodity prices for the forward time periods to fluctuate, sometimes significantly, throughout a trading day. Thus, there will be differences between closing daily settlement prices for any respective month and period, and the price levels that PEF executed the various trades for throughout the trading day. In addition to the timing of trade execution differences, there will also be differences that are caused by transactions that included basis in the transaction price, such as FGT ZN3, versus a NYMEX market price which does not include the basis. Additional differences result from comparing individual month closing prices to trades that were executed for multiple time periods such as common seasonal and annual strip periods where the same fixed price was executed for the entire time period. Lastly, unlike the NYMEX natural gas contract, the heavy oil market is not as liquid and the heavy oil forward curve is not as observable beyond a period of approximately 18 to 24 months.

As can be seen from the comparison utilizing the simplified comparison method, PEF had transactions where the comparison would indicate PEF traded below market and above market. However, PEF always pays the market price for all the trades it executes at the time the hedges are executed during the trading day and the highlighted differences in the Attachments are the result of differences between the market prices that existed at the time PEF executed the transactions during the course of the trading day and the closing prices used for the comparison as noted above. Additionally, some months of strip trades fell both in the test period and outside the test period which will result in additional differences when calculating percentage variances. PEF executes all of its natural gas and fuel oil transactions at the prevailing market price that exist at the time the transactions are executed during the course of the trading day.

As summarized in Attachments A & B, PEF has outlined on Attachment C some illustrations of this for natural gas trades and heavy oil trades executed for 2011 and 2012. These are further described below.

As outlined in Example #1 on Attachment C, PEF executed a natural gas financial swap for the November 2011 through March 2012 time period on August 4, 2011 for [REDACTED] per MMBtu. During the course of the trading day on August 4, 2011, the market price for the November 2011 through March 2012 strip time period traded from a low of approximately \$4.2860 per MMBtu to a high of approximately \$4.4562 per MMBtu, a range of approximately \$0.1702 per MMBtu, and closed on that day at \$4.3130 per MMBtu. At the time PEF executed this trade, the market

REDACTED

price for this time period was [REDACTED] per MMBtu and as illustrated above was within the daily trading range.

With respect to heavy oil transactions that appear to fall outside the 5% threshold for 2011 periods outlined in Examples #2 through #5 on Attachment C, the same explanation outlined above for strip trades applies to these trades as well. In addition, unlike the NYMEX natural gas contract, which is liquid, the New York Harbor 1.0 Residual fuel oil is not as liquid and not as observable via transparent market beyond a period of approximately 18 to 24 months. As such, on the trade dates for the trades outlined in Examples #2 through #5 on Attachment C, there was not a transparent observable forward curve for the 2011 calendar year strip trades or an intraday observable price range data available for calendar year 2011 on the trade dates. For background, in Attachment B for question 39B on the trade date of these transactions outlined in Examples #2 through #5, the market price reported on the trade date for heavy oil was an internal estimated indicative price modeled using a relationship to the liquid observable WTI crude oil commodity. At the time of the trade, this relationship was derived by taking the ratio of the WTI Crude forward price to NYH 1.0 forward price reported by the Intercontinental Exchange (ICE) Monthly Price Validation service. This service surveys companies with interest in commodity trading and calculates a market consensus of indicative long-range forward prices for different pricing points and fuels. As part of estimating the indicative price for non-observable pricing periods, each month Enterprise Risk Management (ERM) would update the ratio and used it to convert the daily-observed WTI crude prices to NYH 1.0 prices. This methodology described was discontinued in 2009 as it was deemed to be insufficient to capture the quickly changing oil markets and the relationship between the fuels. However, this was the indicative estimated market price reported in the system on the respective trade dates as there was no observable market. Thus, on the trade dates there will be percentage variances between the traded price executed and the indicative calculated market price in the system for the respective periods. Today, changes are made to the daily forward prices of heavy oil based on the percentages changes in WTI crude on a daily basis. However, regardless of the reported internal modeled prices for the non-observable forward prices for heavy oil, PEF always pays market price for the products it hedges. PEF identified trades that based on the simplified comparison that were outside of the 5%. PEF included market quotes from financial counterparties for additional transparency prior to execution of the least cost transaction at the time. With the above background, as described in examples #2 through #5 additional explanations are outlined below for heavy oil hedge trades.

As outlined in Example #2 on Attachment C, with respect to the heavy oil trade executed on July 17, 2008 for 3rd quarter 2011 strip, PEF obtained three independent quotes from three separate companies that ranged from [REDACTED] per barrel to [REDACTED] per barrel. PEF executed the lowest market price of [REDACTED] per barrel which was the price at the time of the trade. Although the comparison on Attachment B question 39B would indicate what PEF paid versus the estimated indicative modeled 3rd quarter price for 2011 as noted above, PEF executed the trade at the prevailing market at the time of the trade.

As outlined in Example #3 on Attachment C, with respect to the heavy oil trade executed on September 17, 2008 for 3rd quarter 2011 strip, PEF obtained three independent quotes from three separate companies that ranged from [REDACTED] per barrel to [REDACTED] per barrel. PEF executed the lowest market price of [REDACTED] per barrel which was the price at the time of the trade. Although the comparison on Attachment B question 39B would indicate what PEF paid versus the

REDACTED

estimated indicative modeled 3rd quarter strip price for 2011 as noted above, PEF executed the trade at the prevailing market at the time of the trade.

As outlined in Example #4 on Attachment C, with respect to the heavy oil trade executed on December 18, 2008 for calendar year 2011 strip, PEF obtained three independent quotes from three separate companies that ranged from [REDACTED] per barrel to [REDACTED] per barrel. PEF executed the lowest market price of [REDACTED] per barrel which was the price at the time of the trade. Although the comparison on Attachment B question 39B would indicate what PEF paid versus the estimated indicative modeled strip price for 2011 as noted above, PEF executed the trade at the prevailing market at the time of the trade.

As outlined in Example #5 on Attachment C, with respect to the heavy oil trade executed on December 18, 2008 for calendar year 2012 strip, PEF obtained three independent quotes from three separate companies that ranged from [REDACTED] per barrel to [REDACTED] per barrel. PEF executed the lowest market price of [REDACTED] per barrel which was the price at the time of the trade. Although the comparison on Attachment B question 39B would indicate what PEF paid versus the estimated indicative modeled strip price for 2012 as noted above, PEF executed the trade at the prevailing market at the time of the trade.

As all these examples illustrate market prices for natural gas and fuel oil change within trading days, and can experience large movements within any given trading day for the respective forward time periods being hedged. As noted previously, PEF always executes trades at the market prices that exist at the time trades are executed within the trading day and all the trades executed for the test period were executed at the prevailing market price that existed at the time of the trade on the respective trading day.

Example #1

Trade Date: August 4, 2011
Location: Henry Hub IFERC
Delivery Months: November 2011 through March 2012
Trade Price: [REDACTED]
Zkey 3371614, 3371617, 3371618, 3371619, 3371620

	Nymex Settle	Nymex High	Nymex Low	High / Low Range
Nov-11	\$4.0900	\$4.2440	\$4.0620	\$0.1820
Dec-11	\$4.2970	\$4.4400	\$4.2670	\$0.1730
Jan-12	\$4.3980	\$4.5340	\$4.3700	\$0.1640
Feb-12	\$4.4030	\$4.5450	\$4.3780	\$0.1670
Mar-12	\$4.3770	\$4.5180	\$4.3530	\$0.1650
Strip	\$4.3130	\$4.4562	\$4.2860	\$0.1702

Trade Price Difference to Strip [REDACTED]
Note: See NG Swaps for 2011/2012 to identify this transaction on Attachment A.

Example #2

Trade Date: July 17, 2008
 Location: NY Harbor
 Delivery Months: July 2011 to Sept 2011
 Trade Price: [REDACTED]
 Zkey 2474724 /26/32

Explanation: Average for strip was 6.0% due to lack of liquidity of product and tenor of trade

	NY Harbor Trade Price	NY Harbor Market Price	Percent Difference from Trade Price	Executed->	Market Quotes	Indicative Market Price	% Difference
Jul-11	\$116.80	\$ 109.848	-8.0%	[REDACTED]	[REDACTED]	\$109.78	[REDACTED]
Aug-11	\$116.80	\$ 109.781	-8.0%	[REDACTED]	[REDACTED]		
Sep-11	\$116.80	\$ 109.721	-8.1%	[REDACTED]	[REDACTED]		
Strip	\$116.80	\$ 109.78	-8.0%	[REDACTED]	[REDACTED]		

Example #3

Trade Date: September 17, 2008
 Location: NY Harbor
 Delivery Months: July 2011 to Sept 2011
 Trade Price: [REDACTED]
 Zkey 2527200/01/02

Explanation: Average for strip was 6.1%. See explanation for 39 c.

	NY Harbor Trade Price	NY Harbor Market Price	Percent Difference from Trade Price	Executed->	Market Quotes	Indicative Market Price	% Difference
Jul-11	\$82.15	\$ 87.11	6.0%	[REDACTED]	[REDACTED]	\$87.14	[REDACTED]
Aug-11	\$82.15	\$ 87.17	6.1%	[REDACTED]	[REDACTED]		
Sep-11	\$82.15	\$ 87.14	6.1%	[REDACTED]	[REDACTED]		
Strip	\$82.15	\$ 87.14	6.1%	[REDACTED]	[REDACTED]		

Example #4

Trade Date: December 18, 2008
 Location: NY Harbor
 Delivery Months: Jan 2011 to Dec 2011
 Trade Price: [REDACTED]
 Zkey 2634144/46/48/50/52/54/56/58/60/62/64/66

Explanation: Average for strip was 11.4% See explanation for 39 c.

	NY Harbor Trade Price	NY Harbor Market Price	Percent Difference from Trade Price	Executed->	Market Quotes	Indicative Market Price	% Difference
Jan-11	\$59.85	\$ 51.55	-13.9%	[REDACTED]	[REDACTED]	\$53.04	[REDACTED]
Feb-11	\$59.85	\$ 51.72	-13.6%	[REDACTED]	[REDACTED]		
Mar-11	\$59.85	\$ 52.19	-12.8%	[REDACTED]	[REDACTED]		
Apr-11	\$59.85	\$ 52.49	-12.3%	[REDACTED]	[REDACTED]		
May-11	\$59.85	\$ 52.81	-11.8%	[REDACTED]	[REDACTED]		
Jun-11	\$59.85	\$ 53.11	-11.3%	[REDACTED]	[REDACTED]		
Jul-11	\$59.85	\$ 53.40	-10.8%	[REDACTED]	[REDACTED]		
Aug-11	\$59.85	\$ 53.61	-10.4%	[REDACTED]	[REDACTED]		
Sep-11	\$59.85	\$ 53.76	-10.2%	[REDACTED]	[REDACTED]		
Oct-11	\$59.85	\$ 53.84	-10.0%	[REDACTED]	[REDACTED]		
Nov-11	\$59.85	\$ 53.92	-9.9%	[REDACTED]	[REDACTED]		
Dec-11	\$59.85	\$ 54.09	-9.8%	[REDACTED]	[REDACTED]		
Strip	\$59.85	\$ 53.04	-11.4%	[REDACTED]	[REDACTED]		

Example #5

Trade Date: December 18, 2008
 Location: NY Harbor
 Delivery Months: Jan 2012 to Dec 2012
 Trade Price: [REDACTED]
 Zkey 2634194/95/98/200/02/04/06/08/10/12/14/16

Explanation: Average for strip was 13.3%. See explanation for 39 c.

	NY Harbor Trade Price	NY Harbor Market Price	Percent Difference from Trade Price	Executed->	Market Quotes	Indicative Market Price	% Difference
Jan-12	\$63.70	\$ 54.76	-14.0%	[REDACTED]	[REDACTED]	\$55.25	[REDACTED]
Feb-12	\$63.70	\$ 54.84	-13.9%	[REDACTED]	[REDACTED]		
Mar-12	\$63.70	\$ 54.91	-13.8%	[REDACTED]	[REDACTED]		
Apr-12	\$63.70	\$ 54.97	-13.7%	[REDACTED]	[REDACTED]		
May-12	\$63.70	\$ 55.08	-13.5%	[REDACTED]	[REDACTED]		
Jun-12	\$63.70	\$ 55.29	-13.2%	[REDACTED]	[REDACTED]		
Jul-12	\$63.70	\$ 55.39	-13.1%	[REDACTED]	[REDACTED]		
Aug-12	\$63.70	\$ 55.45	-12.9%	[REDACTED]	[REDACTED]		
Sep-12	\$63.70	\$ 55.49	-12.9%	[REDACTED]	[REDACTED]		
Oct-12	\$63.70	\$ 55.49	-12.9%	[REDACTED]	[REDACTED]		
Nov-12	\$63.70	\$ 55.58	-12.7%	[REDACTED]	[REDACTED]		
Dec-12	\$63.70	\$ 55.72	-12.5%	[REDACTED]	[REDACTED]		
Strip	\$63.70	\$ 55.25	-13.3%	[REDACTED]	[REDACTED]		

Attachment D

Question 39 d.
2011 August - December Options

Expiry Date	Strike Price	Instrument	ID	Option	Market	Location	Market Code	Market Name	Market Quantity
8/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029421	CALL	NYMEX	NG			
8/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029421	PUT	NYMEX	NG			
9/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029422	CALL	NYMEX	NG			
9/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029422	PUT	NYMEX	NG			
10/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029423	CALL	NYMEX	NG			
10/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029423	PUT	NYMEX	NG			
11/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029424	CALL	NYMEX	NG			
11/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029424	PUT	NYMEX	NG			
12/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029425	CALL	NYMEX	NG			
12/1/2011	4/13/2010	FIXED FINANCIAL OPTION	3029425	PUT	NYMEX	NG			
8/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057905	CALL	NYMEX	NG			
8/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057905	PUT	NYMEX	NG			
9/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057906	CALL	NYMEX	NG			
9/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057906	PUT	NYMEX	NG			
10/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057907	CALL	NYMEX	NG			
10/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057907	PUT	NYMEX	NG			
11/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057908	CALL	NYMEX	NG			
11/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057908	PUT	NYMEX	NG			
12/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057909	CALL	NYMEX	NG			
12/1/2011	5/24/2010	FIXED FINANCIAL OPTION	3057909	PUT	NYMEX	NG			
8/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074384	CALL	NYMEX	NG			
8/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074384	PUT	NYMEX	NG			
9/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074385	CALL	NYMEX	NG			
9/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074385	PUT	NYMEX	NG			
10/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074386	CALL	NYMEX	NG			
10/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074386	PUT	NYMEX	NG			
11/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074387	CALL	NYMEX	NG			
11/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074387	PUT	NYMEX	NG			
12/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074388	CALL	NYMEX	NG			
12/1/2011	6/10/2010	FIXED FINANCIAL OPTION	3074388	PUT	NYMEX	NG			
8/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089960	CALL	NYMEX	NG			
8/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089960	PUT	NYMEX	NG			
9/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089961	CALL	NYMEX	NG			
9/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089961	PUT	NYMEX	NG			
10/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089962	CALL	NYMEX	NG			
10/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089962	PUT	NYMEX	NG			
11/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089963	CALL	NYMEX	NG			
11/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089963	PUT	NYMEX	NG			
12/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089964	CALL	NYMEX	NG			
12/1/2011	7/18/2010	FIXED FINANCIAL OPTION	3089964	PUT	NYMEX	NG			
8/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118880	CALL	NYMEX	NG			
8/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118880	PUT	NYMEX	NG			
9/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118881	CALL	NYMEX	NG			
9/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118881	PUT	NYMEX	NG			
10/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118882	CALL	NYMEX	NG			
10/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118882	PUT	NYMEX	NG			
11/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118883	CALL	NYMEX	NG			
11/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118883	PUT	NYMEX	NG			
12/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118884	CALL	NYMEX	NG			
12/1/2011	9/17/2010	FIXED FINANCIAL OPTION	3118884	PUT	NYMEX	NG			

* No observable market indications or quotes available for options.

Question 39 d.
2012 January - July Options

Expiry Month	Issue Date	Instrument	ISIN	Option	Market	Underlying	Option Type	Option Status
1/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118857	CALL	NYMEX	NG		
1/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118857	PUT	NYMEX	NG		
2/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118858	CALL	NYMEX	NG		
2/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118858	PUT	NYMEX	NG		
3/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118859	CALL	NYMEX	NG		
3/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118859	PUT	NYMEX	NG		
4/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118860	CALL	NYMEX	NG		
4/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118860	PUT	NYMEX	NG		
5/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118861	CALL	NYMEX	NG		
5/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118861	PUT	NYMEX	NG		
6/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118862	CALL	NYMEX	NG		
6/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118862	PUT	NYMEX	NG		
7/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118863	CALL	NYMEX	NG		
7/1/2012	9/17/2010	FIXED FINANCIAL OPTION	3118863	PUT	NYMEX	NG		
1/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121513	CALL	NYMEX	NG		
1/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121513	PUT	NYMEX	NG		
2/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121514	CALL	NYMEX	NG		
2/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121514	PUT	NYMEX	NG		
3/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121515	CALL	NYMEX	NG		
3/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121515	PUT	NYMEX	NG		
4/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121516	CALL	NYMEX	NG		
4/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121516	PUT	NYMEX	NG		
5/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121517	CALL	NYMEX	NG		
5/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121517	PUT	NYMEX	NG		
6/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121518	CALL	NYMEX	NG		
6/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121518	PUT	NYMEX	NG		
7/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121519	CALL	NYMEX	NG		
7/1/2012	9/27/2010	FIXED FINANCIAL OPTION	3121519	PUT	NYMEX	NG		
1/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368661	CALL	NYMEX	NG		
1/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368661	PUT	NYMEX	NG		
2/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368664	CALL	NYMEX	NG		
2/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368664	PUT	NYMEX	NG		
3/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368665	CALL	NYMEX	NG		
3/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368665	PUT	NYMEX	NG		
4/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368666	CALL	NYMEX	NG		
4/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368666	PUT	NYMEX	NG		
5/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368667	CALL	NYMEX	NG		
5/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368667	PUT	NYMEX	NG		
6/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368668	CALL	NYMEX	NG		
6/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368668	PUT	NYMEX	NG		
7/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368669	CALL	NYMEX	NG		
7/1/2012	8/1/2011	FIXED FINANCIAL OPTION	3368669	PUT	NYMEX	NG		
1/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372212	CALL	IFERC	HHUB		
1/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372212	PUT	IFERC	HHUB		
2/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372215	CALL	IFERC	HHUB		
2/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372215	PUT	IFERC	HHUB		
3/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372216	CALL	IFERC	HHUB		
3/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372216	PUT	IFERC	HHUB		
4/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372217	CALL	IFERC	HHUB		
4/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372217	PUT	IFERC	HHUB		
5/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372218	CALL	IFERC	HHUB		
5/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372218	PUT	IFERC	HHUB		
6/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372219	CALL	IFERC	HHUB		
6/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372219	PUT	IFERC	HHUB		
7/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372220	CALL	IFERC	HHUB		
7/1/2012	8/5/2011	FIXED FINANCIAL OPTION	3372220	PUT	IFERC	HHUB		
4/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491509	CALL	NYMEX	NG		
4/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491509	PUT	NYMEX	NG		
5/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491510	CALL	NYMEX	NG		
5/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491510	PUT	NYMEX	NG		
6/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491511	CALL	NYMEX	NG		
6/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491511	PUT	NYMEX	NG		
7/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491512	CALL	NYMEX	NG		
7/1/2012	11/16/2011	FIXED FINANCIAL OPTION	3491512	PUT	NYMEX	NG		
8/1/2012	1/11/2012	FIXED FINANCIAL OPTION	3514186	CALL	NYMEX	NG		
8/1/2012	1/11/2012	FIXED FINANCIAL OPTION	3514186	PUT	NYMEX	NG		
7/1/2012	1/11/2012	FIXED FINANCIAL OPTION	3514187	CALL	NYMEX	NG		
7/1/2012	1/11/2012	FIXED FINANCIAL OPTION	3514187	PUT	NYMEX	NG		
8/1/2012	1/17/2012	FIXED FINANCIAL OPTION	3516636	CALL	NYMEX	NG		
8/1/2012	1/17/2012	FIXED FINANCIAL OPTION	3516636	PUT	NYMEX	NG		
7/1/2012	1/17/2012	FIXED FINANCIAL OPTION	3516637	CALL	NYMEX	NG		
7/1/2012	1/17/2012	FIXED FINANCIAL OPTION	3516637	PUT	NYMEX	NG		

* No observable market indications or quotes available for options.

**PROGRESS ENERGY FLORIDA
Confidentiality Justification Matrix**

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
<p>PEF Responses to Staff's Sixth Set of Interrogatories (Nos. 39-54)</p>	<p>Response to Q.40 – total hedging gains/losses for August 2011 – July 2012.</p> <p>Response to Q.41 – Hedging %'s in ¶1 & ¶2.</p> <p>Response to Q.49 – Hedging %'s in ¶6.</p> <p>Attachment A (Q.39a) – August 2011 – July 2012 Natural Gas swaps: volumes, \$/MMBtus & trade price % differences (All pages).</p> <p>Attachment B (Q.39b) – August 2011 – July 2012 Fuel Oil swaps: volumes, trade price \$ & trade price % differences (All pages).</p> <p>Attachment C (Response to Q.39c) – ¶4: \$/MMBtu ¶6: costs per barrel ¶7: costs per barrel ¶8: costs per barrel ¶9: costs per barrel</p> <p>Attachment C (Q.39c) – Examples 1-5: trade prices, trade price % differences, counterparty names & quote amounts (2 Pages).</p>	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair PEF's efforts to contract for goods or services on favorable terms.</p> <p>§366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.</p>

	<p>Attachment D (Q.39d) – August 2011 – July 2012 Natural Gas options for prices: strike price, trade price & volumes (All pages).</p>	
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