

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

August 10, 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 on behalf of Duke Energy Florida, LLC ("DEF"), DEF's Request for Confidential Classification filed in connection with Exhibit __ (JM-1P), to the direct testimony of James McClay. The filing includes the following:

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

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

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

Respectfully,

s/Matthew R. Bernier

Matthew R. Bernier

MRB/mw Enclosures

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

In re: Fuel and purchased power cost Recovery clause with generating

performance incentive factor.

Docket No. 20180001-EI

Dated: August 10, 2018

DUKE ENERGY FLORIDA'S REQUEST FOR CONFIDENTIAL CLASSIFICATION

Duke Energy Florida, LLC ("DEF" or "Company"), pursuant to Section 366.093, Florida Statutes (F.S.) and Rule 25-22.006, Florida Administrative Code, submits this Request for Confidential Classification for certain information contained in Exhibit ____(JM-1P), to the direct Testimony of James McClay, filed on August 10, 2018, in the above referenced docket. In support of this Request, DEF states:

- 1. Exhibit ___(JM-1P), DEF's Supplemental Hedging Report for the period January 2018 through July 2018, contains information that is "proprietary confidential business information" under Section 366.093(3), Florida Statutes.
 - 2. The following exhibits are included with this request:
- (a) Sealed Composite Exhibit A is a package containing an unreducted copy of all the documents for which DEF seeks confidential treatment. Composite Exhibit A is being submitted separately in a sealed envelope labeled "CONFIDENTIAL." In the unreducted version, the information asserted to be confidential is highlighted in yellow.
- (b) Composite Exhibit B is a package containing two copies of redacted versions of the documents for which the Company requests confidential classification. The

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

- (c) Exhibit C is a table which identifies by page and line the information for which DEF seeks confidential classification and the specific statutory basis for seeking confidential treatment.
- (d) Exhibit D is an affidavit attesting to the confidential nature of information identified in this request.
- 3. As indicated in Exhibit C, the information for which DEF requests confidential classification is "proprietary confidential business information" within the meaning of Section 366.093(3), F.S. Specifically, the information at issue relates to the actual hedging data such as forecasted hedging percentages, hedging amounts, volumes, hedging costs, and hedging gains/losses, the disclosure of which would impair the efforts of the Company or its affiliates to negotiate on favorable terms. *See* § 366.093(3)(d), F.S.; Affidavit of James McClay at ¶ 5. Furthermore, the information at issue relates to the competitive interests of DEF and its natural gas suppliers, the disclosure of which would impair their competitive businesses. § 366.093(3)(e), F.S.; Affidavit of James McClay at ¶¶ 5 and 6. Accordingly, such information constitutes "proprietary confidential business information" which is exempt from disclosure under the Public Records Act pursuant to Section 366.093(1), F.S.
- 4. The information identified as Exhibit "A" is intended to be and is treated as confidential by the Company. *See* Affidavit of James McClay at ¶ 7. The information has not been disclosed to the public, and the Company has treated and continues to treat the information at issue as confidential. *See* Affidavit of James McClay at ¶ 7.

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

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

Respectfully submitted this 10th day of August, 2018.

s/Matthew R. Bernier_

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Duke Energy Florida, LLC **CERTIFICATE OF SERVICE**

Docket No. 20180001-EI

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via email this 10th day of August, 2018, to all parties of record as indicated below.

<u>s/Matthew R. Bernier</u> Attorney

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Exhibit A

"CONFIDENTIAL"

(submitted under separate cover)

Exhibit B

REDACTED

(two copies)

REDACTED

Duke Energy Florida

Docket No. 20180001-El

Witness: McClay

Exhibit No. ___(JM-1P)

Duke Energy Florida Natural Gas Hedging Detail

											Page 1 of
Natural Gas											
	Savi	ngs/(Cost) on He	edges	Hedg	ed Volumes (MI	MBtu's)					
<u>Year</u>	Financial	Physical	Total	Financial	Physical	Total Hedged	Actual Burn (Generation & <u>Tolling)</u>	Hedged	% Hedged	% Hedged	
Jan-18							18,973,500				
Feb-18							13,781,600				
Mar-18							16,635,200				
Apr-18							18,177,700				
May-18							20,503,800				
Jun-18							23,765,300				
Jul-18							27,049,600				See Note 1
YTD	(\$4,722,475)	\$0	(\$4,722,475)	37,970,000	0	37,970,000	138,886,700	27%	100%	0%	See Note 2

Note 1: Actual burns for periods January 2018 through June 2018. July 2018 burn numbers are considered estimates subject to minor adjustments based on actual bookings.

Note 2: Based on actual fuel burns for January 2018 through June 2018, and forecasted fuel burns for July 2018.

													Page 2 of 9
													Page 2 01 9
Physical/	Instrument	Put/Call	Month	Trade	Counterparty	Market	Location	Volume	Fixed Price	Settlement	Savings/Cost on	Actual/Projected Burns	% Hedged
Financial		. au Jan		Number	Country purey	marriot	2004	v orallio	(\$/MMBtu)	(\$/MMBtu)	Hedge	riotaan rojootoa Darrio	70 Hougou
Financial	Financial Option	Call	1/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Call	1/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Put	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Call	1/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Put	1/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Call	1/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Swap		1/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3325421	MerrilL ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3326587	MerrilL ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf			\$2.6100			
Financial	Financial Swap		1/1/2018	3334113	MerrilL ynchCom E EM	IFERC	Transco Zone 4	-		\$2.7200			
Financial	Financial Swap		1/1/2018	3338316	Merrill ynchCom E EM	IFERC	Columbia Gulf	-		\$2.6100			
Financial	Financial Swap		1/1/2018	3339657	MerrilL ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3342335	MerrilL ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3345065	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap Financial Swap		1/1/2018 1/1/2018	3346065	MerrilL ynchCom E EM BKMONTREAL	IFERC IFERC	Transco Zone 4			\$2.7200			
Financial	'			3347634		IFERC	Columbia Gulf			\$2.6100 \$2.6100			
Financial	Financial Swap		1/1/2018	3351116 3352222	Citigroup Energy E	IFERC	Columbia Gulf Transco Zone 4			\$2.6100			
Financial	Financial Swap Financial Swap	+	1/1/2018	3352222	MerrilL ynchCom E EM Scotia Bank	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200 \$2.7200			
Financial Financial	Financial Swap Financial Swap		1/1/2018	3353475	JPMorganChase Bank E	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap	+	1/1/2018	3354169	Citigroup Energy E	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3356823	MerrilL ynchCom E EM	IFERC	Transco Zone 4 Transco Zone 4	-		\$2.7200			
Financial	Financial Swap		1/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3362877	MerrilL ynchCom E EM	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
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DEF Gas Hedging Status REDACTED

As of July 31, 2018

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Financial	Financial Swap	1/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4	\$2.7200		
		1/1/2018 Tota							

									Exhib	it No(JM-1P)
										Page 4 of 9
Financial	Financial Option	Call	2/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
	<u> </u>	+					•			
Financial	Financial Option	Put	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
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	Financial Option	Put	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	·	\$3.6310		
Financial	· · · · · · · · · · · · · · · · · · ·						Henry Hub			
Financial	Financial Option	Call	2/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
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Financial	Financial Swap		2/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400		
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Financial	Financial Swap		2/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200		
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Financial	Financial Swap		2/1/2018	3338316	MerrilL ynchCom E EM	IFERC	Columbia Gulf	\$3.4900		
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Financial	Financial Swap		2/1/2018	3346065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$3.4900		
Financial	Financial Swap		2/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900		
Financial	Financial Swap		2/1/2018	3352222	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
	<u> </u>				•					
Financial	Financial Swap	1	2/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap	1	2/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3356823	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap	1	2/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
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Financial	Financial Swap		2/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
			2/1/2018 Total						13,781,600	
							<u></u>	 		

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Financial	Financial Option	Call	3/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
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Financial	Financial Option	Put	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
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Financial	Financial Option	Call	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3385147		NYMEX NG L1D	•	\$2.6390		
					•		Henry Hub			
Financial	Financial Option	Put	3/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	\$2.6390		
Financial	Financial Swap		3/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3325421	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3326587	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.6400		
	<u> </u>	_		3330751	·	IFERC	-			
Financial	Financial Swap		3/1/2018		JPMorganChase Bank E		Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3334113	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3338316	MerrilL ynchCom E EM	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3339657	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3342335	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3345065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	+	3/1/2018	3346065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	+	3/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap	+	3/1/2018	3351116		IFERC	Columbia Gulf	\$2.4900		
	· · · · · · · · · · · · · · · · · · ·	+			Citigroup Energy E					
Financial	Financial Swap		3/1/2018	3352222	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3356823	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3362877	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
		†	3/1/2018 Total		- COULD BUILT		Zono T	+2.5255	16,635,200	
			5/ 1/2010 Total	'					10,000,200	

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Financial	Financial Option	Call	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Call	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Put	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910	-	-
	Financial Option		4/1/2018			NYMEX NG L1D	· · · · · · · · · · · · · · · · · · ·		\$2.6910		
Financial	<u>'</u>	Call		3369582	Merrill ynchCom E EM		Henry Hub				
Financial	Financial Option	Put	4/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option Financial Option	Put	4/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	<u> </u>	Call	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
inancial	Financial Option	Put	4/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3382162	NextEra EnergyE EM G		Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3382162	NextEra EnergyE EM G		Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3383110			Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3383110	NextEra EnergyE EM G		Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Put	4/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Call	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Put	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Call	4/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Put	4/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub		\$2.6910		
Financial	Financial Option	Call	4/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub		\$2.6910		
Financial	Financial Option	Put	4/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub		\$2.6910		
Financial	Financial Option	Call	4/1/2018	3442960	JPMorganChase Bank E		Henry Hub		\$2.6910		
Financial	Financial Option	Put	4/1/2018	3442960	JPMorganChase Bank E		Henry Hub		\$2.6910		
Financial	Financial Swap		4/1/2018	3358456	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3358670	Scotia Bank	IFERC	Henry Hub		\$2.6900		
Financial	Financial Swap		4/1/2018	3359030	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub		\$2.6900		
Financial	Financial Swap		4/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3362876	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.6900		
Financial	Financial Swap	1	4/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6500		
inancial	Financial Swap		4/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6500		
Financial	Financial Swap		4/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4		\$2.6500		
Financial	Financial Swap		4/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6500		
Financial	Financial Swap		4/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf		\$2.5500		
Financial	Financial Swap		4/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf		\$2.5500		
Financial	Financial Swap		4/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5500		
			4/1/2018 Total								18,177,700

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Financial	Financial Option	Call	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	•	
Financial	Financial Option	Call	5/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	_	
Financial	Financial Option	Put	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	•	
Financial	Financial Option	Put	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210		
inancial	Financial Option	Call	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
inancial	Financial Option	Call	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210		
inancial	Financial Option	Put	5/1/2018	3382162	NextEra EnergyE EM G		Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	\$2.8210		
inancial	Financial Option	Put	5/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	\$2.8210	-	
inancial	Financial Option	Call	5/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D		\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3399703	_		Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3441943	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3442960	JPMorganChase Bank E		Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3442960	JPMorganChase Bank E		Henry Hub	\$2.8210	-	
Financial	Financial Swap	Fut	5/1/2018	3358456	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.8200	-	
Financial	Financial Swap		5/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8200		
-inancial -inancial	Financial Swap Financial Swap		5/1/2018	3359030	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.8200		
inancial	Financial Swap		5/1/2018	3359030	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		5/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200		
inancial	Financial Swap Financial Swap	-	5/1/2018	3362876	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap Financial Swap		5/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap Financial Swap		5/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200		
Financial Financial	Financial Swap Financial Swap		5/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
	Financial Swap Financial Swap		5/1/2018	3368103		IFERC	Transco Zone 4 Transco Zone 4	\$2.7900		
Financial	<u> </u>				Morgan Stanley E					
Financial	Financial Swap		5/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		5/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		5/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.6700		
Financial	Financial Swap		5/1/2018	3400237	BKMONTREAL Magnetic Books to	IFERC	Columbia Gulf	\$2.6700		
Financial	Financial Swap	<u> </u>	5/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.6700	20.500.000	
			5/1/2018 Total						20,503,800	

Page 8 of 9 NYMEX NG L1D 6/1/2018 3364488 Morgan Stanley E \$2.8750 Financial Option Henry Hub Financial Morgan Stanley E Financial Put 6/1/2018 3364488 NYMEX NG L1D \$2.8750 Financial Option Henry Hub Call BKMONTREAL NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 3364878 Henry Hub Financial Financial Option Put 6/1/2018 3364878 BKMONTREAL NYMEX NG L1D \$2.8750 Henry Hub Financial Financial Option 6/1/2018 3369582 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Financial Financial Option Put 6/1/2018 3369582 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Call NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 3370825 MerrilL ynchCom E EM Henry Hub NYMEX NG L1D Put 6/1/2018 MerrilL ynchCom E EM \$2.8750 Financial Financial Option 3370825 Henry Hub Call NYMEX NG L1D Financial Financial Option 6/1/2018 3374394 Morgan Stanley E Henry Hub \$2.8750 Financial Financial Option Put 6/1/2018 3374394 Morgan Stanley E NYMEX NG L1D Henry Hub \$2.8750 \$2.8750 Financial Financial Option Call 6/1/2018 3375609 Morgan Stanley E NYMEX NG L1D Henry Hub Morgan Stanley E Put 6/1/2018 3375609 NYMEX NG L1D \$2.8750 Financial Financial Option Henry Hub Financial Option Call NYMEX NG L1D \$2.8750 Financial 6/1/2018 3377269 MerrilL ynchCom E EM Henry Hub Put 3377269 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Financial Financial Option 6/1/2018 BKMONTREAL NYMEX NG L1D \$2.8750 Financial Option Call 6/1/2018 3378618 Henry Hub Financial Financial Option Put 6/1/2018 3378618 BKMONTREAL NYMEX NG L1D Henry Hub \$2.8750 Financial BKMONTREAL NYMEX NG L1D Financial Financial Option Call 6/1/2018 3380906 Henry Hub \$2.8750 Put \$2.8750 Financial Financial Option 6/1/2018 3380906 BKMONTREAL NYMEX NG L1D Henry Hub Call NextEra EnergyE EM G NYMEX NG L1D \$2.8750 Financial Option 6/1/2018 3382162 Henry Hub Financial Financial Option Put 6/1/2018 3382162 NextEra EnergyE EM G NYMEX NG L1D Henry Hub \$2.8750 Financial NextEra EnergyE EM G NYMEX NG L1D \$2.8750 Financial Financial Option Call 6/1/2018 3383110 Henry Hub Put 6/1/2018 NextEra EnergyE EM G NYMEX NG L1D \$2.8750 Financial Financial Option 3383110 Henry Hub Financial Financial Option Call 6/1/2018 3385147 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 \$2.8750 Put 3385147 MerrilL ynchCom E EM NYMEX NG L1D Financial Financial Option 6/1/2018 Henry Hub Call 6/1/2018 BKMONTREAL NYMEX NG L1D \$2.8750 Financial Financial Option 3387637 Henry Hub Put 6/1/2018 BKMONTREAL NYMEX NG L1D \$2.8750 Financial Option 3387637 Henry Hub Financial Financial Option Call 6/1/2018 3389134 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Financial 6/1/2018 Financial Financial Option Put 3389134 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option Call 6/1/2018 3399703 Henry Hub 6/1/2018 MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option Put 3399703 Henry Hub Call MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 3441943 Henry Hub Put 6/1/2018 MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option 3441943 Henry Hub Call 6/1/2018 3442960 JPMorganChase Bank E NYMEX NG L1D \$2.8750 Financial Financial Option Henry Hub Put 3442960 JPMorganChase Bank E NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 Henry Hub Financial Financial Swap 6/1/2018 3358456 MerrilL ynchCom E EM **IFERC** Henry Hub \$2.8800 Financial Financial Swap 6/1/2018 3358670 Scotia Bank **IFERC** Henry Hub \$2.8800 \$2.8800 Financial Financial Swap 6/1/2018 3359030 MerrilL ynchCom E EM **IFERC** Henry Hub Financial Swap BKMONTREAL **IFERC** \$2.8800 Financial 6/1/2018 3359877 Henry Hub 6/1/2018 3360276 Morgan Stanley E **IFERC** \$2.8800 Financial Financial Swap Henry Hub 6/1/2018 **IFERC** \$2.8800 Financial Financial Swap 3362876 MerrilL ynchCom E EM Henry Hub Financial Financial Swap 6/1/2018 3363535 BKMONTREAL \$2.8800 Henry Hub 6/1/2018 3363994 Morgan Stanley E **IFERC** \$2.8800 Financial Financial Swap Henry Hub Financial Swap 6/1/2018 3366697 Morgan Stanley E Transco Zone 4 \$2.8400 Financial **IFERC** Transco Zone 4 \$2.8400 Financial Financial Swap 6/1/2018 3368103 Morgan Stanley E **IFERC** Transco Zone 4 \$2.8400 Financial Financial Swap 6/1/2018 3378419 Scotia Bank Financial Swap 6/1/2018 Morgan Stanley E **IFERC** Transco Zone 4 \$2.8400 Financial 3383858 **IFERC** Financial Financial Swap 6/1/2018 3389540 Scotia Bank Columbia Gulf \$2.7200 BKMONTREAL **IFERC** Columbia Gulf \$2.7200 Financial Financial Swap 6/1/2018 3400237 **IFERC** \$2.7200 Financial Financial Swap 6/1/2018 3406660 Macquarie Bank Ltd Columbia Gulf 6/1/2018 Total 23,765,300

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Financial	Financial Option	Call	7/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3382162		NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3385147		NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.9960		
Financial	Financial Option	Call	7/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	-	\$2.9960		
Financial	Financial Option	Put	7/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	-	\$2.9960		
Financial	Financial Option	Call	7/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub	-	\$2.9960		
Financial	Financial Option	Put	7/1/2018	3441943		NYMEX NG L1D	Henry Hub	-	\$2.9960		
Financial	Financial Option	Call	7/1/2018	3442960	JPMorganChase Bank E		Henry Hub	-	\$2.9960		
Financial	Financial Option	Put	7/1/2018	3442960	JPMorganChase Bank E		Henry Hub		\$2.9960		
Financial	Financial Swap	1 4	7/1/2018	3358456	MerrilL ynchCom E EM	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	+	7/1/2018	3358670	Scotia Bank	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	+	7/1/2018	3359030	MerrilL ynchCom E EM	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3362876	MerrilL ynchCom E EM	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap	1	7/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap	1	7/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400		
		†	7/1/2018 Total						+	27,049,600	

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Duke Energy Florida

Docket No. 20180001-El

Witness: McClay

Exhibit No. ___(JM-1P)

Duke Energy Florida Natural Gas Hedging Detail

											Page 1 of
Natural Gas											
	Savi	ngs/(Cost) on He	edges	Hedg	ed Volumes (MI	MBtu's)					
<u>Year</u>	Financial	Physical	Total	Financial	Physical	Total Hedged	Actual Burn (Generation & <u>Tolling)</u>	Hedged	% Hedged	% Hedged	
Jan-18							18,973,500				
Feb-18							13,781,600				
Mar-18							16,635,200				
Apr-18							18,177,700				
May-18							20,503,800				
Jun-18							23,765,300				
Jul-18							27,049,600				See Note 1
YTD	(\$4,722,475)	\$0	(\$4,722,475)	37,970,000	0	37,970,000	138,886,700	27%	100%	0%	See Note 2

Note 1: Actual burns for periods January 2018 through June 2018. July 2018 burn numbers are considered estimates subject to minor adjustments based on actual bookings.

Note 2: Based on actual fuel burns for January 2018 through June 2018, and forecasted fuel burns for July 2018.

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													Page 2 01 9
Physical/	Instrument	Put/Call	Month	Trade	Counterparty	Market	Location	Volume	Fixed Price	Settlement	Savings/Cost on	Actual/Projected Burns	% Hedged
Financial		. au Jan		Number	Country purey	marriot	2004	v orallio	(\$/MMBtu)	(\$/MMBtu)	Hedge	riotaan rojootoa Darrio	70 Hougou
Financial	Financial Option	Call	1/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Call	1/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Put	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Call	1/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Put	1/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Option	Call	1/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-		\$2.7380			
Financial	Financial Swap		1/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3325421	MerrilL ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3326587	MerrilL ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf			\$2.6100			
Financial	Financial Swap		1/1/2018	3334113	MerrilL ynchCom E EM	IFERC	Transco Zone 4	-		\$2.7200			
Financial	Financial Swap		1/1/2018	3338316	Merrill ynchCom E EM	IFERC	Columbia Gulf	-		\$2.6100			
Financial	Financial Swap		1/1/2018	3339657	MerrilL ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3342335	MerrilL ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3345065	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap Financial Swap		1/1/2018 1/1/2018	3346065	MerrilL ynchCom E EM BKMONTREAL	IFERC IFERC	Transco Zone 4			\$2.7200			
Financial	'			3347634		IFERC	Columbia Gulf			\$2.6100 \$2.6100			
Financial	Financial Swap		1/1/2018	3351116 3352222	Citigroup Energy E	IFERC	Columbia Gulf Transco Zone 4			\$2.6100			
Financial	Financial Swap Financial Swap	+	1/1/2018	3352222	MerrilL ynchCom E EM Scotia Bank	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200 \$2.7200			
Financial Financial	Financial Swap Financial Swap		1/1/2018	3353475	JPMorganChase Bank E	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap	+	1/1/2018	3354169	Citigroup Energy E	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3356823	MerrilL ynchCom E EM	IFERC	Transco Zone 4 Transco Zone 4	-		\$2.7200			
Financial	Financial Swap		1/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3362877	MerrilL ynchCom E EM	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4 Transco Zone 4			\$2.7200			
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DEF Gas Hedging Status REDACTED

As of July 31, 2018

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Financial	Financial Swap	1/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4	\$2.7200		
		1/1/2018 Tota							

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Financial	Financial Option	Call	2/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
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Financial	Financial Option	Put	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310		
	Financial Option	Put	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	·	\$3.6310		
Financial	· · · · · · · · · · · · · · · · · · ·						Henry Hub			
Financial	Financial Option	Call	2/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3389134	MerrilL ynchCom E EM		Henry Hub	\$3.6310		
Financial	Financial Option	Call	2/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	\$3.6310		
Financial	Financial Option	Put	2/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	\$3.6310		
Financial	Financial Swap		2/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400		
Financial	Financial Swap		2/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400		
Financial	Financial Swap		2/1/2018	3325421	MerrilL ynchCom E EM	IFERC	Henry Hub	\$3.6400		
Financial	Financial Swap		2/1/2018	3326587	MerrilL ynchCom E EM	IFERC	Henry Hub	\$3.6400		
Financial	Financial Swap		2/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400		
Financial	Financial Swap		2/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900		
Financial	Financial Swap		2/1/2018	3334113	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3338316	MerrilL ynchCom E EM	IFERC	Columbia Gulf	\$3.4900		
Financial	Financial Swap		2/1/2018	3339657	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3342335	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3345065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3346065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$3.4900		
Financial	Financial Swap		2/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900		
Financial	Financial Swap		2/1/2018	3352222	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
	<u> </u>				•					
Financial	Financial Swap	1	2/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap	1	2/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3356823	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap	1	2/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3362877	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
Financial	Financial Swap		2/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4	\$3.7200		
			2/1/2018 Total						13,781,600	
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Financial	Financial Option	Call	3/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option		3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	•	\$2.6390		
	<u> </u>	Put					Henry Hub			
Financial	Financial Option	Call	3/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	\$2.6390		
Financial	Financial Swap		3/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3325421	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3326587	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3334113	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3338316	MerrilL ynchCom E EM	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3339657	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3342335	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	+	3/1/2018	3345065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3345065	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
	<u> </u>	+								
Financial	Financial Swap	+	3/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap	1	3/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3352222	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3356823	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3362877	MerrilL ynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap	1	3/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4	\$2.6200		
		1	3/1/2018 Total						16,635,200	
			3, .,_010 Total						13,000,200	

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Financial	Financial Option	Call	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.6910	_	
Financial	Financial Option	Call	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	-	\$2.6910	_	
Financial	Financial Option	Put	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910	-	
Financial	Financial Option		4/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.6910	-	
	Financial Option	Call	4/1/2018	3369582		NYMEX NG L1D	Henry Hub		\$2.6910	<u> </u>	
Financial	Financial Option	Put Call	4/1/2018	3370825	Merrill ynchCom E EM	NYMEX NG L1D			\$2.6910	<u> </u>	
Financial Financial	Financial Option	Put	4/1/2018	3370825	MerrilL ynchCom E EM MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub Henry Hub		\$2.6910	<u> </u>	
Financial Financial	Financial Option	Call	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.6910	-	
Financial	Financial Option	Put	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.6910	-	
Financial	Financial Option	Call	4/1/2018	3375609		NYMEX NG L1D			\$2.6910	-	
	<u> </u>				Morgan Stanley E		Henry Hub		<u> </u>	<u> </u>	
Financial	Financial Option	Put	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	-	\$2.6910	<u> </u>	
Financial	Financial Option	Call	4/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910	<u> </u>	
inancial	Financial Option	Call	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
Financial	Financial Option	Call	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Put	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.6910		
inancial	Financial Option	Call	4/1/2018	3382162	NextEra EnergyE EM G		Henry Hub	-	\$2.6910		
inancial	Financial Option	Put	4/1/2018	3382162	NextEra EnergyE EM G		Henry Hub	-	\$2.6910		
inancial	Financial Option	Call	4/1/2018	3383110			Henry Hub	-	\$2.6910		
inancial	Financial Option	Put	4/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	-	\$2.6910		
inancial	Financial Option	Call	4/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	-	\$2.6910		
inancial	Financial Option	Call	4/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
inancial	Financial Option	Put	4/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub	-	\$2.6910		
Financial	Financial Option	Call	4/1/2018	3442960	JPMorganChase Bank E		Henry Hub	-	\$2.6910		
Financial	Financial Option	Put	4/1/2018	3442960	JPMorganChase Bank E		Henry Hub	-	\$2.6910		
Financial	Financial Swap		4/1/2018	3358456	MerrilL ynchCom E EM	IFERC	Henry Hub	-	\$2.6900		
Financial	Financial Swap		4/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	-	\$2.6900		
Financial	Financial Swap		4/1/2018	3359030	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.6900		
Financial	Financial Swap		4/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub		\$2.6900		
Financial	Financial Swap		4/1/2018	3362876	MerrilL ynchCom E EM	IFERC	Henry Hub		\$2.6900		
Financial	Financial Swap		4/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub		\$2.6900		
inancial	Financial Swap		4/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6500		
inancial	Financial Swap		4/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6500		
Financial	Financial Swap		4/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4		\$2.6500		
Financial	Financial Swap		4/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4		\$2.6500		
Financial	Financial Swap		4/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf		\$2.5500		
Financial	Financial Swap		4/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf		\$2.5500		
Financial	Financial Swap	<u> </u>	4/1/2018 4/1/2018 Total	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.5500		8,177,700

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Financial	Financial Option	Call	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	•	
Financial	Financial Option	Call	5/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	•	
Financial	Financial Option	Call	5/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210		
inancial	Financial Option	Call	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
inancial	Financial Option	Call	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210		
inancial	Financial Option	Put	5/1/2018	3382162	NextEra EnergyE EM G		Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	\$2.8210		
inancial	Financial Option	Put	5/1/2018	3383110	NextEra EnergyE EM G		Henry Hub	\$2.8210		
inancial	Financial Option	Call	5/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Call	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210		
Financial	Financial Option	Put	5/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D		\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3399703	_		Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3441943	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	-	
Financial	Financial Option	Call	5/1/2018	3442960	JPMorganChase Bank E		Henry Hub	\$2.8210	-	
Financial	Financial Option	Put	5/1/2018	3442960	JPMorganChase Bank E		Henry Hub	\$2.8210	-	
Financial	Financial Swap	Fut	5/1/2018	3358456	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.8200	-	
Financial	Financial Swap		5/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap Financial Swap		5/1/2018	3359030	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.8200		
inancial	Financial Swap		5/1/2018	3359030	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		5/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200		
inancial	Financial Swap Financial Swap	-	5/1/2018	3362876	MerrilL ynchCom E EM	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap Financial Swap		5/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap Financial Swap		5/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200		
Financial Financial	Financial Swap Financial Swap		5/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
	Financial Swap Financial Swap		5/1/2018	3368103		IFERC	Transco Zone 4 Transco Zone 4	\$2.7900		
Financial	<u> </u>				Morgan Stanley E					
Financial	Financial Swap		5/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		5/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		5/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.6700		
Financial	Financial Swap		5/1/2018	3400237	BKMONTREAL Magnetic Books to	IFERC	Columbia Gulf	\$2.6700		
Financial	Financial Swap	<u> </u>	5/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.6700	20.500.000	
			5/1/2018 Total						20,503,800	

Page 8 of 9 NYMEX NG L1D 6/1/2018 3364488 Morgan Stanley E \$2.8750 Financial Option Henry Hub Financial Morgan Stanley E Financial Put 6/1/2018 3364488 NYMEX NG L1D \$2.8750 Financial Option Henry Hub Call BKMONTREAL NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 3364878 Henry Hub Financial Financial Option Put 6/1/2018 3364878 BKMONTREAL NYMEX NG L1D \$2.8750 Henry Hub Financial Financial Option 6/1/2018 3369582 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Financial Financial Option Put 6/1/2018 3369582 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Call NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 3370825 MerrilL ynchCom E EM Henry Hub NYMEX NG L1D Put 6/1/2018 MerrilL ynchCom E EM \$2.8750 Financial Financial Option 3370825 Henry Hub Call NYMEX NG L1D Financial Financial Option 6/1/2018 3374394 Morgan Stanley E Henry Hub \$2.8750 Financial Financial Option Put 6/1/2018 3374394 Morgan Stanley E NYMEX NG L1D Henry Hub \$2.8750 \$2.8750 Financial Financial Option Call 6/1/2018 3375609 Morgan Stanley E NYMEX NG L1D Henry Hub Morgan Stanley E Put 6/1/2018 3375609 NYMEX NG L1D \$2.8750 Financial Financial Option Henry Hub Financial Option Call NYMEX NG L1D \$2.8750 Financial 6/1/2018 3377269 MerrilL ynchCom E EM Henry Hub Put 3377269 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Financial Financial Option 6/1/2018 BKMONTREAL NYMEX NG L1D \$2.8750 Financial Option Call 6/1/2018 3378618 Henry Hub Financial Financial Option Put 6/1/2018 3378618 BKMONTREAL NYMEX NG L1D Henry Hub \$2.8750 Financial BKMONTREAL NYMEX NG L1D Financial Financial Option Call 6/1/2018 3380906 Henry Hub \$2.8750 Put \$2.8750 Financial Financial Option 6/1/2018 3380906 BKMONTREAL NYMEX NG L1D Henry Hub Call NextEra EnergyE EM G NYMEX NG L1D \$2.8750 Financial Option 6/1/2018 3382162 Henry Hub Financial Financial Option Put 6/1/2018 3382162 NextEra EnergyE EM G NYMEX NG L1D Henry Hub \$2.8750 Financial NextEra EnergyE EM G NYMEX NG L1D \$2.8750 Financial Financial Option Call 6/1/2018 3383110 Henry Hub Put 6/1/2018 NextEra EnergyE EM G NYMEX NG L1D \$2.8750 Financial Financial Option 3383110 Henry Hub Financial Financial Option Call 6/1/2018 3385147 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 \$2.8750 Put 3385147 MerrilL ynchCom E EM NYMEX NG L1D Financial Financial Option 6/1/2018 Henry Hub Call 6/1/2018 BKMONTREAL NYMEX NG L1D \$2.8750 Financial Financial Option 3387637 Henry Hub Put 6/1/2018 BKMONTREAL NYMEX NG L1D \$2.8750 Financial Option 3387637 Henry Hub Financial Financial Option Call 6/1/2018 3389134 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 Financial 6/1/2018 Financial Financial Option Put 3389134 MerrilL ynchCom E EM NYMEX NG L1D Henry Hub \$2.8750 MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option Call 6/1/2018 3399703 Henry Hub 6/1/2018 MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option Put 3399703 Henry Hub Call MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 3441943 Henry Hub Put 6/1/2018 MerrilL ynchCom E EM NYMEX NG L1D \$2.8750 Financial Financial Option 3441943 Henry Hub Call 6/1/2018 3442960 JPMorganChase Bank E NYMEX NG L1D \$2.8750 Financial Financial Option Henry Hub Put 3442960 JPMorganChase Bank E NYMEX NG L1D \$2.8750 Financial Financial Option 6/1/2018 Henry Hub Financial Financial Swap 6/1/2018 3358456 MerrilL ynchCom E EM **IFERC** Henry Hub \$2.8800 Financial Financial Swap 6/1/2018 3358670 Scotia Bank **IFERC** Henry Hub \$2.8800 \$2.8800 Financial Financial Swap 6/1/2018 3359030 MerrilL ynchCom E EM **IFERC** Henry Hub Financial Swap BKMONTREAL **IFERC** \$2.8800 Financial 6/1/2018 3359877 Henry Hub 6/1/2018 3360276 Morgan Stanley E **IFERC** \$2.8800 Financial Financial Swap Henry Hub 6/1/2018 **IFERC** \$2.8800 Financial Financial Swap 3362876 MerrilL ynchCom E EM Henry Hub Financial Financial Swap 6/1/2018 3363535 BKMONTREAL \$2.8800 Henry Hub 6/1/2018 3363994 Morgan Stanley E **IFERC** \$2.8800 Financial Financial Swap Henry Hub Financial Swap 6/1/2018 3366697 Morgan Stanley E Transco Zone 4 \$2.8400 Financial **IFERC** Transco Zone 4 \$2.8400 Financial Financial Swap 6/1/2018 3368103 Morgan Stanley E **IFERC** Transco Zone 4 \$2.8400 Financial Financial Swap 6/1/2018 3378419 Scotia Bank Financial Swap 6/1/2018 Morgan Stanley E **IFERC** Transco Zone 4 \$2.8400 Financial 3383858 **IFERC** Financial Financial Swap 6/1/2018 3389540 Scotia Bank Columbia Gulf \$2.7200 BKMONTREAL **IFERC** Columbia Gulf \$2.7200 Financial Financial Swap 6/1/2018 3400237 **IFERC** \$2.7200 Financial Financial Swap 6/1/2018 3406660 Macquarie Bank Ltd Columbia Gulf 6/1/2018 Total 23,765,300

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Financial	Financial Option	Call	7/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3369582	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3370825	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3377269	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3382162		NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3385147		NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Call	7/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$2.9960		
Financial	Financial Option	Put	7/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub	-	\$2.9960		
Financial	Financial Option	Call	7/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	-	\$2.9960		
Financial	Financial Option	Put	7/1/2018	3399703	MerrilL ynchCom E EM		Henry Hub	-	\$2.9960		
Financial	Financial Option	Call	7/1/2018	3441943	MerrilL ynchCom E EM		Henry Hub	-	\$2.9960		
Financial	Financial Option	Put	7/1/2018	3441943		NYMEX NG L1D	Henry Hub	-	\$2.9960		
Financial	Financial Option	Call	7/1/2018	3442960	JPMorganChase Bank E		Henry Hub	-	\$2.9960		
Financial	Financial Option	Put	7/1/2018	3442960	JPMorganChase Bank E		Henry Hub		\$2.9960		
Financial	Financial Swap	1 4	7/1/2018	3358456	MerrilL ynchCom E EM	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	+	7/1/2018	3358670	Scotia Bank	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap		7/1/2018	3359030	MerrilL ynchCom E EM	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3362876	MerrilL ynchCom E EM	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub		\$3.0000		
Financial	Financial Swap	1	7/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4		\$2.9600		
Financial	Financial Swap	1	7/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap	1	7/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf		\$2.8400		
Financial	Financial Swap	1	7/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf		\$2.8400		
		†	7/1/2018 Total			1			+	27,049,600	

DUKE ENERGY FLORIDA Confidentiality Justification Matrix

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
Exhibit(JM-1P), to the	Page 1 of 9 Hedging	§366.093(3)(d), F.S.
Direct Testimony of James	Summary: Natural Gas-	The document in question
McClay, "Attachment A"-	entire rows titled: January	contains confidential
January 2018– July 2018	through July 2018, section	information, the disclosure of
Hedging Data	titled Hedging Volumes	which would impair DEF's
	(MMBtu's)-entire rows	efforts to contract for goods or
	titled January through July	services on favorable terms.
	2018. All information	
	under columns titled	§366.093(3)(e), F.S.
	Hedged burns, % Hedged	The document in question
	with Financial and %	contains confidential
	Hedged with Physical.	information relating to
		competitive business interests,
		the disclosure of which would
		impair the competitive
		business of the provider/owner
		of the information.
	I I I I I I I I I I I I I I I I I I I	
DOCUMENT/RESPONSES Exhibit (IM 1P) to the	PAGE/LINE "DEE Gos Hadging Status	JUSTIFICATION 8366 003(3)(d) F S
Exhibit(JM-1P), to the	"DEF Gas Hedging Status	§366.093(3)(d), F.S.
Exhibit(JM-1P), to the Direct Testimony of James	"DEF Gas Hedging Status Details"- Pages 2 through	§366.093(3)(d), F.S. The document in question
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018	"DEF Gas Hedging Status Details"- Pages 2 through 9 : entire column titled:	§366.093(3)(d), F.S. The document in question contains confidential
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms.
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S.
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive
Exhibit(JM-1P), to the Direct Testimony of James McClay -January 2018 through July 2018 Hedging	"DEF Gas Hedging Status Details"- Pages 2 through 9: entire column titled: volume, fixed price (\$/MMBtu), savings/costs on hedges, and % hedged for months January 2018 through July 2018 by	§366.093(3)(d), F.S. The document in question contains confidential information, the disclosure of which would impair DEF's efforts to contract for goods or services on favorable terms. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner

Exhibit D AFFIDAVIT OF JAMES MCCLAY

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 20180001-EI

Dated: August 10, 2018

AFFIDAVIT OF JAMES McCLAY IN SUPPORT OF DUKE ENERGY FLORIDA, LLC'S REQUEST FOR CONFIDENTIAL CLASSIFICATION

STATE OF NORTH CAROLINA

COUNTY OF MECKLENBURG

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

- 1. My name is James McClay. I am over the age of 18 years old and I have been authorized by Duke Energy Florida (hereinafter "DEF" or the "Company") to give this affidavit in the above-styled proceeding on DEF's behalf and in support of DEF's Request for Confidential Classification (the "Request"). The facts attested to in my affidavit are based upon my personal knowledge.
- 2. I am the Manager of Gas Trading in the Fuel Procurement Department. I manage the natural gas group procurement, scheduling and hedging activities in the Fuel Procurement Section of the Fuels and Systems Optimization Department for the Duke Energy regulated generation fleet.

- 3. As the Manager of Gas Trading, I am responsible, along with the other members of the section, for natural gas procurement, scheduling and financial hedging for the natural gas activities needed to support the generation needs for DEI's, DEK's, DEC's, DEF's and DEP's electrical power generation facilities.
- 4. DEF is seeking confidential classification information contained in Exhibit___ (JM-1P), to my direct testimony, DEF's Hedging Report for the period of January 2018 through July 2018, filed on August 10, 2018. The confidential information at issue is contained in confidential Exhibit A to DEF's Request and is outlined in DEF's Justification Matrix that is attached to DEF's Request as Exhibit C. DEF is requesting confidential classification of this information because it contains sensitive business information, the disclosure of which would impair the Company's efforts to contract for goods or services on favorable terms.
- 5. DEF negotiates with potential fuel suppliers to obtain competitive contracts for fuel options that provide economic value to DEF and its customers. In order to obtain such contracts, however, sensitive business information, such as volumes, hedging percentages, and hedging costs, must be kept confidential. With respect to the information at issue in this Request, DEF has kept confidential and has not publicly disclosed confidential information such as volumes, hedging costs and itemized hedging gains/losses. Absent such measures, suppliers would run the risk that sensitive business information that they provided in their bids/contracts with DEF would be made available to the public and, as a result, end up in possession of potential competitors and suppliers and market competitors would have access to sensitive business information DEF uses to plan and execute its fuel procurement processes. With this non-public information, those

suppliers or market competitors could alter their behavior to the detriment of DEF and its customers. Faced with that risk, persons or companies who otherwise would contract with DEF might decide not to do so if DEF did not keep specific information confidential. Without DEF's measures to maintain the confidentiality of sensitive terms in contracts between DEF and fuel suppliers, the Company's efforts to obtain competitive fuel supply contracts could be undermined.

- 6. Additionally, the disclosure of confidential information in DEF's fuel supply contracts, could adversely impact DEF's competitive business interests. If such information was disclosed to DEF's competitors, DEF's efforts to obtain competitive fuel supply options that provide economic value to both DEF and its customers could be compromised by DEF's competitors changing their consumption or purchasing behavior within the relevant markets.
- 7. Upon receipt of confidential information from fuel suppliers, and with its own confidential information, strict procedures are established and followed to maintain the confidentiality of the terms of the documents and information provided, including restricting access to those persons who need the information to assist the Company, and restricting the number of, and access to the information and contracts. At no time since receiving the contracts and information in question has the Company publicly disclosed that information. The Company has treated and continues to treat the information and contracts at issue as confidential.
 - 8. This concludes my affidavit.

Further affiant sayeth not.

Dated the _____ day of August, 2018.

North Carolina My Commission Expires Sept. 21, 2022 (Signature)

James McClay

Manager Gas Trading

Fuels Procurement Department

Duke Energy

526 South Church

Charlotte, NC 28202