



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

August 18, 2016

VIA ELECTRONIC FILING

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

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

Dear Ms. Stauffer:

Please find enclosed for electronic filing on behalf of Duke Energy Florida, LLC ("DEF"), DEF's Request for Confidential Classification filed in connection with the direct Testimony of Joseph McCallister and Exhibit __ (JM-2P). The filing includes the following:

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

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

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

Respectfully,

s/Matthew R. Bernier

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

MRB/mw
Enclosures

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 18th day of August, 2016 to all parties of record as indicated below.

s/Matthew R. Bernier

Attorney

<p>Danijela Janjic 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 asoete@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 Sayler J.R. Kelly / 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 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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BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 160001-EI

Dated: August 18, 2016

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

Duke Energy Florida, LLC (“DEF” or “Company”), pursuant to Section 366.093, Florida Statutes (F.S.) and Rule 25-22.006, Florida Administrative Code, submits this Request for Confidential Classification for certain information contained in the direct Testimony of Joseph McCallister and Exhibit ___(JM-2P) filed on August 18, 2016. In support of this Request, DEF states:

1. The direct testimony of Joseph McCallister, specifically pages 3 and 4, and Exhibit ___(JM-2P), DEF’s Supplemental Hedging Report for the period January 2016 through July 2016, contain information that is “proprietary confidential business information” under Section 366.093(3), Florida Statutes.

2. The following exhibits are included with this request:

(a) Sealed Composite Exhibit A is a package containing an unredacted copy of all the documents for which DEF seeks confidential treatment. Composite Exhibit A is being submitted separately in a sealed envelope labeled “CONFIDENTIAL.” In the unredacted version, the information asserted to be confidential is highlighted in yellow.

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

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

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

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

3. As indicated in Exhibit C, the information for which DEF requests confidential classification is “proprietary confidential business information” within the meaning of Section 366.093(3), F.S. Specifically, the information at issue relates to the actual hedging data such as forecasted hedging percentages, hedging amounts, volumes, hedging costs, and hedging gains/losses, the disclosure of which would impair the efforts of the Company or its affiliates to negotiate fuel supply contracts on favorable terms. *See* § 366.093(3)(d), F.S.; Affidavit of Joseph McCallister at ¶ 4. Furthermore, the information at issue relates to the competitive interests of DEF and its fuel suppliers, the disclosure of which would impair their competitive businesses. § 366.093(3)(e), F.S.; Affidavit of Joseph McCallister at ¶¶ 5 and 6. Accordingly, such information constitutes “proprietary confidential business information” which is exempt from disclosure under the Public Records Act pursuant to Section 366.093(1), F.S.

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

5. DEF requests that the information identified in Exhibit A be classified as “proprietary confidential business information” within the meaning of section 366.093(3), F.S., that the information remain confidential for a period of at least 18 months as provided in section 366.093(4) F. S., and that the information be returned as soon as it is no longer necessary for the Commission to conduct its business.

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

Respectfully submitted this 18th day of August, 2016.

*s/Matthew R. Bernier*_____

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Attorneys for

DUKE ENERGY FLORIDA, LLC

Duke Energy Florida, Inc.
CERTIFICATE OF SERVICE
Docket No. 160001-EI

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via email this 18th day of August, 2016 to all parties of record as indicated below.

s/Matthew R. Bernier
Attorney

<p>Danijela Janjic 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 asoete@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 Sayler J.R. Kelly / 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 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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Exhibit A

“CONFIDENTIAL”

(filed under separate cover)

Exhibit B

REDACTED

(Copy-1)

1 **Q. What is the purpose of your testimony?**

2 **A.** The purpose of this testimony is to outline DEF's hedging objectives and activities
3 for 2017, and outline DEF's hedging results for January 2016 through July 2016.
4

5 **Q. Are you sponsoring any exhibits to your testimony?**

6 **A.** Yes, I am sponsoring the follow exhibits:

- 7 • Exhibit No. ____ (JM-1P) – 2017 Risk Management Plan (*filed August 4,*
8 *2016*); and
- 9 • Exhibit No. ____ (JM-2P) – Hedging Results for January 2016 through July
10 *2016 (filed August 18, 2016).*
11

12 **Q. What are the objectives of DEF's hedging activities?**

13 **A.** The objectives of DEF's hedging strategy are to reduce the impacts of fuel price
14 risk and volatility over time, and provide a greater degree of fuel price certainty to
15 DEF's customers for a portion of fuel costs.
16

REDACTED

17 **Q. Describe DEF's hedging activities that the Company will execute for 2017.**

18 **A.** DEF will hedge a percentage of its projected natural gas burns utilizing approved
19 financial agreements. With respect to hedging activity, natural gas represents the
20 largest component of DEF's overall hedging activity given it is the largest fuel cost
21 component. DEF's target hedging percentage ranges are between ■■■ to ■■■
22 percent of its current 2017 forecasted calendar annual burns. DEF anticipates to
23 target to hedge ■■■ percent of its forecasted natural gas burn projections for 2017 as

1 outlined in the Risk Management Plan. With respect to coal river transportation
2 estimated fuel surcharge exposures, DEF will no longer execute financial hedge
3 transactions for periods after 2016. Hedging in the ranges and targets provided
4 allows DEF to monitor actual fuel burns, updated fuel forecasts, and make any
5 adjustments as needed throughout the year.

6
7 DEF's hedging activities do not involve price speculation or trying to "out-guess"
8 the market. All hedging transactions are executed at the prevailing market price that
9 exists at the time the hedging transactions are executed. The results of hedging
10 activities may or may not result in net fuel cost savings due to differences between
11 the monthly settlement prices and the actual hedge price of the transactions that
12 were executed over time. The volumes hedged over time are based on periodic
13 updated fuel forecasts and the actual hedge percentages for any month, rolling
14 period, or calendar annual period may come in higher or lower than the target
15 minimum hedge percentages and hedging ranges because of actual fuel burns versus
16 forecasted fuel burns. DEF's approach to executing fixed price transactions over
17 time is a reasonable and prudent approach to reduce price risk and provide greater
18 cost certainty for DEF's customers.

19 **REDACTED**

20 As of August 2, 2016, DEF has hedged approximately ■ percent of its forecasted
21 natural gas burns for 2017. DEF will continue to execute additional hedges for
22 2017 throughout the remainder of 2016 and during 2017 consistent with its on-
23 going strategy.

REDACTED

Attachment A

Duke Energy Florida, Inc.

Order No. PSC-08-0316-PAA-EI

Witness: McCallister

Exhibit No. (JM-2P)

Page 1 of 1

Hedging Instrument	Fuel Type	Total January through July 2016 Volume Hedged	Avg Period of Hedge	Total Savings/(Cost) on Hedges	
OTC Financial Instruments	Natural Gas	[REDACTED]	mmbtu's	daily	(\$114,926,553)
OTC Financial Instruments	Natural Gas - Storage	[REDACTED]	mmbtu's	daily	\$2,250
OTC Financial Instruments	Light Oil - River Barge	[REDACTED]	gallons	month	<u>\$86,537</u>
					(\$114,837,766)

Duke Energy Florida
Natural Gas and Oil Hedging Detail
As of 7/31/2016

REDACTED

Natural Gas				Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges			Financial	Physical	Total Hedged					
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-16							17,385,600			
Feb-16							16,302,300			
Mar-16							18,850,300			
Apr-16							18,904,400			
May-16							24,722,000			
Jun-16							24,413,900			
Jul-16							26,459,200			
YTD	(\$114,926,553)	\$0	(\$114,926,553)	83,502,500	0	83,502,500	147,037,700	57%	100%	0%

See Note 1
 See Note 2

Natural Gas Storage				Hedged Volumes (MMBtu's)			Injections	Hedged Injections	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges			Financial	Physical	Total Hedged					
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jun-16	\$2,250	\$0	\$2,250		0		250,000		100%	0%
YTD	\$2,250	\$0	\$2,250		0		250,000		100%	0%

Heating Oil - River Barge - Fuel Surcharge Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges			Financial	Physical	Total Hedged					
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-16							768,155			
Feb-16							758,592			
Mar-16							752,321			
Apr-16							854,056			
May-16							779,496			
Jun-16							461,517			
Jul-16							354,594			
YTD	\$86,537	\$0	\$86,537	2,394,000	0	2,394,000	4,728,731	51%	100%	0%

See Note 2

Note 1: Actual burns for periods January 2016 through June 2016. July 2016 burn numbers are considered estimates subject to minor adjustments based on actual bookings.

Note 2: Based on actual fuel burns for January 2016 through June 2016, and forecasted fuel burns and estimated fuel surcharge exposures for the balance of 2016, DEF is currently within all of the hedging targets established in the 2016 Risk Management Plan.

Attachment B

**DEF Gas Hedging Status
 REDACTED**

As of July 31, 2016

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	1/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.3800			
Financial	Financial Option	Put	1/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.3800			
Financial	Financial Option	Call	1/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Put	1/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Call	1/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Swap		1/1/2016	3224926	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224928	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224929	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225039	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225040	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225041	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225042	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225043	Citigroup Energy E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225046	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225047	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225056	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225060	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225068	Citigroup Energy E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225069	Citigroup Energy E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225071	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225088	BKMONTREAL	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225107	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225120	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225202	BKMONTREAL	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225203	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225285	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226328	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226334	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226373	BKMONTREAL	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226378	BKMONTREAL	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Swap		1/1/2016	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Swap		1/1/2016	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.4000			

Attachment B

Financial	Financial Swap		1/1/2016	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226754	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3238365	Citigroup Energy E	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3240195	BKMONTREAL	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3243801	BKMONTREAL	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3257541	Citigroup Energy E	IFERC	Columbia Gulf		\$2.3000		
Financial	Financial Swap		1/1/2016	3269357	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.3000		
Financial	Financial Swap		1/1/2016	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3322458	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3330749	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.3000		
Financial	Financial Swap		1/1/2016	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3364485	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3370065	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3370773	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3371050	Wells Fargo Secur	NYMEX NG L1D	Henry Hub		\$2.3720		
			1/1/2016 Total							17,385,600	

Attachment B

Financial	Financial Option	Call	2/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.1900	
Financial	Financial Option	Put	2/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.1900	
Financial	Financial Option	Call	2/1/2016	3344766	Merrill yncCom E EM	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Option	Put	2/1/2016	3344766	Merrill yncCom E EM	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Option	Call	2/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Swap		2/1/2016	3224926	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3224928	Merrill yncCom E EM	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3224929	Merrill yncCom E EM	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225039	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225040	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225041	Merrill yncCom E EM	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225042	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225043	Citigroup Energy E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225046	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225047	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225056	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225060	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225068	Citigroup Energy E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225069	Citigroup Energy E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225071	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225088	BKMONTREAL	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225107	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225120	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225202	BKMONTREAL	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225203	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225285	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226328	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226334	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226373	BKMONTREAL	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226378	BKMONTREAL	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226754	Merrill yncCom E EM	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	

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Financial	Financial Swap		2/1/2016	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3238365	Citigroup Energy E	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3240195	BKMONTREAL	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3243801	BKMONTREAL	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3257541	Citigroup Energy E	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap		2/1/2016	3269357	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap		2/1/2016	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3322458	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3330749	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap		2/1/2016	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3364485	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3370065	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3370773	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.2100		
			2/1/2016 Total							16,302,300	

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Financial	Financial Option	Call	3/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.7000	
Financial	Financial Option	Put	3/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.7000	
Financial	Financial Option	Call	3/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Option	Put	3/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Option	Call	3/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Swap		3/1/2016	3224926	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3224928	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3224929	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225039	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225040	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225041	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225042	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225043	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225046	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225047	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225056	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225060	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225068	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225069	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225071	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225088	BKMONTREAL	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225107	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225120	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225202	BKMONTREAL	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225203	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225285	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226328	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226334	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226373	BKMONTREAL	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226378	BKMONTREAL	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226754	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	

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Financial	Financial Swap		3/1/2016	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3238365	Citigroup Energy E	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3240195	BKMONTREAL	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3243801	BKMONTREAL	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3257541	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300		
Financial	Financial Swap		3/1/2016	3269357	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300		
Financial	Financial Swap		3/1/2016	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3322458	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3330749	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.6300		
Financial	Financial Swap		3/1/2016	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3370773	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.6900		
			3/1/2016 Total							18,850,300	

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Financial	Financial Option	Call	4/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Put	4/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Call	4/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Put	4/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Call	4/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Put	4/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Call	4/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Swap		4/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225288	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225289	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300	

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Financial	Financial Swap		4/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300		
			4/1/2016 Total							18,904,400	

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Financial	Financial Option	Call	5/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500	
Financial	Financial Option	Put	5/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500	
Financial	Financial Option	Call	5/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.9500	
Financial	Financial Option	Put	5/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.9500	
Financial	Financial Option	Call	5/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Call	5/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Put	5/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.9900	
Financial	Financial Option	Call	5/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.9500	
Financial	Financial Option	Put	5/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.9500	
Financial	Financial Option	Call	5/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9950	
Financial	Financial Option	Put	5/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9950	

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Financial	Financial Option	Call	5/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950		
Financial	Financial Option	Put	5/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950		
Financial	Financial Swap		5/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$1.9500		

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Financial	Financial Option	Call	6/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Put	6/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Call	6/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Put	6/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Call	6/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Put	6/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Call	6/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub			\$1.9630	

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Financial	Financial Option	Call	6/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Option	Put	6/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Option	Call	6/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Option	Put	6/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Swap		6/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		

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Financial	Financial Swap		6/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Swap		6/1/2016	3368666	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Swap		6/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$1.9630		
			6/1/2016 Total							24,413,900	

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Financial	Financial Option	Call	7/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Call	7/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Call	7/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Call	7/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9170		

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Financial	Financial Option	Call	7/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Option	Put	7/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Option	Call	7/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Option	Put	7/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Swap		7/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000	

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Financial	Financial Swap		7/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap		7/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap		7/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.9170		
Financial	Financial Swap		7/1/2016	3368666	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.9170		
Financial	Financial Swap		7/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9170		
			7/1/2016 Total							26,459,200	

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**DEF Gas Storage Hedging Status
 REDACTED**

As of July 31, 2016

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	Financial Swap	6/1/2016	3383865	Morgan Stanley E	IFERC	FGT Zone 3			\$1.9600			
		6/1/2016 Total									250,000	

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**DEF Coal Transportation Hedging Status - Barge
 REDACTED**

As of July 31, 2016

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallons)	Fixed Price (\$/Gallons)	Market Settlement (\$/Gallons)	Estimated Savings/(Cost) on Hedge	Estimated Exposure (Gallons)	Total % Estimated Hedged Exposure
Financial	Financial Swap	1/1/2016	3370646	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370647	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370674	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370776	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3371053	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
		1/1/2016 Total									768,155	
Financial	Financial Swap	2/1/2016	3370646	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370647	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370674	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370776	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3371053	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
		2/1/2016 Total									758,592	
Financial	Financial Swap	3/1/2016	3370646	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370647	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370674	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370776	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3371053	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
		3/1/2016 Total									752,321	
Financial	Financial Swap	4/1/2016	3374757	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3380940	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386308	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386741	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387221	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3388336	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
		4/1/2016 Total									854,056	
Financial	Financial Swap	5/1/2016	3374757	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3380940	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386308	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386741	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387221	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3388336	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
		5/1/2016 Total									779,496	
Financial	Financial Swap	6/1/2016	3374757	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3380940	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			

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Financial	Financial Swap	6/1/2016	3386308	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
Financial	Financial Swap	6/1/2016	3386741	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
Financial	Financial Swap	6/1/2016	3387221	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
Financial	Financial Swap	6/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
		6/1/2016 Total							461,517	
Financial	Financial Swap	7/1/2016	3375682	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3380940	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3386308	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3386741	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3387221	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
		7/1/2016 Total							354,594	

Exhibit B

REDACTED
(Copy-2)

1 **Q. What is the purpose of your testimony?**

2 **A.** The purpose of this testimony is to outline DEF's hedging objectives and activities
3 for 2017, and outline DEF's hedging results for January 2016 through July 2016.
4

5 **Q. Are you sponsoring any exhibits to your testimony?**

6 **A.** Yes, I am sponsoring the follow exhibits:

- 7 • Exhibit No. ____ (JM-1P) – 2017 Risk Management Plan (*filed August 4,*
8 *2016*); and
- 9 • Exhibit No. ____ (JM-2P) – Hedging Results for January 2016 through July
10 *2016 (filed August 18, 2016).*
11

12 **Q. What are the objectives of DEF's hedging activities?**

13 **A.** The objectives of DEF's hedging strategy are to reduce the impacts of fuel price
14 risk and volatility over time, and provide a greater degree of fuel price certainty to
15 DEF's customers for a portion of fuel costs.
16

REDACTED

17 **Q. Describe DEF's hedging activities that the Company will execute for 2017.**

18 **A.** DEF will hedge a percentage of its projected natural gas burns utilizing approved
19 financial agreements. With respect to hedging activity, natural gas represents the
20 largest component of DEF's overall hedging activity given it is the largest fuel cost
21 component. DEF's target hedging percentage ranges are between ■■■ to ■■■
22 percent of its current 2017 forecasted calendar annual burns. DEF anticipates to
23 target to hedge ■■■ percent of its forecasted natural gas burn projections for 2017 as

1 outlined in the Risk Management Plan. With respect to coal river transportation
2 estimated fuel surcharge exposures, DEF will no longer execute financial hedge
3 transactions for periods after 2016. Hedging in the ranges and targets provided
4 allows DEF to monitor actual fuel burns, updated fuel forecasts, and make any
5 adjustments as needed throughout the year.

6
7 DEF's hedging activities do not involve price speculation or trying to "out-guess"
8 the market. All hedging transactions are executed at the prevailing market price that
9 exists at the time the hedging transactions are executed. The results of hedging
10 activities may or may not result in net fuel cost savings due to differences between
11 the monthly settlement prices and the actual hedge price of the transactions that
12 were executed over time. The volumes hedged over time are based on periodic
13 updated fuel forecasts and the actual hedge percentages for any month, rolling
14 period, or calendar annual period may come in higher or lower than the target
15 minimum hedge percentages and hedging ranges because of actual fuel burns versus
16 forecasted fuel burns. DEF's approach to executing fixed price transactions over
17 time is a reasonable and prudent approach to reduce price risk and provide greater
18 cost certainty for DEF's customers.

19 **REDACTED**

20 As of August 2, 2016, DEF has hedged approximately ■ percent of its forecasted
21 natural gas burns for 2017. DEF will continue to execute additional hedges for
22 2017 throughout the remainder of 2016 and during 2017 consistent with its on-
23 going strategy.

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Attachment A

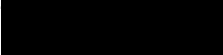
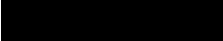
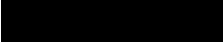
Duke Energy Florida, Inc.

Order No. PSC-08-0316-PAA-EI

Witness: McCallister

Exhibit No. (JM-2P)

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Hedging Instrument	Fuel Type	Total January through July 2016 Volume Hedged	Avg Period of Hedge	Total Savings/(Cost) on Hedges	
OTC Financial Instruments	Natural Gas		mmbtu's	daily	(\$114,926,553)
OTC Financial Instruments	Natural Gas - Storage		mmbtu's	daily	\$2,250
OTC Financial Instruments	Light Oil - River Barge		gallons	month	<u>\$86,537</u>
					(\$114,837,766)

Duke Energy Florida
Natural Gas and Oil Hedging Detail
As of 7/31/2016

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Natural Gas				Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges			Financial	Physical	Total Hedged					
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-16							17,385,600			
Feb-16							16,302,300			
Mar-16							18,850,300			
Apr-16							18,904,400			
May-16							24,722,000			
Jun-16							24,413,900			
Jul-16							26,459,200			
YTD	(\$114,926,553)	\$0	(\$114,926,553)	83,502,500	0	83,502,500	147,037,700	57%	100%	0%

See Note 1
 See Note 2

Natural Gas Storage				Hedged Volumes (MMBtu's)			Injections	Hedged Injections	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges			Financial	Physical	Total Hedged					
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jun-16	\$2,250	\$0	\$2,250		0		250,000		100%	0%
YTD	\$2,250	\$0	\$2,250		0		250,000		100%	0%

Heating Oil - River Barge - Fuel Surcharge Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges			Financial	Physical	Total Hedged					
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-16							768,155			
Feb-16							758,592			
Mar-16							752,321			
Apr-16							854,056			
May-16							779,496			
Jun-16							461,517			
Jul-16							354,594			
YTD	\$86,537	\$0	\$86,537	2,394,000	0	2,394,000	4,728,731	51%	100%	0%

See Note 2

Note 1: Actual burns for periods January 2016 through June 2016. July 2016 burn numbers are considered estimates subject to minor adjustments based on actual bookings.

Note 2: Based on actual fuel burns for January 2016 through June 2016, and forecasted fuel burns and estimated fuel surcharge exposures for the balance of 2016, DEF is currently within all of the hedging targets established in the 2016 Risk Management Plan.

Attachment B

**DEF Gas Hedging Status
 REDACTED**

As of July 31, 2016

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	1/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.3800			
Financial	Financial Option	Put	1/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.3800			
Financial	Financial Option	Call	1/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Put	1/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Call	1/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Call	1/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Swap		1/1/2016	3224926	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224928	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224929	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225039	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225040	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225041	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225042	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225043	Citigroup Energy E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225046	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225047	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225056	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225060	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225068	Citigroup Energy E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225069	Citigroup Energy E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225071	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225088	BKMONTREAL	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225107	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225120	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225202	BKMONTREAL	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225203	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3225285	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226328	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226334	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226373	BKMONTREAL	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3226378	BKMONTREAL	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Swap		1/1/2016	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Swap		1/1/2016	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.4000			

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Financial	Financial Swap		1/1/2016	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226754	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3238365	Citigroup Energy E	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3240195	BKMONTREAL	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3243801	BKMONTREAL	IFERC	Henry Hub		\$2.3800		
Financial	Financial Swap		1/1/2016	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3257541	Citigroup Energy E	IFERC	Columbia Gulf		\$2.3000		
Financial	Financial Swap		1/1/2016	3269357	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.3000		
Financial	Financial Swap		1/1/2016	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3322458	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3330749	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.3000		
Financial	Financial Swap		1/1/2016	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3364485	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3370065	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.3720		
Financial	Financial Swap		1/1/2016	3370773	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.4000		
Financial	Financial Swap		1/1/2016	3371050	Wells Fargo Secur	NYMEX NG L1D	Henry Hub		\$2.3720		
			1/1/2016 Total							17,385,600	

Attachment B

Financial	Financial Option	Call	2/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.1900	
Financial	Financial Option	Put	2/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$2.1900	
Financial	Financial Option	Call	2/1/2016	3344766	Merrill yncCom E EM	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Option	Put	2/1/2016	3344766	Merrill yncCom E EM	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Option	Call	2/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Call	2/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Option	Put	2/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub			\$2.1890	
Financial	Financial Swap		2/1/2016	3224926	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3224928	Merrill yncCom E EM	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3224929	Merrill yncCom E EM	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225039	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225040	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225041	Merrill yncCom E EM	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225042	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225043	Citigroup Energy E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225046	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225047	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225056	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225060	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225068	Citigroup Energy E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225069	Citigroup Energy E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225071	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225088	BKMONTREAL	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225107	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225120	Morgan Stanley E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225202	BKMONTREAL	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225203	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3225285	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226328	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226334	JPMorganChase Bank E	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226373	BKMONTREAL	IFERC	Columbia Gulf			\$2.1300	
Financial	Financial Swap		2/1/2016	3226378	BKMONTREAL	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226754	Merrill yncCom E EM	IFERC	Transco Zone 4			\$2.2100	
Financial	Financial Swap		2/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.2100	

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Financial	Financial Swap		2/1/2016	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3238365	Citigroup Energy E	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3240195	BKMONTREAL	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3243801	BKMONTREAL	IFERC	Henry Hub		\$2.1900		
Financial	Financial Swap		2/1/2016	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3257541	Citigroup Energy E	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap		2/1/2016	3269357	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap		2/1/2016	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3322458	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3330749	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap		2/1/2016	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap		2/1/2016	3364485	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3370065	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap		2/1/2016	3370773	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.2100		
			2/1/2016 Total							16,302,300	

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Financial	Financial Option	Call	3/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3328129	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.7000	
Financial	Financial Option	Put	3/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.7000	
Financial	Financial Option	Call	3/1/2016	3344766	Merrill yncCom E EM	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Option	Put	3/1/2016	3344766	Merrill yncCom E EM	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Option	Call	3/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3347636	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3348334	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3352226	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Call	3/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Option	Put	3/1/2016	3354168	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.7110	
Financial	Financial Swap		3/1/2016	3224926	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3224928	Merrill yncCom E EM	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3224929	Merrill yncCom E EM	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225039	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225040	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225041	Merrill yncCom E EM	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225042	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225043	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225046	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225047	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225056	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225060	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225068	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225069	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225071	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225088	BKMONTREAL	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225107	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225120	Morgan Stanley E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225202	BKMONTREAL	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225203	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3225285	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226328	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226334	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226373	BKMONTREAL	IFERC	Columbia Gulf		\$1.6300	
Financial	Financial Swap		3/1/2016	3226378	BKMONTREAL	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226447	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226554	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226563	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226566	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226569	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226754	Merrill yncCom E EM	IFERC	Transco Zone 4		\$1.6900	
Financial	Financial Swap		3/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900	

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Financial	Financial Swap		3/1/2016	3226796	Merrill LynchCom E EM	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3226801	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3226803	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3238365	Citigroup Energy E	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3240195	BKMONTREAL	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3243801	BKMONTREAL	IFERC	Henry Hub		\$1.7000		
Financial	Financial Swap		3/1/2016	3251815	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3257541	Citigroup Energy E	IFERC	Columbia Gulf		\$1.6300		
Financial	Financial Swap		3/1/2016	3269357	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.6300		
Financial	Financial Swap		3/1/2016	3286345	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3294865	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3297902	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3301240	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3306467	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3307909	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3310403	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3312109	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3317625	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3321456	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3322458	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.7110		
Financial	Financial Swap		3/1/2016	3323024	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3330749	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.6300		
Financial	Financial Swap		3/1/2016	3356603	BKMONTREAL	IFERC	Transco Zone 4		\$1.6900		
Financial	Financial Swap		3/1/2016	3370773	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.6900		
			3/1/2016 Total							18,850,300	

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Financial	Financial Option	Call	4/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Put	4/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Call	4/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Put	4/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Call	4/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Call	4/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Put	4/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub		\$1.9000	
Financial	Financial Option	Call	4/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Put	4/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4		\$1.8700	
Financial	Financial Option	Call	4/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Option	Put	4/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9030	
Financial	Financial Swap		4/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225288	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225289	Merrill ynchCom E EM	IFERC	Columbia Gulf		\$1.8300	
Financial	Financial Swap		4/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300	

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Financial	Financial Swap		4/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$1.9000		
Financial	Financial Swap		4/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$1.8700		
Financial	Financial Swap		4/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$1.8300		
Financial	Financial Swap		4/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8300		
			4/1/2016 Total							18,904,400	

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Financial	Financial Option	Call	5/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Call	5/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Call	5/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Call	5/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Call	5/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$1.9950		

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Financial	Financial Option	Call	5/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950		
Financial	Financial Option	Put	5/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9950		
Financial	Financial Swap		5/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$1.9500		

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Financial	Financial Option	Call	6/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Put	6/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Call	6/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Put	6/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Call	6/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Call	6/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Put	6/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub			\$1.9600	
Financial	Financial Option	Call	6/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Put	6/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$1.9200	
Financial	Financial Option	Call	6/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub			\$1.9630	
Financial	Financial Option	Put	6/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub			\$1.9630	

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Financial	Financial Option	Call	6/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Option	Put	6/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Option	Call	6/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Option	Put	6/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Swap		6/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		

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Financial	Financial Swap		6/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$1.9600		
Financial	Financial Swap		6/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Swap		6/1/2016	3368666	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9200		
Financial	Financial Swap		6/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9630		
Financial	Financial Swap		6/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$1.9630		
			6/1/2016 Total							24,413,900	

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Financial	Financial Option	Call	7/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Call	7/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3227516	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Call	7/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227520	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3265423	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3277474	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3292220	Merrill ynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Call	7/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3344766	Merrill ynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Call	7/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9170		

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Financial	Financial Option	Call	7/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Option	Put	7/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Option	Call	7/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Option	Put	7/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9170	
Financial	Financial Swap		7/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226376	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$2.9200	
Financial	Financial Swap		7/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400	
Financial	Financial Swap		7/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000	
Financial	Financial Swap		7/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000	

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Financial	Financial Swap		7/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$2.9200		
Financial	Financial Swap		7/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap		7/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap		7/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.9170		
Financial	Financial Swap		7/1/2016	3368666	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.9000		
Financial	Financial Swap		7/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.9170		
Financial	Financial Swap		7/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9170		
			7/1/2016 Total							26,459,200	

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**DEF Gas Storage Hedging Status
 REDACTED**

As of July 31, 2016

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	Financial Swap	6/1/2016	3383865	Morgan Stanley E	IFERC	FGT Zone 3			\$1.9600			
		6/1/2016 Total									250,000	

**DEF Coal Transportation Hedging Status - Barge
 REDACTED**

As of July 31, 2016

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume (Gallons)	Fixed Price (\$/Gallons)	Market Settlement (\$/Gallons)	Estimated Savings/(Cost) on Hedge	Estimated Exposure (Gallons)	Total % Estimated Hedged Exposure
Financial	Financial Swap	1/1/2016	3370646	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370647	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370674	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370776	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3371053	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
		1/1/2016 Total									768,155	
Financial	Financial Swap	2/1/2016	3370646	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370647	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370674	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370776	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3371053	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
		2/1/2016 Total									758,592	
Financial	Financial Swap	3/1/2016	3370646	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370647	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370674	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370776	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3371053	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
		3/1/2016 Total									752,321	
Financial	Financial Swap	4/1/2016	3374757	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3380940	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386308	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386741	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387221	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3388336	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
		4/1/2016 Total									854,056	
Financial	Financial Swap	5/1/2016	3374757	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3380940	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386308	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386741	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387221	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3388336	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
		5/1/2016 Total									779,496	
Financial	Financial Swap	6/1/2016	3374757	JPMorganChase Bank E	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3380940	Merrill LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			

Attachment B

Financial	Financial Swap	6/1/2016	3386308	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
Financial	Financial Swap	6/1/2016	3386741	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
Financial	Financial Swap	6/1/2016	3387221	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
Financial	Financial Swap	6/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.4585		
		6/1/2016 Total							461,517	
Financial	Financial Swap	7/1/2016	3375682	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3380940	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3384449	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3386308	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3386741	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3387221	Merril LynchCom E EM	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
Financial	Financial Swap	7/1/2016	3387222	BKMONTREAL	Gulfcoast Pipe ULSD	Gulf Coast Pipeline		\$1.3347		
		7/1/2016 Total							354,594	

Exhibit C

DUKE ENERGY FLORIDA Confidentiality Justification Matrix

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
Direct Testimony of Joseph McCallister	Page 3, Lines 21 and 23: target hedging percentages Page 4, Line 20: actual hedging percentage.	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF’s efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.
DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
Exhibit __ (JM-2P) “Attachment A”- January 2016– July 2016 Hedging Data	Attachment A – Page 1 of 1 “Hedging Summary”: entire column: total January through July 2016 Volume hedged.	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF’s efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
<p>Exhibit __ (JM-2P) - “Attachment B”-January 2016 through July 2016 Hedging Data</p>	<p>Attachment B – “Natural Gas and Oil Hedging Details”- Page 1 of 21: Natural Gas: all information in columns savings/costs on hedges & hedged volumes per month (January 2016 through July 2016) for financial, physical & total hedges/% by month Natural gas storage: hedging volumes: all information in columns financial and physical & all information in column hedged injections. Heating oil-River Barge: all information in columns savings/costs on hedges & hedged volumes per month (January 2016 through July 2016) for financial, physical & total hedges/% by month</p> <p>“Gas Hedging Status Details”- Pages 2 through 18 of 21: entire column: volume, fixed price, savings/costs on hedges, and % hedged for months January 2016 through July 2016 by commodity.</p> <p>“Gas storage Hedging Details”-Page 19 of 20: - volume, fixed price , savings/cost on hedge and % hedged.</p> <p>Attachment B – Page 21 through 22 of 22: “Coal Transportation –Barge Hedging Details “- entire</p>	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF’s efforts to contract for goods or services on favorable terms.</p> <p>§366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.</p>

	column: volume (gallons), fixed price, savings/costs on hedges, and total % estimated hedged exposure for months January 2016 through July 2016 by commodity	
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Exhibit D
AFFIDAVIT OF
JOSEPH MCCALLISTER

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 160001-EI

Dated: August 18, 2016

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

STATE OF NORTH CAROLINA

COUNTY OF MECKLENBURG

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

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

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

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

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

4. DEF is seeking confidential classification information contained in my direct testimony, specifically pages 3 and 4, and Exhibit___(JM-2P), Attachment A and B of DEF’s Hedging Report for the period of January 2016 through July 2016 filed on August 18, 2016. The confidential information at issue is contained in confidential Exhibit A to DEF’s Request and is outlined in DEF’s Justification Matrix that is attached to DEF’s Request as Exhibit C. DEF is requesting confidential classification of this information because it contains sensitive business information, the disclosure of which would impair the Company’s efforts to contract for goods or services on favorable terms.

5. DEF negotiates with potential fuel suppliers to obtain competitive contracts for fuel options that provide economic value to DEF and its customers. In order to obtain such contracts, however, sensitive business information, such as forecasted volumes, hedging percentages, and hedging costs, must be kept confidential. With respect to the information at issue in this Request, DEF has kept confidential and has not publicly disclosed confidential information such as volumes, hedging costs and itemized hedging gains/losses. Absent such measures, suppliers would run the risk that sensitive business information that they provided in their bids/contracts with DEF would be made

available to the public and, as a result, end up in possession of potential competitors and suppliers and market competitors would have access to sensitive business information DEF uses to plan and execute its fuel procurement processes. With this non-public information, those suppliers or market competitors could alter their behavior to the detriment of DEF and its customers. Faced with that risk, persons or companies who otherwise would contract with DEF might decide not to do so if DEF did not keep specific information confidential. Without DEF's measures to maintain the confidentiality of sensitive terms in contracts between DEF and fuel suppliers, the Company's efforts to obtain competitive fuel supply contracts could be undermined.

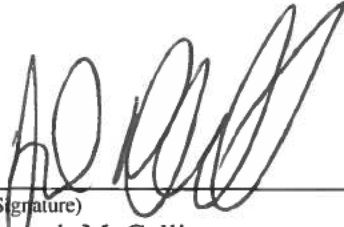
6. Additionally, the disclosure of confidential information in DEF's fuel supply contracts, could adversely impact DEF's competitive business interests. If such information was disclosed to DEF's competitors, DEF's efforts to obtain competitive fuel supply options that provide economic value to both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

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

8. This concludes my affidavit.

Further affiant sayeth not.

Dated the 17 day of August, 2016.



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

THE FOREGOING INSTRUMENT was sworn to and subscribed before me this 17 day of August, 2016 by Joseph McCallister. He is personally known to me, or has produced his _____ driver's license, or his _____ as identification.



(Signature)

Katie Jamieson

(Printed Name)

NOTARY PUBLIC, STATE OF NC

June 14, 2021

(Commission Expiration Date)

(AFFIX NOTARIAL SEAL)

KATIE JAMIESON
Notary Public, North Carolina
Gaston County
My Commission Expires

(Serial Number, If Any)