



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 in the above referenced docket, Duke Energy Florida, LLC's ("DEF") 2015 Hedging Activity True-Up Report. The filing includes the following:

- Redacted direct testimony of Joseph McCallister with redacted Exhibit No. __ (JM-1T) and redacted Exhibit No. __ (JM-2T).

Please note a Request for Confidential Classification covering the confidential information in the direct testimony of Joseph McCallister and Exhibit No. __ JM-1T and Exhibit No. __ (JM-2T), along with the confidential information at issue is being filed 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

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

| | | |
|---|---|--|
| <p>Danijela Janjic John Villafrate Suzanne Brownless Office of General Counsel Florida Public Service Commission 2540 Shumard Oak Blvd. Tallahassee, FL 32399-0850 sbrownle@psc.state.fl.us djanjic@psc.state.fl.us jvillafr@psc.state.fl.us</p> <p>James D. Beasley J. Jeffrey Wahlen Ashley M. Daniels Ausley McMullen Law Firm P.O. Box 391 Tallahassee, FL 32302 jbeasley@ausley.com jwahlen@ausley.com adaniels@ausley.com</p> <p>Jeffrey A. Stone Russell A. Badders Steven R. Griffin Beggs & Lane P.O. Box 12950 Pensacola, FL 32591 jas@beggslane.com rab@beggslane.com srg@beggslane.com</p> <p>James W. Brew Laura A. Wynn Stone Matheis Xenopoulos & Brew 1025 Thomas Jefferson Street NW 8th Floor, West Tower Washington, DC 20007 jbrew@smxblaw.com law@smxblaw.com</p> | <p>Mike Cassel, Director Regulatory Affairs Florida Public Utilities Company 1750 S 14th Street, Suite 200 Fernandina Beach, FL 32034 mcassel@fpuc.com</p> <p>Robert L. McGee, Jr. Gulf Power Company One Energy Place Pensacola, FL 32520-0780 rlmcgee@southernco.com</p> <p>Beth Keating Gunster, Yoakley & Stewart, P.A. 215 South Monroe Street, Suite 601 Tallahassee, FL 32301 bkeating@gunster.com</p> <p>Charles J. Rehwinkel / Erik Saylor J.R. Kelly / John Truitt Patty Christensen / Tarik Noriega Office of Public Counsel c/o The Florida Legislature 111 W. Madison Street, Room 812 Tallahassee, FL 32399-1400 rehwinkel.charles@leg.state.fl.us sayler.erik@leg.state.fl.us kelly.jr@leg.state.fl.us christensen.patty@leg.state.fl.us truitt.john@leg.state.fl.us noriega.tarik@leg.state.fl.us</p> <p>Robert Scheffel Wright John T. LaVia, III c/o Gardner Law Firm 1300 Thomaswood Drive Tallahassee, FL 32308 schef@gbwlegal.com jlavia@gbwlegal.com</p> | <p>Ms. Paula K. Brown Manager, Regulatory Coordination Tampa Electric Company P.O. Box 111 Tampa, FL 33601 regdept@tecoenergy.com</p> <p>John Butler Maria Moncada Florida Power & Light Company 700 Universe Boulevard (LAW/JB) Juno Beach, FL 33408-0420 john.butler@fpl.com maria.moncada@fpl.com</p> <p>Kenneth Hoffman Florida Power & Light Company 215 S. Monroe Street, Suite 810 Tallahassee, FL 32301-1858 ken.hoffman@fpl.com</p> <p>Jon C. Moyle, Jr. Moyle Law Firm, P.A. 118 North Gadsden Street Tallahassee, FL 32301 jmoyle@moylelaw.com</p> <p>Raoul G. Cantero, III White & Case, LLP Southeast Financial Center, Suite 4900 200 South Biscayne Boulevard Miami, FL 33131-2352 rcantero@whitecase.com</p> |
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**DUKE ENERGY FLORIDA
DOCKET No. 160001-EI**

**Fuel and Capacity Cost Recovery
Final True-Up for the Period
January through December 2015**

**DIRECT TESTIMONY OF
JOSEPH MCCALLISTER**

April 6, 2016

1 **Q. Please state your name and business address.**

2 A. My name is Joseph McCallister. My business address is 526 South Church
3 Street, Charlotte, North Carolina 28202.

4
5 **Q. By whom are you employed and in what capacity?**

6 A. I work for Duke Energy Progress, an affiliate company of Duke Energy
7 Florida, LLC (“DEF” or “Company”) as the Director, Natural Gas Oil and
8 Emissions. I am responsible for the natural gas, fuel oil and emission group
9 activities in the Fuel Procurement Section of the Systems Optimization
10 Department for the Duke Energy regulated generation fleet. This group is
11 responsible for the natural gas and fuel oil acquisition and transportation
12 needed to support the generation needs for Duke Energy Indiana (“DEI”),
13 Duke Energy Kentucky (“DEK”), Duke Energy Carolinas (“DEC”), Duke
14 Energy Progress (“DEP”), and DEF. In addition, this group is responsible

1 for the emission allowance ("EA") position management for DEI, DEK, DEC,
2 DEP and DEF.

3
4 **Q. Have you testified before the Commission in previous fuel clause
5 proceedings?**

6 A. Yes.

7
8 **Q. Please briefly describe your work experience.**

9 A. I received a Bachelor Degree in Business Administration majoring in
10 Accounting from The Ohio State University. While at Duke Energy, from
11 2003 until mid 2006, I served as the Director of Portfolio and Market Risk
12 Assessment through mid 2006, the Director of Gas and Oil Trading from mid
13 2006 through early 2009, the Director of Gas, Oil and Power from early 2009
14 to June 2012, and Director of Gas, Oil and Emissions from July 2012 to the
15 present. Prior to my tenure with Duke Energy, I spent approximately 10
16 years in management positions at energy trading and asset generation
17 based companies. Summary experiences over this time period include gas
18 and power scheduling, real time power trading and scheduling management,
19 commercial management of gas storage and transportation agreements,
20 commercial management of fuel and power optimization activities for
21 unregulated generation assets and wholesale contract agreements, and
22 corporate planning. The Company relies on information contained in my
23 testimony and exhibits when conducting its affairs.

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Q. What is the purpose of your testimony?

A. The purpose of my testimony is to provide the August-December 2015 hedging true-up data and summarize the results of DEF's hedging activity for calendar year 2015 as required by Commission Order No. PSC-02-1484-FOF-EI and further clarified by Commission Order No. PSC-08-0667-PPA-EI issued in October 2008, and Commission Order No. PSC-09-0255-PAA-EI issued in April 2009.

Q. Have you prepared exhibits to your testimony?

A. Yes. I have attached Exhibit No. ____ (JM-1T) which is the Hedging Activity Report for the period August – December 2015 and Exhibit No. __ (JM-2T) which shows DEF's monthly projected 2015 light oil burns and the amount that had been hedged as of January 2015.

Q. What are the objectives of DEF's hedging strategy?

A. The objectives of DEF's hedging program to reduce price risk and provide greater cost certainty for DEF's customers.

Q. What hedging activities did DEF undertake for 2015 and what were the results?

A. DEF utilized approved financial agreements to hedge a portion of its projected natural gas and light oil fuel burns, and a portion of the estimated fuel surcharge exposure embedded in DEF's coal river barge and railroad

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 ■■■ to ■■■ of
9 its forecasted natural gas burns for calendar year 2015 with a target to
10 hedge a minimum of ■■■ 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 ■■■.
13 With respect to the coal river and rail transportation estimated fuel surcharge
14 exposures for calendar year 2015, DEF targeted to hedge between ■■■ to
15 ■■■ 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 ■■■ and ■■■, respectively. DEF hedge
20 percentages for the estimated fuel surcharges embedded in DEF's coal river
21 and rail transportation in 2015 were ■■■ and ■■■, 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 ■■■ 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

1 not result in net fuel cost savings, but have achieved the objectives of
2 reduced fuel price volatility.

3

4 **Q. Does this conclude your testimony?**

5 A. Yes.

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 | | | | | | | 294,897 | | | |
| Nov-15 | | | | | | | 1,815,016 | | | |
| Dec-15 | | | | | | | 312,713 | | | |
| YTD | (\$261,097) | \$0 | (\$261,097) | 504,000 | 0 | 504,000 | 6,926,001 | 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 | 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 | | |

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|-----------|----------------|----------------|---------|----------------------|--------------|----------------|--|----------|--|------------|--|
| Financial | Financial Swap | 4/1/2015 | 3224915 | Morgan Stanley E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3224916 | Morgan Stanley E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3224919 | Citigroup Energy E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3224921 | JPMorganChase Bank E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3224923 | Credit Suisse Intl | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3224925 | Citigroup Energy E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3224927 | Credit Suisse Intl | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3225044 | Morgan Stanley E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3225050 | JPMorganChase Bank E | IFERC | CGT | | \$2.5100 | | | |
| Financial | Financial Swap | 4/1/2015 | 3225057 | MerrilL ynchCom E EM | IFERC | CGT | | \$2.5100 | | | |
| Financial | Financial Swap | 4/1/2015 | 3225265 | Morgan Stanley E | IFERC | CGT | | \$2.5100 | | | |
| Financial | Financial Swap | 4/1/2015 | 3226557 | MerrilL ynchCom E EM | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3267250 | JPMorganChase Bank E | IFERC | CGT | | \$2.5100 | | | |
| Financial | Financial Swap | 4/1/2015 | 3283784 | Macquarie Bank Ltd | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3284453 | Macquarie Bank Ltd | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3286344 | Citigroup Energy E | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3294866 | Macquarie Bank Ltd | IFERC | Transco Zone 4 | | \$2.5600 | | | |
| Financial | Financial Swap | 4/1/2015 | 3306466 | MerrilL ynchCom E EM | NYMEX NG L1D | Henry Hub | | \$2.5900 | | | |
| | | 4/1/2015 Total | | | | | | | | 17,874,900 | |

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|-----------|----------------|----------------|---------|-----------------------|--------------|----------------|--|----------|--|------------|--|
| 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 | |

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|-----------|------------------|------|----------|---------|-----------------------|--------------|----------------|----------|--|
| 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 | |

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|-----------|----------------|----------------|---------|-----------------------|--------------|----------------|--|----------|--|------------|--|
| 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 | |

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|-----------|------------------|------|----------|---------|-----------------------|--------------|----------------|--|--|----------|--|
| 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 | |

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|-----------|----------------|----------|---------|-----------------------|--------------|----------------|----------|
| 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 | |

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|-----------|----------------|----------|---------|-----------------------|--------------|----------------|----------|
| 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 | 3223550 | Morgan Stanley E | IFERC | Henry Hub | \$2.8900 |
| Financial | Financial Swap | 8/1/2015 | 3223552 | 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 |

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|-----------|----------------|----------------|---------|--------------------|-------|---------------|------------|----------|------------|------------|
| 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 | | |

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|-----------|----------------|----------|----------------|-----------------------|--------------|----------------|--|----------|------------|
| 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 | 3225060 | 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 |

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|-----------|------------------|------|-----------|---------|----------------------|--------------|----------------|----------|--|
| Financial | Financial Option | Call | 10/1/2015 | 3227307 | Citigroup Energy E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3227307 | Citigroup Energy E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3227311 | Morgan Stanley E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3227311 | Morgan Stanley E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3227312 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Option | Put | 10/1/2015 | 3227312 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Option | Call | 10/1/2015 | 3227519 | BKMONTREAL | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3227519 | BKMONTREAL | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3227521 | MerrillLynchCom E EM | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3227521 | MerrillLynchCom E EM | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3227767 | JPMorganChase Bank E | IFERC | Transco Zone 4 | \$2.5300 | |
| Financial | Financial Option | Put | 10/1/2015 | 3227767 | JPMorganChase Bank E | IFERC | Transco Zone 4 | \$2.5300 | |
| Financial | Financial Option | Call | 10/1/2015 | 3321624 | Scotia Bank | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3321624 | Scotia Bank | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3327183 | Scotia Bank | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3327183 | Scotia Bank | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3328119 | Morgan Stanley E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3328119 | Morgan Stanley E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Call | 10/1/2015 | 3332907 | BKMONTREAL | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Option | Put | 10/1/2015 | 3332907 | BKMONTREAL | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3223326 | JPMorganChase Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223331 | JPMorganChase Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223333 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223336 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223424 | MerrillLynchCom E EM | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223426 | Macquarie Bank Ltd | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223428 | MerrillLynchCom E EM | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223432 | JPMorganChase Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223434 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223439 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223475 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223537 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223541 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223544 | JPMorganChase Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223546 | Barclays Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223547 | JPMorganChase Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223550 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223552 | Barclays Bank E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223567 | Credit Suisse Intl | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223569 | Morgan Stanley E | IFERC | Henry Hub | \$2.5600 | |
| Financial | Financial Swap | | 10/1/2015 | 3223742 | Barclays Bank E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3223744 | Barclays Bank E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224216 | Barclays Bank E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224219 | Credit Suisse Intl | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224220 | Morgan Stanley E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224229 | Barclays Bank E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224232 | Barclays Bank E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224245 | Morgan Stanley E | NYMEX NG L1D | Henry Hub | \$2.5630 | |
| Financial | Financial Swap | | 10/1/2015 | 3224252 | Barclays Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224276 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224280 | Barclays Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224337 | Barclays Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224381 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224384 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224508 | Morgan Stanley E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224509 | Morgan Stanley E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224604 | Credit Suisse Intl | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224618 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224620 | Citigroup Energy E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224621 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224640 | Macquarie Bank Ltd | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224679 | Barclays Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224681 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224682 | Citigroup Energy E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224683 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224684 | MerrillLynchCom E EM | IFERC | CGT | \$2.4700 | |
| Financial | Financial Swap | | 10/1/2015 | 3224693 | JPMorganChase Bank E | IFERC | CGT | \$2.4700 | |

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|-----------|----------------|-----------------|---------|----------------------|--------------|----------------|--|----------|--|------------|--|
| 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 | Merril LynchCom 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 | Merril LynchCom 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 | Merril LynchCom 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 | Merril LynchCom 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 | Merril LynchCom 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 | |

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|-----------|------------------|------|-----------|---------|-----------------------|--------------|----------------|--|----------|--|
| 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 | MerrilLynchCom 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 | MerrilLynchCom 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 | | |