



Matthew R. Bernier
Senior Counsel
Duke Energy Florida, LLC.

April 6, 2016

VIA ELECTRONIC FILING

Ms. Carlotta Stauffer, Commission Clerk
Florida Public Service Commission
2540 Shumard Oak Boulevard
Tallahassee, Florida 32399-0850

Re: *Fuel and purchased power cost recovery clause with generating performance incentive factor; Docket No. 160001-EI*

Dear Ms. Stauffer:

Please find enclosed for electronic filing on behalf of Duke Energy Florida, LLC ("DEF"), DEF's Request for Confidential Classification filed in connection with the direct testimony of Joseph McCallister for the Hedging Activity True-Up Report for the period August through December 2015. The filing includes the following:

- DEF's Request for Confidential Classification
- Slipsheet for confidential Exhibit A
- Redacted Exhibit B (two copies)
- Exhibit C (justification matrix), and
- Exhibit D (affidavit)

DEF's confidential Exhibit A that accompanies the above-referenced filing, has been submitted under separate cover.

Thank you for your assistance in this matter. Please feel free to call me at (850) 521-1428 should you have any questions concerning this filing.

Respectfully,

s/Matthew R. Bernier

Matthew R. Bernier
Senior Counsel
Matthew.Bernier@duke-energy.com

MRB/mw
Enclosures

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 160001-EI

Dated: April 6, 2016

**DUKE ENERGY FLORIDA, LLC'S
REQUEST FOR CONFIDENTIAL CLASSIFICATION**

Duke Energy Florida, LLC, (“DEF” 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 the direct testimony of Joseph McCallister and Exhibit No. ____ (JM-1T) and Exhibit No. ____ (JM-2T) dated April 6, 2015. In support of this Request, DEF states:

1. The direct testimony of Joseph McCallister, specifically Pages 4 and 5, Exhibit No. ____ (JM-1T) and Exhibit No. ____ (JM-2T) contain “proprietary confidential 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 DEF 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 in yellow.

(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

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 DEF seeks confidential classification and the specific statutory bases for seeking confidential treatment.

(d) Exhibit D is an affidavit attesting to the confidential nature of information identified in this request.

3. As indicated in Exhibit C, the information for which DEF 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 hedging percentages, hedging savings/costs and volumes, 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 DEF and its fuel suppliers, the disclosure of which would impair their competitive businesses. *See* § 366.093(3)(e), F.S.; 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. DEF 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, DEF respectfully requests that this Request for Confidential Classification be granted.

RESPECTFULLY SUBMITTED this 6th day of April, 2016.

s/Matthew R. Bernier

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Duke Energy Florida, LLC
Docket No.: 160001
CERTIFICATE OF SERVICE

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via electronic mail this 6th day of April, 2016 to all parties of record as indicated below.

s/Matthew R. Bernier

Attorney

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Exhibit A

“CONFIDENTIAL”

(submitted under separate cover)

Exhibit B

REDACTED

1 transportation agreements. These activities resulted in a net hedge cost for
2 2015 of \$226.5 million.

3
4 **Q. Did DEF execute its hedging activities consistent with its approved**
5 **Risk Management Plan? **REDACTED****

6 A. Yes. The financial hedging activities executed by DEF were consistent with
7 those outlined in its 2015 Risk Management Plan ("Plan"). In the Plan filed
8 in August 2014, DEF's hedging target ranges were to hedge [REDACTED] to [REDACTED] of
9 its forecasted natural gas burns for calendar year 2015 with a target to
10 hedge a minimum of [REDACTED] of the forecasted natural gas burns over time.
11 With respect to light oil forecasted to be burned at DEF's owned generation
12 facilities for calendar year 2015, DEF targeted to hedge a minimum of [REDACTED].
13 With respect to the coal river and rail transportation estimated fuel surcharge
14 exposures for calendar year 2015, DEF targeted to hedge between [REDACTED] to
15 [REDACTED] of the estimated fuel surcharge exposures based on contractual
16 provisions in the coal rail and river barge transportation agreements.

17
18 For 2015, DEF's hedge percentages based on actual burns for natural gas
19 and light oil were approximately [REDACTED] and [REDACTED], respectively. DEF hedge
20 percentages for the estimated fuel surcharges embedded in DEF's coal river
21 and rail transportation in 2015 were [REDACTED] and [REDACTED], respectively. The actual
22 hedge percentages for natural gas and the estimated fuel surcharges for
23 coal river and rail transportation were within the ranges outlined in the Plan.
24 As outlined above, DEF's actual hedge percentage for light oil of [REDACTED] was

REDACTED

1 lower than the targeted minimum hedge percentage of [REDACTED] for 2015. With
2 respect to light oil forecasted usage, in January of 2015 DEF had hedged
3 approximately [REDACTED] of its forecasted light oil usage based on DEF's
4 forecasted burns for 2015, which was higher than the targeted minimum
5 hedge percentage of [REDACTED]. This is summarized in Exhibit No. __ (JM-2T).
6 Overall, actual fuel oil usage was higher in 2015 than forecasted which
7 resulted in the lower actual overall light oil hedge percentage. As outlined in
8 the Plan, actual hedge percentages for any monthly period, rolling twelve
9 month time period or calendar annual period can come in higher or lower
10 than the hedge percentage targets as a result of actual versus forecasted
11 fuel burns. In addition, as outlined in DEF's 2016 Risk Management filed
12 and approved in Docket No. 150001-EI, after 2015, DEF no longer hedges
13 light oil for its generation or estimated fuel surcharges for rail transportation.

14
15 **Q. Did DEF hedging activities meet the stated objective and are the**
16 **activities consistent with the Commission's Orders for hedging?**

17 A. Yes. DEF's hedging activity met the stated objective of DEF's hedging
18 program to reduce price risk and provide greater cost certainty for DEF's
19 customers. The hedging activities are consistent with Commission Orders
20 No. PSC-02-1484-FOF-EI, No. PSC-08-0667-PPA-EI, and No. PSC-09-
21 0255-PAA-EI. DEF's hedging activities are conducted in an environment of
22 strong internal controls and executed in a structured manner. DEF's
23 hedging activities do not attempt to outguess the market and may or may

REDACTED

Duke Energy Florida
Natural Gas and Oil Hedging Detail

Savings/(Cost) on Hedges				Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							17,406,400			
Feb-15							14,828,000			
Mar-15							15,133,600			
Apr-15							17,874,900			
May-15							20,049,900			
Jun-15							21,510,400			
Jul-15							21,620,800			
Aug-15							22,922,000			
Sep-15							20,033,700			
Oct-15							17,807,100			
Nov-15							18,705,400			
Dec-15							19,176,900			
YTD	(\$225,543,645)	\$0	(\$225,543,645)	139,177,500	0	139,177,500	227,068,900	61%	100%	0%

Savings/(Cost) on Hedges				Hedged Volumes (Gallons)			Actual Burn (Generation)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							410,276			
Feb-15							1,364,045			
Mar-15							221,413			
Apr-15							375,413			
May-15							384,011			
Jun-15							317,903			
Jul-15							271,189			
Aug-15							591,941			
Sep-15							567,384			
Oct-15							294,697			
Nov-15							1,815,016			
Dec-15							312,713			
YTD	(\$261,097)	\$0	(\$261,097)	504,000	0	504,000	8,928,001	7%	100%	0%

Note 1

Savings/(Cost) on Hedges				Hedged Volumes (MMBtu's)			Actual Injections	Hedged Injections	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jun-15	\$15,375	\$0	\$15,375	150,000	0	150,000	250,000	60%	100%	0%
YTD	\$15,375	\$0	\$15,375	150,000	0	150,000	250,000	60%	100%	0%

Savings/(Cost) on Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							563,589			
Feb-15							573,940			
Mar-15							570,206			
Apr-15							537,905			
May-15							522,687			
Jun-15							517,576			
Jul-15							530,616			
Aug-15							524,103			
Sep-15							517,631			
Oct-15							359,213			
Nov-15							361,686			
Dec-15							432,284			
YTD	(\$645,170)	\$0	(\$645,170)	3,278,000	0	3,278,000	6,031,438	54%	100%	0%

Savings/(Cost) on Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							108,481			
Feb-15							100,994			
Mar-15							100,994			
Apr-15							100,994			
May-15							141,075			
Jun-15							125,400			
Jul-15							141,075			
Aug-15							141,075			
Sep-15							125,400			
YTD	(\$54,178)	\$0	(\$54,178)	504,000	0	504,000	1,085,488	46%	100%	0%

Note 2

Note 1: For the period of January 2015 through December 2015, based on forecasted burns for 2015, DEF fuel oil hedge percentage was approximately [REDACTED]. This was above the minimum hedge target of [REDACTED]. During 2015, actual fuel oil usage was higher than forecasts which resulted in the overall lower actual hedge percentage.

Note 2: As outlined in DEF's 2016 Risk Management Plan, with respect to estimated fuel surcharge exposures in its coal rail transportation agreement, given the reduction in rail shipments during the latter part of 2015, and the expiration of the rail agreement at the end of December 2015, DEF did not estimate or hedge rail exposures for periods beyond September 2015. For the twelve-month period of August 2014 through July 2015, DEF's estimated rail surcharge hedge percentage was approximately [REDACTED]. Also, for the period of January 2015 through September 2015, DEF's overall rail surcharge hedge percentage was approximately [REDACTED] which was within the target range of [REDACTED] o [REDACTED].

DEF Gas Hedging Status
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	Financial Option	Call	1/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Put	1/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Call	1/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Put	1/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Call	1/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Option	Put	1/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223823	Barclays Bank E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3223932	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3223958	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3224035	Barclays Bank E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3224087	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3224214	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3224217	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3224222	Barclays Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224256	Barclays Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224277	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224279	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224281	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224350	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224437	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224613	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224619	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224622	Barclays Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224677	Macquarie Bank Ltd	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224690	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224810	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224832	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224917	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224920	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224922	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224924	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225051	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225058	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225197	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225871	BKMONTREAL	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225886	Macquarie Bank Ltd	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225889	BKMONTREAL	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225948	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3226567	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226688	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226756	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226759	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226760	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226761	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226794	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226798	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3238362	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3240193	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3240194	JPMorganChase Bank E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3243454	BKMONTREAL	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3248424	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3250964	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3254125	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3256079	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1890			
			1/1/2015 Total									17,406,400	

Financial	Financial Option	Call	2/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Option	Put	2/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Option	Call	2/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Option	Put	2/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Option	Call	2/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Option	Put	2/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3223428	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub		\$2.8700		
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Financial	Financial Swap		2/1/2015	3223958	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Swap		2/1/2015	3224035	Barclays Bank E	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Swap		2/1/2015	3224087	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.8660		
Financial	Financial Swap		2/1/2015	3224214	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3224217	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3224222	Barclays Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224256	Barclays Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224277	Citigroup Energy E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224279	Citigroup Energy E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224281	JPMorganChase Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224350	JPMorganChase Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224437	Morgan Stanley E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224613	Credit Suisse Intl	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224619	JPMorganChase Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224622	Barclays Bank E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224677	Macquarie Bank Ltd	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224690	Credit Suisse Intl	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224810	Citigroup Energy E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224832	Morgan Stanley E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224917	Morgan Stanley E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224920	Morgan Stanley E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224922	Citigroup Energy E	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3224924	Credit Suisse Intl	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225051	MerrilL ynchCom E EM	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225058	Credit Suisse Intl	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225197	MerrilL ynchCom E EM	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225871	BKMONTREAL	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225886	Macquarie Bank Ltd	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225889	BKMONTREAL	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3225948	MerrilL ynchCom E EM	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3226567	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226688	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226756	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226759	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226760	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226761	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226794	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3226798	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3238362	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3240193	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3240194	JPMorganChase Bank E	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3243454	BKMONTREAL	IFERC	Henry Hub		\$2.8700		
Financial	Financial Swap		2/1/2015	3248424	MerrilL ynchCom E EM	IFERC	CGT		\$2.7800		
Financial	Financial Swap		2/1/2015	3250964	BKMONTREAL	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3254125	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.8800		
Financial	Financial Swap		2/1/2015	3256079	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.8660		
			2/1/2015 Total							14,828,000	

Financial	Financial Option	Call	3/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Option	Put	3/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Option	Call	3/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Option	Put	3/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Option	Call	3/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Option	Put	3/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3223823	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Swap		3/1/2015	3223932	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Swap		3/1/2015	3223958	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Swap		3/1/2015	3224035	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Swap		3/1/2015	3224087	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8940	
Financial	Financial Swap		3/1/2015	3224214	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3224217	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3224222	Barclays Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224256	Barclays Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224277	Citigroup Energy E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224279	Citigroup Energy E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224281	JPMorganChase Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224350	JPMorganChase Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224437	Morgan Stanley E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224613	Credit Suisse Intl	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224619	JPMorganChase Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224622	Barclays Bank E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224677	Macquarie Bank Ltd	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224690	Credit Suisse Intl	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224810	Citigroup Energy E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224832	Morgan Stanley E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224917	Morgan Stanley E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224920	Morgan Stanley E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224922	Citigroup Energy E	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3224924	Credit Suisse Intl	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225051	Merrill LynchCom E EM	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225058	Credit Suisse Intl	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225197	Merrill LynchCom E EM	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225871	BKMONTREAL	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225886	Macquarie Bank Ltd	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225889	BKMONTREAL	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3225948	Merrill LynchCom E EM	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3226567	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226688	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226756	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226759	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226760	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226761	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226794	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3226798	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3238362	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3240193	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3240194	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3243454	BKMONTREAL	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		3/1/2015	3248424	Merrill LynchCom E EM	IFERC	CGT	\$2.8300	
Financial	Financial Swap		3/1/2015	3250964	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3254125	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8900	
Financial	Financial Swap		3/1/2015	3256079	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8940	
			3/1/2015 Total						15,133,600

Financial	Financial Option	Call	4/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Option	Put	4/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Option	Call	4/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Option	Put	4/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5600	

Financial	Financial Option	Call	5/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT				\$2,4400	
Financial	Financial Option	Put	5/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT				\$2,4400	
Financial	Financial Option	Call	5/1/2015	3227518	MerrilL ynchCom E EM	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3227518	MerrilL ynchCom E EM	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3227521	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3227521	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4				\$2,5000	
Financial	Financial Option	Put	5/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4				\$2,5000	
Financial	Financial Option	Call	5/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Put	5/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Option	Call	5/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3301239	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3301239	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Call	5/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Option	Put	5/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Swap		5/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223424	MerrilL ynchCom E EM	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223428	MerrilL ynchCom E EM	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub				\$2,5300	
Financial	Financial Swap		5/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Swap		5/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Swap		5/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Swap		5/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub				\$2,5170	
Financial	Financial Swap		5/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub				\$2,5170	

Financial	Financial Swap	5/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3224252	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224280	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224337	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224508	Morgan Stanley E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224509	Morgan Stanley E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224604	Credit Suisse Intl	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224620	Citigroup Energy E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224679	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224682	Citigroup Energy E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224807	Credit Suisse Intl	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3225265	Morgan Stanley E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub		\$2,5300			
Financial	Financial Swap	5/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,5000			
		5/1/2015 Total								20,049,900	

Financial	Financial Swap	6/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap	6/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.7200		
Financial	Financial Swap	6/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8150		
Financial	Financial Swap	6/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000		
Financial	Financial Swap	6/1/2015	3328730	BKMONTREAL	IFERC	Columbia Gulf	\$2.7200		
		6/1/2015 Total						21,510,400	

Financial	Financial Swap	7/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3328730	BKMONTREAL	IFERC	Columbia Gulf	\$2.7100

Financial	Financial Swap	7/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.7100	[REDACTED]	
Financial	Financial Swap	7/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf	[REDACTED]	\$2.7100	[REDACTED]	
		7/1/2015 Total							21,620,600	[REDACTED]

Financial	Financial Swap	8/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223560	Morgan Stanley E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223562	Barclays Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3328730	BKMONTREAL	IFERC	Columbia Gulf	\$2.8000

Financial	Financial Swap	8/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.8000	[REDACTED]	
Financial	Financial Swap	8/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf	[REDACTED]	\$2.8000	[REDACTED]	
		8/1/2015 Total							22,922,000	[REDACTED]

Financial	Financial Option	Call	9/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.5800		
Financial	Financial Option	Put	9/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.5800		
Financial	Financial Option	Call	9/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300		
Financial	Financial Option	Put	9/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300		
Financial	Financial Option	Call	9/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Put	9/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Option	Call	9/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Call	9/1/2015	3332907	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Option	Put	9/1/2015	3332907	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6380		
Financial	Financial Swap		9/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		9/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.6400		

Financial	Financial Swap	9/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.6400
Financial	Financial Swap	9/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.6400
Financial	Financial Swap	9/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5800
Financial	Financial Swap	9/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf	\$2.5800
		9/1/2015 Total					20,033,700

Financial	Financial Swap	10/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3224807	Credit Suisse Intl	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3224813	MerrilL ynchCom E EM	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224914	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3225057	MerrilL ynchCom E EM	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3225265	Morgan Stanley E	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3226557	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3306466	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.5630			
Financial	Financial Swap	10/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.5630			
Financial	Financial Swap	10/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.4700			
Financial	Financial Swap	10/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf		\$2.4700			
		10/1/2015 Total								17,807,100	

Financial	Financial Option	Call	11/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Option	Put	11/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Option	Call	11/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Swap		11/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3224926	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3224928	Merrill LynchCom E EM	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3224929	Merrill LynchCom E EM	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225039	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225040	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225041	Merrill LynchCom E EM	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225042	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225043	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225046	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225047	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225056	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225060	Macquarie Bank Ltd	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225068	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225069	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225071	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225088	BKMONTREAL	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225107	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225120	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225202	BKMONTREAL	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225203	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225285	Macquarie Bank Ltd	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226328	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226334	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226373	BKMONTREAL	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226378	BKMONTREAL	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226754	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226796	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3238365	Citigroup Energy E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3240195	BKMONTREAL	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3243801	BKMONTREAL	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3257541	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3269357	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Swap		11/1/2015	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Swap		11/1/2015	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.0330		

Financial	Financial Swap	11/1/2015	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.0330			
Financial	Financial Swap	11/1/2015	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.0330			
Financial	Financial Swap	11/1/2015	3322458	MerrilLynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.0330			
Financial	Financial Swap	11/1/2015	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3330749	MerrilLynchCom E EM	IFERC	Columbia Gulf		\$1.9400			
Financial	Financial Swap	11/1/2015	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.0200			
		11/1/2015 Total								18,705,400	

Financial	Financial Option	Call	12/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Call	12/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Call	12/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Option	Put	12/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Option	Call	12/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Call	12/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Call	12/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Call	12/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Call	12/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Option	Put	12/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Swap		12/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3224926	Morgan Stanley E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3224928	Merrill LynchCom E EM	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3224929	Merrill LynchCom E EM	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225039	Morgan Stanley E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225040	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225041	Merrill LynchCom E EM	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225042	Morgan Stanley E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225043	Citigroup Energy E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225046	Morgan Stanley E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225047	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225056	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225060	Macquarie Bank Ltd	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225068	Citigroup Energy E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225069	Citigroup Energy E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225071	Morgan Stanley E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225088	BKMONTREAL	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225107	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225120	Morgan Stanley E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225202	BKMONTREAL	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225203	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3225285	Macquarie Bank Ltd	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3226328	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3226334	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3226373	BKMONTREAL	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3226378	BKMONTREAL	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226754	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226796	Merrill LynchCom E EM	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3238365	Citigroup Energy E	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3240195	BKMONTREAL	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3243801	BKMONTREAL	IFERC	Henry Hub			\$2,2100			
Financial	Financial Swap		12/1/2015	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3257541	Citigroup Energy E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3269357	JPMorganChase Bank E	IFERC	CGT			\$2,1200			
Financial	Financial Swap		12/1/2015	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Swap		12/1/2015	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2,2060			
Financial	Financial Swap		12/1/2015	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4			\$2,2200			
Financial	Financial Swap		12/1/2015	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2,2060			

Financial	Financial Swap	12/1/2015	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.2060			
Financial	Financial Swap	12/1/2015	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.2060			
Financial	Financial Swap	12/1/2015	3322458	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.2060			
Financial	Financial Swap	12/1/2015	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3330749	MerrilL ynchCom E EM	IFERC	Columbia Gulf		\$2.1200			
Financial	Financial Swap	12/1/2015	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.2200			
		12/1/2015 Total								19,176,900	

DEF Gas Storage Hedging Status
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	IFERC Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Injection	% Hedged
Financial	FIXED SWAP	6/1/2015	3312108	BNP Paribas E,EM	IFERC	FGTZ3			\$2.8500			
Financial	FIXED SWAP	6/1/2015	3323620	JPMorganChase Bank E	IFERC	FGTZ3			\$2.8500			
		6/1/2015 Total					150,000			\$15,375	250,000	60%

DEF #2 Oil Hedging Status
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallon)	Fixed Price (\$/Gallon)	Market Scan Biz Average (\$/Gallon)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	FIXED SWAP	1/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.5378			
		1/1/2015 Total									410,276	
Financial	FIXED SWAP	2/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8127			
		2/1/2015 Total									1,364,045	
Financial	FIXED SWAP	3/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7100			
		3/1/2015 Total									221,413	
Financial	FIXED SWAP	4/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7771			
		4/1/2015 Total									375,413	
Financial	FIXED SWAP	5/1/2015	3292934	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
		5/1/2015 Total									384,011	
Financial	FIXED SWAP	6/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
		6/1/2015 Total									317,903	
Financial	FIXED SWAP	7/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
		7/1/2015 Total									271,189	
Financial	FIXED SWAP	8/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
		8/1/2015 Total									591,941	
Financial	FIXED SWAP	9/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
		9/1/2015 Total									567,384	
Financial	FIXED SWAP	10/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4186			
		10/1/2015 Total									294,697	
Financial	FIXED SWAP	11/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3584			
		11/1/2015 Total									1,815,016	
Financial	FIXED SWAP	12/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.0915			
		12/1/2015 Total									312,713	

DEF Coal Transportation Hedging Status - Barge
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallons)	Fixed Price (\$/Gallons)	Market Settlement (\$/Gallons)	Estimated Savings/(Cost) on Hedge	Estimated Exposure	Total % Estimated Hedged Exposure
Financial	FIXED SWAP	1/1/2015	3283754	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.5378			
Financial	FIXED SWAP	1/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.5378			
		1/1/2015 Total									583,589	
Financial	FIXED SWAP	2/1/2015	3283754	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8127			
Financial	FIXED SWAP	2/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8127			
		2/1/2015 Total									573,940	
Financial	FIXED SWAP	3/1/2015	3283754	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7100			
Financial	FIXED SWAP	3/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7100			
		3/1/2015 Total									570,206	
Financial	FIXED SWAP	4/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7771			
Financial	FIXED SWAP	4/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7771			
		4/1/2015 Total									537,905	
Financial	FIXED SWAP	5/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
Financial	FIXED SWAP	5/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
		5/1/2015 Total									522,687	
Financial	FIXED SWAP	6/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
Financial	FIXED SWAP	6/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
		6/1/2015 Total									517,576	
Financial	FIXED SWAP	7/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
Financial	FIXED SWAP	7/1/2015	3288978	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
		7/1/2015 Total									530,616	
Financial	FIXED SWAP	8/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
Financial	FIXED SWAP	8/1/2015	3288978	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
		8/1/2015 Total									524,103	
Financial	FIXED SWAP	9/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
Financial	FIXED SWAP	9/1/2015	3288978	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
		9/1/2015 Total									517,631	
Financial	FIXED SWAP	10/1/2015	3297786	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4186			
		10/1/2015 Total									359,213	
Financial	FIXED SWAP	11/1/2015	3297786	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3584			
		11/1/2015 Total									361,686	
Financial	FIXED SWAP	12/1/2015	3311032	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.0915			
		12/1/2015 Total									432,284	

DEF Coal Transportation Hedging Status - Rail
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallons)	Fixed Price (\$/Gallons)	Market Settlement (\$/Gallons)	Estimated Savings/(Cost) on Hedge	Estimated Exposure	Total % Estimated Hedged Exposure
Financial	FIXED SWAP	1/1/2015	3288578	Merrill LynchCom E EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.5378			
		1/1/2015 Total									108,481	
Financial	FIXED SWAP	2/1/2015	3288578	Merrill LynchCom E EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.8127			
		2/1/2015 Total									100,994	
Financial	FIXED SWAP	3/1/2015	3288578	Merrill LynchCom E EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.7100			
		3/1/2015 Total									100,994	
Financial	FIXED SWAP	4/1/2015	3288969	BP Energy Co E,EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.7771			
		4/1/2015 Total									100,994	
Financial	FIXED SWAP	5/1/2015	3288969	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
		5/1/2015 Total									141,075	
Financial	FIXED SWAP	6/1/2015	3288969	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
		6/1/2015 Total									125,400	
Financial	FIXED SWAP	7/1/2015	3329255	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
		7/1/2015 Total									141,075	
Financial	FIXED SWAP	8/1/2015	3329255	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
		8/1/2015 Total									141,075	
Financial	FIXED SWAP	9/1/2015	3329255	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
		9/1/2015 Total									125,400	

REDACTED

Duke Energy Florida

Docket No. 160001-EI

Witness: McCallister

Exhibit JM-2T

Page 1 of 1

As of January 2015 - Forecasted Light Oil Hedge Percentage

#2 Oil Barrels	Forecasted Burns	Hedged Volume	% Hedge
January-15	2,971		
February-15	1,196		
March-15	1,247		
April-15	1,578		
May-15	2,255		
June-15	2,980		
July-15	3,190		
August-15	2,566		
September-15	1,444		
October-15	1,152		
November-15	3,431		
December-15	2,533		
	26,541		

1 transportation agreements. These activities resulted in a net hedge cost for
2 2015 of \$226.5 million.

3
4 **Q. Did DEF execute its hedging activities consistent with its approved**
5 **Risk Management Plan? **REDACTED****

6 A. Yes. The financial hedging activities executed by DEF were consistent with
7 those outlined in its 2015 Risk Management Plan ("Plan"). In the Plan filed
8 in August 2014, DEF's hedging target ranges were to hedge [REDACTED] to [REDACTED] of
9 its forecasted natural gas burns for calendar year 2015 with a target to
10 hedge a minimum of [REDACTED] of the forecasted natural gas burns over time.
11 With respect to light oil forecasted to be burned at DEF's owned generation
12 facilities for calendar year 2015, DEF targeted to hedge a minimum of [REDACTED].
13 With respect to the coal river and rail transportation estimated fuel surcharge
14 exposures for calendar year 2015, DEF targeted to hedge between [REDACTED] to
15 [REDACTED] of the estimated fuel surcharge exposures based on contractual
16 provisions in the coal rail and river barge transportation agreements.

17
18 For 2015, DEF's hedge percentages based on actual burns for natural gas
19 and light oil were approximately [REDACTED] and [REDACTED], respectively. DEF hedge
20 percentages for the estimated fuel surcharges embedded in DEF's coal river
21 and rail transportation in 2015 were [REDACTED] and [REDACTED], respectively. The actual
22 hedge percentages for natural gas and the estimated fuel surcharges for
23 coal river and rail transportation were within the ranges outlined in the Plan.
24 As outlined above, DEF's actual hedge percentage for light oil of [REDACTED] was

REDACTED

1 lower than the targeted minimum hedge percentage of [REDACTED] for 2015. With
2 respect to light oil forecasted usage, in January of 2015 DEF had hedged
3 approximately [REDACTED] of its forecasted light oil usage based on DEF's
4 forecasted burns for 2015, which was higher than the targeted minimum
5 hedge percentage of [REDACTED]. This is summarized in Exhibit No. __ (JM-2T).
6 Overall, actual fuel oil usage was higher in 2015 than forecasted which
7 resulted in the lower actual overall light oil hedge percentage. As outlined in
8 the Plan, actual hedge percentages for any monthly period, rolling twelve
9 month time period or calendar annual period can come in higher or lower
10 than the hedge percentage targets as a result of actual versus forecasted
11 fuel burns. In addition, as outlined in DEF's 2016 Risk Management filed
12 and approved in Docket No. 150001-EI, after 2015, DEF no longer hedges
13 light oil for its generation or estimated fuel surcharges for rail transportation.

14
15 **Q. Did DEF hedging activities meet the stated objective and are the**
16 **activities consistent with the Commission's Orders for hedging?**

17 A. Yes. DEF's hedging activity met the stated objective of DEF's hedging
18 program to reduce price risk and provide greater cost certainty for DEF's
19 customers. The hedging activities are consistent with Commission Orders
20 No. PSC-02-1484-FOF-EI, No. PSC-08-0667-PPA-EI, and No. PSC-09-
21 0255-PAA-EI. DEF's hedging activities are conducted in an environment of
22 strong internal controls and executed in a structured manner. DEF's
23 hedging activities do not attempt to outguess the market and may or may

REDACTED

Duke Energy Florida
Natural Gas and Oil Hedging Detail

Savings/(Cost) on Hedges				Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							17,406,400			
Feb-15							14,828,000			
Mar-15							15,133,600			
Apr-15							17,874,900			
May-15							20,049,900			
Jun-15							21,510,400			
Jul-15							21,620,800			
Aug-15							22,922,000			
Sep-15							20,033,700			
Oct-15							17,807,100			
Nov-15							18,705,400			
Dec-15							19,176,900			
YTD	(\$225,543,645)	\$0	(\$225,543,645)	139,177,500	0	139,177,500	227,068,900	61%	100%	0%

Savings/(Cost) on Hedges				Hedged Volumes (Gallons)			Actual Burn (Generation)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							410,276			
Feb-15							1,364,045			
Mar-15							221,413			
Apr-15							375,413			
May-15							384,011			
Jun-15							317,903			
Jul-15							271,189			
Aug-15							591,941			
Sep-15							567,384			
Oct-15							294,697			
Nov-15							1,815,016			
Dec-15							312,713			
YTD	(\$261,097)	\$0	(\$261,097)	504,000	0	504,000	8,928,001	7%	100%	0%

Note 1

Savings/(Cost) on Hedges				Hedged Volumes (MMBtu's)			Actual Injections	Hedged Injections	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jun-15	\$15,375	\$0	\$15,375	150,000	0	150,000	250,000	60%	100%	0%
YTD	\$15,375	\$0	\$15,375	150,000	0	150,000	250,000	60%	100%	0%

Savings/(Cost) on Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							563,589			
Feb-15							573,940			
Mar-15							570,206			
Apr-15							537,905			
May-15							522,687			
Jun-15							517,576			
Jul-15							530,616			
Aug-15							524,103			
Sep-15							517,631			
Oct-15							359,213			
Nov-15							361,686			
Dec-15							432,284			
YTD	(\$645,170)	\$0	(\$645,170)	3,278,000	0	3,278,000	6,031,438	54%	100%	0%

Savings/(Cost) on Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-15							108,481			
Feb-15							100,994			
Mar-15							100,994			
Apr-15							100,994			
May-15							141,075			
Jun-15							125,400			
Jul-15							141,075			
Aug-15							141,075			
Sep-15							125,400			
YTD	(\$54,178)	\$0	(\$54,178)	504,000	0	504,000	1,085,488	46%	100%	0%

Note 2

Note 1: For the period of January 2015 through December 2015, based on forecasted burns for 2015, DEF fuel oil hedge percentage was approximately [REDACTED]. This was above the minimum hedge target of [REDACTED]. During 2015, actual fuel oil usage was higher than forecasts which resulted in the overall lower actual hedge percentage.

Note 2: As outlined in DEF's 2016 Risk Management Plan, with respect to estimated fuel surcharge exposures in its coal rail transportation agreement, given the reduction in rail shipments during the latter part of 2015, and the expiration of the rail agreement at the end of December 2015, DEF did not estimate or hedge rail exposures for periods beyond September 2015. For the twelve-month period of August 2014 through July 2015, DEF's estimated rail surcharge hedge percentage was approximately [REDACTED]. Also, for the period of January 2015 through September 2015, DEF's overall rail surcharge hedge percentage was approximately [REDACTED] which was within the target range of [REDACTED] o [REDACTED].

DEF Gas Hedging Status
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	Financial Option	Call	1/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Put	1/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Call	1/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Put	1/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Option	Call	1/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Option	Put	1/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3223823	Barclays Bank E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3223932	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3223958	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3224035	Barclays Bank E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3224087	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1890			
Financial	Financial Swap		1/1/2015	3224214	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3224217	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3224222	Barclays Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224256	Barclays Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224277	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224279	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224281	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224350	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224437	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224613	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224619	JPMorganChase Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224622	Barclays Bank E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224677	Macquarie Bank Ltd	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224690	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224810	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224832	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224917	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224920	Morgan Stanley E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224922	Citigroup Energy E	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3224924	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225051	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225058	Credit Suisse Intl	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225197	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225871	BKMONTREAL	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225886	Macquarie Bank Ltd	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225889	BKMONTREAL	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3225948	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3226567	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226688	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226756	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226759	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226760	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226761	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226794	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3226798	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3238362	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3240193	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3240194	JPMorganChase Bank E	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3243454	BKMONTREAL	IFERC	Henry Hub			\$3.1900			
Financial	Financial Swap		1/1/2015	3248424	Merrill LynchCom E EM	IFERC	CGT			\$3.0900			
Financial	Financial Swap		1/1/2015	3250964	BKMONTREAL	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3254125	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.1900			
Financial	Financial Swap		1/1/2015	3256079	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1890			
			1/1/2015 Total									17,406,400	

Financial	Financial Option	Call	3/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Option	Put	3/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Option	Call	3/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Option	Put	3/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Option	Call	3/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Option	Put	3/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3223428	MerrilLynchCom E EM	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3223823	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Swap		3/1/2015	3223932	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Swap		3/1/2015	3223958	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Swap		3/1/2015	3224035	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Swap		3/1/2015	3224087	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8940			
Financial	Financial Swap		3/1/2015	3224214	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3224217	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3224222	Barclays Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224256	Barclays Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224277	Citigroup Energy E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224279	Citigroup Energy E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224281	JPMorganChase Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224350	JPMorganChase Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224437	Morgan Stanley E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224613	Credit Suisse Intl	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224619	JPMorganChase Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224622	Barclays Bank E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224677	Macquarie Bank Ltd	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224690	Credit Suisse Intl	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224810	Citigroup Energy E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224832	Morgan Stanley E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224917	Morgan Stanley E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224920	Morgan Stanley E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224922	Citigroup Energy E	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3224924	Credit Suisse Intl	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225051	MerrilLynchCom E EM	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225058	Credit Suisse Intl	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225197	MerrilLynchCom E EM	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225871	BKMONTREAL	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225886	Macquarie Bank Ltd	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225889	BKMONTREAL	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3225948	MerrilLynchCom E EM	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3226567	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226688	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226756	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226759	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226760	MerrilLynchCom E EM	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226761	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226794	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3226798	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3238362	MerrilLynchCom E EM	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3240193	MerrilLynchCom E EM	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3240194	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3243454	BKMONTREAL	IFERC	Henry Hub	\$2.9000			
Financial	Financial Swap		3/1/2015	3248424	MerrilLynchCom E EM	IFERC	CGT	\$2.8300			
Financial	Financial Swap		3/1/2015	3250964	BKMONTREAL	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3254125	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8900			
Financial	Financial Swap		3/1/2015	3256079	MerrilLynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8940			
			3/1/2015 Total								15,133,600

Financial	Financial Option	Call	4/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Option	Put	4/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Option	Call	4/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Put	4/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Option	Call	4/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Option	Put	4/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.6100	
Financial	Financial Swap		4/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5900	
Financial	Financial Swap		4/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.5100	
Financial	Financial Swap		4/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5600	
Financial	Financial Swap		4/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5600	

Financial	Financial Option	Call	5/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.4400		
Financial	Financial Option	Put	5/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.4400		
Financial	Financial Option	Call	5/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5000		
Financial	Financial Option	Put	5/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5000		
Financial	Financial Option	Call	5/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Put	5/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Option	Call	5/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Call	5/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Option	Put	5/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Swap		5/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.5300		
Financial	Financial Swap		5/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Swap		5/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Swap		5/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Swap		5/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.5170		
Financial	Financial Swap		5/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.5170		

Financial	Financial Swap	5/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3224252	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224280	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224337	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224508	Morgan Stanley E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224509	Morgan Stanley E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224604	Credit Suisse Intl	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224620	Citigroup Energy E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224679	Barclays Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224682	Citigroup Energy E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224807	Credit Suisse Intl	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3225265	Morgan Stanley E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub		\$2,5300			
Financial	Financial Swap	5/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT		\$2,4400			
Financial	Financial Swap	5/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,5000			
Financial	Financial Swap	5/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2,5170			
Financial	Financial Swap	5/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,5000			
		5/1/2015 Total								20,049,900	

Financial	Financial Option	Call	6/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT						\$2.7200			
Financial	Financial Option	Put	6/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT						\$2.7200			
Financial	Financial Option	Call	6/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4						\$2.8000			
Financial	Financial Option	Put	6/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4						\$2.8000			
Financial	Financial Option	Call	6/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Put	6/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Option	Call	6/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Call	6/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Option	Put	6/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub						\$2.8150			
Financial	Financial Swap		6/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub						\$2.8200			
Financial	Financial Swap		6/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub						\$2.8150			

Financial	Financial Swap	6/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.8200				
Financial	Financial Swap	6/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.7200				
Financial	Financial Swap	6/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8150				
Financial	Financial Swap	6/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8000				
Financial	Financial Swap	6/1/2015	3328730	BKMONTREAL	IFERC	Columbia Gulf	\$2.7200				
6/1/2015 Total									21,510,400		

Financial	Financial Option	Call	7/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT		\$2.7100	
Financial	Financial Option	Put	7/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT		\$2.7100	
Financial	Financial Option	Call	7/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.7900	
Financial	Financial Option	Put	7/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.7900	
Financial	Financial Option	Call	7/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Put	7/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Option	Call	7/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3332907	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3332907	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Call	7/1/2015	3334101	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.7900	
Financial	Financial Option	Put	7/1/2015	3334101	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.7900	
Financial	Financial Option	Call	7/1/2015	3336012	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.7900	
Financial	Financial Option	Put	7/1/2015	3336012	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.7900	
Financial	Financial Option	Call	7/1/2015	3336225	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Option	Put	7/1/2015	3336225	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.7730	
Financial	Financial Swap		7/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	
Financial	Financial Swap		7/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub		\$2.7700	

Financial	Financial Swap	7/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223550	Morgan Stanley E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223552	Barclays Bank E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.7700
Financial	Financial Swap	7/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.7100
Financial	Financial Swap	7/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.7730
Financial	Financial Swap	7/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7900
Financial	Financial Swap	7/1/2015	3328730	BKMONTREAL	IFERC	Columbia Gulf	\$2.7100

Financial	Financial Swap	7/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.7100	[REDACTED]	
Financial	Financial Swap	7/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf	[REDACTED]	\$2.7100	[REDACTED]	
		7/1/2015 Total							21,620,600	[REDACTED]

Financial	Financial Option	Call	8/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.8000		
Financial	Financial Option	Put	8/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$2.8000		
Financial	Financial Option	Call	8/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3227518	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3227519	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3227521	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600		
Financial	Financial Option	Put	8/1/2015	3227767	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600		
Financial	Financial Option	Call	8/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3238363	BKMONTREAL	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3246480	Citigroup Energy E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3251386	BKMONTREAL	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3264163	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3266285	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3279679	Citigroup Energy E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Put	8/1/2015	3292219	Citigroup Energy E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Option	Call	8/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3298153	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3301239	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3304156	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3310401	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3312102	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3317624	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3321624	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3327183	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3328119	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3332907	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3332907	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Call	8/1/2015	3334101	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8600		
Financial	Financial Option	Put	8/1/2015	3334101	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8600		
Financial	Financial Option	Call	8/1/2015	3336012	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600		
Financial	Financial Option	Put	8/1/2015	3336012	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600		
Financial	Financial Option	Call	8/1/2015	3336225	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Option	Put	8/1/2015	3336225	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8860		
Financial	Financial Swap		8/1/2015	3223326	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223331	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223333	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223336	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223424	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223426	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223432	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223475	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223537	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		
Financial	Financial Swap		8/1/2015	3223541	Morgan Stanley E	IFERC	Henry Hub	\$2.8900		

Financial	Financial Swap	8/1/2015	3223544	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223560	Morgan Stanley E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223562	Barclays Bank E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223567	Credit Suisse Intl	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap	8/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.8000
Financial	Financial Swap	8/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8860
Financial	Financial Swap	8/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8600
Financial	Financial Swap	8/1/2015	3328730	BKMONTREAL	IFERC	Columbia Gulf	\$2.8000

Financial	Financial Swap	8/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.8000	[REDACTED]	
Financial	Financial Swap	8/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf	[REDACTED]	\$2.8000	[REDACTED]	
		8/1/2015 Total								22,922,000

Financial	Financial Swap	9/1/2015	3223569	Morgan Stanley E	IFERC	Henry Hub	\$2.6400
Financial	Financial Swap	9/1/2015	3223742	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3223744	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224216	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224219	Credit Suisse Intl	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224220	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224229	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224232	Barclays Bank E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224245	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3224252	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224276	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224280	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224337	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224381	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224384	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224508	Morgan Stanley E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224509	Morgan Stanley E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224604	Credit Suisse Intl	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224618	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224620	Citigroup Energy E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224621	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224640	Macquarie Bank Ltd	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224679	Barclays Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224681	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224682	Citigroup Energy E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224683	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224684	Merrill LynchCom E EM	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224693	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224807	Credit Suisse Intl	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224813	Merrill LynchCom E EM	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224914	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3225057	Merrill LynchCom E EM	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3225265	Morgan Stanley E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3226557	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3228840	BKMONTREAL	IFERC	Henry Hub	\$2.6400
Financial	Financial Swap	9/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT	\$2.5800
Financial	Financial Swap	9/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3297904	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3306466	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3307910	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3321455	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6380
Financial	Financial Swap	9/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6300
Financial	Financial Swap	9/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5800
Financial	Financial Swap	9/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf	\$2.5800
		9/1/2015 Total					20,033,700

Financial	Financial Swap	10/1/2015	3224697	Macquarie Bank Ltd	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3224807	Credit Suisse Intl	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3224813	MerrilL ynchCom E EM	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3224815	Credit Suisse Intl	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224817	Barclays Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224818	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224826	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224914	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224915	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224916	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224919	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224921	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224923	Credit Suisse Intl	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224925	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3224927	Credit Suisse Intl	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3225044	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3225050	JPMorganChase Bank E	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3225057	MerrilL ynchCom E EM	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3225265	Morgan Stanley E	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3226557	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3267250	JPMorganChase Bank E	IFERC	CGT		\$2.4700			
Financial	Financial Swap	10/1/2015	3283784	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3284453	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3286344	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3294866	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3306466	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.5630			
Financial	Financial Swap	10/1/2015	3322457	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.5630			
Financial	Financial Swap	10/1/2015	3323023	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3324163	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5300			
Financial	Financial Swap	10/1/2015	3330748	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.4700			
Financial	Financial Swap	10/1/2015	3331414	Scotia Bank	IFERC	Columbia Gulf		\$2.4700			
		10/1/2015 Total								17,807,100	

Financial	Financial Option	Call	11/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Option	Put	11/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Option	Call	11/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Call	11/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Option	Put	11/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Swap		11/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3224926	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3224928	Merrill LynchCom E EM	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3224929	Merrill LynchCom E EM	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225039	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225040	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225041	Merrill LynchCom E EM	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225042	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225043	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225046	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225047	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225056	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225060	Macquarie Bank Ltd	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225068	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225069	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225071	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225088	BKMONTREAL	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225107	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225120	Morgan Stanley E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225202	BKMONTREAL	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225203	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3225285	Macquarie Bank Ltd	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226328	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226334	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226373	BKMONTREAL	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3226378	BKMONTREAL	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226754	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226796	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3238365	Citigroup Energy E	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3240195	BKMONTREAL	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3243801	BKMONTREAL	IFERC	Henry Hub	\$2.0300		
Financial	Financial Swap		11/1/2015	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3257541	Citigroup Energy E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3269357	JPMorganChase Bank E	IFERC	CGT	\$1.9400		
Financial	Financial Swap		11/1/2015	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Swap		11/1/2015	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.0330		
Financial	Financial Swap		11/1/2015	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.0200		
Financial	Financial Swap		11/1/2015	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.0330		

Financial	Financial Swap	11/1/2015	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.0330			
Financial	Financial Swap	11/1/2015	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.0330			
Financial	Financial Swap	11/1/2015	3322458	MerrilLynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.0330			
Financial	Financial Swap	11/1/2015	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.0200			
Financial	Financial Swap	11/1/2015	3330749	MerrilLynchCom E EM	IFERC	Columbia Gulf		\$1.9400			
Financial	Financial Swap	11/1/2015	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.0200			
		11/1/2015 Total								18,705,400	

Financial	Financial Option	Call	12/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3227307	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Call	12/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3227311	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Call	12/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Option	Put	12/1/2015	3227312	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Option	Call	12/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Call	12/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Call	12/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Call	12/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Call	12/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Option	Put	12/1/2015	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Swap		12/1/2015	3223428	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3223434	Morgan Stanley E	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3223439	Morgan Stanley E	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3223546	Barclays Bank E	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3223547	JPMorganChase Bank E	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3224926	Morgan Stanley E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3224928	Merrill LynchCom E EM	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3224929	Merrill LynchCom E EM	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225039	Morgan Stanley E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225040	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225041	Merrill LynchCom E EM	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225042	Morgan Stanley E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225043	Citigroup Energy E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225046	Morgan Stanley E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225047	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225056	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225060	Macquarie Bank Ltd	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225068	Citigroup Energy E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225069	Citigroup Energy E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225071	Morgan Stanley E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225088	BKMONTREAL	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225107	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225120	Morgan Stanley E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225202	BKMONTREAL	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225203	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3225285	Macquarie Bank Ltd	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3226328	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3226334	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3226373	BKMONTREAL	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3226378	BKMONTREAL	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226754	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3238365	Citigroup Energy E	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3240195	BKMONTREAL	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3243801	BKMONTREAL	IFERC	Henry Hub		\$2.2100	
Financial	Financial Swap		12/1/2015	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3257541	Citigroup Energy E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3269357	JPMorganChase Bank E	IFERC	CGT		\$2.1200	
Financial	Financial Swap		12/1/2015	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Swap		12/1/2015	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.2060	
Financial	Financial Swap		12/1/2015	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.2200	
Financial	Financial Swap		12/1/2015	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.2060	

Financial	Financial Swap	12/1/2015	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.2060			
Financial	Financial Swap	12/1/2015	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.2060			
Financial	Financial Swap	12/1/2015	3322458	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.2060			
Financial	Financial Swap	12/1/2015	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.2200			
Financial	Financial Swap	12/1/2015	3330749	MerrilL ynchCom E EM	IFERC	Columbia Gulf		\$2.1200			
Financial	Financial Swap	12/1/2015	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.2200			
		12/1/2015 Total								19,176,900	

DEF Gas Storage Hedging Status
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	IFERC Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Injection	% Hedged
Financial	FIXED SWAP	6/1/2015	3312108	BNP Paribas E,EM	IFERC	FGTZ3			\$2.8500			
Financial	FIXED SWAP	6/1/2015	3323620	JPMorganChase Bank E	IFERC	FGTZ3			\$2.8500			
		6/1/2015 Total					150,000			\$15,375	250,000	60%

DEF #2 Oil Hedging Status
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallon)	Fixed Price (\$/Gallon)	Market Scan Biz Average (\$/Gallon)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	FIXED SWAP	1/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.5378			
		1/1/2015 Total									410,276	
Financial	FIXED SWAP	2/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8127			
		2/1/2015 Total									1,364,045	
Financial	FIXED SWAP	3/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7100			
		3/1/2015 Total									221,413	
Financial	FIXED SWAP	4/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7771			
		4/1/2015 Total									375,413	
Financial	FIXED SWAP	5/1/2015	3292934	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
		5/1/2015 Total									384,011	
Financial	FIXED SWAP	6/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
		6/1/2015 Total									317,903	
Financial	FIXED SWAP	7/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
		7/1/2015 Total									271,189	
Financial	FIXED SWAP	8/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
		8/1/2015 Total									591,941	
Financial	FIXED SWAP	9/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
		9/1/2015 Total									567,384	
Financial	FIXED SWAP	10/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4186			
		10/1/2015 Total									294,697	
Financial	FIXED SWAP	11/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3584			
		11/1/2015 Total									1,815,016	
Financial	FIXED SWAP	12/1/2015	3280065	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.0915			
		12/1/2015 Total									312,713	

DEF Coal Transportation Hedging Status - Barge
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallons)	Fixed Price (\$/Gallons)	Market Settlement (\$/Gallons)	Estimated Savings/(Cost) on Hedge	Estimated Exposure	Total % Estimated Hedged Exposure
Financial	FIXED SWAP	1/1/2015	3283754	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.5378			
Financial	FIXED SWAP	1/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.5378			
		1/1/2015 Total									583,589	
Financial	FIXED SWAP	2/1/2015	3283754	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8127			
Financial	FIXED SWAP	2/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8127			
		2/1/2015 Total									573,940	
Financial	FIXED SWAP	3/1/2015	3283754	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7100			
Financial	FIXED SWAP	3/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7100			
		3/1/2015 Total									570,206	
Financial	FIXED SWAP	4/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7771			
Financial	FIXED SWAP	4/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.7771			
		4/1/2015 Total									537,905	
Financial	FIXED SWAP	5/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
Financial	FIXED SWAP	5/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
		5/1/2015 Total									522,687	
Financial	FIXED SWAP	6/1/2015	3284226	Morgan Stanley E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
Financial	FIXED SWAP	6/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
		6/1/2015 Total									517,576	
Financial	FIXED SWAP	7/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
Financial	FIXED SWAP	7/1/2015	3288978	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
		7/1/2015 Total									530,616	
Financial	FIXED SWAP	8/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
Financial	FIXED SWAP	8/1/2015	3288978	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
		8/1/2015 Total									524,103	
Financial	FIXED SWAP	9/1/2015	3288977	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
Financial	FIXED SWAP	9/1/2015	3288978	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
		9/1/2015 Total									517,631	
Financial	FIXED SWAP	10/1/2015	3297786	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4186			
		10/1/2015 Total									359,213	
Financial	FIXED SWAP	11/1/2015	3297786	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3584			
		11/1/2015 Total									361,686	
Financial	FIXED SWAP	12/1/2015	3311032	Macquarie Bank Ltd	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.0915			
		12/1/2015 Total									432,284	

DEF Coal Transportation Hedging Status - Rail
REDACTED

As of December 31, 2015

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallons)	Fixed Price (\$/Gallons)	Market Settlement (\$/Gallons)	Estimated Savings/(Cost) on Hedge	Estimated Exposure	Total % Estimated Hedged Exposure
Financial	FIXED SWAP	1/1/2015	3288578	Merrill LynchCom E EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.5378			
		1/1/2015 Total									108,481	
Financial	FIXED SWAP	2/1/2015	3288578	Merrill LynchCom E EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.8127			
		2/1/2015 Total									100,994	
Financial	FIXED SWAP	3/1/2015	3288578	Merrill LynchCom E EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.7100			
		3/1/2015 Total									100,994	
Financial	FIXED SWAP	4/1/2015	3288969	BP Energy Co E,EM	Gulfcoast Pipe ULSG	Gulf Coast Pipeline			\$1.7771			
		4/1/2015 Total									100,994	
Financial	FIXED SWAP	5/1/2015	3288969	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.9176			
		5/1/2015 Total									141,075	
Financial	FIXED SWAP	6/1/2015	3288969	BP Energy Co E,EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.8016			
		6/1/2015 Total									125,400	
Financial	FIXED SWAP	7/1/2015	3329255	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.6184			
		7/1/2015 Total									141,075	
Financial	FIXED SWAP	8/1/2015	3329255	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4614			
		8/1/2015 Total									141,075	
Financial	FIXED SWAP	9/1/2015	3329255	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4423			
		9/1/2015 Total									125,400	

REDACTED

Duke Energy Florida
Docket No. 160001-EI
Witness: McCallister
Exhibit JM-2T
Page 1 of 1

As of January 2015 - Forecasted Light Oil Hedge Percentage

#2 Oil Barrels	Forecasted Burns	Hedged Volume	% Hedge
January-15	2,971		
February-15	1,196		
March-15	1,247		
April-15	1,578		
May-15	2,255		
June-15	2,980		
July-15	3,190		
August-15	2,566		
September-15	1,444		
October-15	1,152		
November-15	3,431		
December-15	2,533		
	26,541		

**DUKE ENERGY FLORIDA
Confidentiality Justification Matrix**

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
Direct Testimony of Joseph McCallister	Page 4 (Lines 8, 10, 12, 14 & 15) & Page 5 (Line 1 & 5): hedging target percentages; and Page 4 (Lines 19 & 21) & Page 5 (Lines 3): actual hedging percentages for 2015.	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF'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>
Exhibit No. ____ (JM-1T) to the direct testimony of Joseph McCallister	<p>Page 1: Monthly breakdown of hedging savings/costs, volumes & percent hedged by commodity for 2015. Note 1 & 2: hedged percentages.</p> <p>Pages 2-24: DEF Gas Hedging Status as of December 2015, specifically volumes, fixed prices (\$/MMBtu), hedging savings/costs, percent hedged.</p> <p>Pages 25: DEF Gas Storage Hedging Status as of December 2015,</p>	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF'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>specifically volumes, fixed prices (\$/MMBtu), hedging savings/costs, percent hedged.</p> <p>Pages 26: DEF #2 Oil Hedging Status as of December 2015, specifically volumes (Gallon), fixed price (\$/Gallon), hedging savings/costs, percent hedged.</p> <p>Pages 27-28: DEF Coal Transportation Hedging Status-Rail as of December 2015, specifically volumes (Gallon), fixed prices (\$/gallons), estimated hedging savings/costs, Total percent hedged exposure</p>	
<p>Exhibit No. ___ (JM-2T) to the direct testimony of Joseph McCallister</p>	<p>Page 1 of 1: Monthly Forecasted Light Oil Hedged percentages and volume for the months of January-December 2015</p>	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF'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>

Exhibit D

AFFIDAVIT OF JOSEPH MCCALLISTER

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 160001-EI

Dated: April 6, 2016

**AFFIDAVIT OF JOSEPH McCALLISTER IN SUPPORT OF
DUKE ENERGY FLORIDA, LLC'S
REQUEST FOR CONFIDENTIAL CLASSIFICATION**

STATE OF NORTH CAROLINA

COUNTY OF MECKLENBURG

BEFORE ME, the undersigned authority duly authorized to administer oaths, personally appeared Joseph McCallister, who being first duly sworn, on oath deposes and says that:

1. My name is Joseph McCallister. I am over the age of 18 years old and I have been authorized by Duke Energy Florida (hereinafter "DEF" or the "Company") to give this affidavit in the above-styled proceeding on DEF's behalf and in support of DEF's Request for Confidential Classification (the "Request"). The facts attested to in my affidavit are based upon my personal knowledge.

2. I am the Director of Natural Gas, Oil and Emissions in the Fuel Procurement Department. This section is responsible for natural gas, fuel oil and emission allowance activity for the Duke Energy Indiana ("DEI"), Duke Energy

Kentucky (“DEK”), Duke Energy Carolinas (“DEC”), Duke Energy Progress (“DEP”), and DEF Systems.

3. As the Director of Natural Gas, Oil and Emissions, I am responsible, along with the other members of the section, for the management of the gas and oil procurement, transportation, hedging activities and administration of gas and oil contracts with various suppliers for DEI’s, DEK’s, DEC’s, DEF’s and DEP’s electrical power generation facilities.

4. DEF is seeking confidential classification for portions of my direct testimony, specifically Pages 4 and 5, and for portions of Exhibit No. ____ (JM-1T) and Exhibit No. ____ (JM-2T) to my direct testimony filed on April 6, 2016 in this docket. The confidential information at issue is contained in confidential Exhibit A to DEF’s Request and is outlined in DEF’s Justification Matrix that is attached to DEF’s Request as Exhibit C. DEF is requesting confidential classification of this information because it contains sensitive business information, the disclosure of which would impair the Company’s efforts to contract for goods or services on favorable terms.

5. The confidential information at issue relates to DEF’s hedging targets and actual hedging results, including information from individual hedging transactions, such as the volume of fuel hedged and the savings/costs of each transaction. DEF negotiates with potential fuel suppliers to obtain competitive contracts for fuel options that provide economic value to DEF and its customers. In order to obtain such contracts, however, DEF must be able to assure fuel suppliers that sensitive business information, such as bid evaluations, pricing, and quantities of fuel, will be kept confidential. With respect to the information at issue in this Request, DEF has kept confidential and has not publicly

disclosed confidential information pertaining to contracts for natural gas and light oil. Absent such measures, suppliers would run the risk that sensitive business information that they provided in their bids/contracts with DEF would be made available to the public and, as a result, end up in possession of potential competitors. Faced with that risk, persons or companies who otherwise would contract with DEF might decide not to do so if DEF did not keep specific information confidential. Without DEF's measures to maintain the confidentiality of sensitive terms in contracts between DEF and fuel suppliers, the Company's efforts to obtain competitive fuel supply contracts could be undermined.

6. Additionally, the disclosure of confidential information could adversely impact DEF's competitive business interests. If such information was disclosed to DEF's competitors, DEF's efforts to obtain competitive fuel supply options that provide economic value to both DEF and its customers could be compromised by DEF's competitors changing their consumption or purchasing behavior within the relevant markets.

7. Upon receipt of confidential information from fuel suppliers, and with its own confidential information, strict procedures are established and followed to maintain the confidentiality of the terms of the documents and information provided, including restricting access to those persons who need the information to assist the Company, and restricting the number of, and access to the information and contracts. At no time since receiving the contracts and information in question has the Company publicly disclosed that information. The Company has treated and continues to treat the information and contracts at issue as confidential.

8. This concludes my affidavit.

Further affiant sayeth not.

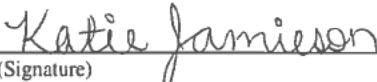
Dated the 5th day of April, 2016.



(Signature)

Joseph McCallister
Director – Natural Gas, Oil and Emissions
Fuels Procurement Department
Duke Energy
526 South Church
Charlotte, NC 28202

THE FOREGOING INSTRUMENT was sworn to and subscribed before me this 5 day of April, 2016 by Joseph McCallister. He is personally known to me, or has produced his _____ driver's license, or his _____ as identification.



(Signature)

Katie Jamieson

(Printed Name)

NOTARY PUBLIC, STATE OF NC

June 14, 2016

(Commission Expiration Date)

(AFFIX NOTARIAL SEAL)



(Serial Number, If Any)