



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

April 3, 2019

VIA ELECTRONIC FILING

Mr. Adam Teitzman, 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. 20190001-EI*

Dear Mr. Teitzman:

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 2018 through December 2018. 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.: 20190001
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, 2019 to all parties of record as indicated below.

s/Matthew R. Bernier

Attorney

<p>Suzanne Brownless / Johana Nieves Office of General Counsel FL Public Service Commission 2540 Shumard Oak Blvd. Tallahassee, FL 32399-0850 sbrownle@psc.state.fl.us jnieves@psc.state.fl.us</p> <p>Russell A. Badders Gulf Power Company One Energy Place Pensacola, FL 32520 russell.badders@nexteraenergy.com</p> <p>Holly Henderson Gulf Power Company 215 S. Monroe St., Ste. 618 Tallahassee, FL 32301 holly.henderson@nexteraenergy.com</p> <p>Kenneth A. Hoffman Florida Power & Light Company 134 W. Jefferson Street Tallahassee, FL 32301-1713 ken.hoffman@fpl.com</p> <p>Jon C. Moyle, Jr. Moyle Law Firm, P.A. 118 North Gadsden Street Tallahassee, FL 32301 jmoyle@moylelaw.com mqualls@moylelaw.com</p>	<p>Ms. Paula K. Brown Regulatory Affairs Tampa Electric Company P.O. Box 111 Tampa, FL 33601-0111 regdept@tecoenergy.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>James Beasley / J. Jeffry Wahlen Ausley McMullen P.O. Box 391 Tallahassee, FL 32302 jbeasley@ausley.com jwahlen@ausley.com</p> <p>Steven Griffin Beggs & Lane P.O. Box 12950 Pensacola, FL 32591 srg@beggsllane.com</p> <p>Beth Keating Gunster, Yoakley & Stewart, P.A. 215 South Monroe Street, Suite 601 Tallahassee, FL 32301 bkeating@gunster.com</p>	<p>J.R. Kelly / P. Christensen / T. David / S. Morse Office of Public Counsel 111 W. Madison St., Room 812 Tallahassee, FL 32399-1400 kelly.jr@leg.state.fl.us christensen.patty@leg.state.fl.us david.tad@leg.state.fl.us morse.stephanie@leg.state.fl.us</p> <p>Maria Moncada / Joel Baker Florida Power & Light Company 700 Universe Blvd. (LAW/JB) Juno Beach, FL 33408-0420 maria.moncada@fpl.com joel.baker@fpl.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> <p>Mike Cassel Florida Public Utilities Company 1750 S. 14th Street, Suite 200 Fernandina Beach, FL 32034 mcassel@fpuc.com</p>
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**DUKE ENERGY FLORIDA
DOCKET No. 20190001-EI**

**Fuel and Capacity Cost Recovery
Final True-Up for the Period
January through December 2018**

**DIRECT TESTIMONY OF
JAMES MCCLAY**

April 3, 2019

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

2 A. My name is James McClay. My business address is 526 South Church Street,
3 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, LLC (“DEF”, “Petitioner” or “Company”) as the Director
8 Trading. I manage the Southeast power trading, Midwest financial activities,
9 oil procurement and natural gas group procurement, scheduling and hedging
10 activities in the Trading and Dispatch Section of the Fuels and Systems
11 Optimization Department for the Duke Energy regulated generation fleet.
12 This group is responsible for the hourly trading, financial hedging activities,
13 oil procurement and natural gas procurement and scheduling needed to
14 support the gas generation needs for Duke Energy Indiana, Duke Energy

1 Kentucky, Duke Energy Carolinas, Duke Energy Progress and Duke Energy
2 Florida.

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

6 A. Yes.

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

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

20
21 **Q. What is the purpose of your testimony?**

22 A. The purpose of my testimony is to provide the August through December 2018
23 hedging true-up data and summarize the results of DEF's hedging activity for
24 calendar year 2018 as required by Commission Order No. PSC-02-1484-

1 FOF-EI and further clarified by Commission Orders No. PSC-08-0667-PPA-
2 EI issued in October 2008, and No. PSC-09-0255-PAA-EI issued in April
3 2009.

4
5 **Q. Have you prepared exhibits to your testimony?**

6 A. Yes. I have attached Exhibit No.____ (JM-1T) which is the Hedging Activity
7 Report for the period August through December 2018.

8
9 **Q. What are the objectives of DEF's hedging strategy?**

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

12
13 **Q. What hedging activities did DEF undertake for 2018 and what were the
14 results?**

15 A. As discussed below, DEF did not execute any hedges during 2018. Prior
16 hedging activities resulted in a net hedge savings for 2018 of approximately
17 \$588,460.

18
19 **Q. Did DEF execute its hedging activities consistent with its approved Risk
20 Management Plan?**

21 A. As part of the Joint Stipulation and Agreement for Interim Resolution of
22 Hedging Issues filed on October 24, 2016 in Docket No. 20160001-EI, DEF
23 ceased hedging activities. Subsequently, DEF agreed to a hedging
24 moratorium during the term of the 2017 Second Revised and Restated

1 Stipulation and Settlement Agreement, approved by the Commission in
2 Docket No. 20170183-EI. Notwithstanding the suspension of prospective
3 hedging activities, DEF had hedging transactions entered into under
4 previously approved risk management plans that settled in 2018.

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

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

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

22
23 **Q. Does this conclude your testimony?**

24 A. Yes.

REDACTED

Duke Energy Florida
Natural Gas Hedging Detail

Natural Gas	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				
Year										
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							27,055,900			
Aug-18							25,052,700			
Sep-18							25,294,300			
Oct-18							21,524,000			
Nov-18							18,528,600			
Dec-18							17,125,400			
YTD	\$588,460	\$0	\$588,460	58,790,000	0	58,790,000	246,418,000	24%	100%	0%

**DEF Gas Hedging Status
REDACTED**

As of December 31, 2018

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	1/1/2018	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 Option	Call	2/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3370825	Merrill LynchCom 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
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
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Financial	Financial Option	Call	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
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Financial	Financial Option	Call	2/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
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Financial	Financial Swap		2/1/2018	3326587	Merrill LynchCom 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
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Financial	Financial Swap		2/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3346065	Merrill LynchCom 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

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Financial	Financial Swap		3/1/2018	3326587	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
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Financial	Financial Swap		3/1/2018	3334113	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3338316	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3339657	Merrill LynchCom 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 LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3346065	Merrill LynchCom 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	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900		

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	Call	4/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
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	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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	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
Financial	Financial Option	Put	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3385147	Merrill LynchCom 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
Financial	Financial Option	Call	4/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Call	4/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Option	Put	4/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6910
Financial	Financial Swap		4/1/2018	3358456	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$2.6900
Financial	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
Financial	Financial Swap		4/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900
Financial	Financial Swap		4/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.6900
Financial	Financial Swap		4/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.6900
Financial	Financial Swap		4/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500
Financial	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

REDACTED

Financial	Financial Swap	4/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.5500	[REDACTED]	[REDACTED]
Financial	Financial Swap	4/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.5500	[REDACTED]	[REDACTED]
		4/1/2018 Total							18,177,700	[REDACTED]

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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3370825	Merrill LynchCom 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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	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	
Financial	Financial Option	Call	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3385147	Merrill LynchCom 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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Swap		5/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
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	

REDACTED

Financial	Financial Swap	5/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.6700	[REDACTED]
Financial	Financial Swap	5/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.6700	[REDACTED]
		5/1/2018 Total							20,503,800

Financial	Financial Option	Call	6/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Swap		6/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3366697	Morgan Stanley E	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	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.7200	

REDACTED

Financial	Financial Swap	6/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.7200	[REDACTED]	[REDACTED]
Financial	Financial Swap	6/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.7200	[REDACTED]	[REDACTED]
		6/1/2018 Total							23,765,300	[REDACTED]

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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Call	7/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3370825	Merrill LynchCom 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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3377269	Merrill LynchCom 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	NextEra EnergyE EM G	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	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3385147	Merrill LynchCom 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 LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Call	7/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Call	7/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Call	7/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Option	Put	7/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.9960	
Financial	Financial Swap		7/1/2018	3358456	Merrill LynchCom 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 LynchCom E EM	IFERC	Henry Hub	\$3.0000	
Financial	Financial Swap		7/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$3.0000	
Financial	Financial Swap		7/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$3.0000	
Financial	Financial Swap		7/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0000	
Financial	Financial Swap		7/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$3.0000	
Financial	Financial Swap		7/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$3.0000	
Financial	Financial Swap		7/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9600	
Financial	Financial Swap		7/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9600	
Financial	Financial Swap		7/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.9600	
Financial	Financial Swap		7/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9600	
Financial	Financial Swap		7/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.8400	

REDACTED

Financial	Financial Swap	7/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.8400	[REDACTED]	[REDACTED]
Financial	Financial Swap	7/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.8400	[REDACTED]	[REDACTED]
		7/1/2018 Total							27,055,900	[REDACTED]

Financial	Financial Option	Call	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Call	8/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Option	Put	8/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8220		
Financial	Financial Swap		8/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200		
Financial	Financial Swap		8/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		8/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		8/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		8/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900		
Financial	Financial Swap		8/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.6800		

REDACTED

Financial	Financial Swap	8/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.6800	[REDACTED]	[REDACTED]
Financial	Financial Swap	8/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.6800	[REDACTED]	[REDACTED]
		8/1/2018 Total							25,052,700	[REDACTED]

Financial	Financial Option	Call	9/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Call	9/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Option	Put	9/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8950	
Financial	Financial Swap		9/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.9000	
Financial	Financial Swap		9/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8700	
Financial	Financial Swap		9/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8700	
Financial	Financial Swap		9/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.8700	
Financial	Financial Swap		9/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8700	
Financial	Financial Swap		9/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.7600	

REDACTED

Financial	Financial Swap	9/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.7600	[REDACTED]	[REDACTED]
Financial	Financial Swap	9/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.7600	[REDACTED]	[REDACTED]
		9/1/2018 Total							25,294,300	[REDACTED]

Financial	Financial Option	Call	10/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Swap		10/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.8400

REDACTED

Financial	Financial Swap	10/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	[REDACTED]	\$2.8400	[REDACTED]	[REDACTED]
Financial	Financial Swap	10/1/2018	3406660	Macquarie Bank Ltd	IFERC	Columbia Gulf	[REDACTED]	\$2.8400	[REDACTED]	[REDACTED]
		10/1/2018 Total							21,524,000	[REDACTED]

Financial	Financial Option	Call	11/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Call	11/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Option	Put	11/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.1850
Financial	Financial Swap		11/1/2018	3407033	BKMONTREAL	IFERC	Henry Hub	\$3.1900
Financial	Financial Swap		11/1/2018	3407887	Citigroup Energy E	IFERC	Henry Hub	\$3.1900
Financial	Financial Swap		11/1/2018	3409077	JPMorganChase Bank E	IFERC	Henry Hub	\$3.1900
Financial	Financial Swap		11/1/2018	3411171	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.1900
Financial	Financial Swap		11/1/2018	3412832	Scotia Bank	IFERC	Henry Hub	\$3.1900
Financial	Financial Swap		11/1/2018	3413590	BKMONTREAL	IFERC	Henry Hub	\$3.1900
Financial	Financial Swap		11/1/2018	3415207	Citigroup Energy E	IFERC	Henry Hub	\$3.1900
			11/1/2018 Total					18,528,600
Financial	Financial Option	Call	12/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Put	12/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Call	12/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Put	12/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Call	12/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Put	12/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Call	12/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Put	12/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Call	12/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Put	12/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Call	12/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$4.7150
Financial	Financial Option	Put	12/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$4.7150

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Financial	Financial Option	Call	12/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Call	12/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Call	12/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Call	12/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3385147	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Call	12/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Call	12/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3389134	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Call	12/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Option	Put	12/1/2018	3399703	MerrilL ynchCom E EM	NYMEX NG L1D	Henry Hub		\$4.7150	
Financial	Financial Swap		12/1/2018	3407033	BKMONTREAL	IFERC	Henry Hub		\$4.7400	
Financial	Financial Swap		12/1/2018	3407887	Citigroup Energy E	IFERC	Henry Hub		\$4.7400	
Financial	Financial Swap		12/1/2018	3409077	JPMorganChase Bank E	IFERC	Henry Hub		\$4.7400	
Financial	Financial Swap		12/1/2018	3411171	MerrilL ynchCom E EM	IFERC	Henry Hub		\$4.7400	
Financial	Financial Swap		12/1/2018	3412832	Scotia Bank	IFERC	Henry Hub		\$4.7400	
Financial	Financial Swap		12/1/2018	3413590	BKMONTREAL	IFERC	Henry Hub		\$4.7400	
Financial	Financial Swap		12/1/2018	3415207	Citigroup Energy E	IFERC	Henry Hub		\$4.7400	
			12/1/2018 Total							17,125,400