



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

April 3, 2018

VIA ELECTRONIC FILING

Ms. Carlotta Stauffer, Commission Clerk
Florida Public Service Commission
2540 Shumard Oak Boulevard
Tallahassee, Florida 32399-0850

Re: *Fuel and purchased power cost recovery clause with generating performance incentive factor; Docket No. 20180001-EI*

Dear Ms. Stauffer:

Please find enclosed for electronic filing on behalf of Duke Energy Florida, LLC ("DEF"), DEF's Request for Confidential Classification filed in connection with the Hedging Activity True-Up Report for the period January 2017 through December 2017. 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 Jim 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: April 3, 2018

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

Duke Energy Florida, LLC, (“DEF” or “Company”), pursuant to Section 366.093, Florida Statutes (F.S.), and Rule 25-22.006, Florida Administrative Code (F.A.C.), submits this Request for Confidential Classification for certain information provided in the direct testimony of Jim McClay and Exhibit No. ___ (JM-1T) dated April 3, 2018. In support of this Request, DEF states:

1. Exhibit No. ___ (JM-1T), to the direct testimony of Jim McClay, specifically contain “proprietary confidential business information” under Section 366.093(3), Florida Statutes.

2. The following exhibits are included with this request:

(a) Sealed Composite Exhibit A is a package containing an unredacted copy of all the documents for which DEF seeks confidential treatment. Composite Exhibit A is being submitted separately in a sealed envelope labeled “CONFIDENTIAL.” In the unredacted version, the information asserted to be confidential is highlighted in yellow.

(b) Composite Exhibit B is a package containing two copies of redacted versions of the documents for which the Company requests confidential classification. The specific information for which confidential treatment is requested has been blocked out by opaque marker or other means.

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

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

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

4. The information identified as Exhibit “A” is intended to be and is treated as confidential by the Company. *See* Affidavit of Jim McClay at ¶ 7. The information has not been disclosed to the public, and the Company has treated and continues to treat the information and contracts at issue as confidential. *See* Affidavit of Jim 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 3rd day of April, 2018.

s/Matthew R. Bernier

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Duke Energy Florida, LLC
Docket No.: 20180001
CERTIFICATE OF SERVICE

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via electronic mail this 3rd day of April, 2018 to all parties of record as indicated below.

s/Matthew R. Bernier

Attorney

<p>Suzanne Brownless Office of General Counsel FL Public Service Commission 2540 Shumard Oak Blvd. Tallahassee, FL 32399-0850 sbrownle@psc.state.fl.us</p> <p>James Beasley / J. Jeffrey Wahlen Ausley McMullen P.O. Box 391 Tallahassee, FL 32302 jbeasley@ausley.com jwahlen@ausley.com</p> <p>Russell Badders / Steven Griffin Beggs & Lane P.O. Box 12950 Pensacola, FL 32591 rab@beggslane.com srg@beggslane.com</p> <p>Kenneth A. Hoffman Florida Power & Light Company 215 S. Monroe Street, Suite 810 Tallahassee, FL 32301-1858 ken.hoffman@fpl.com</p>	<p>Charles Rehwinkel / Erik Saylor/ J.R. Kelly / Patricia Christensen Office of Public Counsel c/o The Florida Legislature 111 W. Madison St., Room 812 Tallahassee, FL 32399-1400 kelly.jr@leg.state.fl.us saylor.erik@leg.state.fl.us christensen.patty@leg.state.fl.us rehwinkel.charles@leg.state.fl.us</p> <p>Ms. Paula K. Brown Regulatory Affairs Tampa Electric Company P.O. Box 111 Tampa, FL 33601-0111 regdept@tecoenergy.com</p> <p>John Butler / Maria Moncada Florida Power & Light Company 700 Universe Blvd (LAW/JB) Juno Beach, FL 33408-0420 john.butler@fpl.com maria.moncada@fpl.com</p> <p>James Brew / Laura Wynn Stone Law Firm 1025 Thomas Jefferson St., N.W. Suite 800 West Washington, DC 20007 jbrew@smxblaw.com law@smxblaw.com</p>	<p>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>Jon C. Moyle, Jr. Moyle Law Firm, P.A. 118 North Gadsden Street Tallahassee, FL 32301 jmoyle@moylelaw.com</p> <p>Beth Keating Gunster, Yoakley & Stewart, P.A. 215 South Monroe Street, Suite 601 Tallahassee, FL 32301 bkeating@gunster.com</p> <p>Rhonda J. Alexander / Jeffrey A. Stone Gulf Power Company One Energy Place Pensacola, FL 32520 rjalexad@southernco.com jastone@southernco.com</p> <p>Mike Cassel Florida Public Utilities Company 1750 S. 14th Street, Suite 200 Fernandina Beach, FL 32034 mcassel@fpuc.com</p>
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Exhibit A

“CONFIDENTIAL”

(submitted under separate cover)

Exhibit B

REDACTED

(TWO COPIES)

REDACTED

Duke Energy Florida

Docket No. 180001-EI

Witness: McClay

Exhibit JM-1T

Duke Energy Florida
Natural Gas Hedging Detail

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

**DEF Gas Hedging Status
REDACTED**

As of December 31, 2017

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	Financial Option	Call	1/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Put	1/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Call	1/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Put	1/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Call	1/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Swap		1/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226769	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226797	BKMONTREAL	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226802	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3228846	JPMorganChase Bank E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3238361	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3238366	Citigroup Energy E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3247193	Citigroup Energy E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.9000			

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

Financial	Financial Option	Call	2/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Put	2/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Call	2/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Put	2/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Call	2/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Swap		2/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3226769	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3226797	BKMONTREAL	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226802	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3238361	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3238366	Citigroup Energy E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3247193	Citigroup Energy E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3352500	Scotia Bank	IFERC	Transco Zone 4	\$3.3400		

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

REDACTED

Duke Energy Florida

Docket No. 180001-EI

Witness: McClay

Exhibit JM-1T

Duke Energy Florida
Natural Gas Hedging Detail

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

**DEF Gas Hedging Status
REDACTED**

As of December 31, 2017

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	Financial Option	Call	1/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Put	1/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Call	1/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Put	1/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Option	Call	1/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Call	1/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Option	Put	1/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub			\$3.9300			
Financial	Financial Swap		1/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226769	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226797	BKMONTREAL	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3226802	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3228846	JPMorganChase Bank E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3238361	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3238366	Citigroup Energy E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3247193	Citigroup Energy E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub			\$3.9400			
Financial	Financial Swap		1/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$3.8400			
Financial	Financial Swap		1/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$3.9000			
Financial	Financial Swap		1/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4			\$3.9000			

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

Financial	Financial Option	Call	2/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Put	2/1/2017	3339456	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Call	2/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Put	2/1/2017	3340629	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Option	Call	2/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3344768	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3348100	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3353287	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3364000	Macquarie Bank Ltd	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3365803	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3368554	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3371049	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3375608	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3376796	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3378169	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3379245	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Call	2/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Option	Put	2/1/2017	3379391	Scotia Bank	NYMEX NG L1D	Henry Hub	\$3.3910		
Financial	Financial Swap		2/1/2017	3226743	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226744	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226749	BKMONTREAL	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226753	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3226755	BKMONTREAL	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3226758	Macquarie Bank Ltd	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3226769	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3226797	BKMONTREAL	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3226800	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3226802	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3228846	JPMorganChase Bank E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3238361	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3238366	Citigroup Energy E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3247193	Citigroup Energy E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3247210	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3251363	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3259756	JPMorganChase Bank E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3262325	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3262764	Citigroup Energy E	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3281831	JPMorganChase Bank E	IFERC	Henry Hub	\$3.3900		
Financial	Financial Swap		2/1/2017	3292665	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3293956	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3298143	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3310890	Morgan Stanley E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3317959	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3321309	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3322309	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3322489	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3323582	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3324360	Citigroup Energy E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3327190	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3333331	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.3400		
Financial	Financial Swap		2/1/2017	3340910	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$3.2800		
Financial	Financial Swap		2/1/2017	3352500	Scotia Bank	IFERC	Transco Zone 4	\$3.3400		

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Exhibit C

DUKE ENERGY FLORIDA Confidentiality Justification Matrix

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
Exhibit No. ____ (JM-1T) to the direct testimony of Jim McClay	Page 1: Monthly breakdown of hedging savings/costs, volumes & percent hedged by commodity for 2017. Pages 2-23: DEF Gas Hedging Status as of December 2017, specifically volumes, fixed prices (\$/MMBtu), savings/costs on hedges, percent 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. §366.093(3)(e), F.S. The document in question contains confidential information relating to competitive business interests, the disclosure of which would impair the competitive business of the provider/owner of the information.

Exhibit D

AFFIDAVIT OF JIM 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: April 3, 2018

**AFFIDAVIT OF JIM 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 Jim McClay, who being first duly sworn, on oath deposes and says that:

1. My name is Jim 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. This section is responsible for natural gas, fuel oil and emission allowance activity for the Duke Energy Indiana ("DEI"), Duke Energy Kentucky ("DEK"), Duke Energy Carolinas ("DEC"), Duke Energy Progress ("DEP"), and DEF Systems.

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

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

5. The confidential information at issue relates to DEF's actual hedging results, including information from individual hedging transactions, such as the volume of fuel hedged and the savings/costs of each transaction. DEF negotiates with potential fuel suppliers to obtain competitive contracts for fuel options that provide economic value to DEF and its customers. In order to obtain such contracts, however, DEF must be able to assure fuel suppliers that sensitive business information, such as bid evaluations, pricing, and quantities of fuel, will be kept confidential. With respect to the information at issue in this Request, DEF has kept confidential and has not publicly disclosed confidential information pertaining to contracts for natural gas. Absent such measures, suppliers would run the risk that sensitive business information that they provided in their bids/contracts with DEF would be made available to the public and, as a result, end up in

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

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

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

8. This concludes my affidavit.

Further affiant sayeth not.

Dated the 3 day of April, 2018.

Jim McClay
(Signature)
Jim McClay
Manager – Gas Trading
Fuels Procurement Department
Duke Energy
526 South Church
Charlotte, NC 28202

THE FOREGOING INSTRUMENT was sworn to and subscribed before me this 3 day of April, 2018 by Jim McClay. He is personally known to me, or has produced his _____ driver's license, or his _____ as identification.

Katie Jamieson
(Signature)
Katie Jamieson
(Printed Name)
NOTARY PUBLIC, STATE OF NC
June 14, 2021
(Commission Expiration Date)

(AFFIX NOTARIAL SEAL)

KATIE JAMIESON
Notary Public, North Carolina
Gaston County
My Commission Expires

KATIE JAMIESON
Notary Public, North Carolina
Gaston County
My Commission Expires

(Serial Number, If Any)