



Matthew R. Bernier
Associate General Counsel
Duke Energy Florida, LLC.

April 3, 2018

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. 20180001-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 2017 through December 2017. The filing includes the following:

- The direct testimony of James McClay and redacted Exhibit No. __ (JM-1T).

Please note a Request for Confidential Classification concerning the confidential information in 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

MRB/mw
Enclosures

Duke Energy Florida, LLC
Docket No.: 20180001
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, 2018 to all parties of record as indicated below.

s/Matthew R. Bernier

Attorney

<p>Suzanne Brownless Office of General Counsel FL Public Service Commission 2540 Shumard Oak Blvd. Tallahassee, FL 32399-0850 sbrownle@psc.state.fl.us</p> <p>James Beasley / J. Jeffrey Wahlen Ausley McMullen P.O. Box 391 Tallahassee, FL 32302 jbeasley@ausley.com jwahlen@ausley.com</p> <p>Russell Badders / Steven Griffin Beggs & Lane P.O. Box 12950 Pensacola, FL 32591 rab@beggslane.com srg@beggslane.com</p> <p>Kenneth A. Hoffman Florida Power & Light Company 215 S. Monroe Street, Suite 810 Tallahassee, FL 32301-1858 ken.hoffman@fpl.com</p> <p>Rhonda J. Alexander / Jeffrey A. Stone Gulf Power Company One Energy Place Pensacola, FL 32520 rjalexad@southernco.com jastone@southernco.com</p>	<p>Charles Rehwinkel / Erik Saylor/ J.R. Kelly / Patricia Christensen Office of Public Counsel c/o The Florida Legislature 111 W. Madison St., Room 812 Tallahassee, FL 32399-1400 kelly.jr@leg.state.fl.us saylor.erik@leg.state.fl.us christensen.patty@leg.state.fl.us rehwinkel.charles@leg.state.fl.us</p> <p>Ms. Paula K. Brown Regulatory Affairs Tampa Electric Company P.O. Box 111 Tampa, FL 33601-0111 regdept@tecoenergy.com</p> <p>John Butler / Maria Moncada Florida Power & Light Company 700 Universe Blvd (LAW/JB) Juno Beach, FL 33408-0420 john.butler@fpl.com maria.moncada@fpl.com</p> <p>James Brew / Laura Wynn Stone Law Firm 1025 Thomas Jefferson St., N.W. Suite 800 West Washington, DC 20007 jbrew@smxblaw.com law@smxblaw.com</p>	<p>Mike Cassel Florida Public Utilities Company 1750 S. 14th Street, Suite 200 Fernandina Beach, FL 32034 mcassel@fpuc.com</p> <p>Beth Keating Gunster, Yoakley & Stewart, P.A. 215 South Monroe Street, Suite 601 Tallahassee, FL 32301 bkeating@gunster.com</p> <p>Jon C. Moyle, Jr. Moyle Law Firm, P.A. 118 North Gadsden Street Tallahassee, FL 32301 jmoyle@moylelaw.com</p> <p>Robert Scheffel Wright / John T. LaVia, III c/o Gardner Law Firm 1300 Thomaswood Drive Tallahassee, FL 32308 schef@gbwlegal.com jlavia@gbwlegal.com</p>
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**DUKE ENERGY FLORIDA
DOCKET No. 20180001-EI**

**Fuel and Capacity Cost Recovery
Final True-Up for the Period
January through December 2017**

**DIRECT TESTIMONY OF
JAMES MCCLAY**

April 3, 2018

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

2 A. My name is James McClay. 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 employed by Duke Energy Carolinas (DEC) an affiliate company of Duke
7 Energy Florida, Inc. ("DEF", "Petitioner" or "Company") as the Manager of
8 Gas Trading. I manage the natural gas group procurement, scheduling and
9 hedging activities in the Fuel Procurement Section of the Fuels and
10 Systems Optimization Department for the Duke Energy regulated
11 generation fleet. This group is responsible for the natural gas procurement
12 and scheduling needed to support the gas generation needs for Duke
13 Energy Indiana, Duke Energy Kentucky, Duke Energy Carolinas, Duke
14 Energy Progress and Duke Energy Florida.

15

1 **Q. Have you testified before the Commission in previous fuel clause**
2 **proceedings?**

3 A. Yes.
4

5 **Q. Please briefly describe your work experience.**

6 A. I received a Bachelor Degree in Business Administration majoring in Finance
7 from St. Bonaventure University. I joined Progress Energy in 1998 as the
8 Manager of Power Trading and held that position through early 2003 and
9 then became the Director of Power Trading and Portfolio Management for
10 Progress Energy Ventures through February 2007. From March 2007
11 through late 2008, I was the Director of Power Trading for Arclight Energy
12 Marketing. From March 2009 through present I've been the Manager of Gas
13 and Oil Trading with Progress Energy and Duke Energy. Prior to my tenure
14 with Duke Energy, I spent approximately 13 years in Capital Markets as a
15 U.S. Government fixed income securities trader with various banks, and
16 primary broker/ dealers.
17

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

19 A. The purpose of my testimony is to provide the August through December
20 2017 hedging true-up data and summarize the results of DEF's hedging
21 activity for calendar year 2017 as required by Commission Order No. PSC-
22 02-1484-FOF-EI and further clarified by Commission Orders No. PSC-08-
23 0667-PPA-EI issued in October 2008, and No. PSC-09-0255-PAA-EI issued
24 in April 2009.

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

2 A. Yes. I have attached Exhibit No.____ (JM-1T) which is the Hedging Activity
3 Report for the period August through December 2017.
4

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

6 A. The objectives of DEF's hedging program are to reduce fuel price volatility
7 risk and provide greater cost certainty for DEF's customers.
8

9 **Q. What hedging activities did DEF undertake for 2017 and what were the
10 results?**

11 A. As discussed below, DEF did not execute any hedges during 2017. Prior
12 hedging activities resulted in a net hedge cost for 2017 of approximately
13 \$35.0 million.
14

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

17 A. As part of the Joint Stipulation and Agreement for Interim Resolution of
18 Hedging Issues filed on October 24, 2016 in Docket No. 20160001-EI, DEF
19 withdrew its 2017 Risk Management Plan and ceased hedging activities.
20 Subsequently, DEF agreed to a hedging moratorium during the term of the
21 2017 Second Revised and Restated Stipulation and Settlement Agreement,
22 approved by the Commission in Docket No. 20170183-EI. Notwithstanding
23 the suspension of prospective hedging activities, DEF had hedging

1 transactions entered into under previously approved risk management plans
2 that settled in 2017.

3
4 As outlined in those earlier Commission-approved plans, actual hedge
5 percentages for any monthly period, rolling twelve month time period or
6 calendar annual period can come in higher or lower than the hedge
7 percentage targets as a result of actual versus forecasted fuel burns.

8
9 **Q. Did DEF hedging activities meet the stated objective and are the**
10 **activities consistent with the Commission's Orders for hedging?**

11 A. Yes. DEF's hedging activity met the stated objective of DEF's hedging
12 program to reduce price risk and provide greater cost certainty for DEF's
13 customers. The hedging activities are consistent with Commission Orders
14 No. PSC-02-1484-FOF-EI, No. PSC-08-0667-PPA-EI, and No. PSC-09-
15 0255-PAA-EI. DEF's hedging activities are conducted in an environment of
16 strong internal controls and executed in a structured manner. DEF's
17 hedging activities do not attempt to outguess the market and may or may
18 not result in net fuel cost savings, but have achieved the objectives of
19 reduced fuel price volatility.

20
21 **Q. Does this conclude your testimony?**

22 A. Yes.

REDACTED

Duke Energy Florida
Docket No. 180001-EI
Witness: McClay
Exhibit JM-1T

Duke Energy Florida
Natural Gas Hedging Detail

Natural Gas Year	Savings/(Cost) on Hedges			Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-17							14,886,100			
Feb-17							13,281,100			
Mar-17							15,386,300			
Apr-17							17,613,000			
May-17							21,475,800			
Jun-17							21,474,100			
Jul-17							25,031,700			
Aug-17							25,829,700			
Sep-17							22,519,300			
Oct-17							20,884,400			
Nov-17							18,901,000			
Dec-17							18,984,600			
YTD	(\$35,043,018)	\$0	(\$35,043,018)	103,105,000	0	103,105,000	236,267,100	44%	100%	0%

**DEF Gas Hedging Status
REDACTED**

As of December 31, 2017

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	1/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Put	1/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Call	1/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Put	1/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Call	1/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Swap		1/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226769	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226797	BKMONTREAL	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226802	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3228846	JPMorganChase Bank E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3238361	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3238366	Citigroup Energy E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3247193	Citigroup Energy E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.9000			

Financial	Financial Swap		1/1/2017	3324360	Citigroup Energy E	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$3.8400		
Financial	Financial Swap		1/1/2017	3352500	Scotia Bank	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3353714	BKMONTREAL	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3356329	Citigroup Energy E	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3363076	Scotia Bank	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3364213	Scotia Bank	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3364689	Morgan Stanley E	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3365344	BKMONTREAL	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3368347	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3369209	Scotia Bank	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4		\$3.9000		
Financial	Financial Swap		1/1/2017	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4		\$3.9000		
			1/1/2017 Total							14,886,100	

Financial	Financial Option	Call	2/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Put	2/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Call	2/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Put	2/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Call	2/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.3910		
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Financial	Financial Option	Put	2/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Swap		2/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.3900		
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Financial	Financial Swap		2/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3352500	Scotia Bank	IFERC	Transco Zone 4	\$3.3400		

Financial	Financial Swap		2/1/2017	3353714	BKMONTREAL	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3356329	Citigroup Energy E	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3363076	Scotia Bank	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3364213	Scotia Bank	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3364689	Morgan Stanley E	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3365344	BKMONTREAL	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3368347	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3369209	Scotia Bank	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4		\$3.3400		
Financial	Financial Swap		2/1/2017	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4		\$3.3400		
			2/1/2017 Total							13,281,100	

Financial	Financial Option	Call	3/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6200		
Financial	Financial Option	Call	3/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6200		
Financial	Financial Option	Put	3/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6200		
Financial	Financial Option	Call	3/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Call	3/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Option	Put	3/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.6270		
Financial	Financial Swap		3/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3226769	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3226797	BKMONTREAL	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3226802	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3238361	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3238366	Citigroup Energy E	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3247193	Citigroup Energy E	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6200		
Financial	Financial Swap		3/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.5500		
Financial	Financial Swap		3/1/2017	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5000		
Financial	Financial Swap		3/1/2017	3352500	Scotia Bank	IFERC	Transco Zone 4	\$2.5500		

Financial	Financial Swap		3/1/2017	3353714	BKMONTREAL	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3356329	Citigroup Energy E	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3360090	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3363076	Scotia Bank	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3364213	Scotia Bank	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3364689	Morgan Stanley E	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3365344	BKMONTREAL	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3368347	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3369209	Scotia Bank	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3370589	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.5500		
Financial	Financial Swap		3/1/2017	3374594	BNP Paribas E,EM	IFERC	Transco Zone 4		\$2.5500		
			3/1/2017 Total							15,386,300	

Financial	Financial Option	Call	4/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Option	Put	4/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Option	Call	4/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Option	Put	4/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Option	Call	4/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Call	4/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Option	Put	4/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$3.1750		
Financial	Financial Swap		4/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3262405	JPMorganChase Bank E	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf	\$3.0600		
Financial	Financial Swap		4/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.0600		
Financial	Financial Swap		4/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.1800		
Financial	Financial Swap		4/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf	\$3.0600		
Financial	Financial Swap		4/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.0600		
Financial	Financial Swap		4/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.0600		
Financial	Financial Swap		4/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf	\$3.0600		
Financial	Financial Swap		4/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4	\$3.1100		
Financial	Financial Swap		4/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.0600		

Financial	Financial Swap	4/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub		\$3.1800			
Financial	Financial Swap	4/1/2017	3349169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3351115	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3352224	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3356328	BKMONTREAL	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3358457	MerrilL ynchCom E EM	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3358671	BKMONTREAL	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3359031	Citigroup Energy E	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3360091	BKMONTREAL	IFERC	Transco Zone 4		\$3.1100			
Financial	Financial Swap	4/1/2017	3363074	Citigroup Energy E	IFERC	Transco Zone 4		\$3.1100			
		4/1/2017 Total							17,613,000		

Financial	Financial Option	Call	5/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Option	Put	5/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Option	Call	5/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Option	Put	5/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Option	Call	5/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Call	5/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Option	Put	5/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub		\$3.1420		
Financial	Financial Swap		5/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3262405	JPMorganChase Bank E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3262763	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3263099	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3263463	JPMorganChase Bank E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3264898	JPMorganChase Bank E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3266448	Morgan Stanley E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap		5/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap		5/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap		5/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap		5/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap		5/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap		5/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap		5/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap		5/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0700		

Financial	Financial Swap	5/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$3.0200		
Financial	Financial Swap	5/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub		\$3.1400		
Financial	Financial Swap	5/1/2017	3349169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3351115	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3352224	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3356328	BKMONTREAL	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3358457	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3358671	BKMONTREAL	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3359031	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3360091	BKMONTREAL	IFERC	Transco Zone 4		\$3.0700		
Financial	Financial Swap	5/1/2017	3363074	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0700		
		5/1/2017 Total							21,475,800	

Financial	Financial Option	Call	6/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Option	Put	6/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Option	Call	6/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Option	Put	6/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Option	Call	6/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Call	6/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Option	Put	6/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$3.2360		
Financial	Financial Swap		6/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3262405	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3262763	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3263099	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3263463	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3264898	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3266448	Morgan Stanley E	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf	\$3.1100		
Financial	Financial Swap		6/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.1100		
Financial	Financial Swap		6/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.2400		
Financial	Financial Swap		6/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf	\$3.1100		
Financial	Financial Swap		6/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.1100		
Financial	Financial Swap		6/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.1100		
Financial	Financial Swap		6/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf	\$3.1100		
Financial	Financial Swap		6/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.1800		
Financial	Financial Swap		6/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4	\$3.1800		

Financial	Financial Swap		6/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$3.1100		
Financial	Financial Swap		6/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub		\$3.2400		
Financial	Financial Swap		6/1/2017	3349169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3351115	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3352224	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3356328	BKMONTREAL	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3358457	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3358671	BKMONTREAL	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3359031	Citigroup Energy E	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3360091	BKMONTREAL	IFERC	Transco Zone 4		\$3.1800		
Financial	Financial Swap		6/1/2017	3363074	Citigroup Energy E	IFERC	Transco Zone 4		\$3.1800		
			6/1/2017 Total							21,474,100	

Financial	Financial Option	Call	7/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Option	Put	7/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Option	Call	7/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Option	Put	7/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Option	Call	7/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Call	7/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Option	Put	7/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$3.0670		
Financial	Financial Swap		7/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3262405	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3262763	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3263099	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3263463	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3264898	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3266448	Morgan Stanley E	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf	\$2.9500		
Financial	Financial Swap		7/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.9500		
Financial	Financial Swap		7/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.0600		
Financial	Financial Swap		7/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf	\$2.9500		
Financial	Financial Swap		7/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.9500		
Financial	Financial Swap		7/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.9500		
Financial	Financial Swap		7/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.9500		
Financial	Financial Swap		7/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0100		
Financial	Financial Swap		7/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4	\$3.0100		

Financial	Financial Swap		7/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.9500		
Financial	Financial Swap		7/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub		\$3.0600		
Financial	Financial Swap		7/1/2017	3349169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3351115	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3352224	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3356328	BKMONTREAL	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3358457	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3358671	BKMONTREAL	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3359031	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3360091	BKMONTREAL	IFERC	Transco Zone 4		\$3.0100		
Financial	Financial Swap		7/1/2017	3363074	Citigroup Energy E	IFERC	Transco Zone 4		\$3.0100		
			7/1/2017 Total							25,031,700	

Financial	Financial Option	Call	8/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Option	Put	8/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Option	Call	8/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Option	Put	8/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Option	Call	8/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Call	8/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Option	Put	8/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9690		
Financial	Financial Swap		8/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3262405	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3262763	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3263099	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3263463	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3264898	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3266448	Morgan Stanley E	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf	\$2.8500		
Financial	Financial Swap		8/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8500		
Financial	Financial Swap		8/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.9700		
Financial	Financial Swap		8/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf	\$2.8500		
Financial	Financial Swap		8/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8500		
Financial	Financial Swap		8/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8500		
Financial	Financial Swap		8/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.8500		
Financial	Financial Swap		8/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200		
Financial	Financial Swap		8/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9200		

Financial	Financial Swap		8/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8500		
Financial	Financial Swap		8/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub		\$2.9700		
Financial	Financial Swap		8/1/2017	3349169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3351115	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3352224	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3356328	BKMONTREAL	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3358457	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3358671	BKMONTREAL	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3359031	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3360091	BKMONTREAL	IFERC	Transco Zone 4		\$2.9200		
Financial	Financial Swap		8/1/2017	3363074	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9200		
			8/1/2017 Total							25,829,700	

Financial	Financial Option	Call	9/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Option	Put	9/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Option	Call	9/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Option	Put	9/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Option	Call	9/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Call	9/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Option	Put	9/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9610	
Financial	Financial Swap		9/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3262405	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3262763	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3263099	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3263463	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3264898	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3266448	Morgan Stanley E	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf	\$2.8500	
Financial	Financial Swap		9/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8500	
Financial	Financial Swap		9/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.9500	
Financial	Financial Swap		9/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf	\$2.8500	
Financial	Financial Swap		9/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8500	
Financial	Financial Swap		9/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8500	
Financial	Financial Swap		9/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.8500	
Financial	Financial Swap		9/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9100	
Financial	Financial Swap		9/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9100	

Financial	Financial Swap		9/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf		\$2.8500		
Financial	Financial Swap		9/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub		\$2.9500		
Financial	Financial Swap		9/1/2017	3349169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3351115	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3352224	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3356328	BKMONTREAL	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3358457	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3358671	BKMONTREAL	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3359031	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3360091	BKMONTREAL	IFERC	Transco Zone 4		\$2.9100		
Financial	Financial Swap		9/1/2017	3363074	Citigroup Energy E	IFERC	Transco Zone 4		\$2.9100		
			9/1/2017 Total							22,519,300	

Financial	Financial Option	Call	10/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3292660	Citigroup Energy E	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3304154	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3325561	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Option	Put	10/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Option	Call	10/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Option	Put	10/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Option	Call	10/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Call	10/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Option	Put	10/1/2017	3382352	BNP Paribas E,EM	NYMEX NG L1D	Henry Hub	\$2.9740	
Financial	Financial Swap		10/1/2017	3260968	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Swap		10/1/2017	3271065	Morgan Stanley E	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3273280	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3275166	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Swap		10/1/2017	3277473	Citigroup Energy E	IFERC	Henry Hub	\$2.9700	
Financial	Financial Swap		10/1/2017	3277781	JPMorganChase Bank E	IFERC	Henry Hub	\$2.9700	
Financial	Financial Swap		10/1/2017	3279677	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9700	
Financial	Financial Swap		10/1/2017	3281830	Macquarie Bank Ltd	IFERC	Henry Hub	\$2.9700	
Financial	Financial Swap		10/1/2017	3283779	Citigroup Energy E	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3284454	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3286347	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3293942	BNP Paribas E,EM	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3297901	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3298144	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3302075	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3306927	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3310887	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3313791	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3317957	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3321308	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3322306	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3322459	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3323412	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3324166	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3325232	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3326585	Citigroup Energy E	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3327184	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3328305	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3330750	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3331415	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9200	
Financial	Financial Swap		10/1/2017	3332726	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.8400	
Financial	Financial Swap		10/1/2017	3346064	Morgan Stanley E	IFERC	Henry Hub	\$2.9700	

Financial	Financial Option	Call	12/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0800	
Financial	Financial Option	Put	12/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0800	
Financial	Financial Option	Call	12/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0800	
Financial	Financial Option	Put	12/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0800	
Financial	Financial Option	Call	12/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Call	12/1/2017	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Option	Put	12/1/2017	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0740	
Financial	Financial Swap		12/1/2017	3323577	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0800	
Financial	Financial Swap		12/1/2017	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0800	
Financial	Financial Swap		12/1/2017	3325421	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0800	
Financial	Financial Swap		12/1/2017	3326587	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0800	
Financial	Financial Swap		12/1/2017	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$3.0800	
Financial	Financial Swap		12/1/2017	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$2.9600	
Financial	Financial Swap		12/1/2017	3334113	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3338316	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.9600	
Financial	Financial Swap		12/1/2017	3339657	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3342335	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.9600	
Financial	Financial Swap		12/1/2017	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$2.9600	
Financial	Financial Swap		12/1/2017	3352222	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3353475	Scotia Bank	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3356823	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3359878	Scotia Bank	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3362877	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3366698	Scotia Bank	IFERC	Transco Zone 4	\$3.0600	
Financial	Financial Swap		12/1/2017	3368104	Scotia Bank	IFERC	Transco Zone 4	\$3.0600	
			12/1/2017 Total						18,984,600