



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

April 3, 2017

**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. 170001-EI*

Dear Ms. Stauffer:

Please find enclosed for electronic filing on behalf of Duke Energy Florida, LLC ("DEF"), DEF's Request for Confidential Classification filed in connection with the direct testimony of Joseph McCallister for the Hedging Activity True-Up Report for the period January through December 2016. 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*

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Matthew R. Bernier  
Senior Counsel  
[Matthew.Bernier@duke-energy.com](mailto:Matthew.Bernier@duke-energy.com)

MRB/mw  
Enclosures

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

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Docket No. 170001-EI

Dated: April 3, 2017

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

Duke Energy Florida, LLC, (“DEF” or “Company”), pursuant to Section 366.093, Florida Statutes (F.S.), and Rule 25-22.006, Florida Administrative Code (F.A.C.), submits this Request for Confidential Classification for certain information provided in the direct testimony of Joseph McCallister and Exhibit No. \_\_\_\_ (JM-1T) dated April 3, 2017. In support of this Request, DEF states:

1. The direct testimony of Joseph McCallister, specifically page 4 and Exhibit No. \_\_\_\_ (JM-1T) contain “proprietary confidential business information” under Section 366.093(3), Florida Statutes.
2. The following exhibits are included with this request:
  - (a) Sealed Composite Exhibit A is a package containing an unredacted copy of all the documents for which DEF seeks confidential treatment. Composite Exhibit A is being submitted separately in a sealed envelope labeled “CONFIDENTIAL.” In the unredacted version, the information asserted to be confidential is highlighted in yellow.
  - (b) Composite Exhibit B is a package containing two copies of redacted versions of the documents for which the Company requests confidential classification. The specific

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

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

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

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

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

5. DEF requests that the information identified in Exhibit A be classified as “proprietary confidential business information” within the meaning of section 366.093(3), F.S., that the

information remain confidential for a period of at least 18 months as provided in section 366.093(4) F.S., and that the information be returned as soon as it is no longer necessary for the Commission to conduct its business.

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

RESPECTFULLY SUBMITTED this 3<sup>rd</sup> day of April, 2017.

*s/Matthew R. Bernier*

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**Duke Energy Florida, LLC**  
Docket No.: 170001  
**CERTIFICATE OF SERVICE**

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via electronic mail this 3<sup>rd</sup> day of April, 2017 to all parties of record as indicated below.

*s/Matthew R. Bernier*

\_\_\_\_\_  
Attorney

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# **Exhibit A**

**“CONFIDENTIAL”**

(submitted under separate cover)

# **Exhibit B**

**REDACTED**

## REDACTED

1 **Q. Did DEF execute its hedging activities consistent with its approved**  
2 **Risk Management Plan?**

3 A. Yes. The financial hedging activities executed by DEF were consistent with  
4 those outlined in its 2016 Risk Management Plan ("Plan"). In the Plan filed  
5 in August 2015, DEF's hedging target ranges were to hedge [REDACTED] to [REDACTED] of  
6 its forecasted natural gas burns for calendar year 2016 with a target to  
7 hedge a minimum of [REDACTED] of the forecasted natural gas burns over time.  
8 With respect to the coal river transportation estimated fuel surcharge  
9 exposures for calendar year 2016, DEF targeted to hedge between [REDACTED] to  
10 [REDACTED] of the estimated fuel surcharge exposures based on contractual  
11 provisions in the coal river barge transportation agreements.

12  
13 For 2016, DEF's hedge percentages based on actual burns for natural gas  
14 was approximately [REDACTED]. DEF hedge percentages for the estimated fuel  
15 surcharges embedded in DEF's coal river transportation in 2016 was  
16 approximately [REDACTED]. The actual hedge percentages for natural gas and the  
17 estimated fuel surcharges for coal river transportation were within the  
18 ranges outlined in the Plan. As outlined in the Plan, actual hedge  
19 percentages for any monthly period, rolling twelve month time period or  
20 calendar annual period can come in higher or lower than the hedge  
21 percentage targets as a result of actual versus forecasted fuel burns.

22  
23



REDACTED

Duke Energy Florida  
Natural Gas and Oil Hedging Detail

Natural Gas				Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges										
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							28,371,200			
Aug-16							24,823,800			
Sep-16							23,701,800			
Oct-16							19,741,100			
Nov-16							15,495,800			
Dec-16							14,385,200			
<b>YTD</b>	<b>(\$150,182,975)</b>	<b>\$0</b>	<b>(\$150,182,975)</b>	<b>147,472,500</b>	<b>0</b>	<b>147,472,500</b>	<b>245,097,200</b>	<b>60%</b>	<b>100%</b>	<b>0%</b>

Natural Gas Storage				Hedged Volumes (MMBtu's)			Injections	Hedged Injections	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges										
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jun-16							250,000			
<b>YTD</b>							<b>250,000</b>			

Heating Oil - River Barge - Fuel Surcharge Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges										
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							779,498			
Jun-16							461,517			
Jul-16							354,504			
Aug-16							347,197			
Sep-16							523,998			
<b>YTD</b>	<b>\$220,311</b>	<b>\$0</b>	<b>\$220,311</b>	<b>2,982,000</b>	<b>0</b>	<b>2,982,000</b>	<b>5,599,926</b>	<b>53%</b>	<b>100%</b>	<b>0%</b>

REDACTED  
DEF Gas Hedging Status

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	Memil ynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Put	1/1/2016	3344766	Memil ynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Call	1/1/2016	3347836	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3347836	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	3224928	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224928	Memil ynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224929	Memil ynchCom 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	Memil ynchCom 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			
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	Memil ynchCom 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	Memil ynchCom 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	Memil ynchCom 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	Memil ynchCom 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	3297802	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			

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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 ynchCom 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 ynchCom 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 ynchCom 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	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$2.2100		
Financial	Financial Option	Put	2/1/2016	3344766	Merrill LynchCom 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 LynchCom E EM	IFERC	Columbia Gulf	\$2.1300		
Financial	Financial Swap		2/1/2016	3224929	Merrill LynchCom 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 LynchCom 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	3225286	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 LynchCom E EM	IFERC	Transco Zone 4	\$2.2100		
Financial	Financial Swap		2/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.2100		
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		

REDACTED

Financial	Financial Swap	2/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap	2/1/2016	3330749	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap	2/1/2016	3356803	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	3370085	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap	2/1/2016	3370773	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.2100		
		2/1/2016 Total							16,302,300	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.6900		
Financial	Financial Option	Put	3/1/2016	3344766	Merrill LynchCom 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 LynchCom E EM	IFERC	Columbia Gulf	\$1.6300		
Financial	Financial Swap		3/1/2016	3224929	Merrill LynchCom 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 LynchCom 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	3225286	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 LynchCom E EM	IFERC	Transco Zone 4	\$1.6900		
Financial	Financial Swap		3/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$1.6900		
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		

REDACTED

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	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Option	Put	4/1/2016	3227516	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9000		
Financial	Financial Option	Put	4/1/2016	3227520	Merrill LynchCom 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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9030		
Financial	Financial Option	Put	4/1/2016	3277474	Merrill LynchCom 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 LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Option	Put	4/1/2016	3344766	Merrill LynchCom 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 LynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap		4/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap		4/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$1.8300		
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		



REDACTED

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 ynchCom 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	Citiigroup Energy E	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3275165	MerrilL ynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3283780	MerrilL ynchCom 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	Citiigroup 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 ynchCom 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 ynchCom 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	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3227516	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3227520	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3277474	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3292220	Merrill LynchCom 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 LynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3344766	Merrill LynchCom 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		
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		

REDACTED

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		
Financial	Financial Swap		5/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9950		
			5/1/2016 Total							24,722,000	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.9200		
Financial	Financial Option	Put	6/1/2016	3227516	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Put	6/1/2016	3227520	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Put	6/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Call	6/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9630		
Financial	Financial Option	Put	6/1/2016	3277474	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Put	6/1/2016	3292220	Merrill LynchCom 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 LynchCom E EM	IFERC	Transco Zone 4	\$1.9200		
Financial	Financial Option	Put	6/1/2016	3344766	Merrill LynchCom 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		
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		

REDACTED

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		
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	

REDACTED

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	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3227516	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227520	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3277474	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3292220	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3344766	Merril LynchCom 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		
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	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8400		
Financial	Financial Swap		7/1/2016	3225289	Merril 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		

REDACTED

Financial	Financial Swap		7/1/2016	3226376	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3226562	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3228844	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3275165	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3283780	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3340909	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3356822	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$2,920		
Financial	Financial Swap		7/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2,917		
Financial	Financial Swap		7/1/2016	3368666	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2,900		
Financial	Financial Swap		7/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2,917		
Financial	Financial Swap		7/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2,917		
			7/1/2016 Total							26,371,200	

REDACTED

Financial	Financial Option	Call	8/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Put	8/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Call	8/1/2016	3227516	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Put	8/1/2016	3227516	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Call	8/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3227520	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3227520	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3292220	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3292220	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Put	8/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Call	8/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Swap		8/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6400		



REDACTED

Financial	Financial Swap		8/1/2016	3226376	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226562	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3228844	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3275165	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3283780	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3340909	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3356822	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.6720			
Financial	Financial Swap		8/1/2016	3368666	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.6720			
Financial	Financial Swap		8/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.6720			
			8/1/2016 Total							24,823,600		

REDACTED

Financial	Financial Option	Call	9/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Put	9/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Call	9/1/2016	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Put	9/1/2016	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Call	9/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3292220	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3292220	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Put	9/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Call	9/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3360265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3360265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Swap		9/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225288	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225289	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226376	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf	\$2.7600		

REDACTED

Financial	Financial Swap		9/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3359032	Scotia Bank	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3364483	Scotia Bank	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub	\$2.8500				
Financial	Financial Swap		9/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600				
Financial	Financial Swap		9/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530				
Financial	Financial Swap		9/1/2016	3368666	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300				
Financial	Financial Swap		9/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530				
Financial	Financial Swap		9/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8530				
			9/1/2016 Total								23,701,800	



REDACTED

Financial	Financial Option	Call	10/1/2018	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Put	10/1/2018	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Call	10/1/2018	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Put	10/1/2018	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Call	10/1/2018	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Put	10/1/2018	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Call	10/1/2018	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Swap		10/1/2018	3225209	Morgan Stanley E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225282	BKMONTREAL	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225288	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225289	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225291	BKMONTREAL	IFERC	Columbia Gulf	\$2.8700		

REDACTED

Financial	Financial Swap	10/1/2016	3225858	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3225859	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3225864	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3225874	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226122	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226130	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226321	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226333	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226348	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226375	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226376	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226562	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226564	Maoquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226565	Maoquarie Bank Ltd	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226844	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3245524	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3275165	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3283780	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3286346	Maoquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3298141	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3317627	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3323025	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3329156	Morgan Stanley E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3333884	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3340042	BNP Paribas E,EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3340909	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3345088	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3348333	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3349168	BNP Paribas E,EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3352499	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3353288	Scotia Bank	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3353713	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3356804	BNP Paribas E,EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3356822	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3358458	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3365804	Maoquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Swap	10/1/2016	3368866	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3369208	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3370066	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3370588	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3374592	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
		10/1/2016 Total						19,741,100	

REDACTED

Financial	Financial Option	Call	11/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Option	Put	11/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Option	Call	11/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Option	Put	11/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Option	Call	11/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3443672	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3443672	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Swap		11/1/2016	3226743	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3226769	Merril LynchCom E EM	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3226797	BKMONTREAL	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3226800	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226802	Merril LynchCom E EM	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3238361	Merril LynchCom E EM	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3238366	Citigroup Energy E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3247193	Citigroup Energy E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$2.6500		

REDACTED

Financial	Financial Swap	11/1/2016	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap	11/1/2016	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap	11/1/2016	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap	11/1/2016	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap	11/1/2016	3352500	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3353714	BKMONTREAL	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3356329	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3363076	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3364213	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3364689	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3365344	BKMONTREAL	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3368347	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3369209	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.7300		
		11/1/2016 Total						15,495,800	

REDACTED

Financial	Financial Option	Call	12/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Option	Put	12/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Option	Call	12/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Option	Put	12/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Option	Call	12/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3426958	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3426958	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3434785	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3434785	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Swap		12/1/2016	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3226769	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3226797	BKMONTREAL	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226802	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3238361	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3238366	Citigroup Energy E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3247193	Citigroup Energy E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.1300		



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Financial	Financial Swap	12/1/2016	3293956	Merril LynchCom E EM	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap	12/1/2016	3298143	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3322309	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3322489	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap	12/1/2016	3352500	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3353714	BKMONTREAL	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3356329	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3363076	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3364213	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3364689	Morgan Stanley E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3365344	BKMONTREAL	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3368347	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3369209	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4	\$3.2000		
		12/1/2016 Total						14,385,200	

REDACTED  
DEF Gas Storage Hedging Status

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Injection	% Hedged
Financial	Financial Swap	8/1/2018	3383885	Morgan Stanley E	IFERC	FGT Zone 3			\$1.9600		250,000	
		8/1/2018 Total										

REDACTED

DEF Coal Transportation Hedging Status - Barge

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	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370647	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370674	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370776	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3371053	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
1/1/2016 Total											768,155	
Financial	Financial Swap	2/1/2016	3370646	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370647	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370674	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370776	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3371053	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
2/1/2016 Total											758,592	
Financial	Financial Swap	3/1/2016	3370646	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370647	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370674	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370776	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3371053	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
3/1/2016 Total											752,321	
Financial	Financial Swap	4/1/2016	3374757	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3388336	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
4/1/2016 Total											854,056	
Financial	Financial Swap	5/1/2016	3374757	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3388336	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
5/1/2016 Total											776,466	
Financial	Financial Swap	6/1/2016	3374757	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
6/1/2016 Total											461,517	
Financial	Financial Swap	7/1/2016	3375682	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
7/1/2016 Total											354,594	
Financial	Financial Swap	8/1/2016	3375682	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3779			

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Financial	Financial Swap	8/1/2016	3380940	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3386308	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3386741	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3387221	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
		8/1/2016 Total							347,197	
Financial	Financial Swap	9/1/2016	3375682	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3380940	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3386308	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3386741	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3387221	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
		9/1/2016 Total							523,998	

## REDACTED

1 **Q. Did DEF execute its hedging activities consistent with its approved**  
2 **Risk Management Plan?**

3 A. Yes. The financial hedging activities executed by DEF were consistent with  
4 those outlined in its 2016 Risk Management Plan ("Plan"). In the Plan filed  
5 in August 2015, DEF's hedging target ranges were to hedge [REDACTED] to [REDACTED] of  
6 its forecasted natural gas burns for calendar year 2016 with a target to  
7 hedge a minimum of [REDACTED] of the forecasted natural gas burns over time.  
8 With respect to the coal river transportation estimated fuel surcharge  
9 exposures for calendar year 2016, DEF targeted to hedge between [REDACTED] to  
10 [REDACTED] of the estimated fuel surcharge exposures based on contractual  
11 provisions in the coal river barge transportation agreements.

12  
13 For 2016, DEF's hedge percentages based on actual burns for natural gas  
14 was approximately [REDACTED]. DEF hedge percentages for the estimated fuel  
15 surcharges embedded in DEF's coal river transportation in 2016 was  
16 approximately [REDACTED]. The actual hedge percentages for natural gas and the  
17 estimated fuel surcharges for coal river transportation were within the  
18 ranges outlined in the Plan. As outlined in the Plan, actual hedge  
19 percentages for any monthly period, rolling twelve month time period or  
20 calendar annual period can come in higher or lower than the hedge  
21 percentage targets as a result of actual versus forecasted fuel burns.

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Duke Energy Florida  
Natural Gas and Oil Hedging Detail

Natural Gas				Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges										
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							28,371,200			
Aug-16							24,823,800			
Sep-16							23,701,800			
Oct-16							19,741,100			
Nov-16							15,495,800			
Dec-16							14,385,200			
<b>YTD</b>	<b>(\$150,182,975)</b>	<b>\$0</b>	<b>(\$150,182,975)</b>	<b>147,472,500</b>	<b>0</b>	<b>147,472,500</b>	<b>245,097,200</b>	<b>60%</b>	<b>100%</b>	<b>0%</b>

Natural Gas Storage				Hedged Volumes (MMBtu's)			Injections	Hedged Injections	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges										
Year	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jun-16							250,000			
<b>YTD</b>							<b>250,000</b>			

Heating Oil - River Barge - Fuel Surcharge Hedges				Hedged Volumes (Gallons)			Estimated Exposure	Hedged Exposure	% Hedged with Financial	% Hedged with Physical
Savings/(Cost) on Hedges										
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							779,498			
Jun-16							461,517			
Jul-16							354,504			
Aug-16							347,197			
Sep-16							523,998			
<b>YTD</b>	<b>\$220,311</b>	<b>\$0</b>	<b>\$220,311</b>	<b>2,982,000</b>	<b>0</b>	<b>2,982,000</b>	<b>5,599,926</b>	<b>53%</b>	<b>100%</b>	<b>0%</b>

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DEF Gas Hedging Status

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	Memil ynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Put	1/1/2016	3344766	Memil ynchCom E EM	IFERC	Transco Zone 4			\$2.4000			
Financial	Financial Option	Call	1/1/2016	3347836	Citigroup Energy E	NYMEX NG L1D	Henry Hub			\$2.3720			
Financial	Financial Option	Put	1/1/2016	3347836	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	3224928	Morgan Stanley E	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224928	Memil ynchCom E EM	IFERC	Columbia Gulf			\$2.3000			
Financial	Financial Swap		1/1/2016	3224929	Memil ynchCom 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	Memil ynchCom 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			
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	Memil ynchCom 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	Memil ynchCom 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	Memil ynchCom 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	Memil ynchCom 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	3297802	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			

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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 ynchCom 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 ynchCom 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 ynchCom 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	



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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 LynchCom E EM	IFERC	Transco Zone 4	\$2.2100		
Financial	Financial Option	Put	2/1/2016	3344766	Merrill LynchCom 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 LynchCom E EM	IFERC	Columbia Gulf	\$2.1300		
Financial	Financial Swap		2/1/2016	3224929	Merrill LynchCom 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 LynchCom 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	3225286	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 LynchCom E EM	IFERC	Transco Zone 4	\$2.2100		
Financial	Financial Swap		2/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.2100		
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		

REDACTED

Financial	Financial Swap	2/1/2016	3324164	Morgan Stanley E	IFERC	Transco Zone 4		\$2.2100		
Financial	Financial Swap	2/1/2016	3330749	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.1300		
Financial	Financial Swap	2/1/2016	3356803	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	3370085	Scotia Bank	NYMEX NG L1D	Henry Hub		\$2.1890		
Financial	Financial Swap	2/1/2016	3370773	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.2100		
		2/1/2016 Total							16,302,300	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.6900		
Financial	Financial Option	Put	3/1/2016	3344766	Merrill LynchCom 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 LynchCom E EM	IFERC	Columbia Gulf	\$1.6300		
Financial	Financial Swap		3/1/2016	3224929	Merrill LynchCom 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 LynchCom 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	3225286	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 LynchCom E EM	IFERC	Transco Zone 4	\$1.6900		
Financial	Financial Swap		3/1/2016	3226790	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$1.6900		
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		

REDACTED

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	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Option	Put	4/1/2016	3227516	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9000		
Financial	Financial Option	Put	4/1/2016	3227520	Merrill LynchCom 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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9030		
Financial	Financial Option	Put	4/1/2016	3277474	Merrill LynchCom 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 LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Option	Put	4/1/2016	3344766	Merrill LynchCom 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 LynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap		4/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap		4/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$1.8300		
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		

REDACTED

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	MerrilLynchCom 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	MerrilLynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3283780	MerrilLynchCom 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	MerrilLynchCom 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	MerrilLynchCom 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	

REDACTED

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 LynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3227516	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3227520	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Call	5/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9950		
Financial	Financial Option	Put	5/1/2016	3277474	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$1.9900		
Financial	Financial Option	Put	5/1/2016	3292220	Merrill LynchCom 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 LynchCom E EM	IFERC	Transco Zone 4	\$1.9500		
Financial	Financial Option	Put	5/1/2016	3344766	Merrill LynchCom 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		
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		

REDACTED

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		
Financial	Financial Swap		5/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$1.9500		
Financial	Financial Swap		5/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$1.9900		
Financial	Financial Swap		5/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$1.9100		
Financial	Financial Swap		5/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$1.9950		
			5/1/2016 Total							24,722,000	



REDACTED

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	Merril LynchCom E EM	IFERC	Transco Zone 4	\$1.9200		
Financial	Financial Option	Put	6/1/2016	3227516	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Put	6/1/2016	3227520	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Put	6/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Call	6/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$1.9630		
Financial	Financial Option	Put	6/1/2016	3277474	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$1.9600		
Financial	Financial Option	Put	6/1/2016	3292220	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Transco Zone 4	\$1.9200		
Financial	Financial Option	Put	6/1/2016	3344766	Merril LynchCom 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		
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	Merril LynchCom E EM	IFERC	Columbia Gulf	\$1.8800		
Financial	Financial Swap		6/1/2016	3225289	Merril 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		

REDACTED

Financial	Financial Swap		6/1/2016	3226376	Merril 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	Merril 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	Merril 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	Merril LynchCom E EM	IFERC	Columbia Gulf		\$1.8800		
Financial	Financial Swap		6/1/2016	3283780	Merril 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	Merril 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		
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	Merril 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	Merril 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	

REDACTED

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	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3227516	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3227520	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Call	7/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9170		
Financial	Financial Option	Put	7/1/2016	3277474	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9200		
Financial	Financial Option	Put	7/1/2016	3292220	Merril LynchCom 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	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9000		
Financial	Financial Option	Put	7/1/2016	3344766	Merril LynchCom 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		
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	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8400		
Financial	Financial Swap		7/1/2016	3225289	Merril 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		

REDACTED

Financial	Financial Swap	7/1/2016	3226376	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3226562	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3228844	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3275165	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3283780	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3340909	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3356822	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3359032	Scotia Bank	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3364483	Scotia Bank	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub	\$2,920		
Financial	Financial Swap	7/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2,840		
Financial	Financial Swap	7/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2,917		
Financial	Financial Swap	7/1/2016	3368666	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2,900		
Financial	Financial Swap	7/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2,917		
Financial	Financial Swap	7/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,917		
		7/1/2016 Total						26,371,200	

REDACTED

Financial	Financial Option	Call	8/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Put	8/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Call	8/1/2016	3227516	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Put	8/1/2016	3227516	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Call	8/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3227520	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3227520	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3265423	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3277474	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3292220	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3292220	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Put	8/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.6700		
Financial	Financial Option	Call	8/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Put	8/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Option	Call	8/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3389346	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Call	8/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Option	Put	8/1/2016	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6720		
Financial	Financial Swap		8/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225288	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225289	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf	\$2.5900		
Financial	Financial Swap		8/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6400		
Financial	Financial Swap		8/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6400		

REDACTED

Financial	Financial Swap		8/1/2016	3226376	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226562	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3228844	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3275165	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3283780	Merril LynchCom E EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3340909	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3356822	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3359032	Scotia Bank	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3364483	Scotia Bank	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub		\$2.6700			
Financial	Financial Swap		8/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5900			
Financial	Financial Swap		8/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.6720			
Financial	Financial Swap		8/1/2016	3368666	Merril LynchCom E EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.6400			
Financial	Financial Swap		8/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$2.6720			
Financial	Financial Swap		8/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.6720			
			8/1/2016 Total								24,823,600	



REDACTED

Financial	Financial Option	Call	9/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Put	9/1/2016	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Call	9/1/2016	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Put	9/1/2016	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Call	9/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3265423	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3279678	Citigroup Energy E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3292220	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3292220	Merril LynchCom E EM	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3325562	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Put	9/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.8500		
Financial	Financial Option	Call	9/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Put	9/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Option	Call	9/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Call	9/1/2016	3360265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Option	Put	9/1/2016	3360265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8530		
Financial	Financial Swap		9/1/2016	3225209	Morgan Stanley E	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225282	BKMONTREAL	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225288	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225289	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225291	BKMONTREAL	IFERC	Columbia Gulf	\$2.7600		
Financial	Financial Swap		9/1/2016	3225858	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3225859	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3225864	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3225874	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226122	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226130	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226321	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226333	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226348	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226375	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226376	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.8300		
Financial	Financial Swap		9/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf	\$2.7600		

REDACTED

Financial	Financial Swap		9/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3226562	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3226564	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3226565	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3228844	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3359032	Scotia Bank	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3360082	Morgan Stanley E	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3360554	BKMONTREAL	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3363536	Morgan Stanley E	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3364483	Scotia Bank	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3364688	BKMONTREAL	IFERC	Henry Hub	\$2.8500					
Financial	Financial Swap		9/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7600					
Financial	Financial Swap		9/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530					
Financial	Financial Swap		9/1/2016	3368666	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3369208	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3370066	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3370588	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3374592	BKMONTREAL	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3376795	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3377979	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.8300					
Financial	Financial Swap		9/1/2016	3382168	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.8530					
Financial	Financial Swap		9/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8530					
			9/1/2016 Total									23,701,800	



REDACTED

Financial	Financial Option	Call	10/1/2018	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3227413	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3227513	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3227514	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Put	10/1/2018	3227515	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Call	10/1/2018	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Put	10/1/2018	3227516	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Call	10/1/2018	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3227517	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3227520	Merril LynchCom E EM	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3227522	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3238364	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3246476	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3252181	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3277474	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3301242	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3304155	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3310402	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3321632	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3325662	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3325662	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Put	10/1/2018	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.9500		
Financial	Financial Option	Call	10/1/2018	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Put	10/1/2018	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.9300		
Financial	Financial Option	Call	10/1/2018	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3370774	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3390265	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Call	10/1/2018	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Option	Put	10/1/2018	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Swap		10/1/2018	3225209	Morgan Stanley E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225282	BKMONTREAL	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225287	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225288	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225289	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225290	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap		10/1/2018	3225291	BKMONTREAL	IFERC	Columbia Gulf	\$2.8700		

REDACTED

Financial	Financial Swap	10/1/2016	3225858	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3225859	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3225864	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3225874	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226122	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226130	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226321	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226333	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226348	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226375	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226376	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3226430	BKMONTREAL	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226497	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226553	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226560	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226562	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226564	Maoquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3226565	Maoquarie Bank Ltd	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226568	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226746	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226752	BKMONTREAL	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226757	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9500		
Financial	Financial Swap	10/1/2016	3226844	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3245524	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3275165	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3283780	Merril LynchCom E EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3286346	Maoquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3298141	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3317627	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3323025	Citigroup Energy E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3329156	Morgan Stanley E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3333884	JPMorganChase Bank E	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3340042	BNP Paribas E,EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3340909	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3345088	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3348333	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3349188	BNP Paribas E,EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3352499	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3353288	Scotia Bank	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3353713	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3356804	BNP Paribas E,EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3356822	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3358458	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3365804	Maoquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700		
Financial	Financial Swap	10/1/2016	3368346	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9520		
Financial	Financial Swap	10/1/2016	3368866	Merril LynchCom E EM	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3369208	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3370066	Maoquarie Bank Ltd	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3370588	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
Financial	Financial Swap	10/1/2016	3374592	BKMONTREAL	IFERC	Trancco Zone 4	\$2.9300		
		10/1/2016 Total						19,741,100	

REDACTED

Financial	Financial Option	Call	11/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Option	Put	11/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Option	Call	11/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Option	Put	11/1/2016	3344766	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Option	Call	11/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3426958	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3434785	Merril LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Call	11/1/2016	3443672	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Option	Put	11/1/2016	3443672	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.7640		
Financial	Financial Swap		11/1/2016	3226743	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3226769	Merril LynchCom E EM	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3226797	BKMONTREAL	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3226800	Merril LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3226802	Merril LynchCom E EM	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3238361	Merril LynchCom E EM	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3238366	Citigroup Energy E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3247193	Citigroup Energy E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap		11/1/2016	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap		11/1/2016	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap		11/1/2016	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$2.6500		

REDACTED

Financial	Financial Swap	11/1/2016	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$2.7700		
Financial	Financial Swap	11/1/2016	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap	11/1/2016	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap	11/1/2016	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.6500		
Financial	Financial Swap	11/1/2016	3352500	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3353714	BKMONTREAL	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3356329	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3363076	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3364213	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3364689	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3365344	BKMONTREAL	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3368347	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3369209	Scotia Bank	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.7300		
Financial	Financial Swap	11/1/2016	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4	\$2.7300		
		11/1/2016 Total						15,495,800	

REDACTED

Financial	Financial Option	Call	12/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3331417	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Option	Put	12/1/2016	3339455	Morgan Stanley E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Option	Call	12/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Option	Put	12/1/2016	3344766	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Option	Call	12/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3389539	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3426958	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3426958	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3429114	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3429857	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3430441	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3430782	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3434081	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3434785	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3434785	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3435105	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3437606	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3437936	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3438729	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3439722	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3440193	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3441498	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3442244	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3442762	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Call	12/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Option	Put	12/1/2016	3442987	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2320		
Financial	Financial Swap		12/1/2016	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3226769	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3226797	BKMONTREAL	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3226802	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3238361	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3238366	Citigroup Energy E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3247193	Citigroup Energy E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap		12/1/2016	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap		12/1/2016	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2300		
Financial	Financial Swap		12/1/2016	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.1300		

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Financial	Financial Swap	12/1/2016	3293956	Merril LynchCom E EM	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap	12/1/2016	3298143	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3322309	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3322489	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.1300		
Financial	Financial Swap	12/1/2016	3352500	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3353714	BKMONTREAL	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3356329	Citigroup Energy E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3363076	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3364213	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3364689	Morgan Stanley E	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3365344	BKMONTREAL	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3368347	Merril LynchCom E EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3369209	Scotia Bank	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4	\$3.2000		
Financial	Financial Swap	12/1/2016	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4	\$3.2000		
		12/1/2016 Total						14,385,200	

REDACTED  
DEF Gas Storage Hedging Status

Physical/ Financial	Instrument	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Injection	% Hedged
Financial	Financial Swap	8/1/2018	3383885	Morgan Stanley E	IFERC	FGT Zone 3			\$1.9600		250,000	
		8/1/2018 Total										

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DEF Coal Transportation Hedging Status - Barge

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	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370647	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370674	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3370776	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
Financial	Financial Swap	1/1/2016	3371053	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9561			
1/1/2016 Total											768,155	
Financial	Financial Swap	2/1/2016	3370646	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370647	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370674	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3370776	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
Financial	Financial Swap	2/1/2016	3371053	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$0.9958			
2/1/2016 Total											758,592	
Financial	Financial Swap	3/1/2016	3370646	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370647	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370674	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3370776	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
Financial	Financial Swap	3/1/2016	3371053	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.1291			
3/1/2016 Total											752,321	
Financial	Financial Swap	4/1/2016	3374757	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
Financial	Financial Swap	4/1/2016	3388336	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.2006			
4/1/2016 Total											854,056	
Financial	Financial Swap	5/1/2016	3374757	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
Financial	Financial Swap	5/1/2016	3388336	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3754			
5/1/2016 Total											776,466	
Financial	Financial Swap	6/1/2016	3374757	JPMorganChase Bank E	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
Financial	Financial Swap	6/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.4585			
6/1/2016 Total											461,517	
Financial	Financial Swap	7/1/2016	3375682	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3380940	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3386308	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3386741	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3387221	Merrill LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
Financial	Financial Swap	7/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3347			
7/1/2016 Total											354,594	
Financial	Financial Swap	8/1/2016	3375682	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline			\$1.3779			



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Financial	Financial Swap	8/1/2016	3380940	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3386308	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3386741	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3387221	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
Financial	Financial Swap	8/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.3779		
		8/1/2016 Total							347,197	
Financial	Financial Swap	9/1/2016	3375682	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3380940	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3384449	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3386308	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3386741	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3387221	Merril LynchCom E EM	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
Financial	Financial Swap	9/1/2016	3387222	BKMONTREAL	Gulfoast Pipe ULSD	Gulf Coast Pipeline		\$1.4004		
		9/1/2016 Total							523,998	

**DUKE ENERGY FLORIDA  
Confidentiality Justification Matrix**

<b>DOCUMENT/RESPONSES</b>	<b>PAGE/LINE</b>	<b>JUSTIFICATION</b>
Direct Testimony of Joseph McCallister	Page 4 (Lines 5, 7, 9, 10: hedging target percentages; and Page 4 (Lines 14 & 16): actual hedging percentages for 2016.	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms.</p> <p>§366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.</p>
Exhibit No. ____ (JM-1T) to the direct testimony of Joseph McCallister	<p>Page 1: Monthly breakdown of hedging savings/costs, volumes &amp; percent hedged by commodity for 2016.</p> <p>Pages 2-25: DEF Gas Hedging Status as of December 2016, specifically volumes, fixed prices (\$/MMBtu), savings/costs on hedges, percent hedged.</p> <p>Pages 26: DEF Gas Storage Hedging Status as of December 2016, specifically volume, fixed price (\$/MMBtu), savings/costs on hedges,</p>	<p>§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms.</p> <p>§366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.</p>

	<p>percent hedged.</p> <p>Pages 27-28: DEF Coal Transportation Hedging Status-Barge as of December 2016: specifically volumes (Gallons), fixed prices (\$/gallons), estimated savings/costs on hedging, Total percent estimated hedged exposure</p>	
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# **Exhibit D**

## **AFFIDAVIT OF JOSEPH MCCALLISTER**

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

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Docket No. 170001-EI

Dated: April 3, 2017

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

STATE OF NORTH CAROLINA

COUNTY OF MECKLENBURG

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

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

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

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

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

4. DEF is seeking confidential classification for portions of my direct testimony, specifically Page 4 and for portions of Exhibit No. \_\_\_\_ (JM-1T) to my direct testimony filed on April 3, 2017 in this docket. The confidential information at issue is contained in confidential Exhibit A to DEF’s Request and is outlined in DEF’s Justification Matrix that is attached to DEF’s Request as Exhibit C. DEF is requesting confidential classification of this information because it contains sensitive business information, the disclosure of which would impair the Company’s efforts to contract for goods or services on favorable terms.

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

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


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

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

8. This concludes my affidavit.

Further affiant sayeth not.

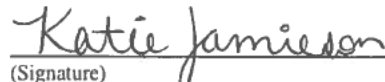
Dated the 24 day of March, 2017.

  
\_\_\_\_\_  
(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 24 day of March, 2017 by Joseph McCallister. He is personally known to me, or has produced his \_\_\_\_\_ driver's license, or his \_\_\_\_\_ as identification.

(AFFIX NOTARIAL SEAL)



  
\_\_\_\_\_  
(Signature)  
Katie Jamieson  
\_\_\_\_\_  
(Printed Name)  
NOTARY PUBLIC, STATE OF NC  
\_\_\_\_\_  
June 14, 2021  
\_\_\_\_\_  
(Commission Expiration Date)  
\_\_\_\_\_  
(Serial Number, If Any)