



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 in the above referenced docket, Duke Energy Florida, LLC's ("DEF") Hedging Activity True-Up Report for the period of January through December 2016. The filing includes the following:

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

Please note a Request for Confidential Classification concerning the confidential information in the direct testimony of Joseph McCallister and Exhibit No. ___ JM-1T is being filed under separate cover. Thank you for your assistance in this matter. Please feel free to call me at (850) 521-1428 should you have any questions concerning this filing.

Respectfully,

s/Matthew R. Bernier

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

MRB/mw
Enclosures

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

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

s/Matthew R. Bernier

Attorney

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**DUKE ENERGY FLORIDA
DOCKET No. 170001-EI**

**Fuel and Capacity Cost Recovery
Final True-Up for the Period
January through December 2016**

**DIRECT TESTIMONY OF
JOSEPH MCCALLISTER**

April 3, 2017

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

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

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

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

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

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

6 A. Yes.

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

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

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

2 A. The purpose of my testimony is to provide the August through December
3 2016 hedging true-up data and summarize the results of DEF's hedging
4 activity for calendar year 2016 as required by Commission Order No. PSC-
5 02-1484-FOF-EI and further clarified by Commission Order No. PSC-08-
6 0667-PPA-EI issued in October 2008, and Commission Order No. PSC-09-
7 0255-PAA-EI issued in April 2009.

8

9 **Q. Have you prepared exhibits to your testimony?**

10 A. Yes. I have attached Exhibit No.____ (JM-1T) which is the Hedging Activity
11 Report for the period August through December 2016.

12

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

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

16

17 **Q. What hedging activities did DEF undertake for 2016 and what were the
18 results?**

19 A. As outlined in DEF's 2016 Risk Management Plan, DEF utilized approved
20 financial agreements to hedge a portion of its projected natural gas and a
21 portion of the estimated fuel surcharge exposure embedded in DEF's coal
22 river barge transportation agreements. These activities resulted in a net
23 hedge cost for 2016 of approximately \$150.0 million.

24

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

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

3 A. Yes. DEF's hedging activity met the stated objective of DEF's hedging
4 program to reduce price risk and provide greater cost certainty for DEF's
5 customers. The hedging activities are consistent with Commission Orders
6 No. PSC-02-1484-FOF-EI, No. PSC-08-0667-PPA-EI, and No. PSC-09-
7 0255-PAA-EI. DEF's hedging activities are conducted in an environment of
8 strong internal controls and executed in a structured manner. DEF's
9 hedging activities do not attempt to outguess the market and may or may
10 not result in net fuel cost savings, but have achieved the objectives of
11 reduced fuel price volatility.

12
13 **Q. Does this conclude your testimony?**

14 A. Yes.

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			
YTD	(\$150,182,975)	\$0	(\$150,182,975)	147,472,500	0	147,472,500	245,097,200	60%	100%	0%

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			
YTD							250,000			

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			
YTD	\$220,311	\$0	\$220,311	2,982,000	0	2,982,000	5,599,926	53%	100%	0%

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	

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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		
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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		
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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		
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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		
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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 LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3245524	JPMorganChase Bank E	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3267252	Citigroup Energy E	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3275165	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3283780	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3286346	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3298141	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3317627	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3323025	Citigroup Energy E	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3329156	Morgan Stanley E	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3333884	JPMorganChase Bank E	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3340042	BNP Paribas E,EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3340909	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3345068	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3348333	BKMONTREAL	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3349168	BNP Paribas E,EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3352499	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3353288	Scotia Bank	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3353713	BKMONTREAL	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3356604	BNP Paribas E,EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3356822	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3358458	BKMONTREAL	IFERC	Transco Zone 4	\$1.8700		
Financial	Financial Swap	4/1/2016	3365343	BNP Paribas E,EM	IFERC	Columbia Gulf	\$1.8300		
Financial	Financial Swap	4/1/2016	3365804	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$1.8300		
		4/1/2016 Total						18,904,400	

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	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	MerrilLynchCom 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	MerrilLynchCom 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	MerrilLynchCom 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	MerrilLynchCom E EM	IFERC	Columbia Gulf		\$2,840		
Financial	Financial Swap		7/1/2016	3283780	MerrilLynchCom 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	MerrilLynchCom 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	MerrilLynchCom 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		\$2,9170		
Financial	Financial Swap		7/1/2016	3368666	MerrilLynchCom 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		\$2,9170		
Financial	Financial Swap		7/1/2016	3383267	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2,9170		
			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		

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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	

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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		

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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		

REDACTED

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			

REDACTED

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							523,698	