



Matthew R. Bernier  
Associate General Counsel

September 20, 2019

**VIA ELECTRONIC FILING**

Adam J. Teitzman, Commission Clerk  
Florida Public Service Commission  
2540 Shumard Oak Boulevard  
Tallahassee, Florida 32399-0850

Re: *Fuel and purchased power cost recovery clause with generating performance incentive factor; Docket No. 20190001-EI*

Dear Mr. Teitzman:

Please find enclosed for electronic filing on behalf of Duke Energy Florida, LLC ("DEF"), DEF's Request for Confidential Classification filed in connection with Staff's Hedging Workpapers, *Audit Control No. 2019-070-2-1*. The filing includes the following:

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

DEF's confidential Exhibit A and one copy of redacted Exhibit B that accompanies the above-referenced filing have 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*

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Matthew R. Bernier  
[Matt.Bernier@duke-energy.com](mailto:Matt.Bernier@duke-energy.com)

MRB/mw  
Enclosures

**BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION**

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

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Docket No. 20190001-EI

Dated: September 20, 2019

**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 contained in Staff’s Audit Workpapers pertaining to DEF’s 2019 Hedging Activities Audit (*Audit Control No. 2019-070-2-1*). In support of this Request, DEF states:

1. The Staff audit work papers at issue contain “proprietary 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 audit work papers 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. The audit work papers contain information that relates to sensitive business information, such as internal hedging practices and procedures, hedging volumes and transactions, hedging forecasts, percentages, and pricing information, the disclosure of which would impair the efforts of the Company to negotiate fuel supply contracts on favorable terms. *See* § 366.093(3)(d), F.S.; Affidavit of James McClay at ¶ 4. Additionally, if the information at issue was disclosed, DEF’s efforts to obtain competitive energy supply that provides economic value to both DEF and its customers could be compromised by competitors for such commodities changing their purchasing behavior within the relevant markets. *See id.* at ¶ 5. Furthermore, the information at issue relates to the competitive interests of DEF, the disclosure of which would impair DEF’s competitive business. § 366.093(3)(e), F.S.; Affidavit of James McClay at ¶ 5. Accordingly, such information constitutes “proprietary confidential business information” which is exempt from disclosure under the Public Records Act pursuant to Section 366.093(1), F.S.

4. The information identified as Exhibit “A” is intended to be and is treated as

confidential by the Company. *See* Affidavit of James McClay at ¶ 6. The information contained in the audit work papers has not been disclosed to the public, and the Company has treated and continues to treat the information at issue as confidential. *See id.*

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 20<sup>th</sup> day of September, 2019.

*s/Matthew R. Bernier*

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Duke Energy Florida  
**CERTIFICATE OF SERVICE**  
Docket No. 20190001-EI

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via email this 20<sup>th</sup> day of September, 2019 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 <a href="mailto:sbrownle@psc.state.fl.us">sbrownle@psc.state.fl.us</a></p> <p>J. Beasley / J. Wahlen / M. Means Ausley McMullen P.O. Box 391 Tallahassee, FL 32302 <a href="mailto:jbeasley@ausley.com">jbeasley@ausley.com</a> <a href="mailto:jwahlen@ausley.com">jwahlen@ausley.com</a> <a href="mailto:mmeans@ausley.com">mmeans@ausley.com</a></p> <p>Steven Griffin Beggs &amp; Lane P.O. Box 12950 Pensacola, FL 32591 <a href="mailto:srg@beggslane.com">srg@beggslane.com</a></p> <p>Russell A. Badders Gulf Power Company One Energy Place Pensacola, FL 32520 <a href="mailto:russell.badders@nexteraenergy.com">russell.badders@nexteraenergy.com</a></p> <p>Holly Henderson Gulf Power Company 215 S. Monroe St., Ste. 618 Tallahassee, FL 32301 <a href="mailto:holly.henderson@nexteraenergy.com">holly.henderson@nexteraenergy.com</a></p>	<p>J.R. Kelly / P. Christensen / T. David / S. Morse Office of Public Counsel 111 W. Madison St., Room 812 Tallahassee, FL 32399-1400 <a href="mailto:kelly.jr@leg.state.fl.us">kelly.jr@leg.state.fl.us</a> <a href="mailto:christensen.patty@leg.state.fl.us">christensen.patty@leg.state.fl.us</a> <a href="mailto:david.tad@leg.state.fl.us">david.tad@leg.state.fl.us</a> <a href="mailto:morse.stephanie@leg.state.fl.us">morse.stephanie@leg.state.fl.us</a></p> <p>Ms. Paula K. Brown Regulatory Affairs Tampa Electric Company P.O. Box 111 Tampa, FL 33601-0111 <a href="mailto:regdept@tecoenergy.com">regdept@tecoenergy.com</a></p> <p>Maria Moncada / Joel Baker Florida Power &amp; Light Company 700 Universe Blvd. (LAW/JB) Juno Beach, FL 33408-0420 <a href="mailto:maria.moncada@fpl.com">maria.moncada@fpl.com</a> <a href="mailto:joel.baker@fpl.com">joel.baker@fpl.com</a></p> <p>James Brew / Laura Wynn Stone Law Firm 1025 Thomas Jefferson St., N.W. Suite 800 West Washington, DC 20007 <a href="mailto:jbrew@smxblaw.com">jbrew@smxblaw.com</a> <a href="mailto:law@smxblaw.com">law@smxblaw.com</a></p>	<p>Jon C. Moyle, Jr. Moyle Law Firm, P.A. 118 North Gadsden Street Tallahassee, FL 32301 <a href="mailto:jmoyle@moylelaw.com">jmoyle@moylelaw.com</a> <a href="mailto:mqualls@moylelaw.com">mqualls@moylelaw.com</a></p> <p>Beth Keating Gunster, Yoakley &amp; Stewart, P.A. 215 South Monroe Street, Suite 601 Tallahassee, FL 32301 <a href="mailto:bkeating@gunster.com">bkeating@gunster.com</a></p> <p>Kenneth A. Hoffman Florida Power &amp; Light Company 134 W. Jefferson Street Tallahassee, FL 32301-1713 <a href="mailto:ken.hoffman@fpl.com">ken.hoffman@fpl.com</a></p> <p><u>Mike Cassel</u> Florida Public Utilities Company 1750 S. 14<sup>th</sup> Street, Suite 200 Fernandina Beach, FL 32034 <a href="mailto:mcassel@fpuc.com">mcassel@fpuc.com</a></p>
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# **Exhibit A**

(Staff audit work papers)  
(Audit Control No. 2019-070-2-1)

**“CONFIDENTIAL”**

**(filed under separate cover)**

# **Exhibit B**

## **REDACTED**

(Staff audit work papers)

(Audit Control No. 2019-070-2-1)

One copy provided on disc under separate cover and one copy is attached

**Work Paper 2**

# **Work Paper 2**

REDACTED



2

CONFIDENTIAL

DP

Duke Energy Florida  
Natural Gas Hedging Detail

Duke Energy Florida

Docket No. 20190001-EI

Witness: McClay

Exhibit \_\_ (JM-1P)-Page 1 of 2

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-19							19,812,300			
Feb-19							18,424,800			
Mar-19							17,981,800			
YTD	\$100,700	\$0	\$100,700	3,150,000	0	3,150,000	56,220,000	6%	100%	0%

Duke Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-EI; ACN 2019-070-2-1

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REDACTED

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As of March 31, 2019

DEF Gas Hedging Status  
CONFIDENTIAL

Product	Instrument	Par Call	Month	Face Amount	Counterparty	Index	Location	Settle	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Example Cost on Hedge	Actual Forward Basis	% Hedged
Financial	Financial Swap		1/1/2019	3413500	BROOKFIELD	FERNC	Henry Hub			\$3.6500			
Financial	Financial Swap		1/1/2019	3407933	BROOKFIELD	FERNC	Henry Hub			\$3.6500			
Financial	Financial Swap		1/1/2019	3415307	Calypso Energy E	FERNC	Henry Hub			\$3.6500			
Financial	Financial Swap		1/1/2019	3407987	Calypso Energy E	FERNC	Henry Hub			\$3.6500			
Financial	Financial Swap		1/1/2019	3408077	JP Morgan Chase Bank E	FERNC	Henry Hub			\$3.6500			
Financial	Financial Swap		1/1/2019	3411171	Marill, yncCom E EA	FERNC	Henry Hub			\$3.6500			
Financial	Financial Swap		1/1/2019	3412832	Scotiabank	FERNC	Henry Hub			\$3.6500			
			1/1/2019 Total										
Financial	Financial Swap		2/1/2019	3413500	BROOKFIELD	FERNC	Henry Hub			\$2.8500			
Financial	Financial Swap		2/1/2019	3407933	BROOKFIELD	FERNC	Henry Hub			\$2.8500			
Financial	Financial Swap		2/1/2019	3415307	Calypso Energy E	FERNC	Henry Hub			\$2.8500			
Financial	Financial Swap		2/1/2019	3407987	Calypso Energy E	FERNC	Henry Hub			\$2.8500			
Financial	Financial Swap		2/1/2019	3408077	JP Morgan Chase Bank E	FERNC	Henry Hub			\$2.8500			
Financial	Financial Swap		2/1/2019	3411171	Marill, yncCom E EA	FERNC	Henry Hub			\$2.8500			
Financial	Financial Swap		2/1/2019	3412832	Scotiabank	FERNC	Henry Hub			\$2.8500			
			2/1/2019 Total										
Financial	Financial Swap		3/1/2019	3413500	BROOKFIELD	FERNC	Henry Hub			\$2.8000			
Financial	Financial Swap		3/1/2019	3407933	BROOKFIELD	FERNC	Henry Hub			\$2.8000			
Financial	Financial Swap		3/1/2019	3415307	Calypso Energy E	FERNC	Henry Hub			\$2.8000			
Financial	Financial Swap		3/1/2019	3407987	Calypso Energy E	FERNC	Henry Hub			\$2.8000			
Financial	Financial Swap		3/1/2019	3408077	JP Morgan Chase Bank E	FERNC	Henry Hub			\$2.8000			
Financial	Financial Swap		3/1/2019	3411171	Marill, yncCom E EA	FERNC	Henry Hub			\$2.8000			
Financial	Financial Swap		3/1/2019	3412832	Scotiabank	FERNC	Henry Hub			\$2.8000			
			3/1/2019 Total										

Duke Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-EI; ACN 2019-070-2-1

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Duke Energy Florida  
Order No. 20190001-EI  
Wholesale Market  
Exhibit 1-17-Page 2 of 2

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Duke Energy Florida  
Natural Gas Hedging Detail

Duke Energy Florida  
Docket No. 20190001-EI  
Witness: McClay  
Exhibit JM-1T

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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				
Jan-18							18,873,500			
Feb-18							13,781,600			
Mar-18							16,635,200			
Apr-18							18,177,700			
May-18							20,503,800			
Jun-18							23,765,300			
Jul-18							27,055,900			
Aug-18							25,052,700			
Sep-18							25,294,300			
Oct-18							21,524,000			
Nov-18							18,526,800			
Dec-18							17,125,400			
TOTAL	\$588,460	\$0	\$588,460	58,790,000	0	58,790,000	246,418,000	24%	100%	0%

Duke Energy Florida  
 Hedging Activities  
 August 2018 to July 2019  
 Dkt. No. 20190001-EI; ACN 2019-070-2-1

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As of December 31, 2018

DEF Gas Hedging Status  
 CONFIDENTIAL

Physical Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Field Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings Cost on Hedge	Actual Projected Basis	% Hedged
Financial	Financial Option	Call	1/1/2018	3389582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub						
Financial	Financial Option	Put	1/1/2018	3389582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3377289	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3377289	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3378018	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3378018	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3380808	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3380808	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3363110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3363110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3345147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3345147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3365718	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3365718	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3360306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3360306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3367637	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3367637	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Swap		1/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3325421	Merrill LynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3326587	Merrill LynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3331418	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7400			
Financial	Financial Swap		1/1/2018	3332727	Calgroup Energy E	IFERC	Columbia Gulf			\$2.7200			
Financial	Financial Swap		1/1/2018	3334113	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.8100			
Financial	Financial Swap		1/1/2018	3338316	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3339657	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.8100			
Financial	Financial Swap		1/1/2018	3341182	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3342336	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3343001	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3345085	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3346085	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3347834	BKQMONTREAL	IFERC	Columbia Gulf			\$2.8100			
Financial	Financial Swap		1/1/2018	3351118	Calgroup Energy E	IFERC	Columbia Gulf			\$2.8100			
Financial	Financial Swap		1/1/2018	3352222	Merrill LynchCom E EM	IFERC	Columbia Gulf			\$2.8100			
Financial	Financial Swap		1/1/2018	3363475	Scotia Bank	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3364188	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3356327	Calgroup Energy E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3358823	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3362877	Merrill LynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3369098	Scotia Bank	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4			\$2.7200			
			1/1/2018 Total							\$2.7200			

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Financial	Financial Option	Call	2/1/2018	3368562	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			
Financial	Financial Option	Put	2/1/2018	3368562	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3370625	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3370625	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3375800	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3375800	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3377269	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3377269	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3370018	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3380908	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3380908	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3382182	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3382182	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3383110	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3383110	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3385718	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3385718	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Call	2/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Option	Put	2/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.6310
Financial	Financial Swap		2/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub			\$3.6400
Financial	Financial Swap		2/1/2018	3324368	JPMorganChase Bank E	IFERC	Henry Hub			\$3.6400
Financial	Financial Swap		2/1/2018	3325421	MerrillynchCom E EM	IFERC	Henry Hub			\$3.6400
Financial	Financial Swap		2/1/2018	3328467	MerrillynchCom E EM	IFERC	Henry Hub			\$3.6400
Financial	Financial Swap		2/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub			\$3.6400
Financial	Financial Swap		2/1/2018	3331418	Macquarie Bank Ltd	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3331727	Calgroup Energy E	IFERC	Columbia Gulf			\$3.4900
Financial	Financial Swap		2/1/2018	3334113	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3338316	MerrillynchCom E EM	IFERC	Columbia Gulf			\$3.4900
Financial	Financial Swap		2/1/2018	3338657	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3341152	JPMorganChase Bank E	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3342335	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3343031	Macquarie Bank Ltd	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3345065	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3346085	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3347834	BKQMONTREAL	IFERC	Columbia Gulf			\$3.4900
Financial	Financial Swap		2/1/2018	3351118	Calgroup Energy E	IFERC	Columbia Gulf			\$3.4900
Financial	Financial Swap		2/1/2018	3352222	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3353475	Scotia Bank	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3354188	JPMorganChase Bank E	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3356327	Calgroup Energy E	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3358823	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3358878	Scotia Bank	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3362877	MerrillynchCom E EM	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3366090	Scotia Bank	IFERC	Tranaco Zone 4			\$3.7200
Financial	Financial Swap		2/1/2018	3368104	Scotia Bank	IFERC	Tranaco Zone 4			\$3.7200
			2/1/2018 Total							\$3.7200



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Financial	Financial Option	Call	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		
Financial	Financial Option	Put	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3364878	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3364878	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3369582	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3369582	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3375808	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3375808	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3375088	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3377269	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3377269	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3389703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3389703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3441843	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3441843	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Put	4/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Option	Call	4/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8910	
Financial	Financial Swap		4/1/2018	3358456	MerrillynchCom E EM	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3358070	Scotia Bank	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3359030	MerrillynchCom E EM	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3359877	BKQMONTREAL	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3362876	MerrillynchCom E EM	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3363336	BKQMONTREAL	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3368887	Morgan Stanley E	IFERC	Henry Hub	\$2.8900	
Financial	Financial Swap		4/1/2018	3368103	Morgan Stanley E	IFERC	Tranaco Zone 4	\$2.8500	
Financial	Financial Swap		4/1/2018	3378419	Scotia Bank	IFERC	Tranaco Zone 4	\$2.8500	
Financial	Financial Swap		4/1/2018	3383858	Morgan Stanley E	IFERC	Tranaco Zone 4	\$2.8500	
Financial	Financial Swap		4/1/2018	3389540	Scotia Bank	IFERC	Tranaco Zone 4	\$2.8500	
Financial	Financial Swap		4/1/2018	3400237	BKQMONTREAL	IFERC	Columbia Gulf	\$2.5500	
Financial	Financial Swap		4/1/2018	3408860	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.5500	
				4/1/2018 Total				\$2,177,700	

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Financial	Financial Option	Call	5/1/2018	3364468	Morgan Stanley E	NYMEX NG L1D	Henry Hub				
Financial	Financial Option	Put	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3364678	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3364678	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3368562	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3368562	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3370825	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3370825	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3377289	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3377289	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3378818	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3378818	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3385147	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3385147	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3387637	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3387637	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3389134	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3389134	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3396703	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3396703	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3441843	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3441843	Merrill,ynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Call	5/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Option	Put	5/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210			
Financial	Financial Swap		5/1/2018	3358456	Merrill,ynchCom E EM	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3358679	Scotia Bank	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3359039	Merrill,ynchCom E EM	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3359677	BKQMONTREAL	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3362676	Merrill,ynchCom E EM	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3383536	BKQMONTREAL	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3383994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200			
Financial	Financial Swap		5/1/2018	3388997	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900			
Financial	Financial Swap		5/1/2018	3388103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900			
Financial	Financial Swap		5/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.7900			
Financial	Financial Swap		5/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900			
Financial	Financial Swap		5/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.8700			
Financial	Financial Swap		5/1/2018	3400237	BKQMONTREAL	IFERC	Columbia Gulf	\$2.8700			
Financial	Financial Swap		5/1/2018	3400880	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8700			
			5/1/2018 Total								



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Financial	Financial Option	Call	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	
Financial	Financial Option	Put	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3364878	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3364878	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3369582	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3369582	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3370025	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3370025	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3374364	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3374364	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3377289	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3377289	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3378818	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3378818	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3380908	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3380908	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3389703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3389703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3441943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3441943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Call	8/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Option	Put	8/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2,8750
Financial	Financial Swap		8/1/2018	3358488	MerrillynchCom E EM	IFERC	Henry Hub	\$2,8750
Financial	Financial Swap		8/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3359030	MerrillynchCom E EM	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3359677	BKQMONTREAL	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3360278	Morgan Stanley E	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3362878	MerrillynchCom E EM	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3363535	BKQMONTREAL	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3363894	Morgan Stanley E	IFERC	Henry Hub	\$2,8800
Financial	Financial Swap		8/1/2018	3368897	Morgan Stanley E	IFERC	Transco Zone 4	\$2,8800
Financial	Financial Swap		8/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2,8400
Financial	Financial Swap		8/1/2018	3378418	Scotia Bank	IFERC	Transco Zone 4	\$2,8400
Financial	Financial Swap		8/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2,8400
Financial	Financial Swap		8/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2,8400
Financial	Financial Swap		8/1/2018	3400237	BKQMONTREAL	IFERC	Columbia Gulf	\$2,7200
Financial	Financial Swap		8/1/2018	3408860	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2,7200
			8/1/2018 Total					\$2,7200

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Financial	Financial Option	Call	7/1/2018	3284484	Morgan Stanley E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3284484	Morgan Stanley E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3284878	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3284878	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3289542	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3289542	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3279825	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3279825	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3274394	Morgan Stanley E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3274394	Morgan Stanley E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3275609	Morgan Stanley E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3275609	Morgan Stanley E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3277269	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3277269	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3278816	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3278816	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3280808	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3280808	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3282182	Headline Energy E EM G	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3282182	Headline Energy E EM G	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3283119	Headline Energy E EM G	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3283119	Headline Energy E EM G	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3285147	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3285147	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3287837	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3287837	BGMONTREAL	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3289134	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3289134	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3289703	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3289703	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3441843	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3441843	Merrill LynchCos E EM	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Call	7/1/2018	3442860	JPMorganChase Bank E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Option	Put	7/1/2018	3442860	JPMorganChase Bank E	NYMEX HG L1D	Henry Hub	\$2,9900
Financial	Financial Swap		7/1/2018	3250456	Merrill LynchCos E EM	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3263670	Scotts Bank	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3254030	Merrill LynchCos E EM	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3254877	BGMONTREAL	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3260378	Morgan Stanley E	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3262878	Merrill LynchCos E EM	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3263635	BGMONTREAL	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3263794	Morgan Stanley E	IFERC	Henry Hub	\$3,2000
Financial	Financial Swap		7/1/2018	3268597	Morgan Stanley E	IFERC	Tronco Zone 4	\$2,9900
Financial	Financial Swap		7/1/2018	3264102	Morgan Stanley E	IFERC	Tronco Zone 4	\$2,9900
Financial	Financial Swap		7/1/2018	3278419	Scotts Bank	IFERC	Tronco Zone 4	\$2,9900
Financial	Financial Swap		7/1/2018	3283650	Morgan Stanley E	IFERC	Tronco Zone 4	\$2,9900
Financial	Financial Swap		7/1/2018	3288548	Scotts Bank	IFERC	Columbia Gulf	\$2,8400
Financial	Financial Swap		7/1/2018	3408237	BGMONTREAL	IFERC	Columbia Gulf	\$2,8400
Financial	Financial Swap		7/1/2018	3408880	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2,8400
7/1/2018 Total								\$7,053,900

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Financial	Financial Option	Call	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub		
Financial	Financial Option	Put	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3364578	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3364578	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3369562	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3369562	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3370625	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3370625	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3374364	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3374364	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3377288	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3377288	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3377288	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3377288	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3380908	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3380908	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3441943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3441943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Call	8/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Option	Put	8/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2,8220	
Financial	Financial Swap		8/1/2018	3358458	MerrillynchCom E EM	IFERC	Henry Hub	\$2,8220	
Financial	Financial Swap		8/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3358830	MerrillynchCom E EM	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3359677	BKQMONTREAL	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3362878	MerrillynchCom E EM	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3363335	BKQMONTREAL	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3366667	Morgan Stanley E	IFERC	Henry Hub	\$2,8200	
Financial	Financial Swap		8/1/2018	3366103	Morgan Stanley E	IFERC	Tranaco Zone 4	\$2,7900	
Financial	Financial Swap		8/1/2018	3372418	Scotia Bank	IFERC	Tranaco Zone 4	\$2,7900	
Financial	Financial Swap		8/1/2018	3383858	Morgan Stanley E	IFERC	Tranaco Zone 4	\$2,7900	
Financial	Financial Swap		8/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2,7900	
Financial	Financial Swap		8/1/2018	3408237	BKQMONTREAL	IFERC	Columbia Gulf	\$2,8800	
Financial	Financial Swap		8/1/2018	3408880	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2,8800	
								8/1/2018 Total	
									\$2,8800

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Financial	Financial Option	Call	9/1/2018	3364482	Morgan Stanley E	NYMEX NG L1D	Henry Hub	
Financial	Financial Option	Put	9/1/2018	3364482	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3364878	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3364878	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3368562	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3368562	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3374384	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3377289	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3377289	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3378818	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3378818	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3380806	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3380806	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3441843	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3441843	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Call	9/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Option	Put	9/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8950
Financial	Financial Swap		9/1/2018	3358458	MerrillynchCom E EM	IFERC	Henry Hub	\$2.8900
Financial	Financial Swap		9/1/2018	3358678	Scotia Bank	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3359030	MerrillynchCom E EM	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3359677	BKQMONTREAL	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3362876	MerrillynchCom E EM	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3363535	BKQMONTREAL	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3363694	Morgan Stanley E	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3366887	Morgan Stanley E	IFERC	Henry Hub	\$2.9000
Financial	Financial Swap		9/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8700
Financial	Financial Swap		9/1/2018	3378418	Scotia Bank	IFERC	Transco Zone 4	\$2.8700
Financial	Financial Swap		9/1/2018	3363658	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8700
Financial	Financial Swap		9/1/2018	3369540	Scotia Bank	IFERC	Transco Zone 4	\$2.8700
Financial	Financial Swap		9/1/2018	3400237	BKQMONTREAL	IFERC	Columbia Gulf	\$2.7800
Financial	Financial Swap		9/1/2018	3408860	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.7800
			9/1/2018 Total					\$2.7800

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Financial	Financial Option	Call	10/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	
Financial	Financial Option	Put	10/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3364478	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3364478	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3369582	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3369582	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3370825	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3377299	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3377299	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3380006	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3380006	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3398703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3398703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3441943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3441943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Call	10/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Option	Put	10/1/2018	3442980	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$3.0210
Financial	Financial Swap		10/1/2018	3358458	MerrillynchCom E EM	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3359030	MerrillynchCom E EM	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3362876	MerrillynchCom E EM	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3363835	BKMONTREAL	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3366887	Morgan Stanley E	IFERC	Henry Hub	\$3.0200
Financial	Financial Swap		10/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3378418	Scotia Bank	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3389540	Scotia Bank	IFERC	Transco Zone 4	\$2.9700
Financial	Financial Swap		10/1/2018	3400237	BKMONTREAL	IFERC	Columbia Gulf	\$2.8400
Financial	Financial Swap		10/1/2018	3400980	Macquarie Bank Ltd	IFERC	Columbia Gulf	\$2.8400
			10/1/2018 Total					\$2.8400

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Financial	Financial Option	Call	11/1/2018	3308562	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub				
Financial	Financial Option	Put	11/1/2018	3308562	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3377289	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3377289	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3383118	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3383118	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Call	11/1/2018	3389703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Option	Put	11/1/2018	3389703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3,1850			
Financial	Financial Swap		11/1/2018	3407833	BKQMONTREAL	IFERC	Henry Hub	\$3,1800			
Financial	Financial Swap		11/1/2018	3407887	Cligroup Energy E	IFERC	Henry Hub	\$3,1900			
Financial	Financial Swap		11/1/2018	3408077	JPMorganChase Bank E	IFERC	Henry Hub	\$3,1900			
Financial	Financial Swap		11/1/2018	3411171	Merrill LynchCom E EM	IFERC	Henry Hub	\$3,1900			
Financial	Financial Swap		11/1/2018	3412832	Scotia Bank	IFERC	Henry Hub	\$3,1900			
Financial	Financial Swap		11/1/2018	3413580	BKQMONTREAL	IFERC	Henry Hub	\$3,1900			
Financial	Financial Swap		11/1/2018	3415207	Cligroup Energy E	IFERC	Henry Hub	\$3,1900			
			11/1/2018 Total								
Financial	Financial Option	Call	12/1/2018	3308562	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3308562	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3375809	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3377289	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3377289	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3378618	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3380906	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3382182	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3383118	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3383118	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3387837	BKQMONTREAL	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Call	12/1/2018	3389703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Option	Put	12/1/2018	3389703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$4,7150			
Financial	Financial Swap		12/1/2018	3407833	BKQMONTREAL	IFERC	Henry Hub	\$4,7400			

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Financial	Financial Swap	12/1/2018	3407867	CBgroup Energy E	IFERC	Henry Hub				
Financial	Financial Swap	12/1/2018	3409077	JPMorganChase Bank E	IFERC	Henry Hub	\$4,7400			
Financial	Financial Swap	12/1/2018	3411171	Merrill LynchCom E EM	IFERC	Henry Hub	\$4,7400			
Financial	Financial Swap	12/1/2018	3412832	Scotte Bank	IFERC	Henry Hub	\$4,7400			
Financial	Financial Swap	12/1/2018	3413660	BKMONTRREAL	IFERC	Henry Hub	\$4,7400			
Financial	Financial Swap	12/1/2018	3415207	CBgroup Energy E	IFERC	Henry Hub	\$4,7400			
		12/1/2018 Total								

**Work Paper 30**

# **Work Paper 30**

REDACTED



Company: Duke Energy Florida  
 Hedged Exposure  
 August 2018 to July 2019

Docket No. 20190001-EI  
 ACN 2019-070-2-1

	Natural Gas			No. 2 Oil			Heating Oil - River Barge (Fuel Surcharge)			Heating Oil - Rail (Fuel Surcharge)		
	Hedged Volumes	Actual Burn	Hedged Burns %	Hedged Volumes	Actual Burn	Hedged Burns %	Hedged Volumes	Actual Burn	Hedged Burns %	Hedged Volume	Actual Burn	Hedged Burns %
Aug-18		25,052,700		-	-	0%	-	-	0%	-	-	0%
Sep-18		25,294,300		-	-	0%	-	-	0%	-	-	0%
Oct-18		21,524,000		-	-	0%	-	-	0%	-	-	0%
Nov-18		18,528,600		-	-	0%	-	-	0%	-	-	0%
Dec-18		17,125,400		-	-	0%	-	-	0%	-	-	0%
Jan-19		19,812,300		-	-	0%	-	-	0%	-	-	0%
Feb-19		18,424,800		-	-	0%	-	-	0%	-	-	0%
Mar-19		17,991,900		-	-	0%	-	-	0%	-	-	0%
Apr-19				-	-	0%	-	-	0%	-	-	0%
May-19				-	-	0%	-	-	0%	-	-	0%
Jun-19				-	-	0%	-	-	0%	-	-	0%
Jul-19				-	-	0%	-	-	0%	-	-	0%
	23,970,000	163,754,000	9%	-	-	0%	-	-	0%	-	-	0%

Source: As Referenced

REDACTED

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Duke Energy Florida  
Docket No. 20190001-EI

Witness: McClay

Exhibit \_\_ (JM-1P)-Page 1 of 2

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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				
Jan-18							19,812,300			
Feb-18							18,424,800			
Mar-18							17,891,900			
<b>YTD 2018</b>	<b>\$100,700</b>	<b>\$0</b>	<b>\$100,700</b>	<b>3,150,000</b>	<b>0</b>	<b>3,150,000</b>	<b>66,229,000</b>	<b>6%</b>	<b>100%</b>	<b>0%</b>

Duke Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-EI: ACN 2019-070-2-1

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Duke Energy Florida  
Natural Gas Hedging Detail

Duke Energy Florida  
Docket No. 20190001-EI  
Witness: McClay  
Exhibit JM-1T

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-18							18,873,500			
Feb-18							13,781,800			
Mar-18							16,635,200			
Apr-18							18,177,700			
May-18							20,609,800			
Jun-18							23,765,300			
Jul-18							27,055,900			
Aug-18							25,052,700			
Sep-18							25,284,300			
Oct-18							21,524,000			
Nov-18							18,528,800			
Dec-18							17,125,400			
<b>TOT</b>	\$588,480	\$0	\$588,480	58,790,000	0	58,790,000	248,418,000	24%	100%	0%

Duke Energy Florida  
 Hedging Activities  
 August 2018 to July 2019  
 Dkt. No. 20190001-EI: ACN 2019-070-2-1  
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**Work Paper 45**

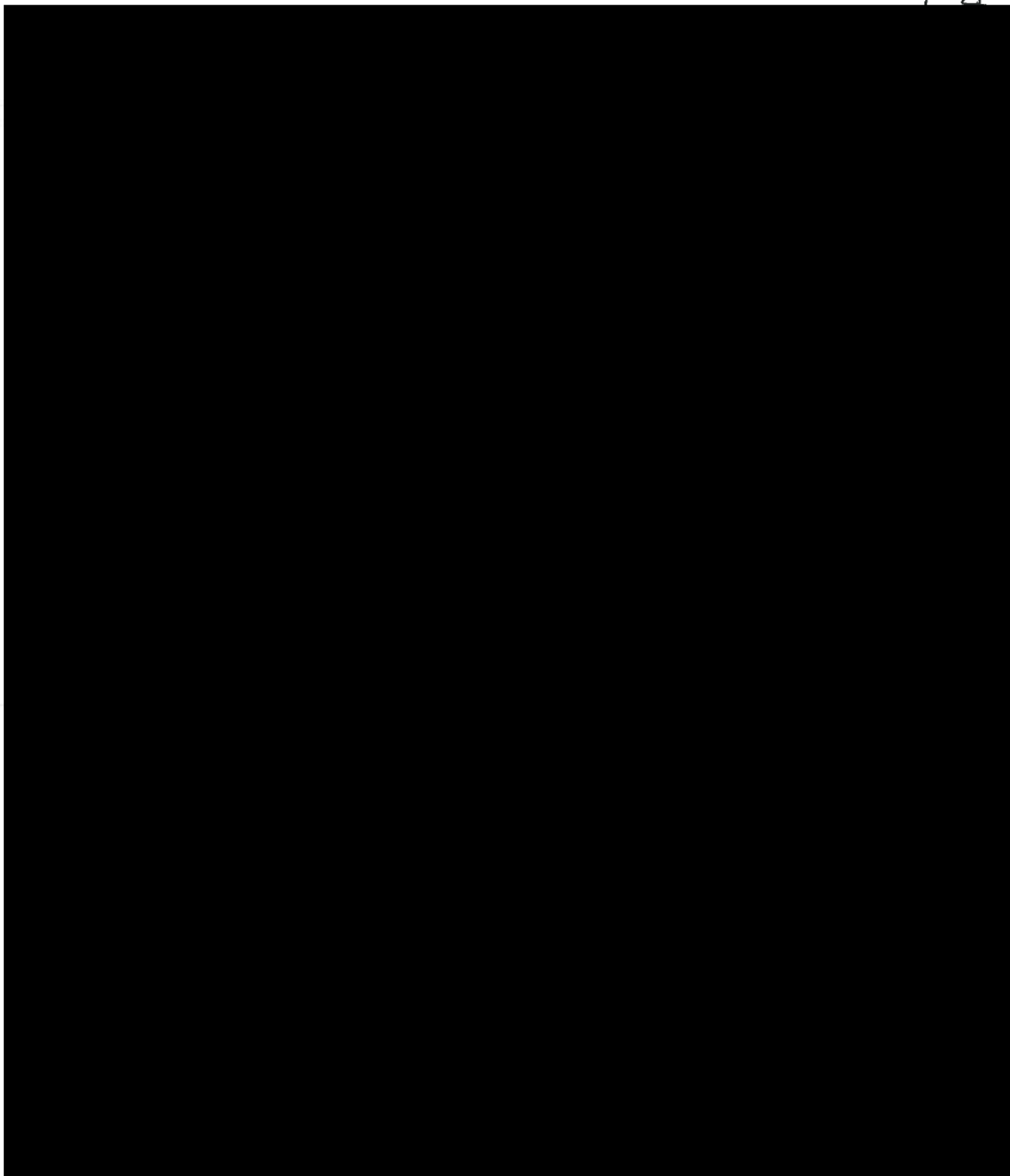
# **Work Paper 45**

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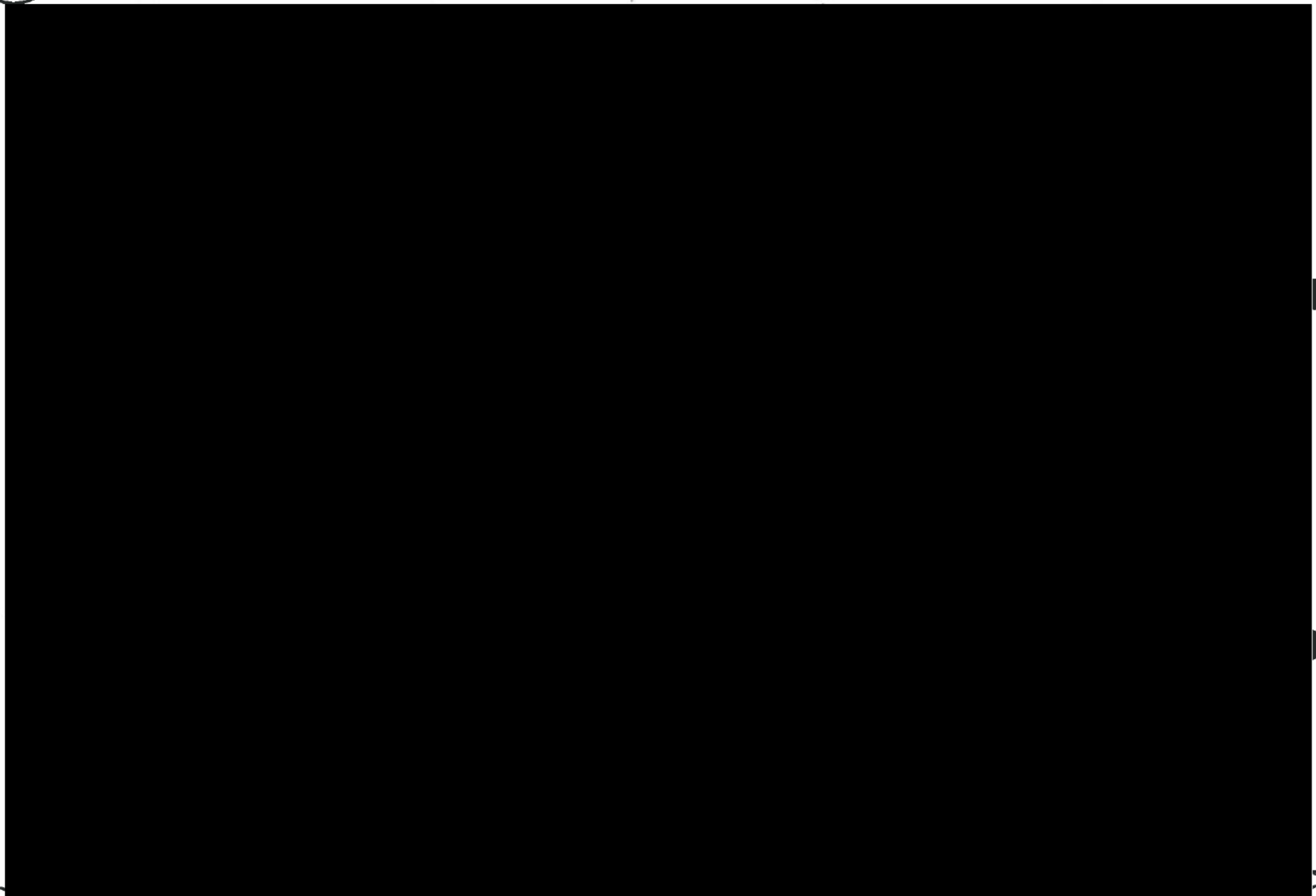


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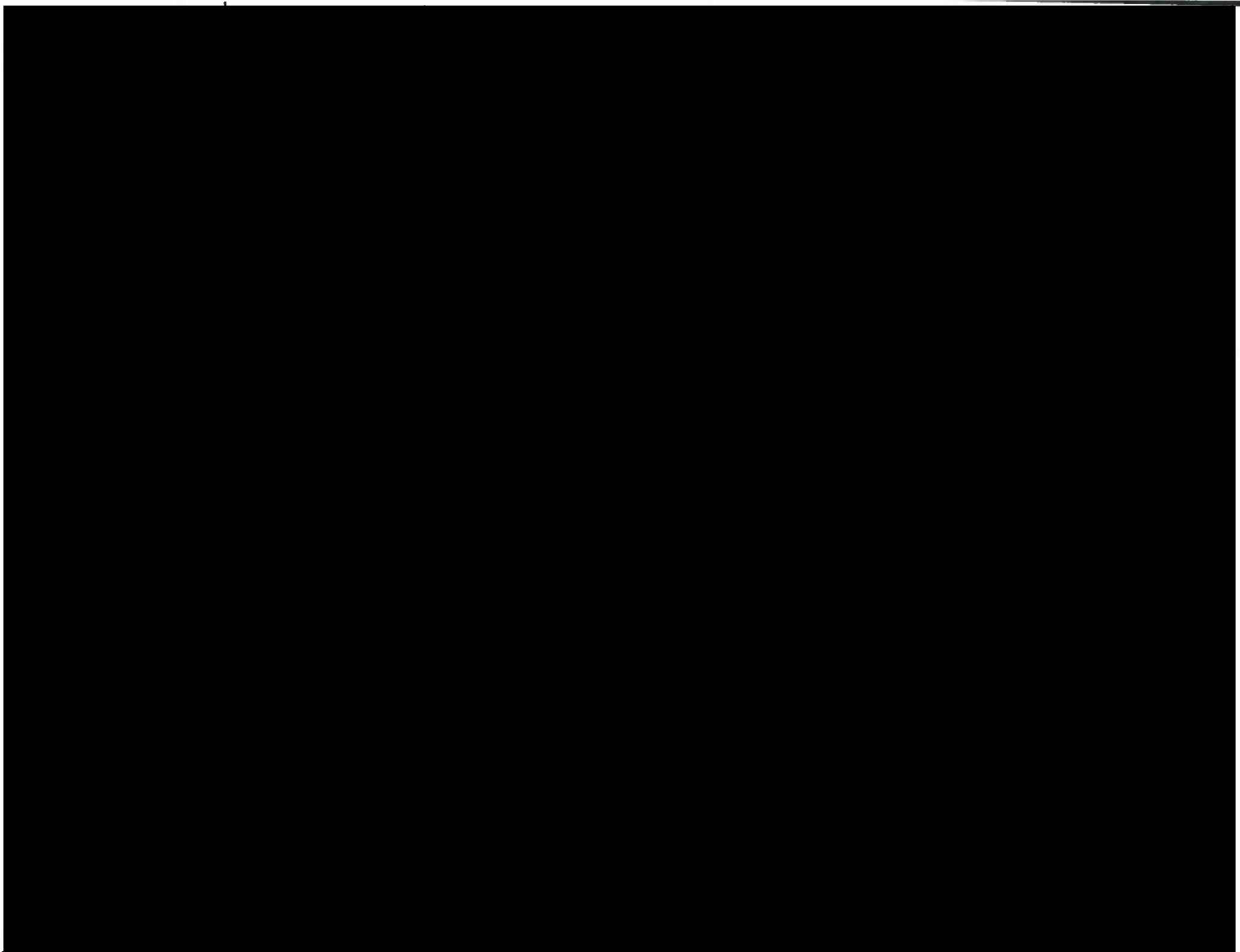
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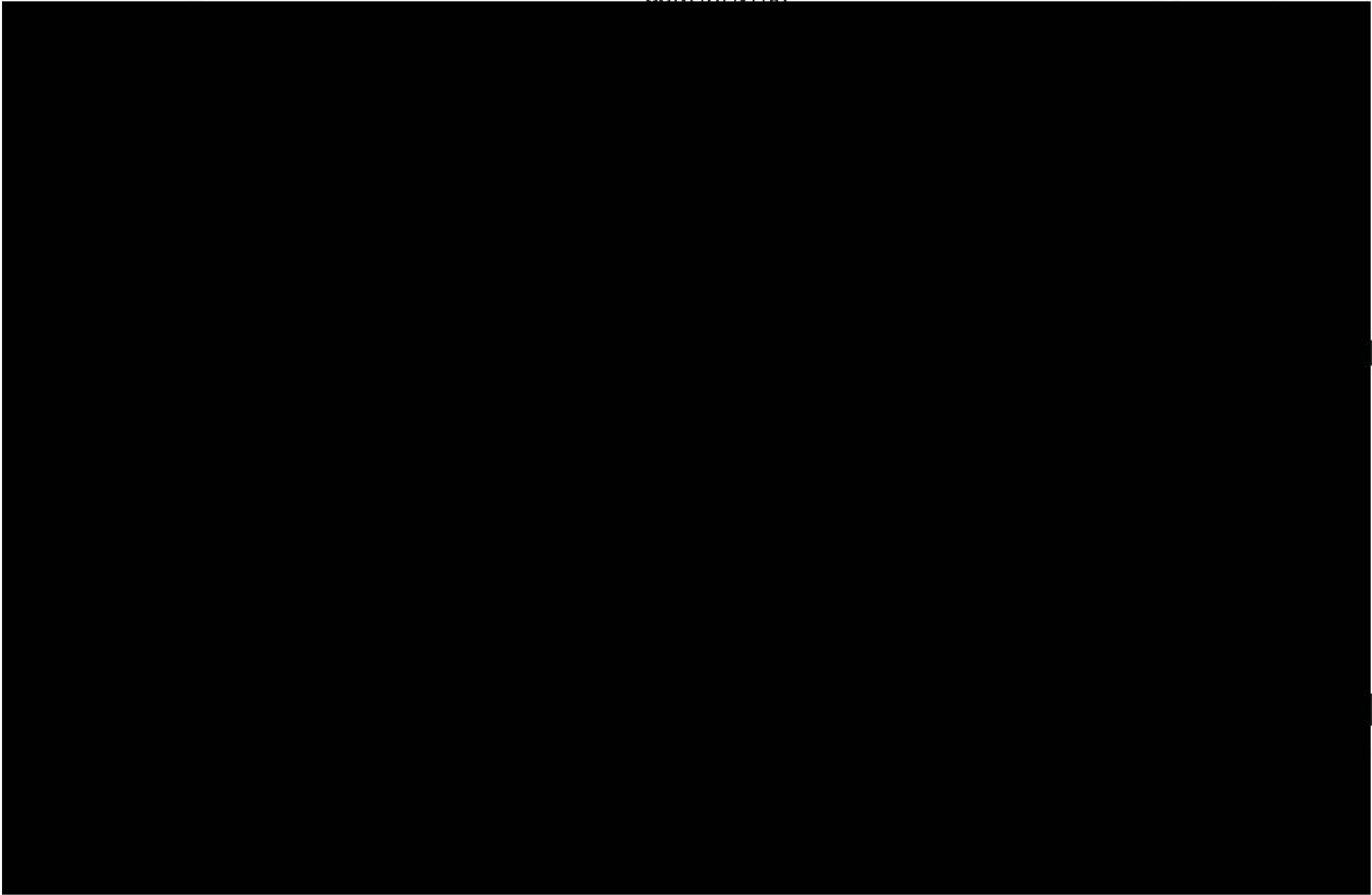


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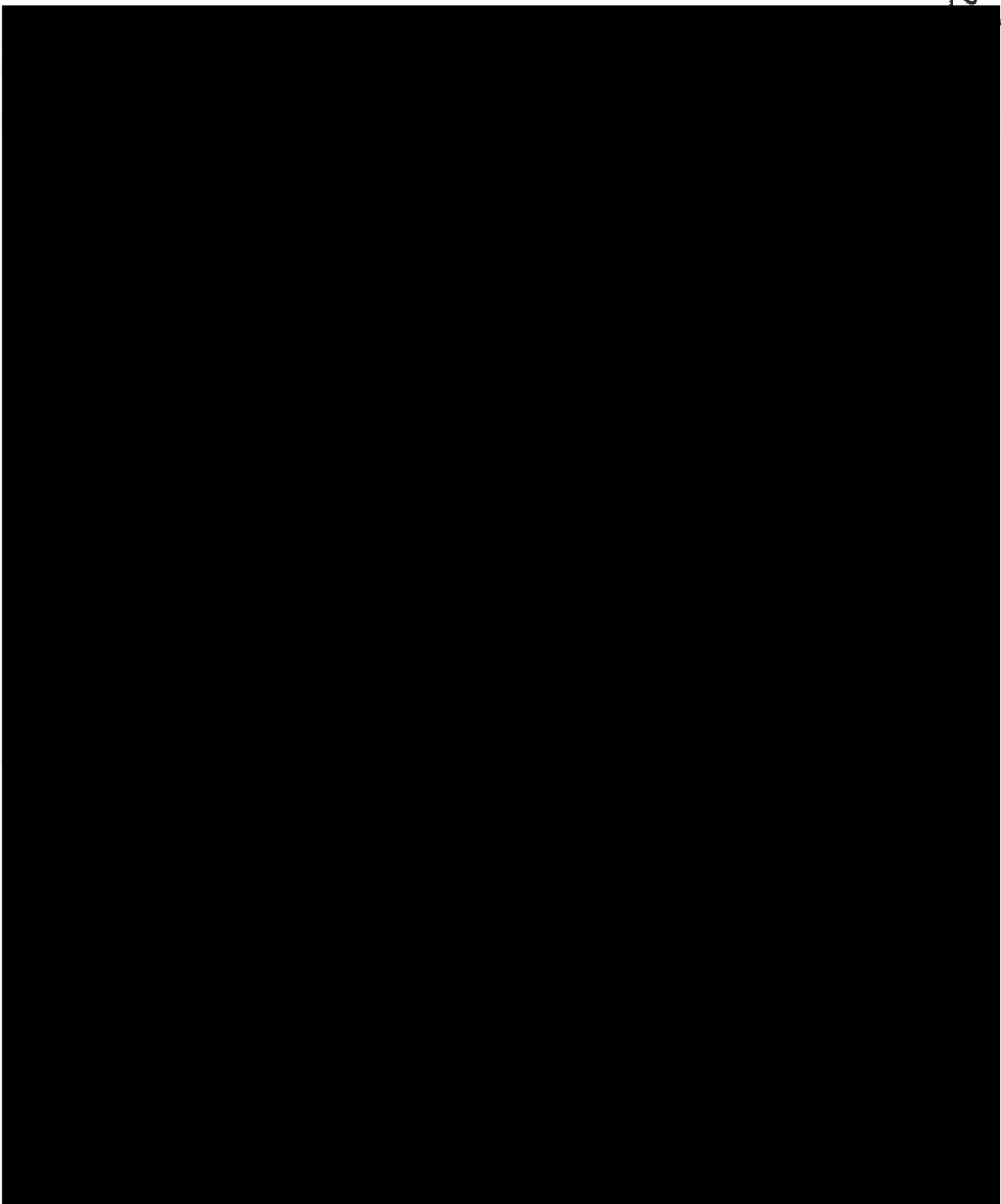


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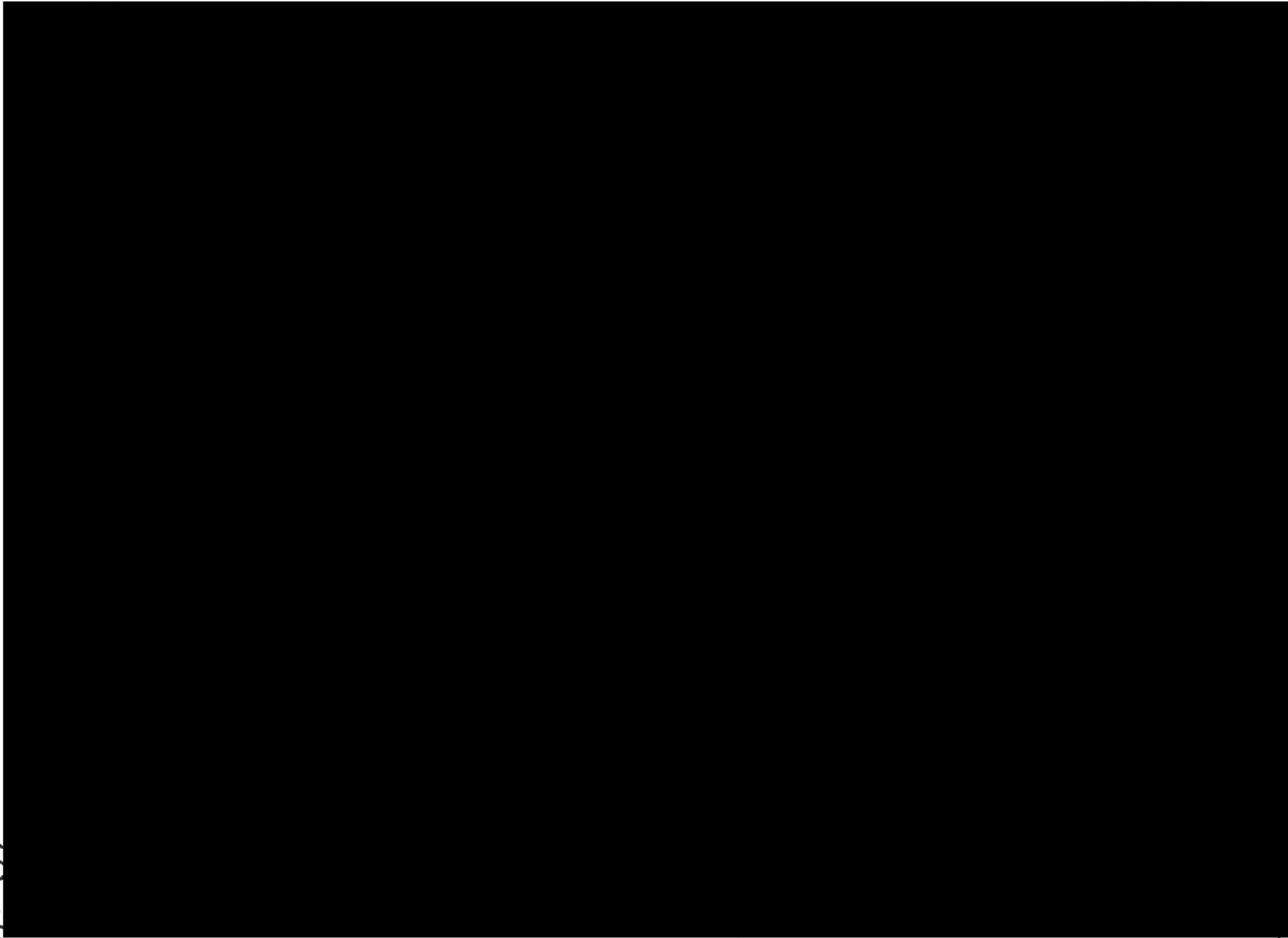
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DEF CXLEST - September 2018

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Duke Energy Florida

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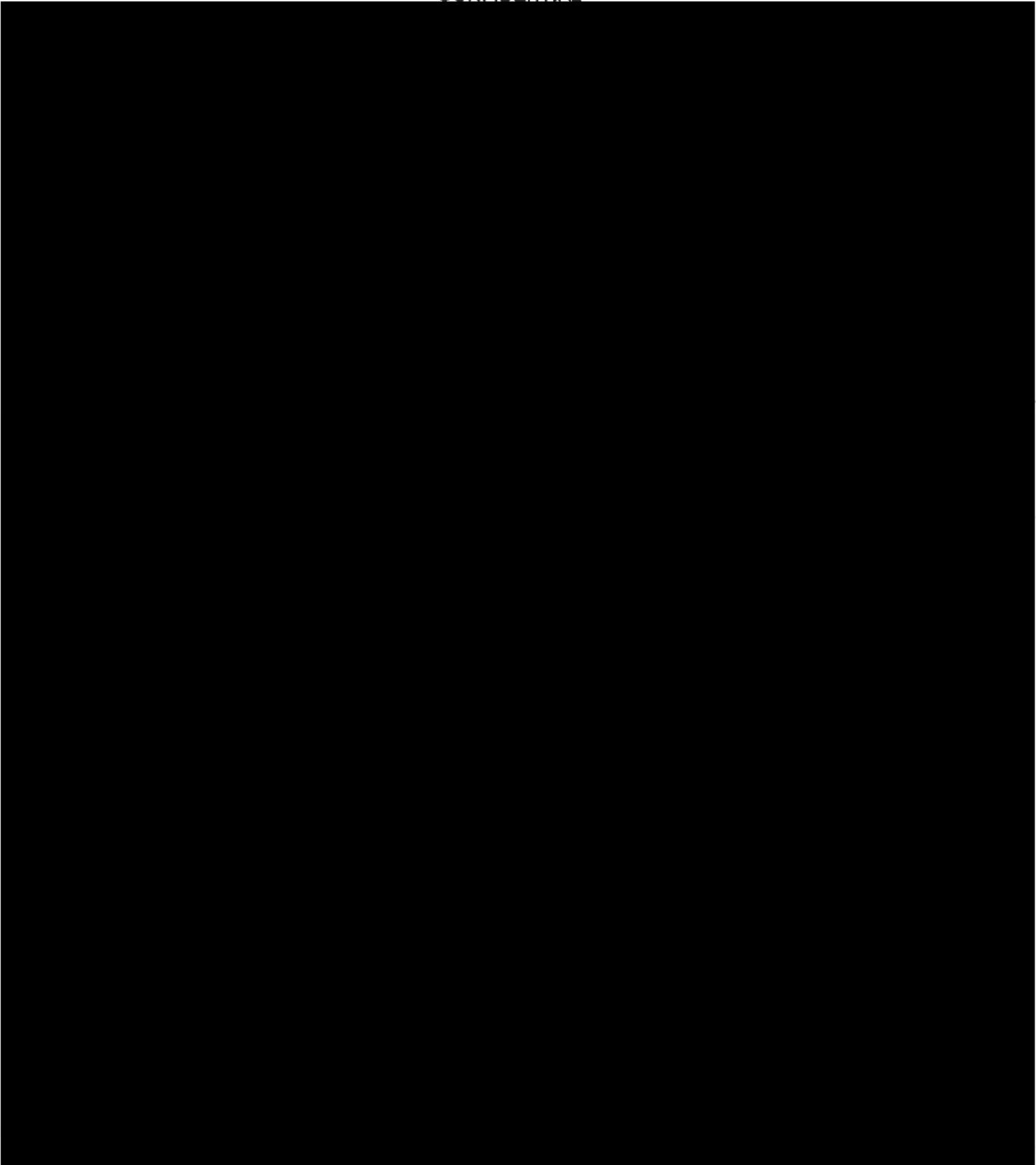
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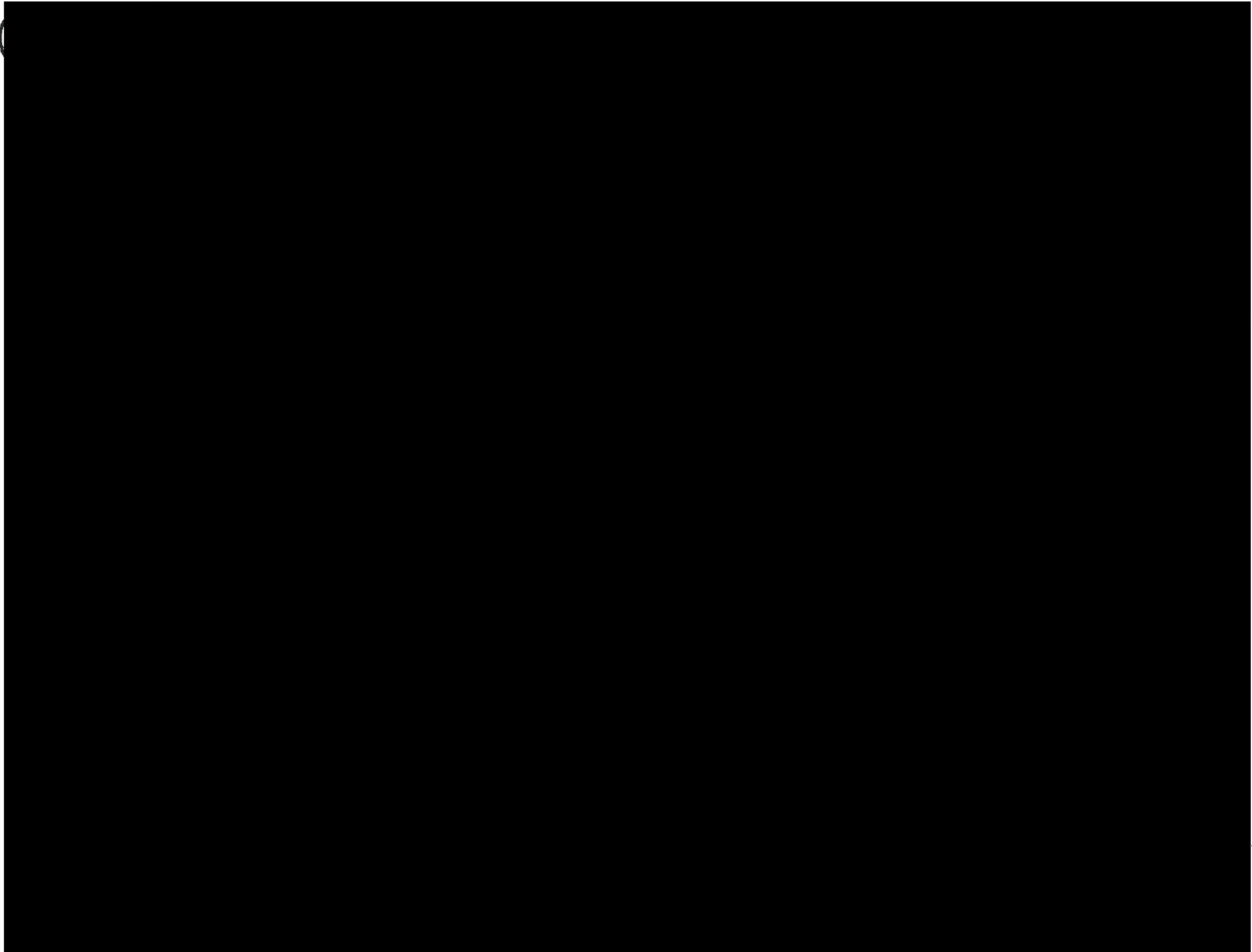
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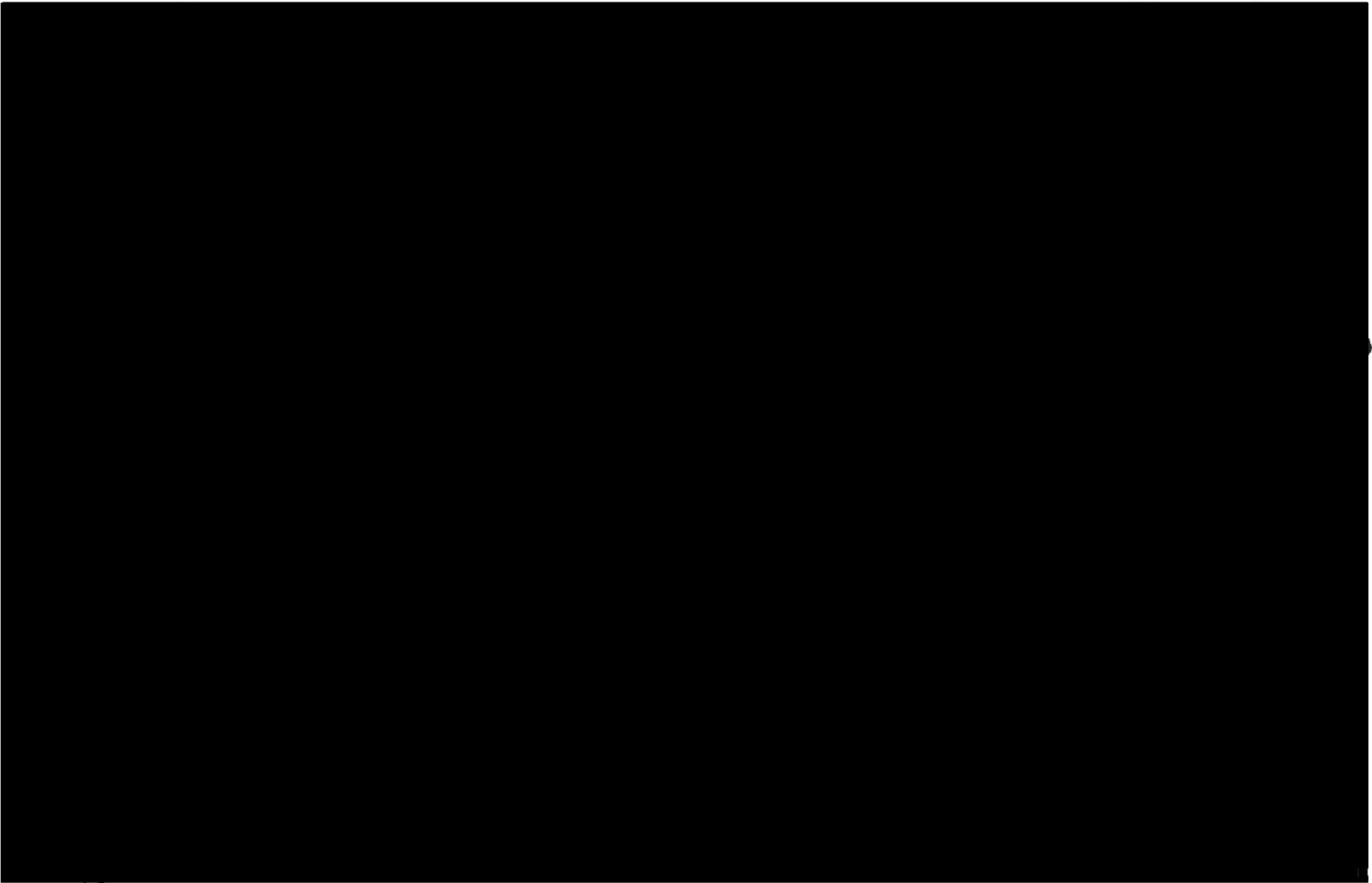
DEF CXL1EST - October 2018

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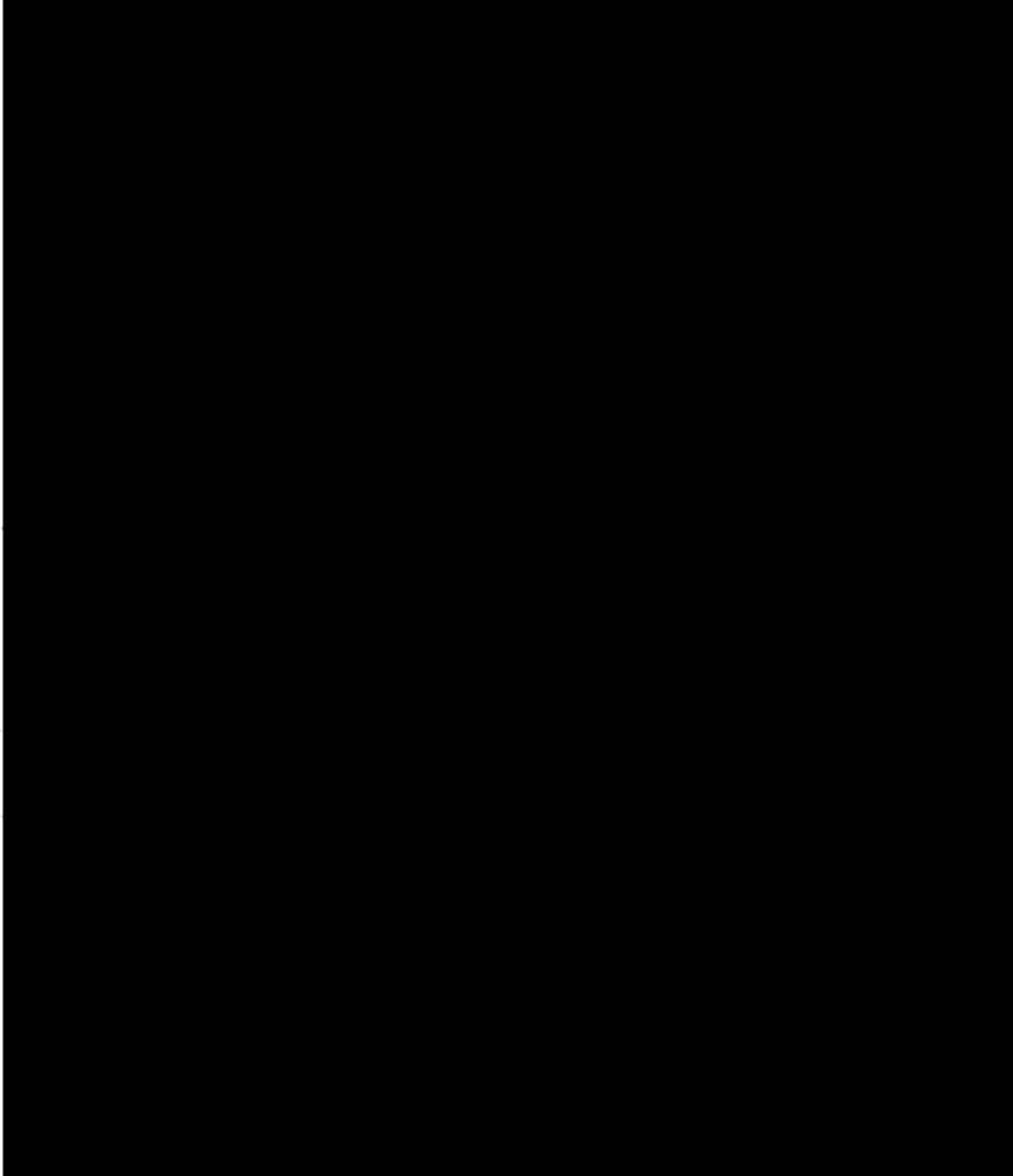


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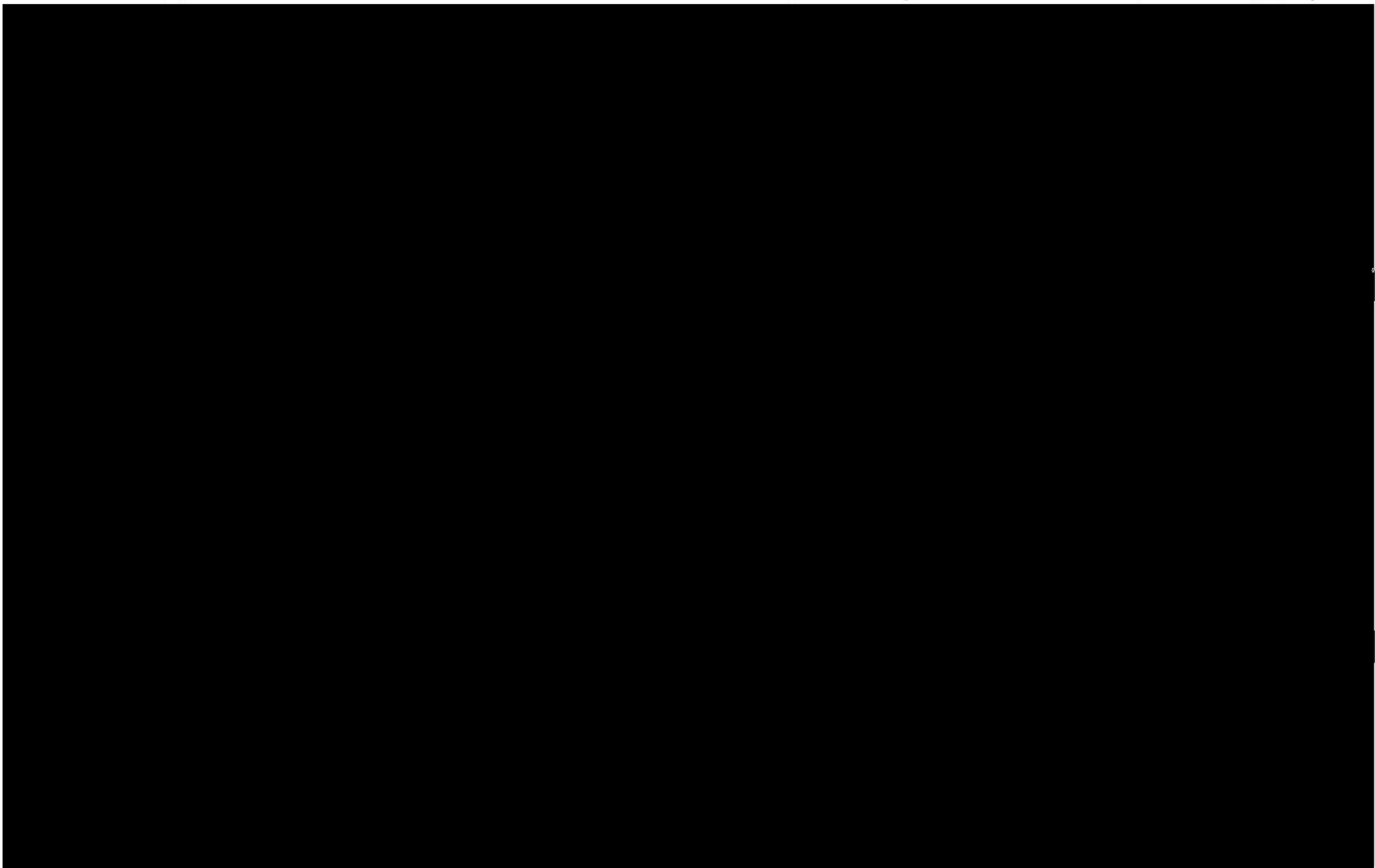
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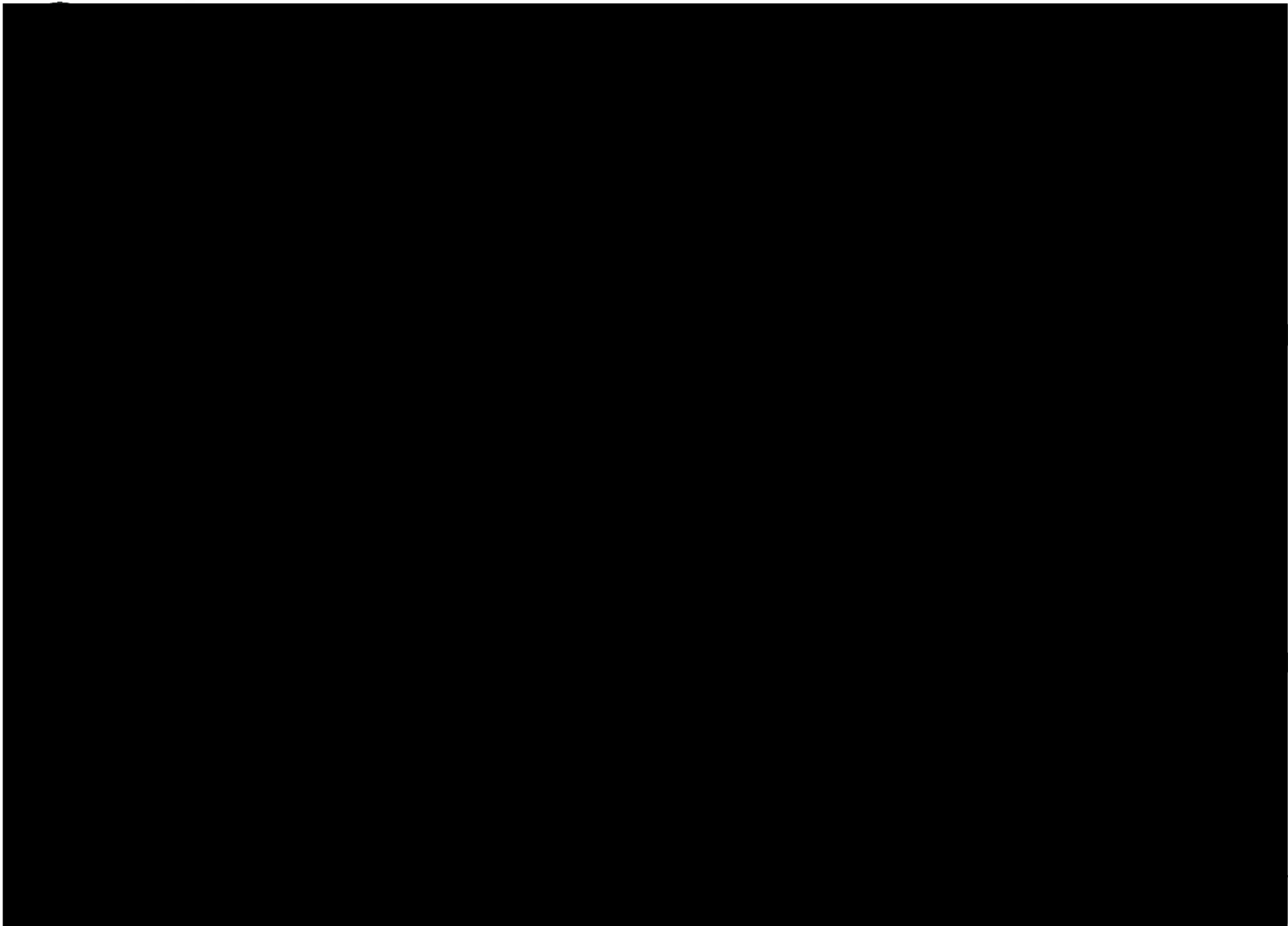
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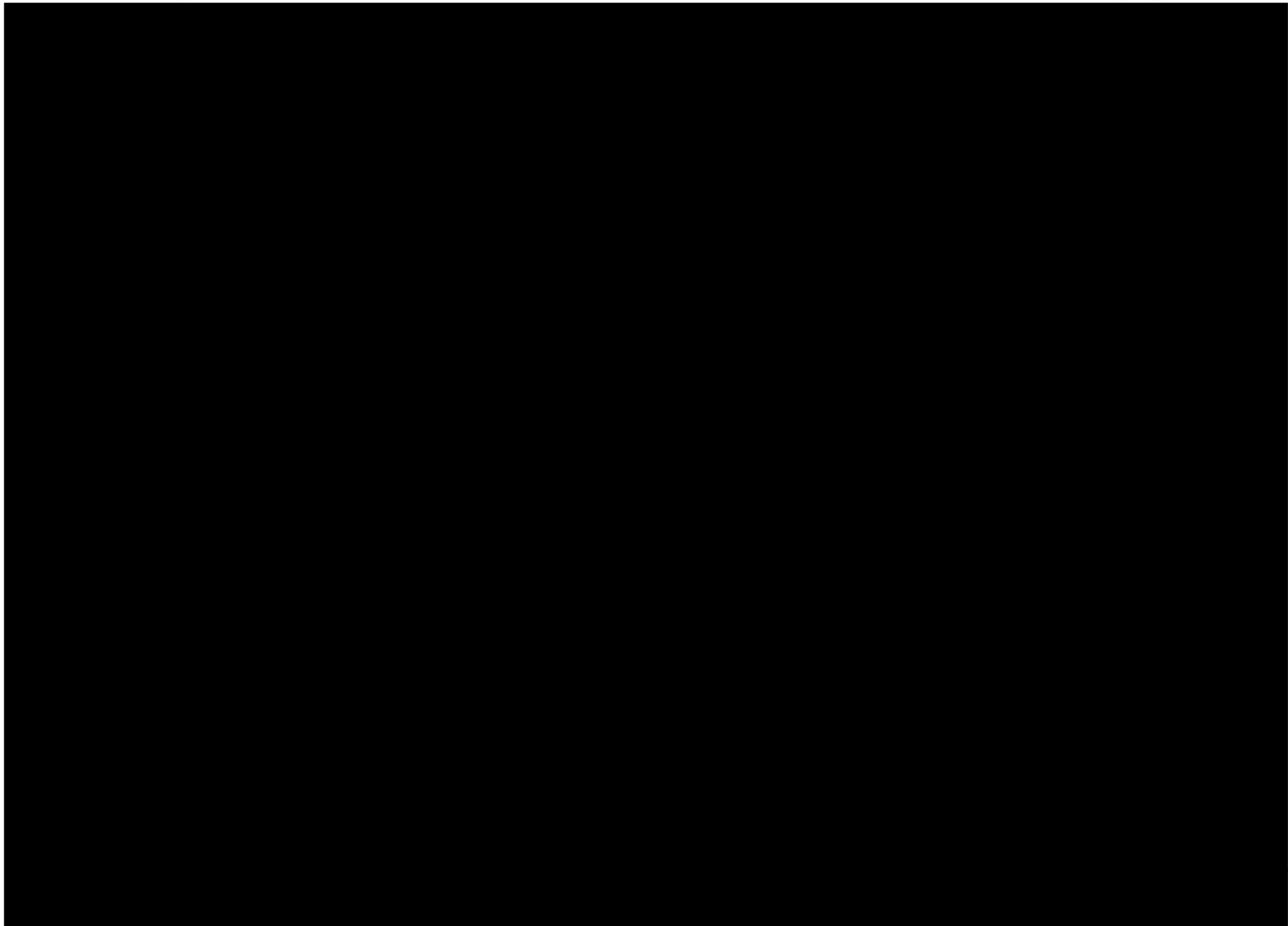
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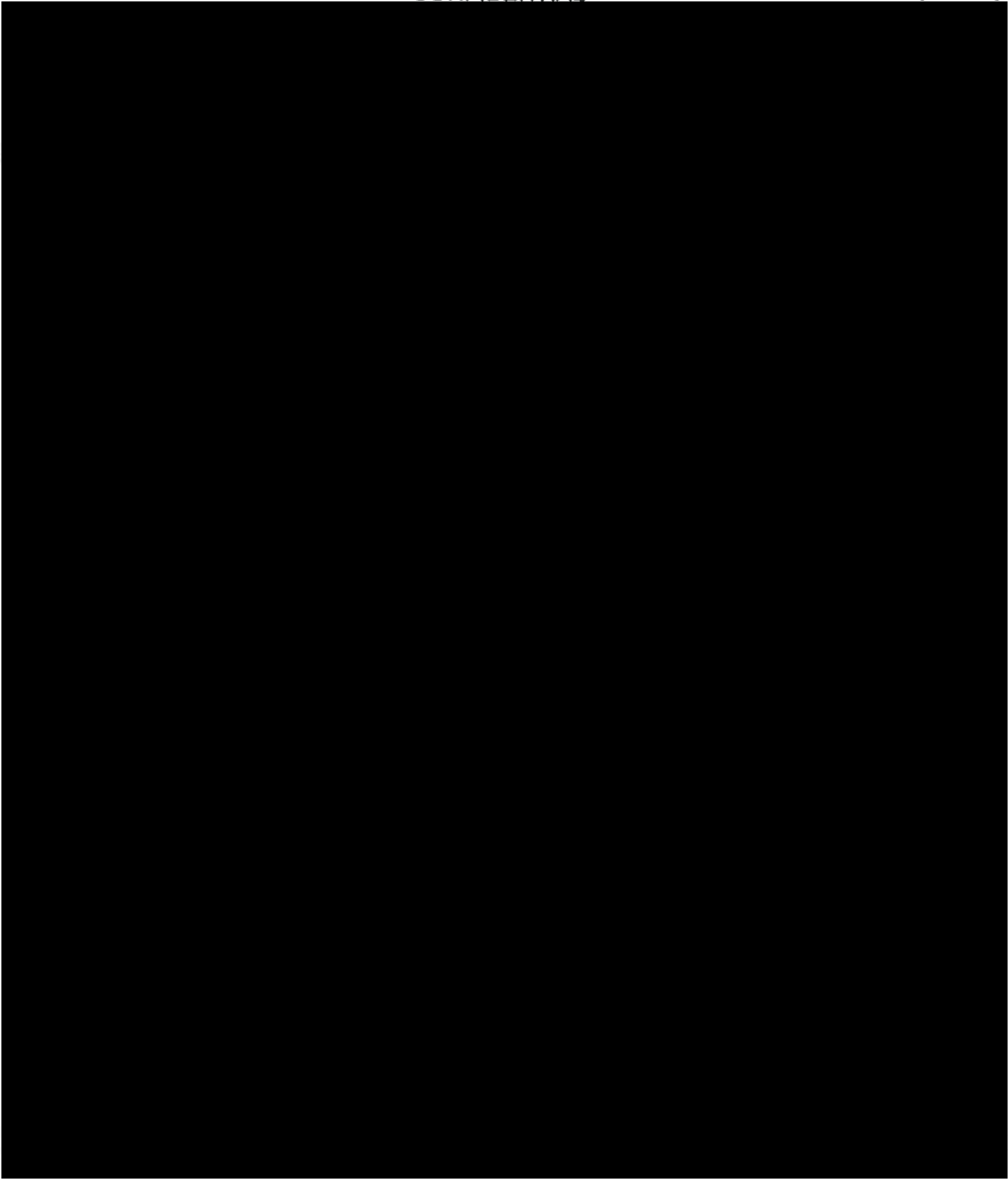


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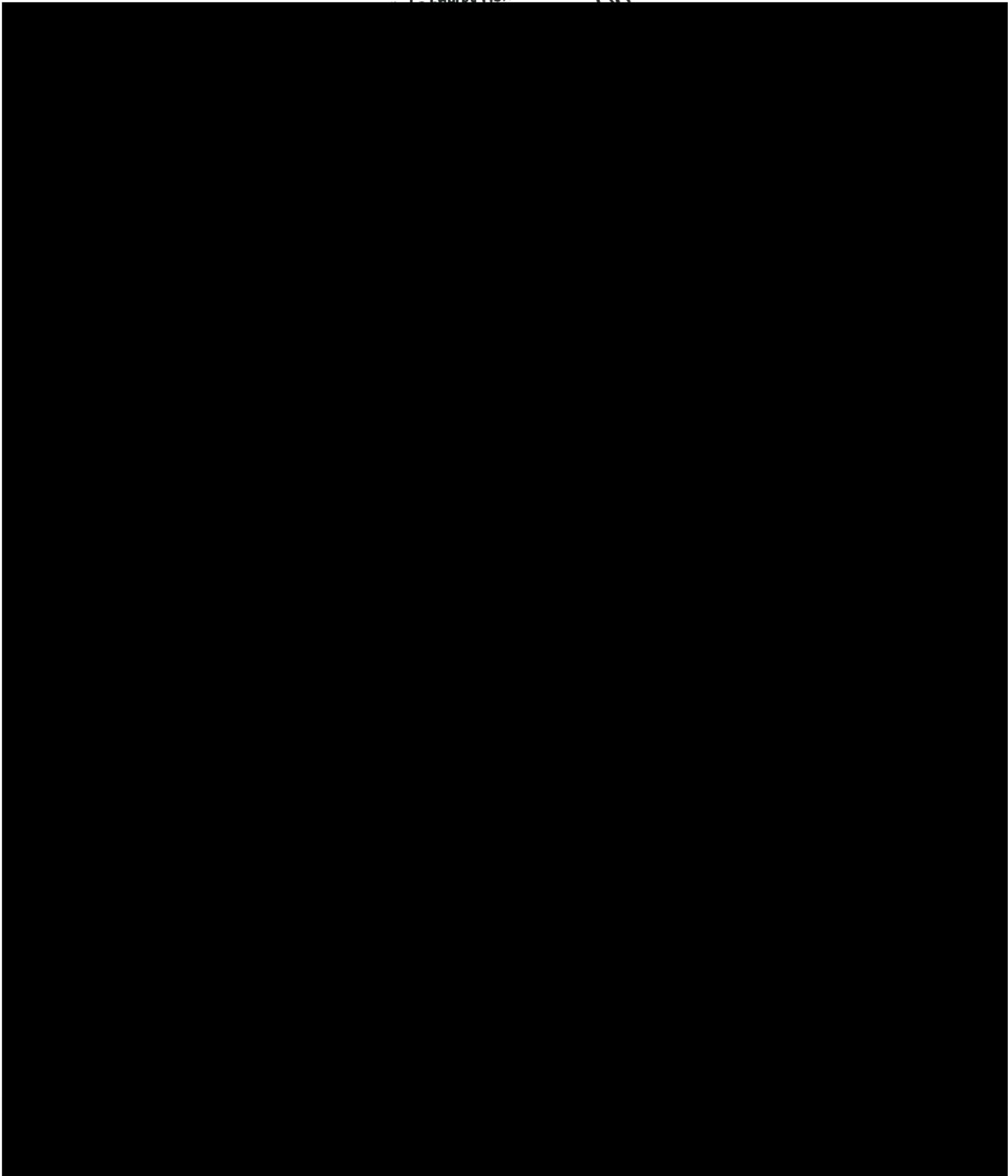
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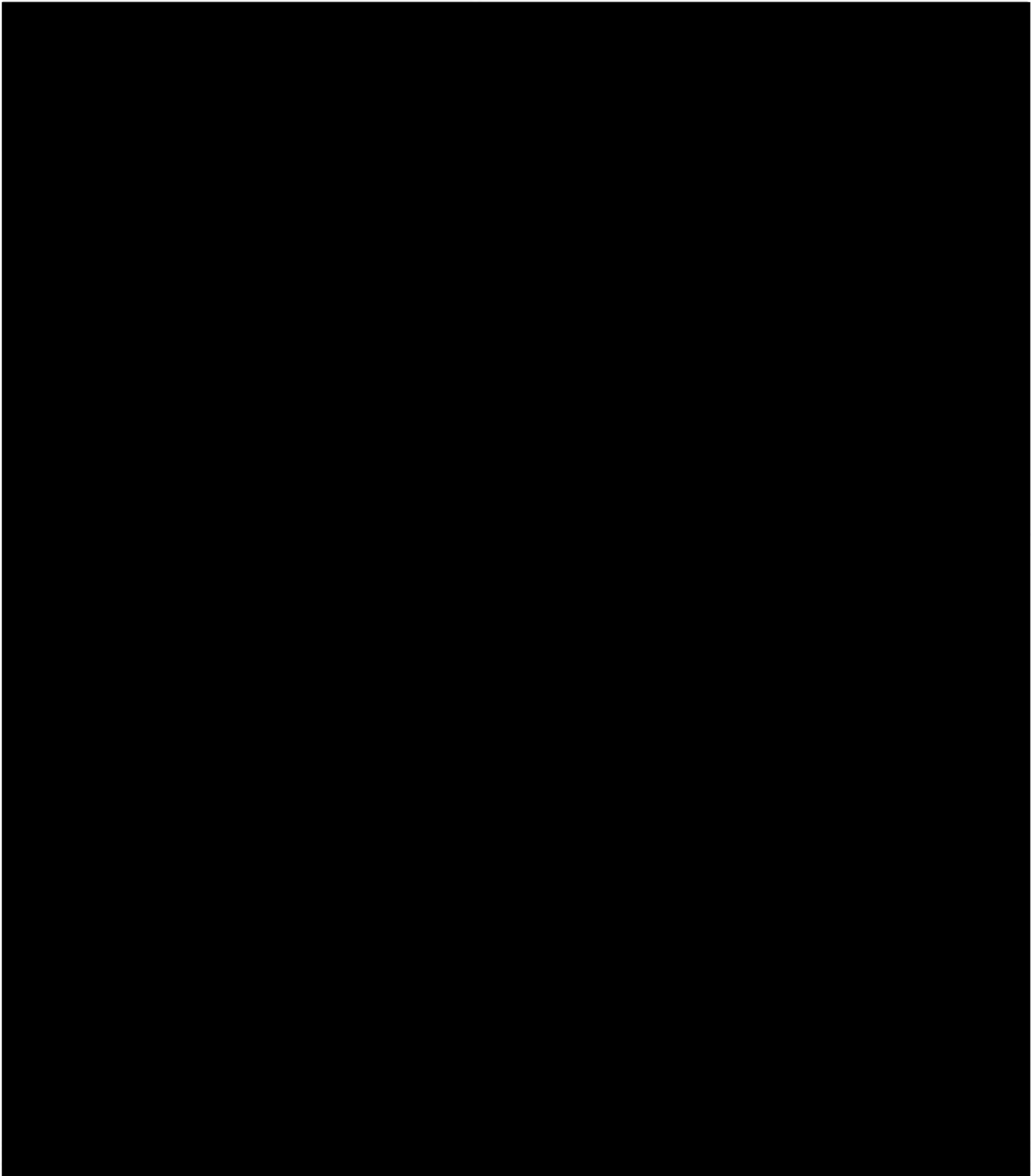
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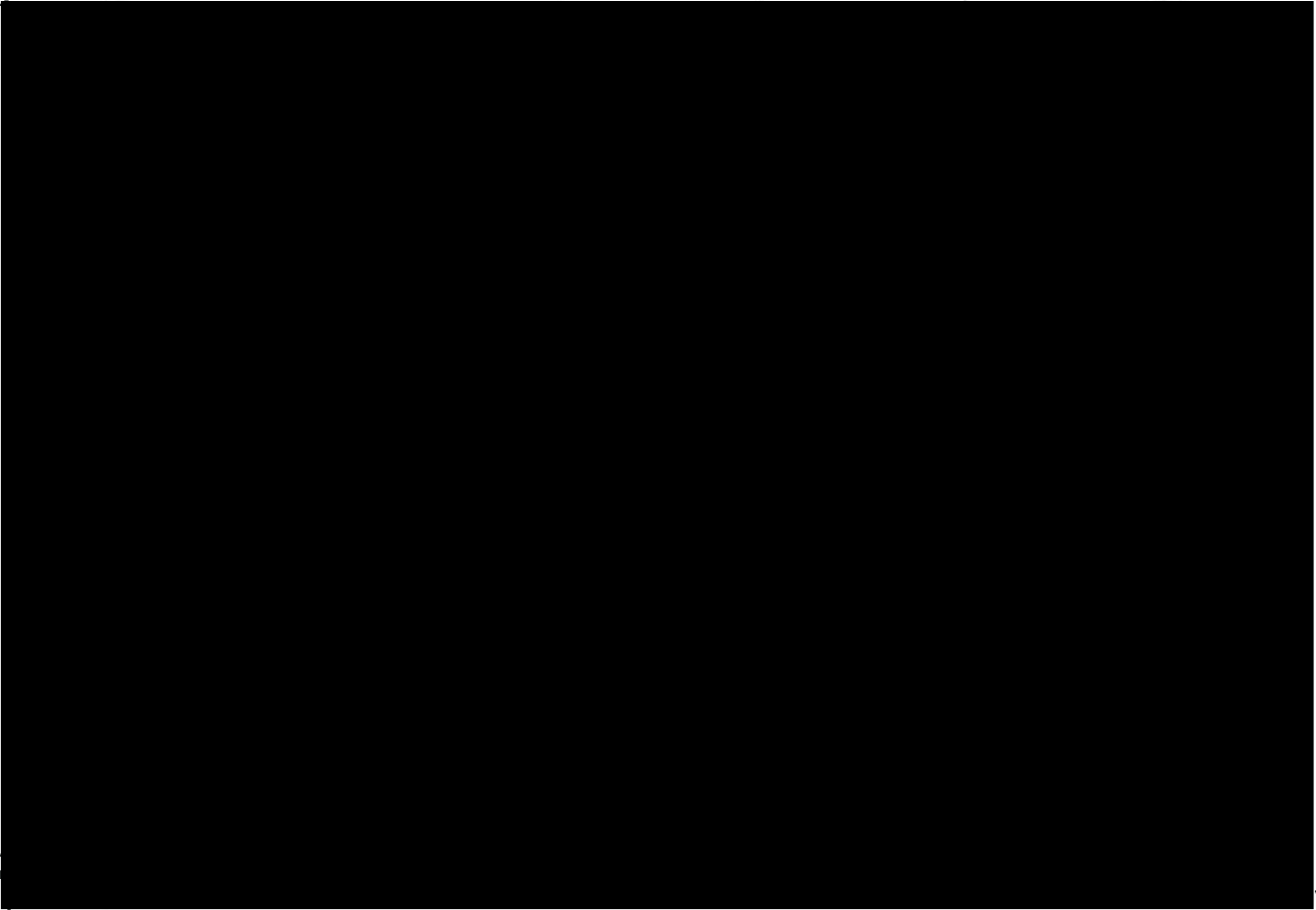
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DEF CXLEST - April 2019



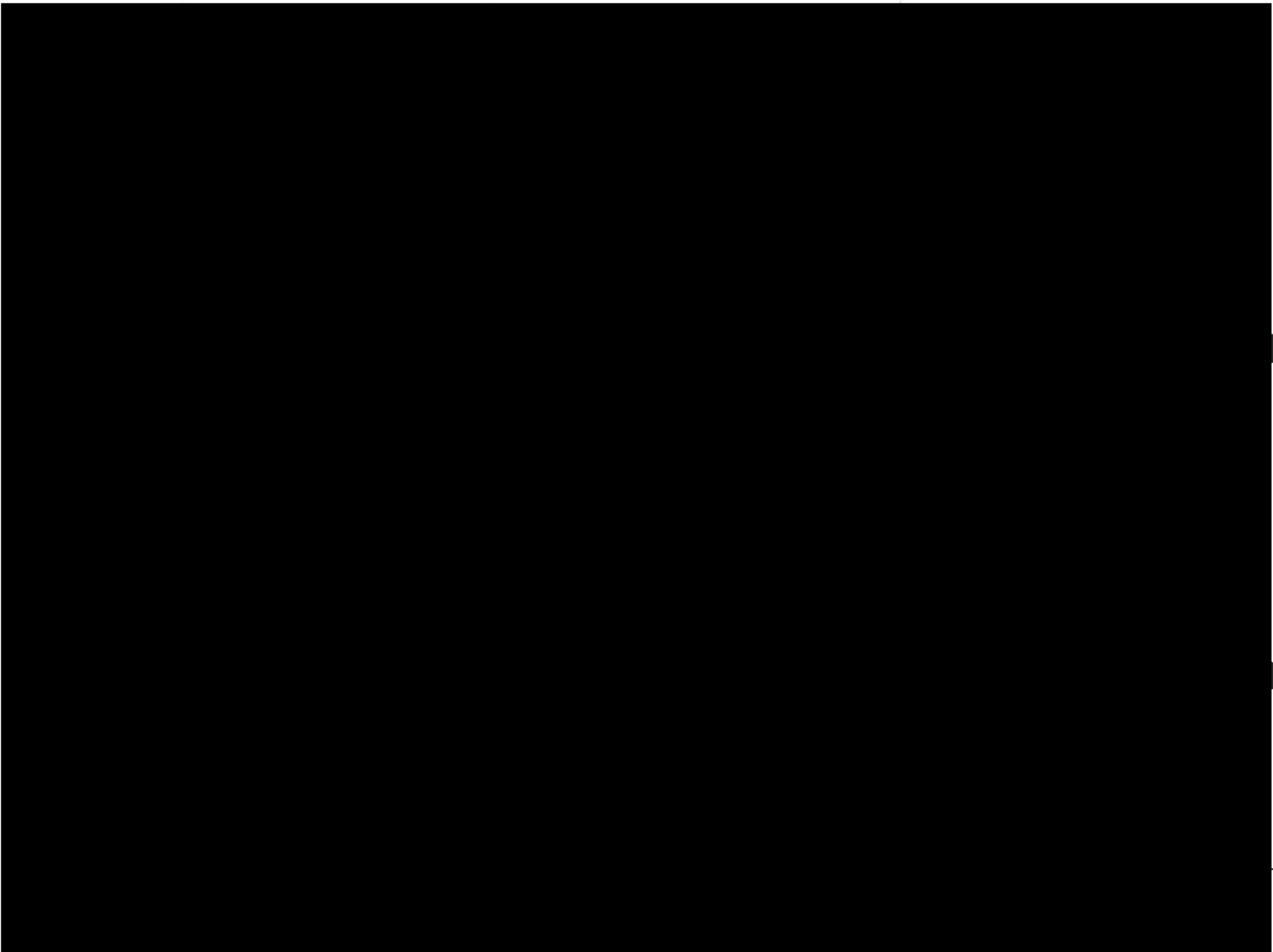
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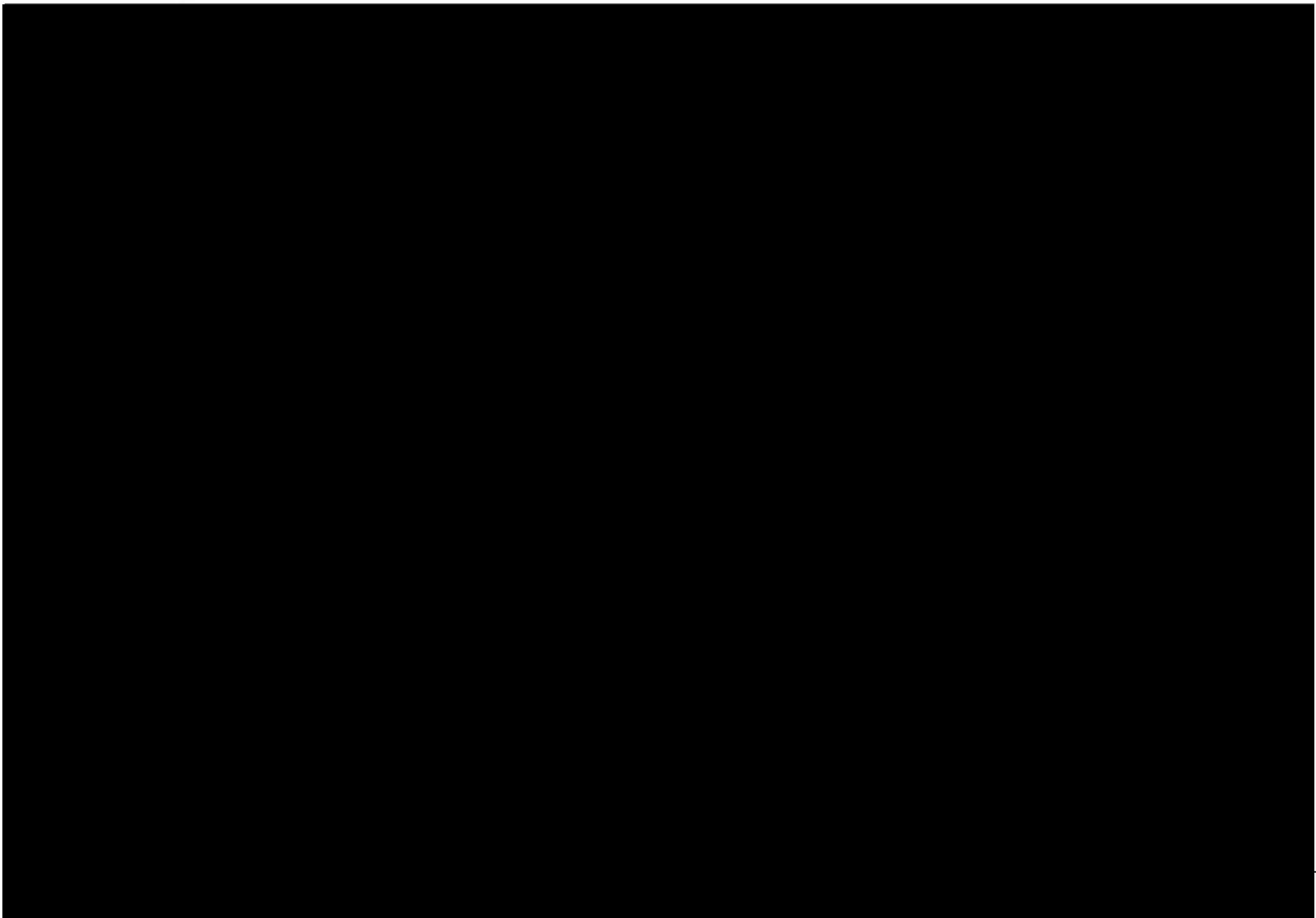
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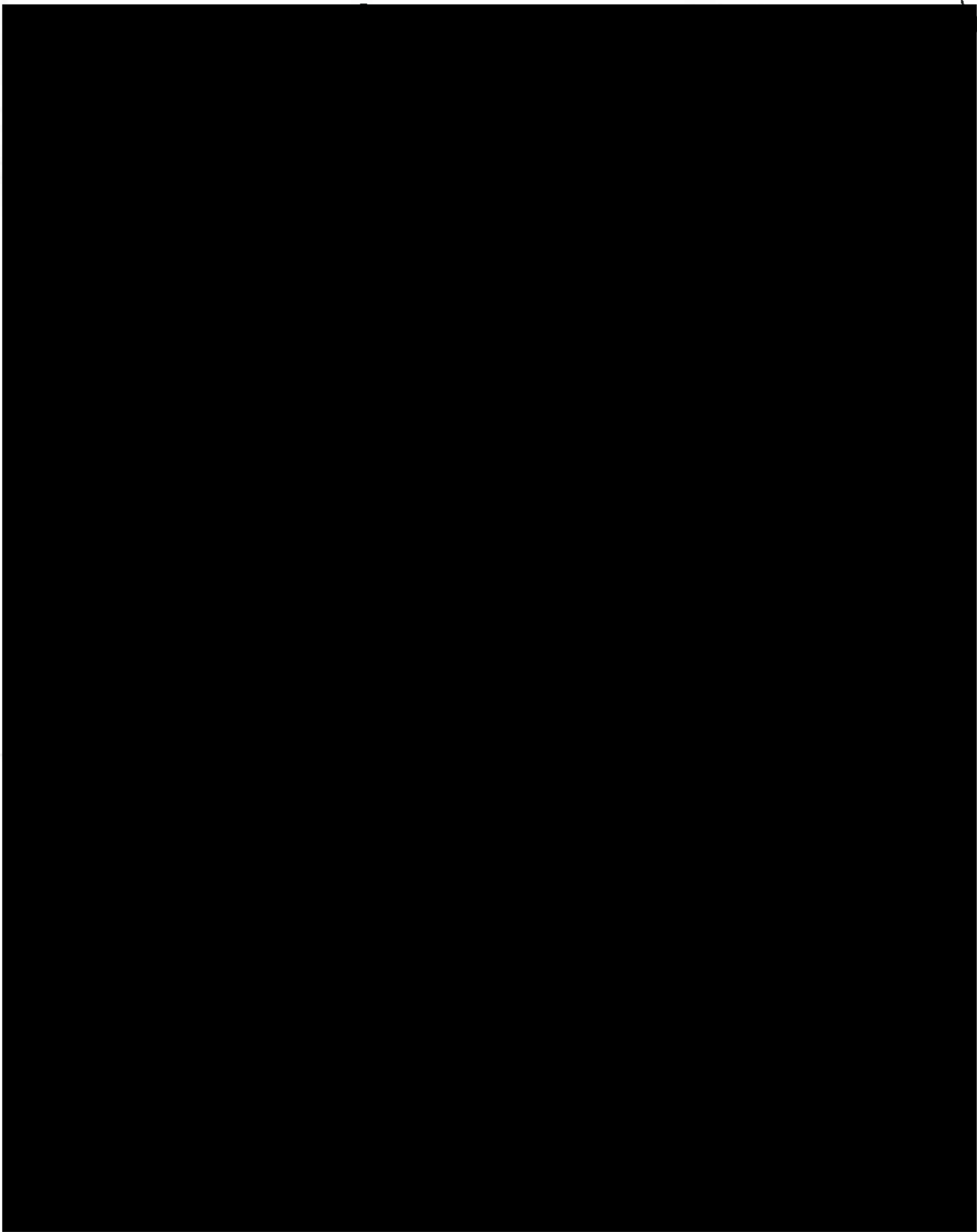


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**Work Paper 46**

# **Work Paper 46**



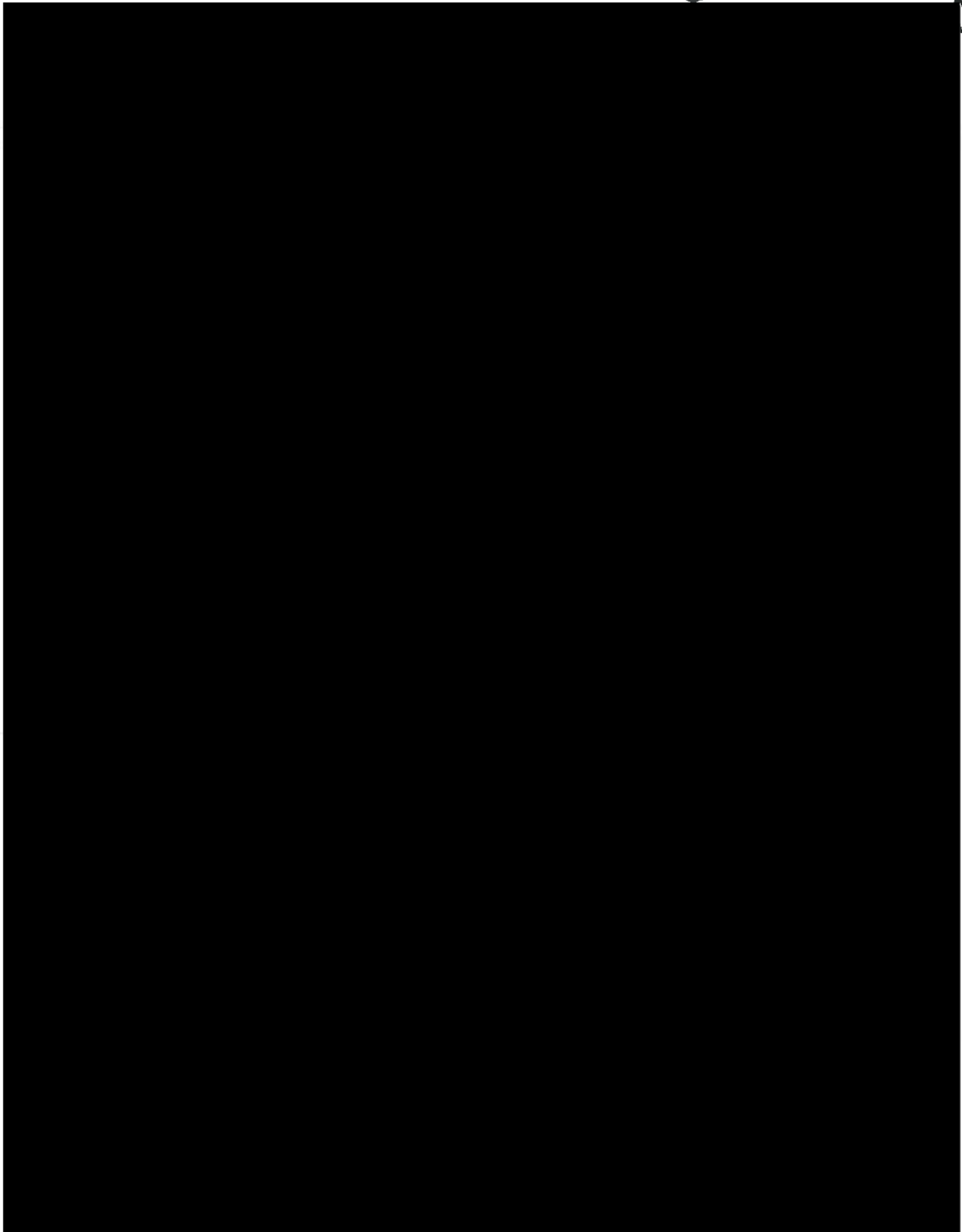
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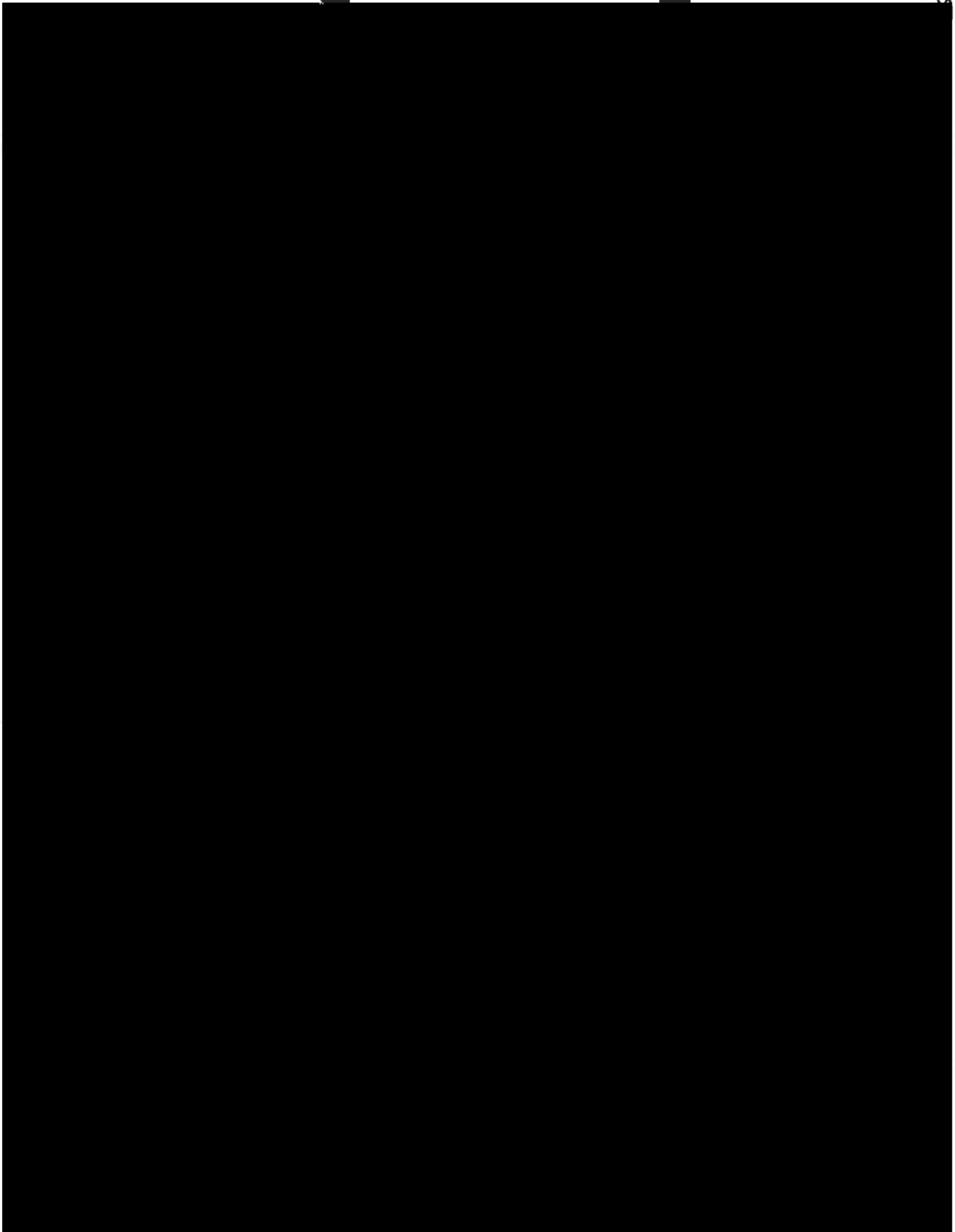
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46 p.2



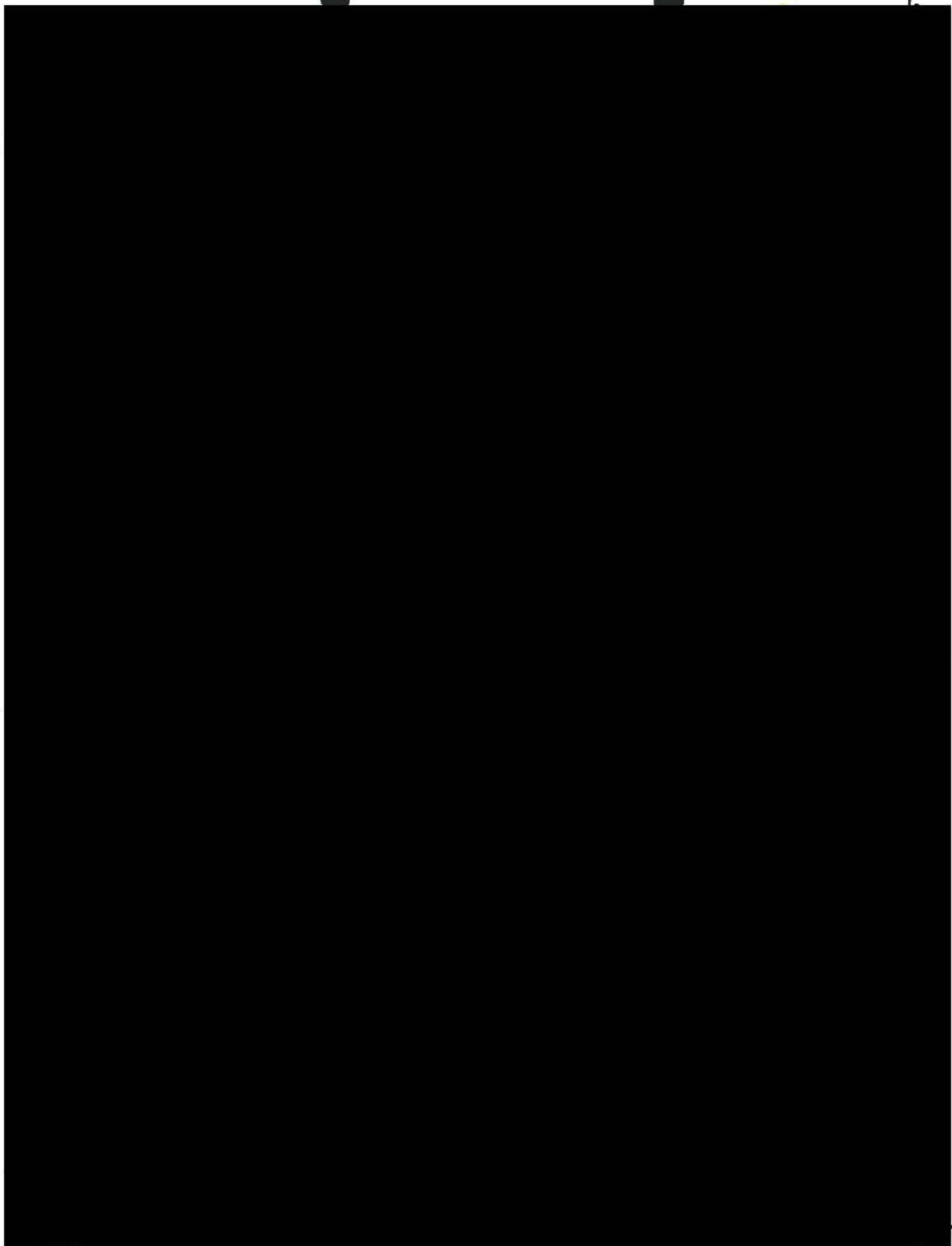
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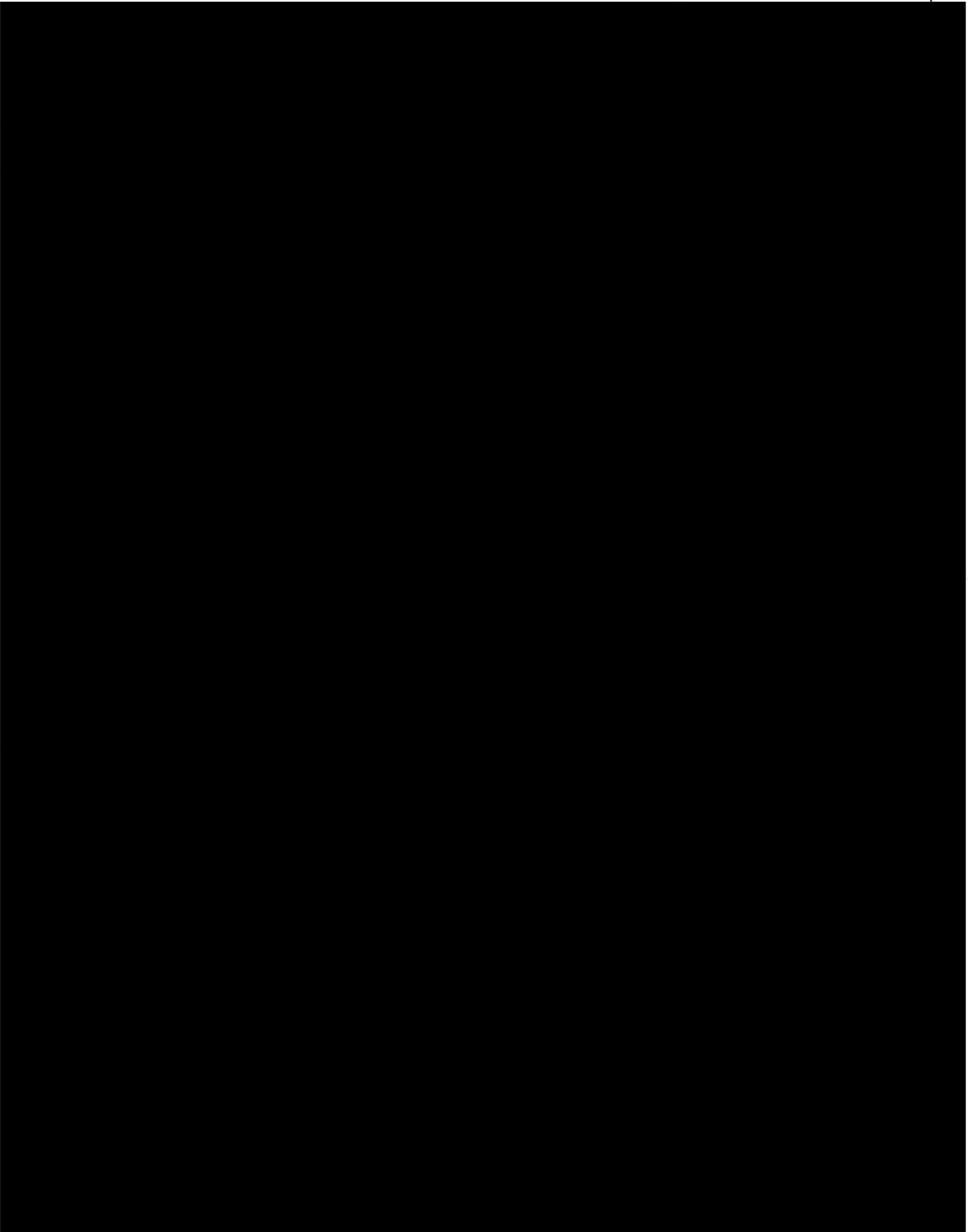
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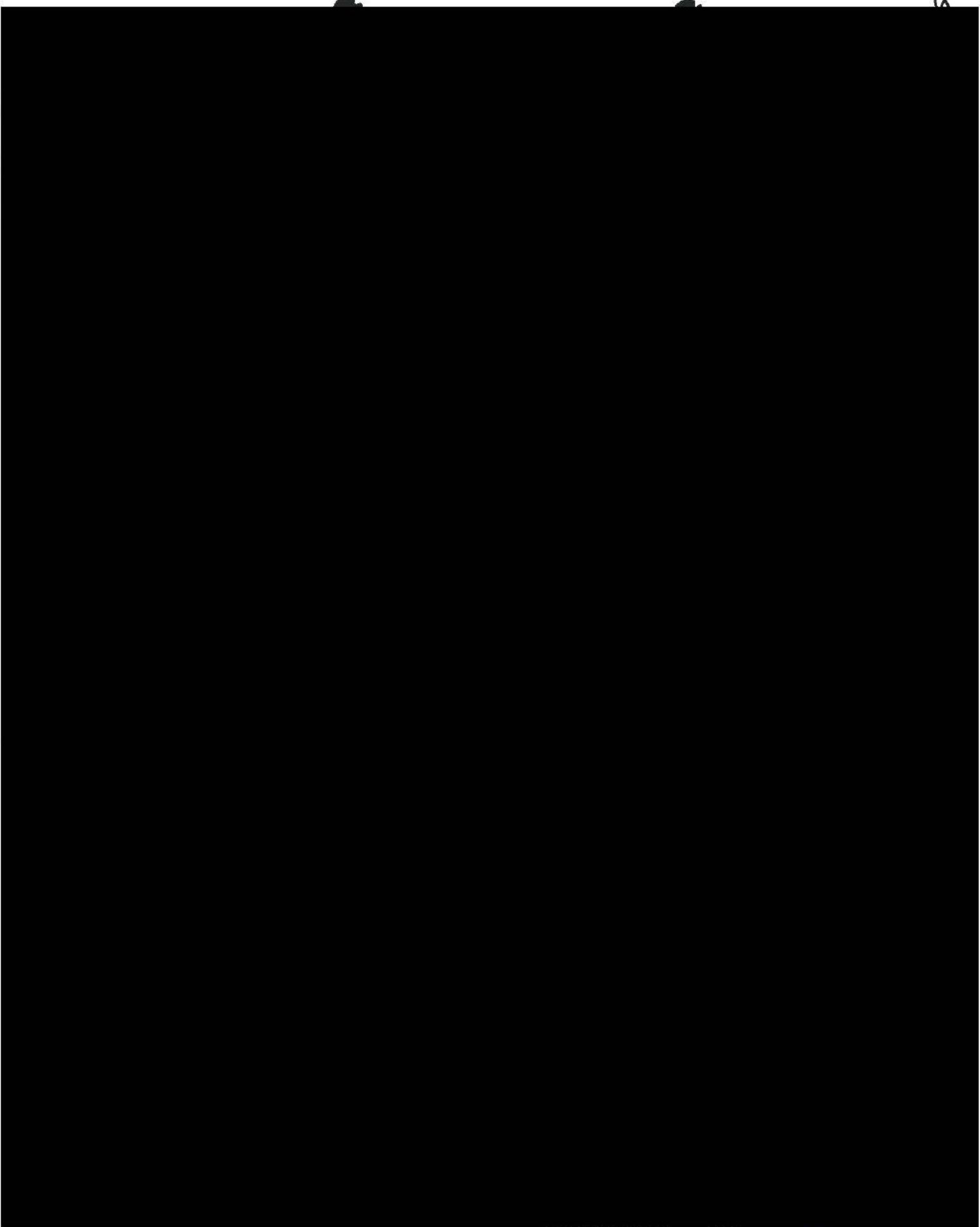
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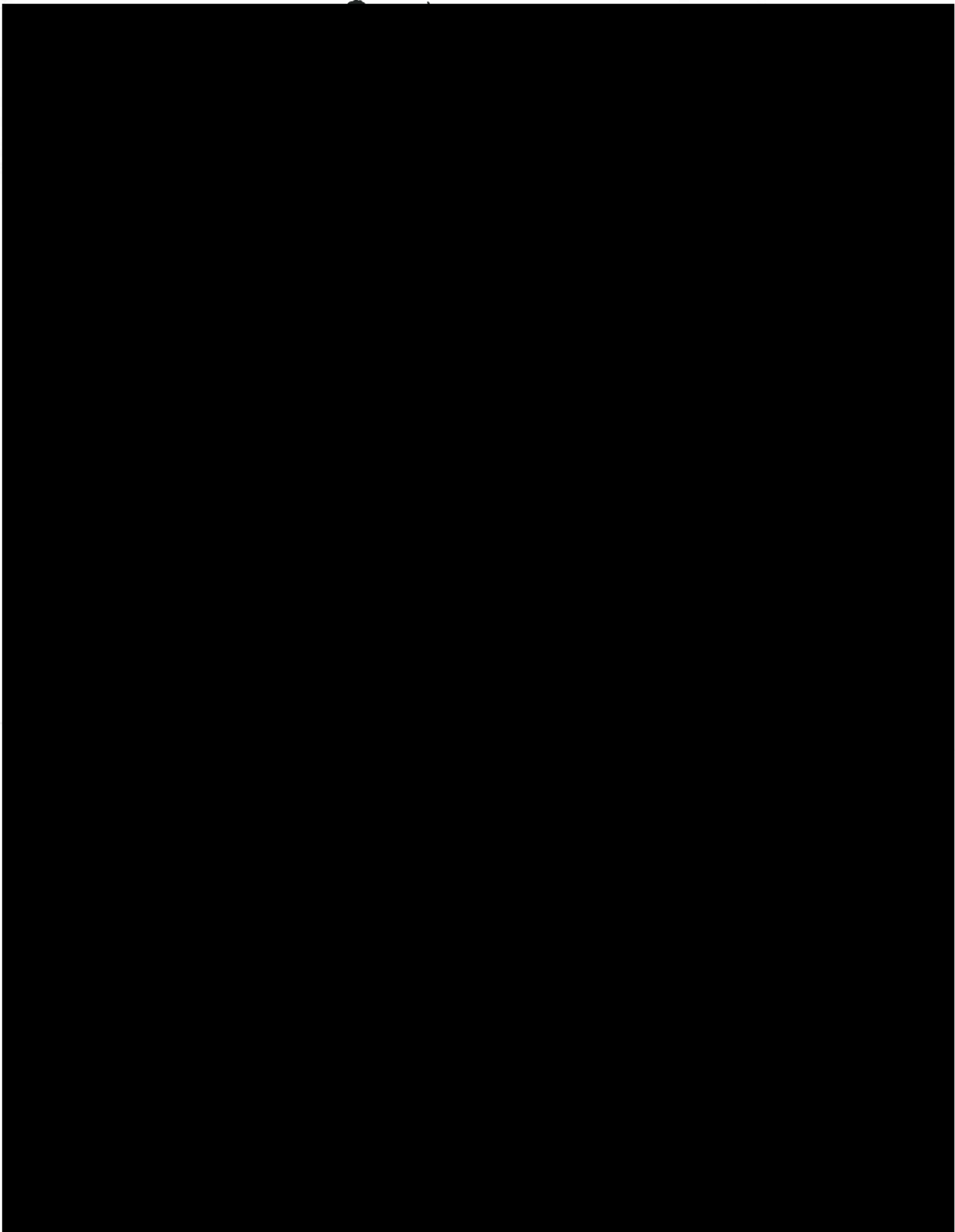
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Florida Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-EI: ACN 2019-070-2-1

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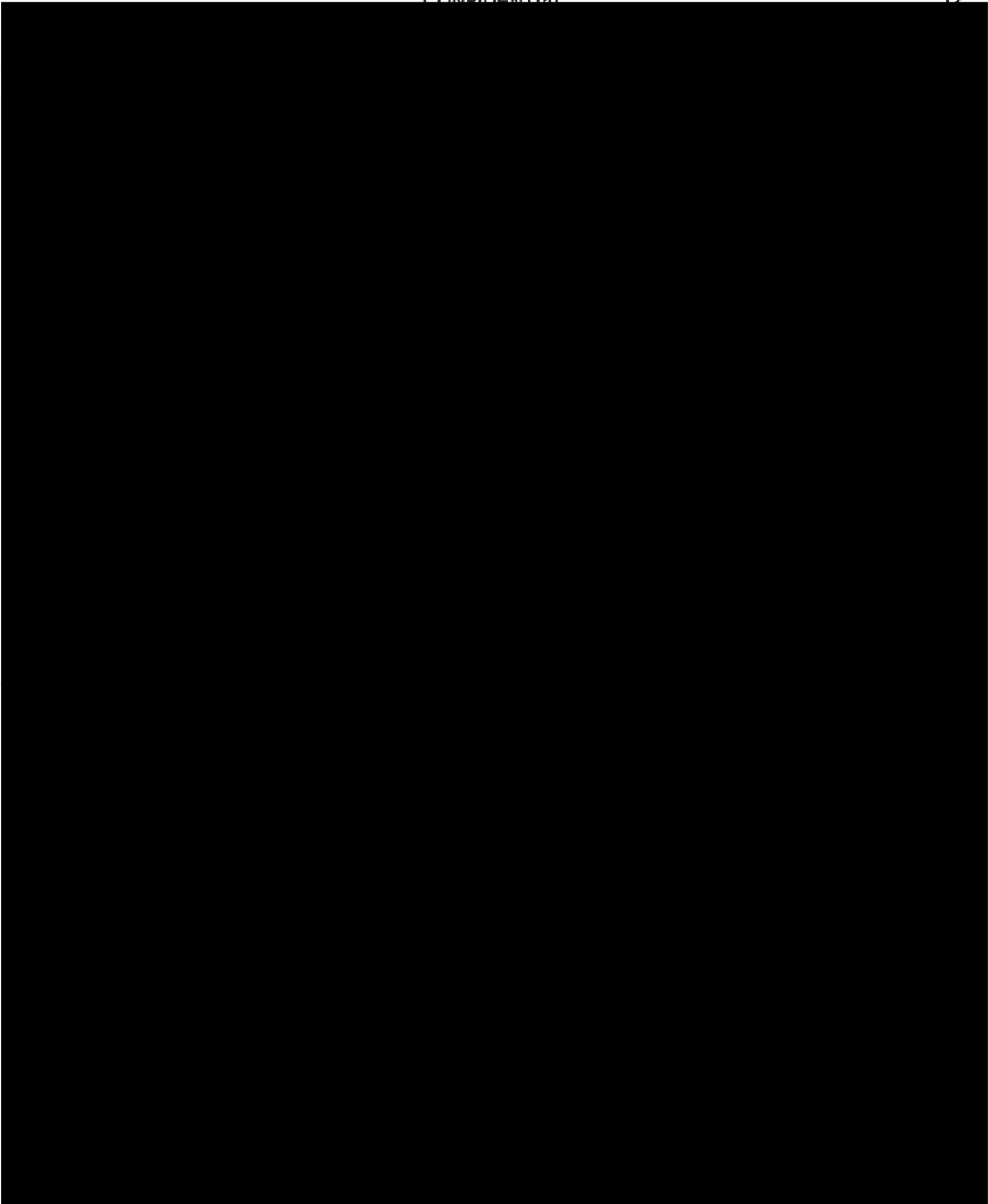
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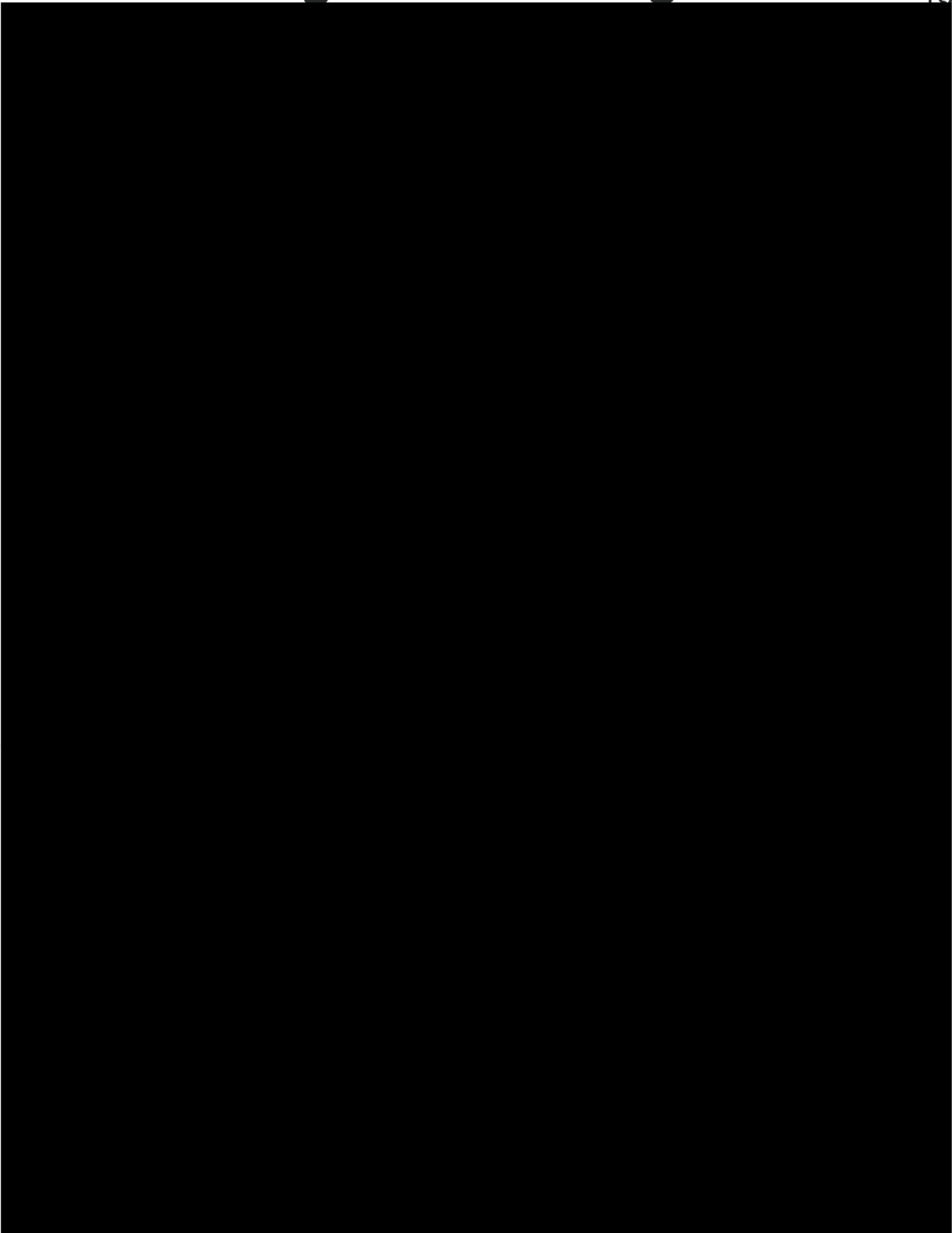
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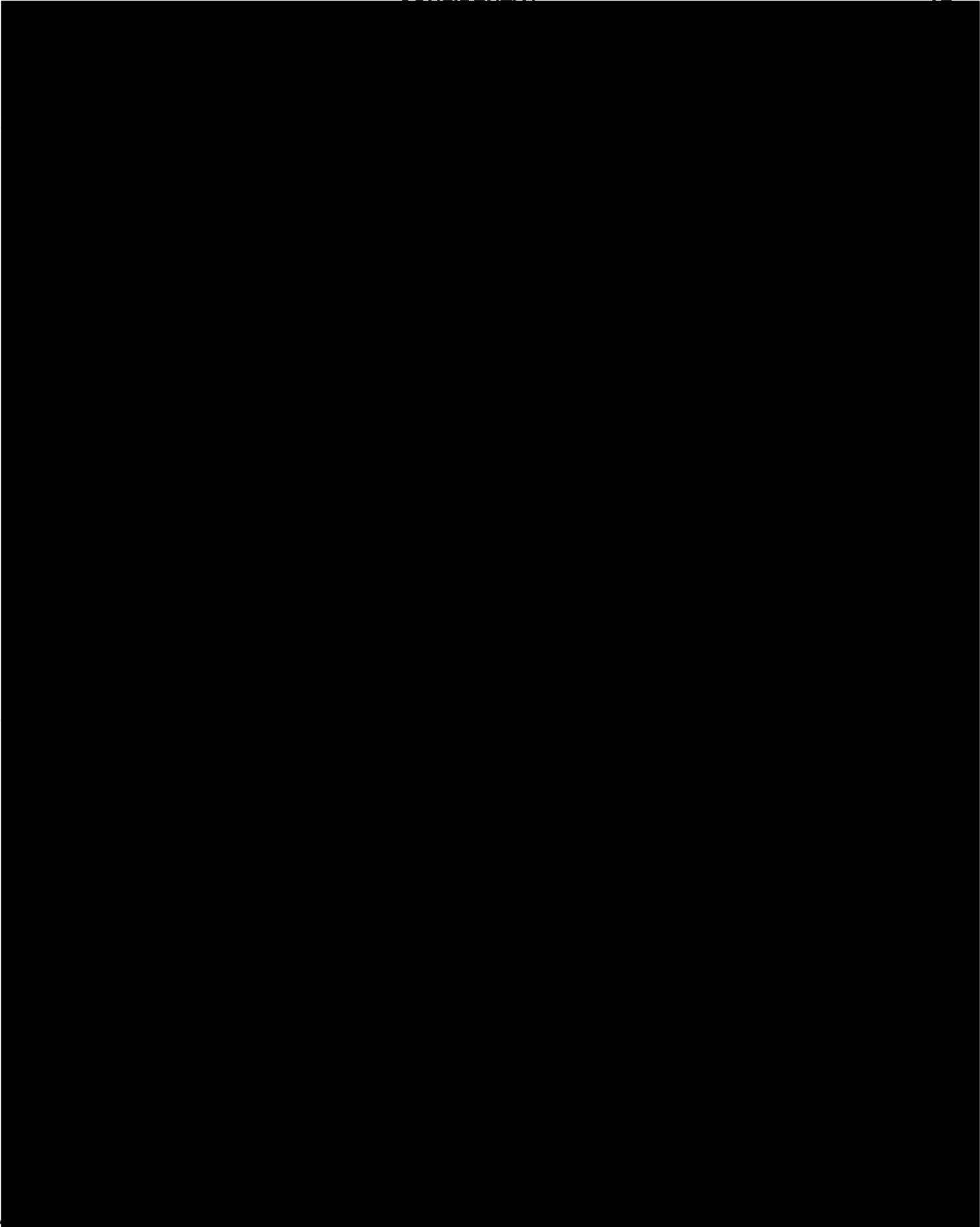
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46 p.12

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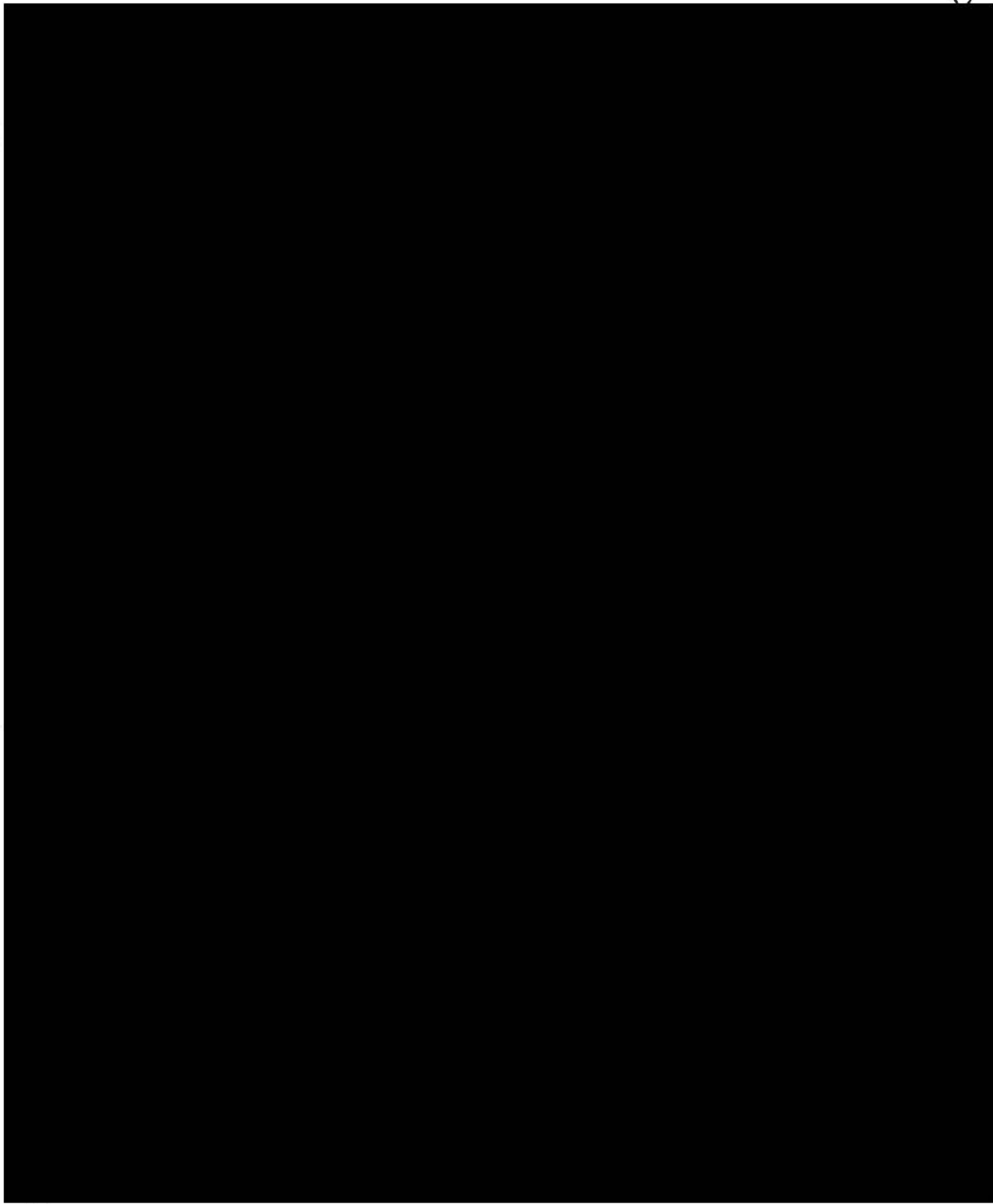
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46-1 p.1

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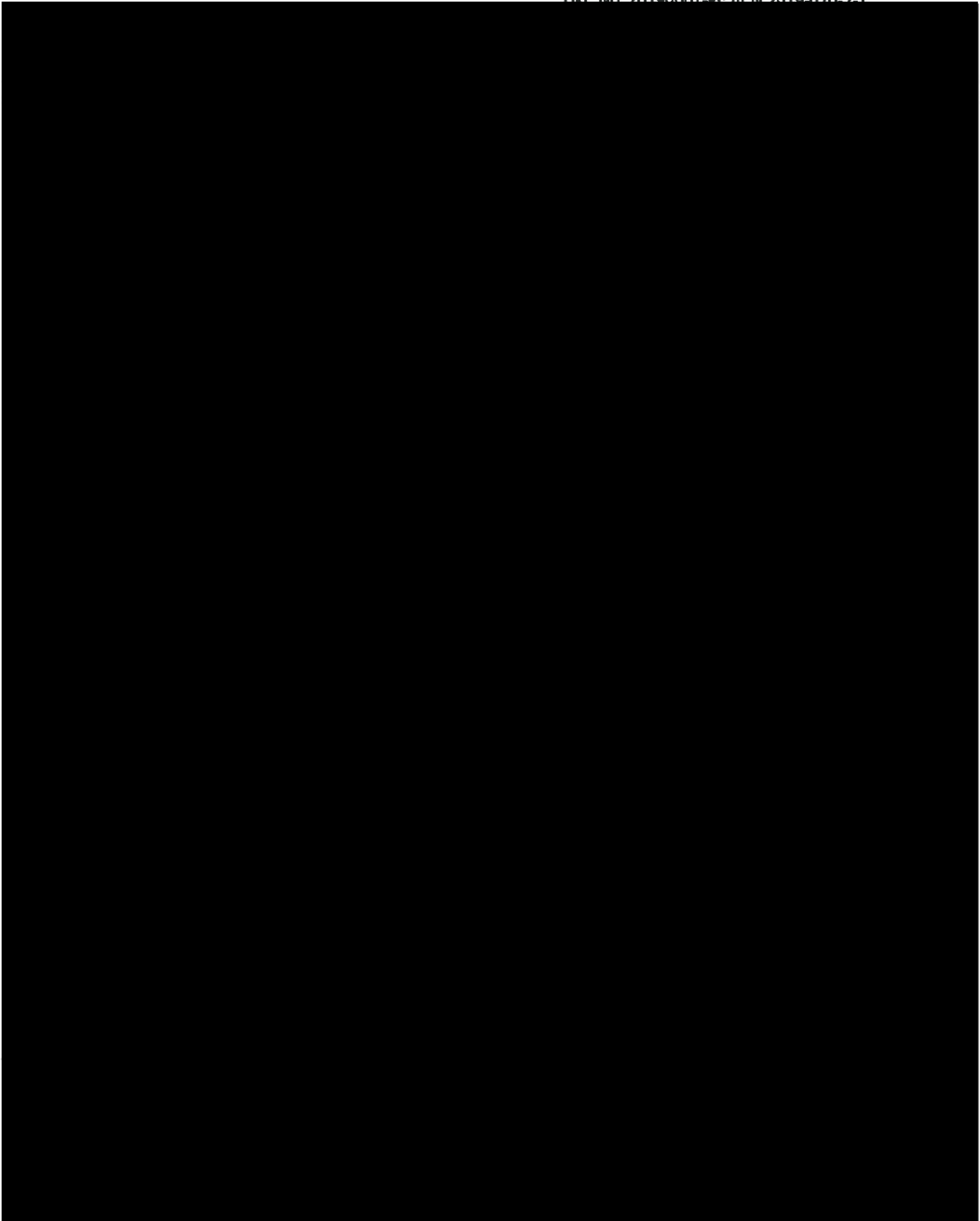
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CONFIDENTIAL

Duke Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-SE-ACN-2019-070-7-1

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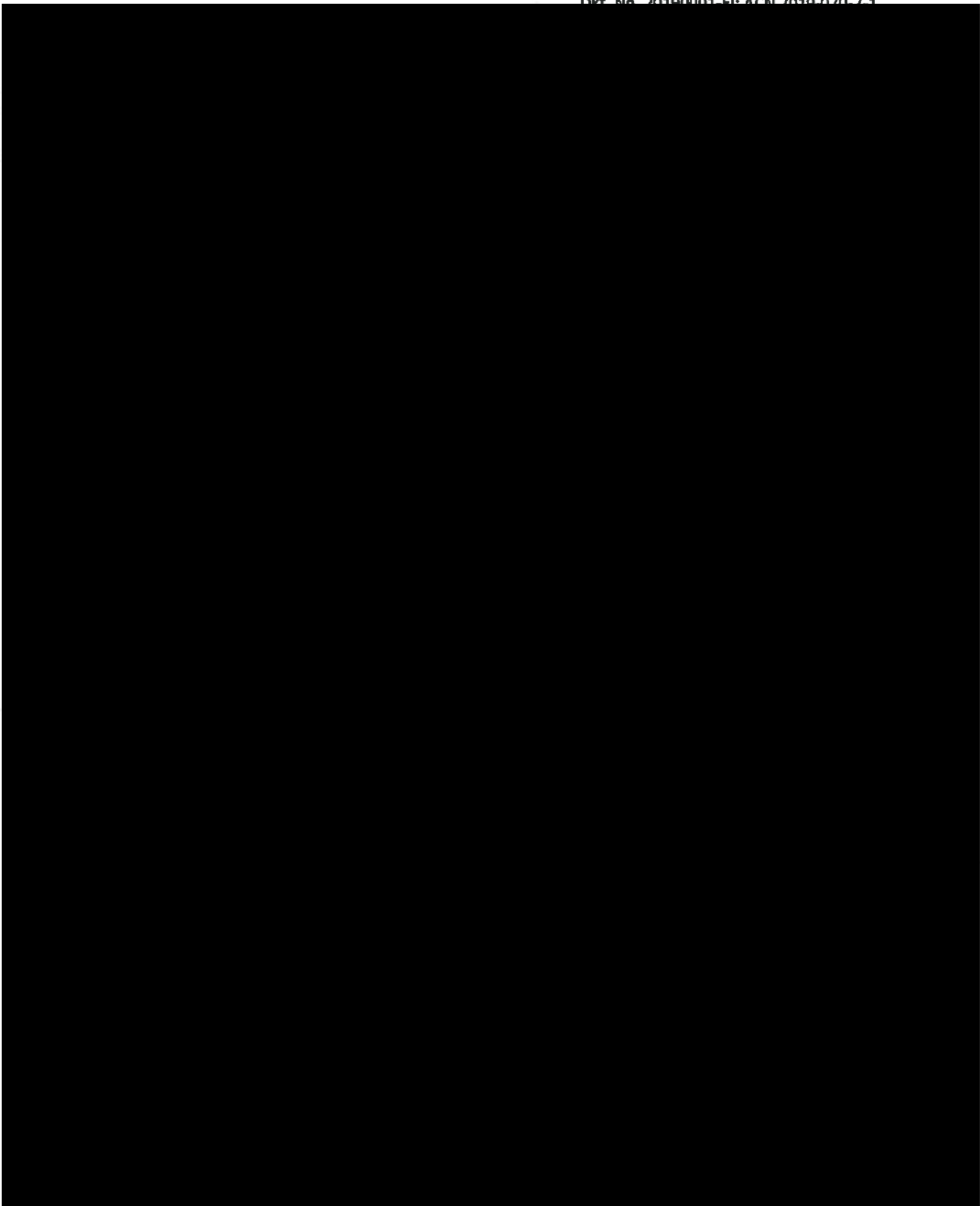
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CONFIDENTIAL

Duke Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-FL-ACN-2019-070-2-1

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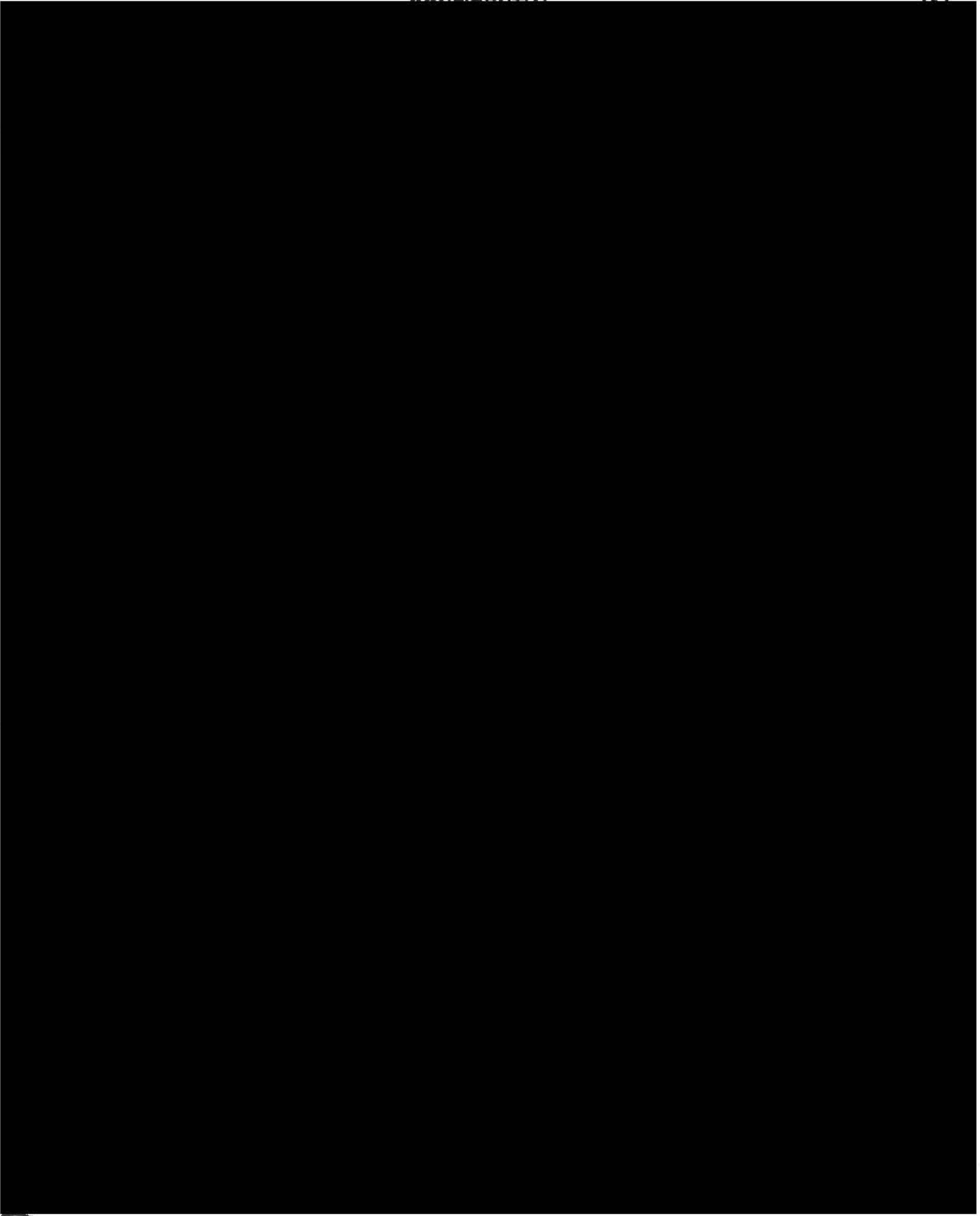
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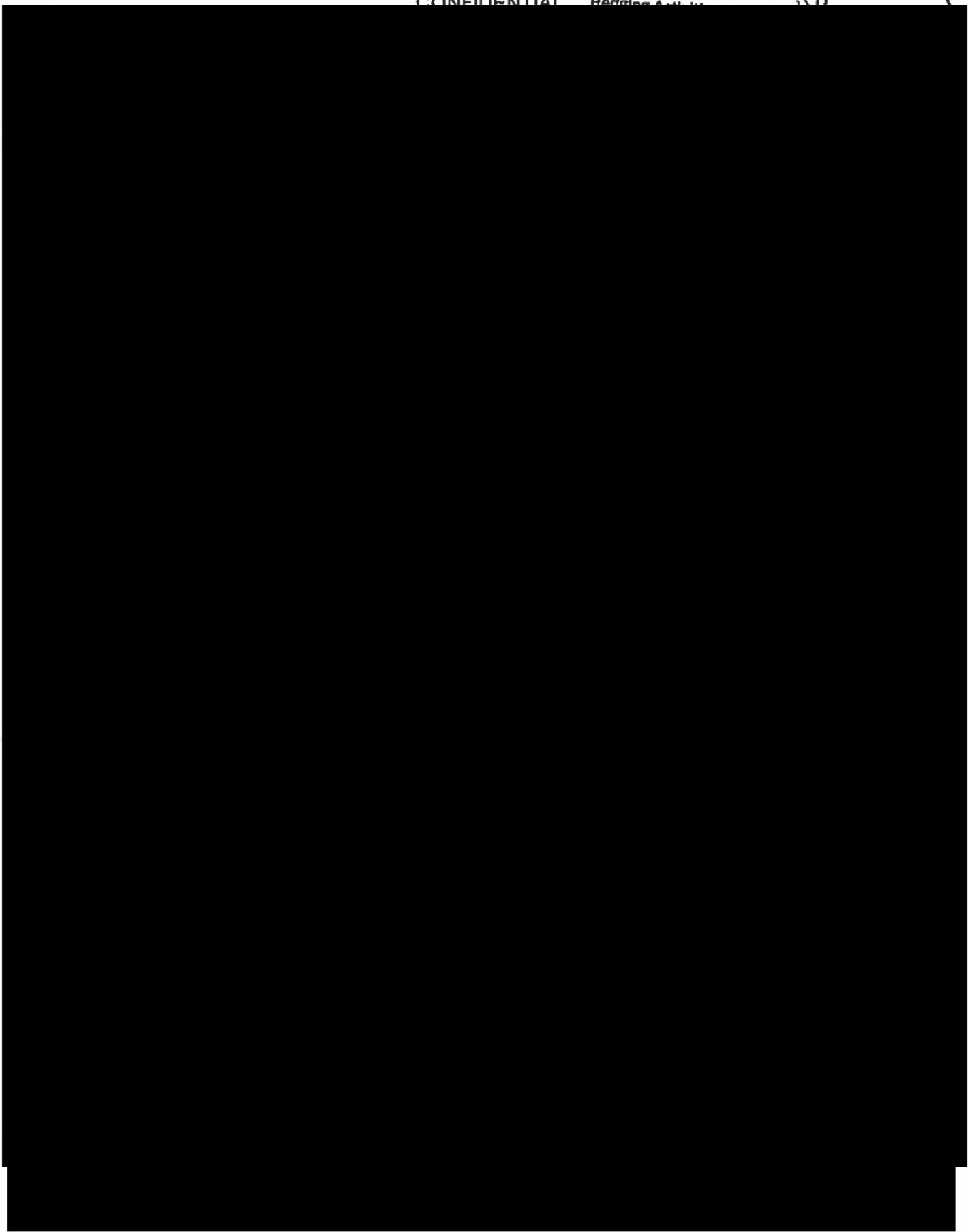
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Duke Energy Florida  
Hedging Activities

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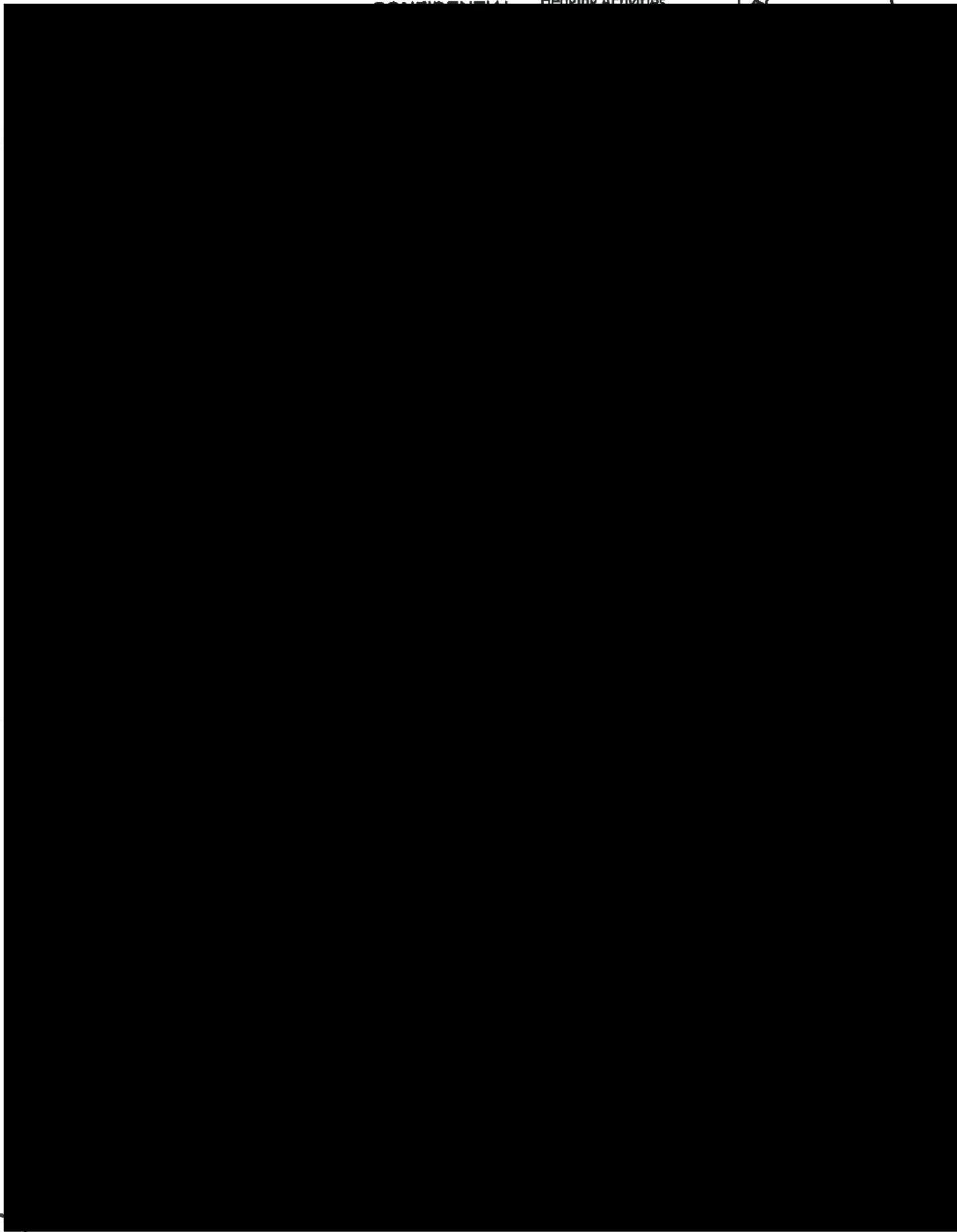
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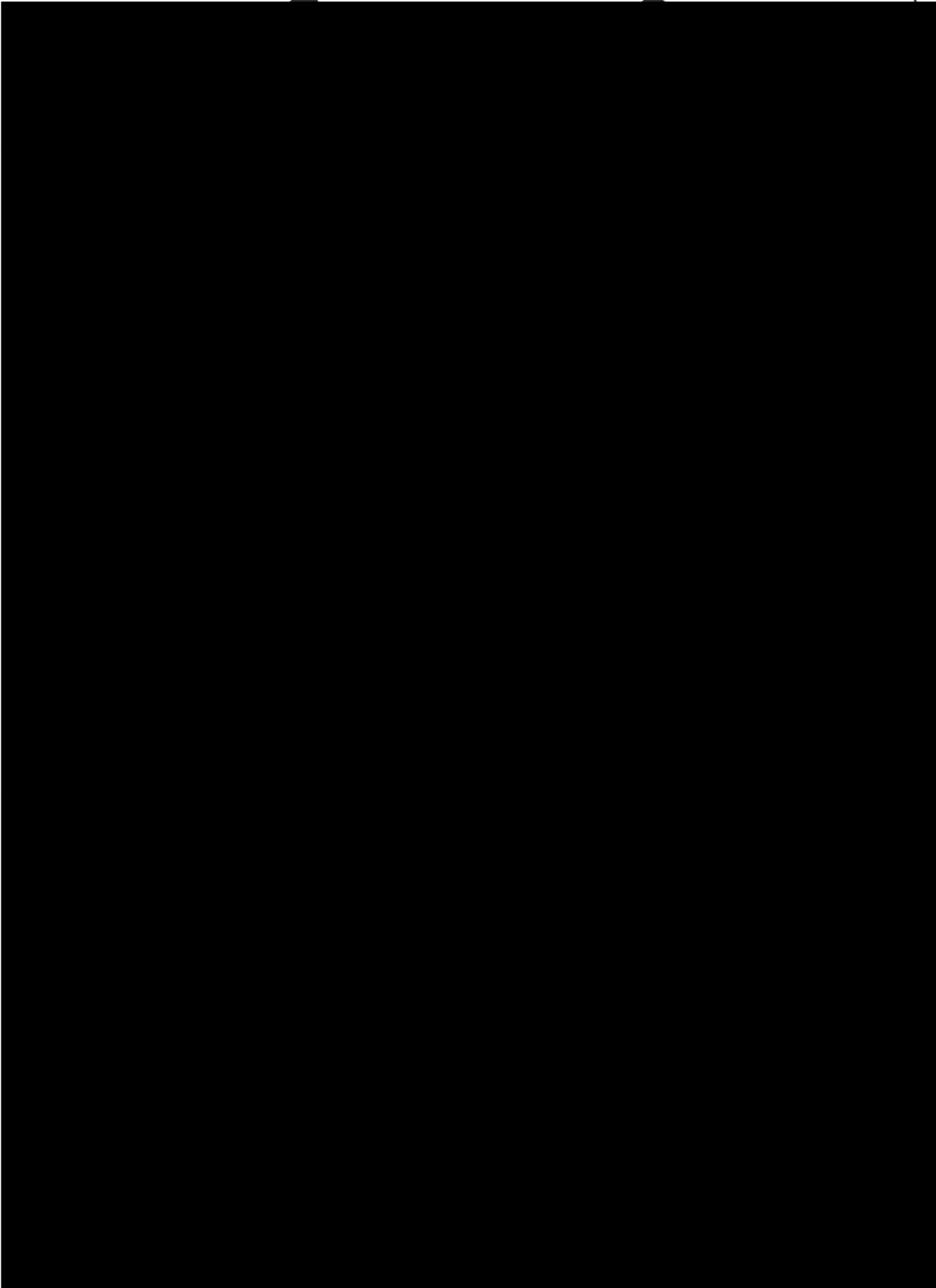
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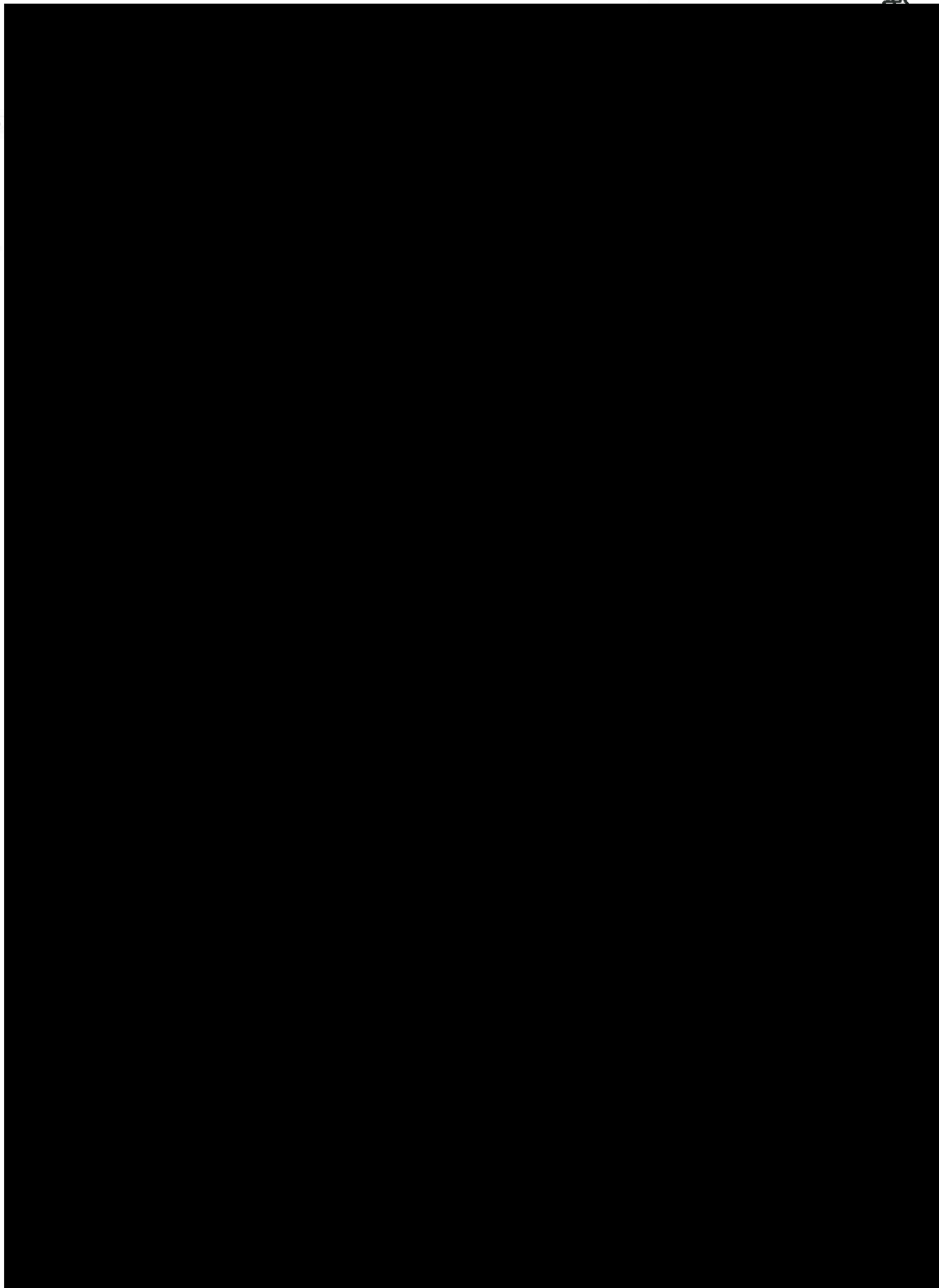
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46-3 p.2



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46-3 p.3



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**Work Paper 47**

# **Work Paper 47**



**DEF Gas Hedging Status  
CONFIDENTIAL**

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge
Financial	Financial Swap		8/1/2018	3358458	Merrill LynchCom E EM	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		9/1/2018	3358670	Scotia Bank	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		9/1/2018	3358030	Merrill LynchCom E EM	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3358677	BKMONTREAL	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		10/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub			\$3.0200	
Financial	Financial Swap		10/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub			\$3.0200	
Financial	Financial Swap		10/1/2018	3366897	Morgan Stanley E	IFERC	Transco Zone 4			\$2.9700	
Financial	Financial Swap		10/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4			\$2.9700	
Financial	Financial Swap		10/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4			\$2.9700	
Financial	Financial Swap		10/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4			\$2.9700	
Financial	Financial Swap		11/1/2018	3407887	Citigroup Energy E	IFERC	Henry Hub			\$3.1900	
Financial	Financial Swap		11/1/2018	3409077	JPMorganChase Bank E	IFERC	Henry Hub			\$3.1900	
Financial	Financial Swap		11/1/2018	3411171	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.1900	
Financial	Financial Swap		11/1/2018	3412832	Scotia Bank	IFERC	Henry Hub			\$3.1900	
Financial	Financial Swap		12/1/2018	3407033	BKMONTREAL	IFERC	Henry Hub			\$4.7400	
Financial	Financial Swap		12/1/2018	3407887	Citigroup Energy E	IFERC	Henry Hub			\$4.7400	
Financial	Financial Swap		12/1/2018	3409077	JPMorganChase Bank E	IFERC	Henry Hub			\$4.7400	
Financial	Financial Swap		12/1/2018	3411171	Merrill LynchCom E EM	IFERC	Henry Hub			\$4.7400	
Financial	Financial Swap		12/1/2018	3412832	Scotia Bank	IFERC	Henry Hub			\$4.7400	
Financial	Financial Swap		12/1/2018	3413580	BKMONTREAL	IFERC	Henry Hub			\$4.7400	

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Duke Energy Florida  
Hedging Activities  
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DEF Gas Hedging Status  
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As of December 31, 2018

Product	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge
Financial	Financial Option	Call	8/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3364489	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3364478	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3364479	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3369542	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3369543	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3370625	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3370626	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3377269	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3377269	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3379618	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3379618	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3380990	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3380990	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3382182	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3382182	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3383118	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3383118	NexEra Energy E EM G	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3385147	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3387837	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3387837	BKOMONTREAL	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3389134	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3399703	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3411943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3411943	MerrillynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Call	8/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Option	Put	8/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub			\$2.8950	
Financial	Financial Swap		8/1/2018	3368488	MerrillynchCom E EM B	IFERC	Henry Hub			\$2.8900	
Financial	Financial Swap		8/1/2018	3368489	MerrillynchCom E EM B	IFERC	Henry Hub			\$2.8900	
Financial	Financial Swap		8/1/2018	3380638	BKOMONTREAL	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3380677	BKOMONTREAL	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3389540	Scotts Bank	IFERC	Columbia Gulf			\$2.7600	
Financial	Financial Swap		8/1/2018	3383894	Morgan Stanley E	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3388870	Bank of America	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3383876	MerrillynchCom E EM	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3388897	Morgan Stanley E	IFERC	Texas Zone 4			\$2.8700	
Financial	Financial Swap		8/1/2018	3388103	Morgan Stanley E	IFERC	Texas Zone 4			\$2.8700	
Financial	Financial Swap		8/1/2018	3388278	Morgan Stanley E	IFERC	Henry Hub			\$2.9000	
Financial	Financial Swap		8/1/2018	3400237	BKOMONTREAL	IFERC	Columbia Gulf			\$2.7600	
Financial	Financial Swap		8/1/2018	3408860	Macquarie Bank Ltd	IFERC	Columbia Gulf			\$2.7800	
Financial	Financial Swap		8/1/2018	3383854	Morgan Stanley E	IFERC	Texas Zone 4			\$2.8700	
Financial	Financial Swap		8/1/2018	3378419	Scotts Bank	IFERC	Texas Zone 4			\$2.8700	
			8/1/2018 Total								

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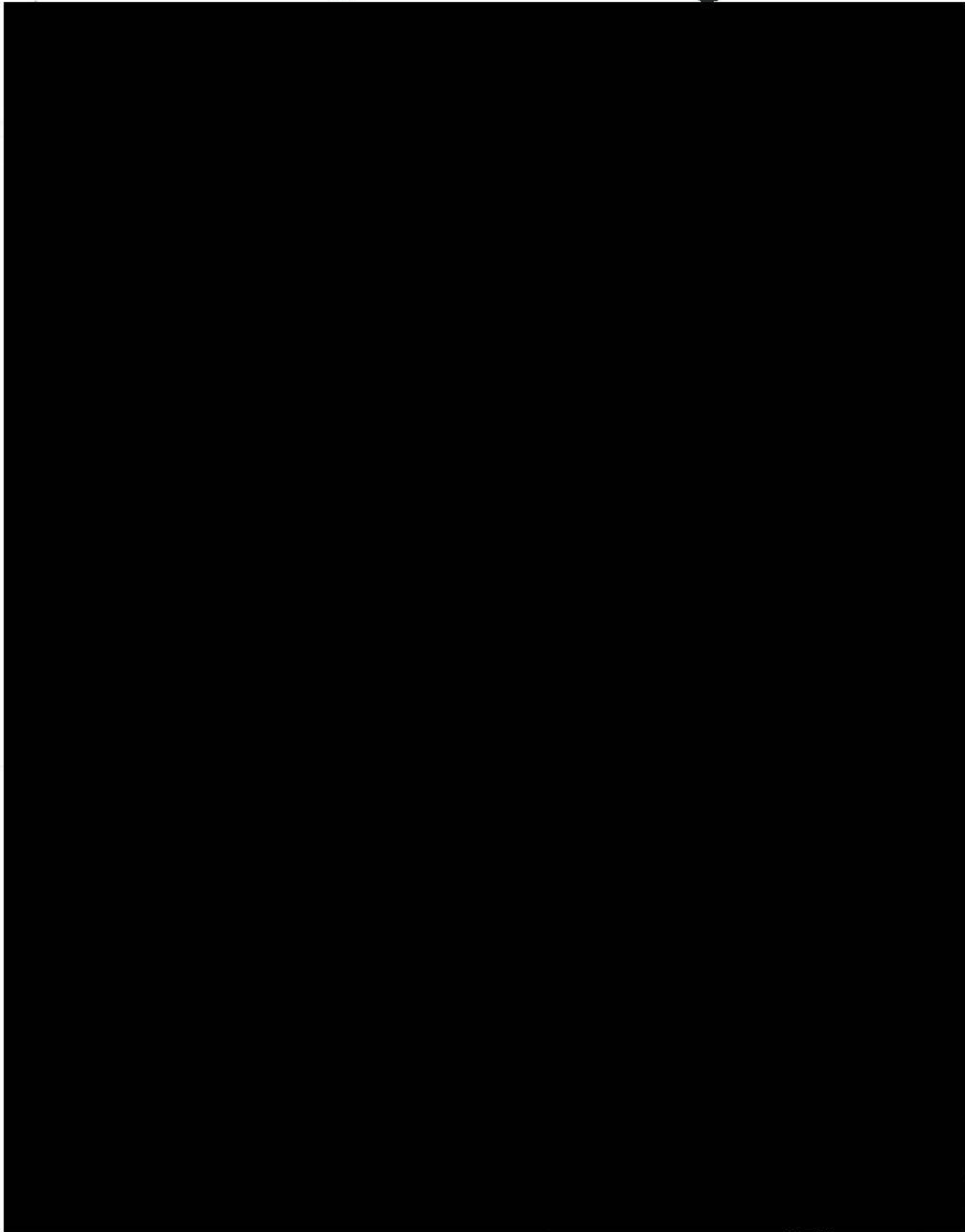
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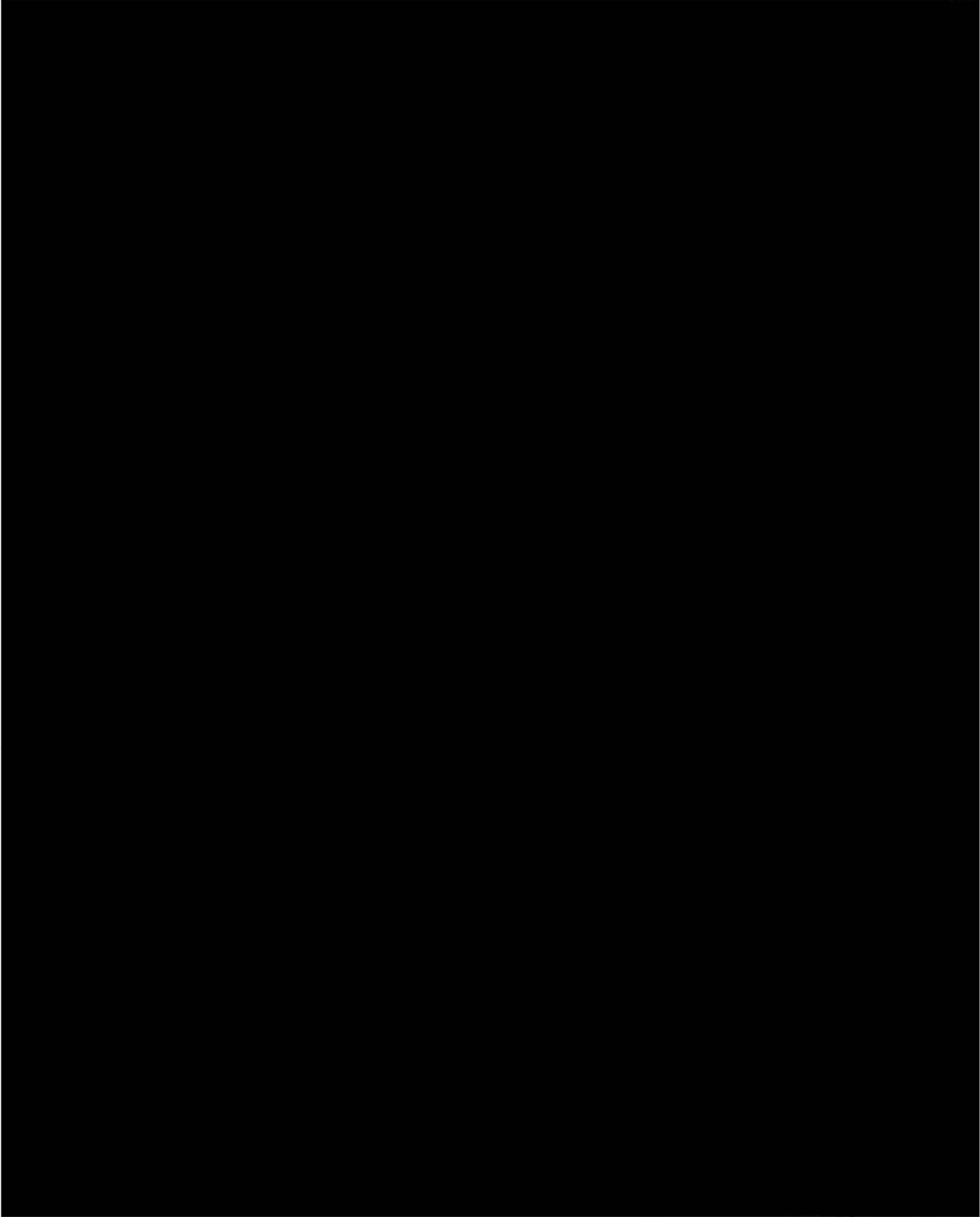
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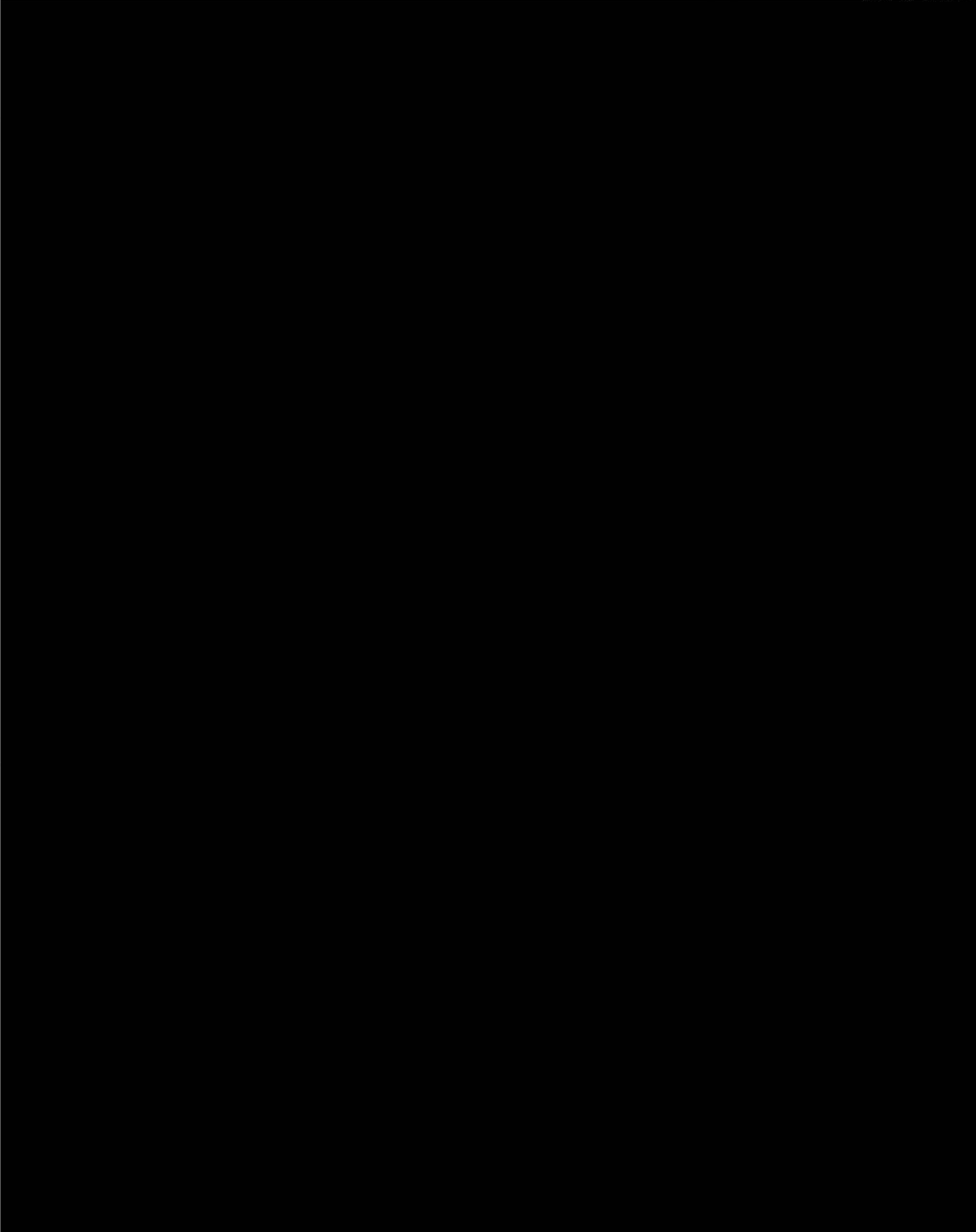
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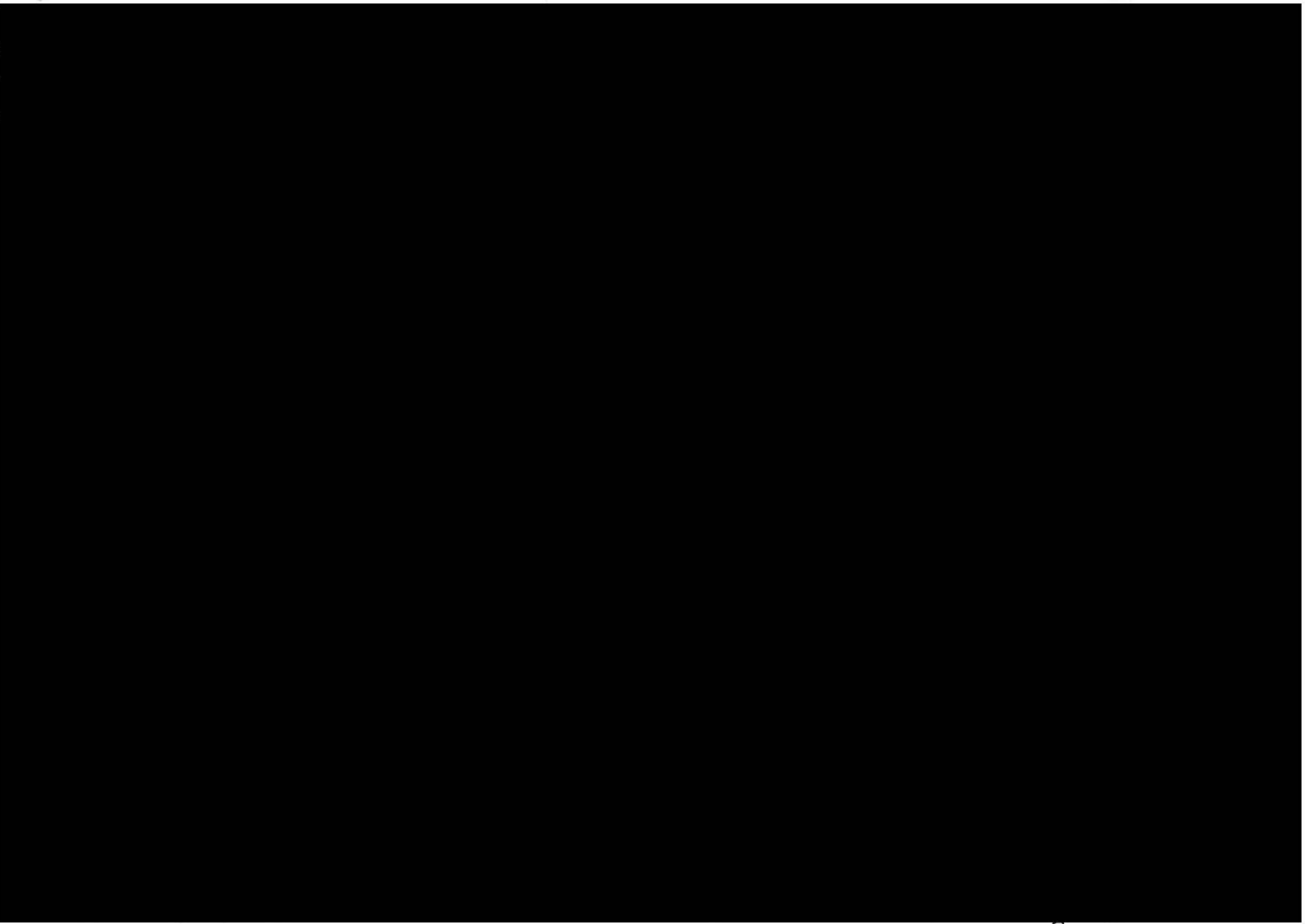
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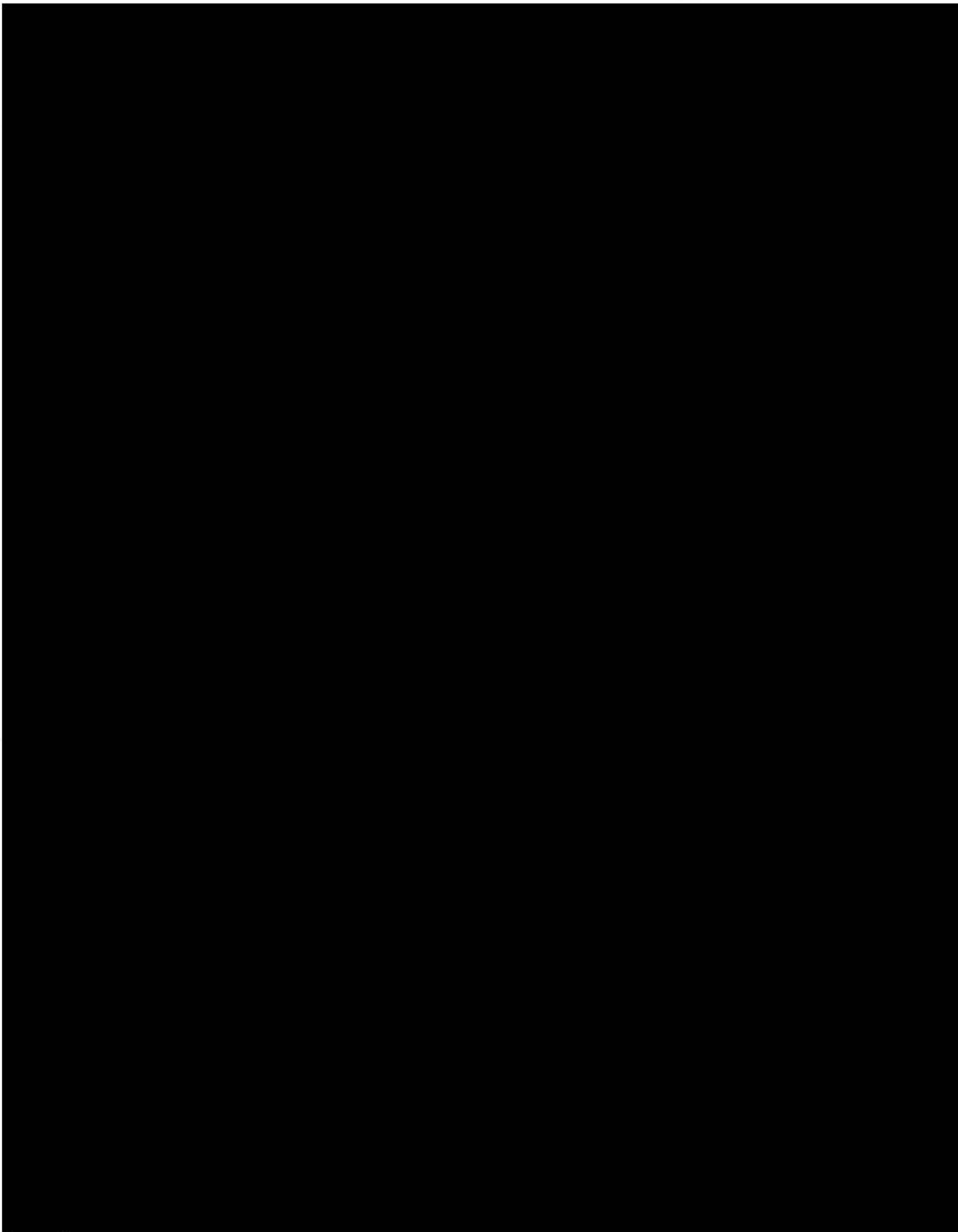
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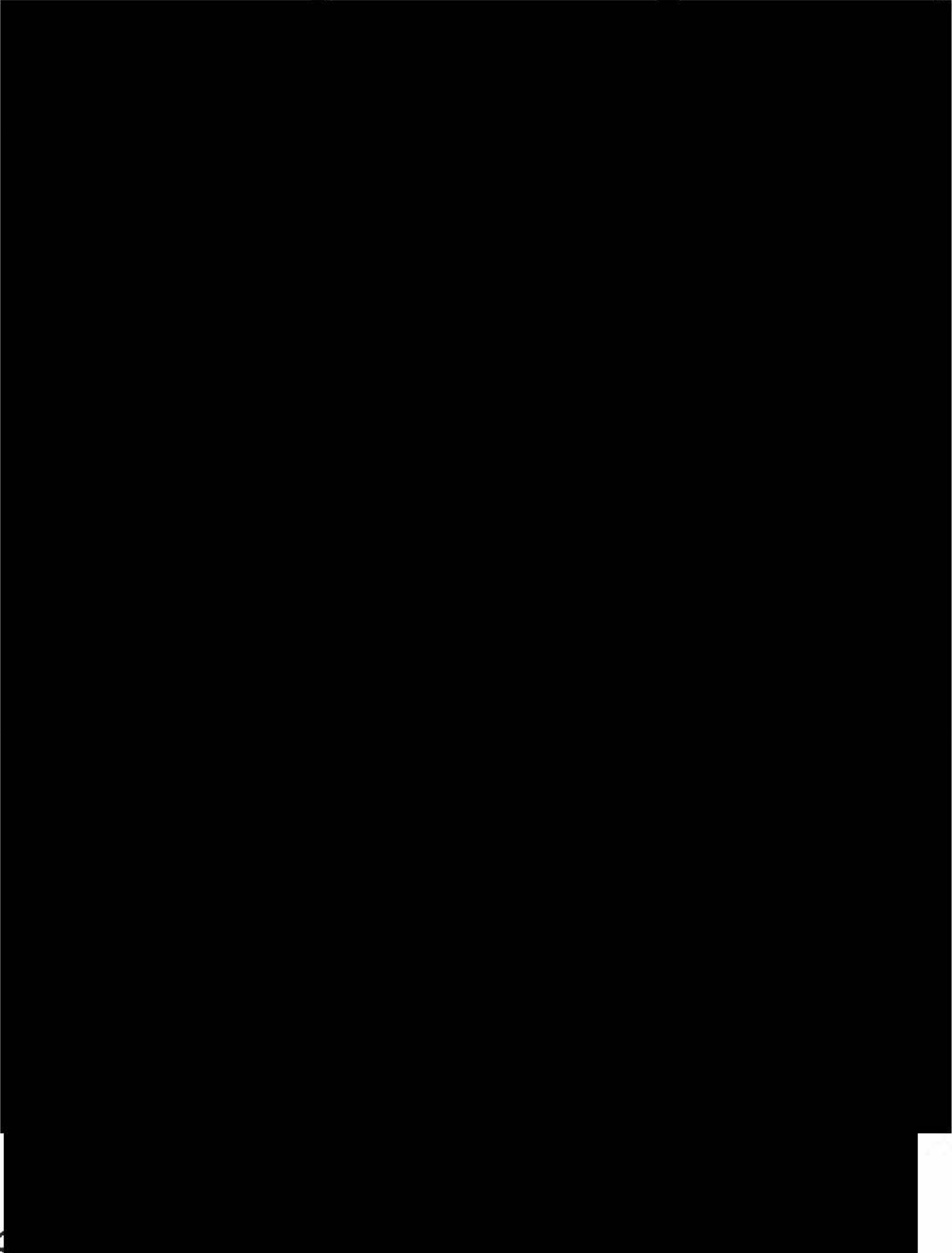
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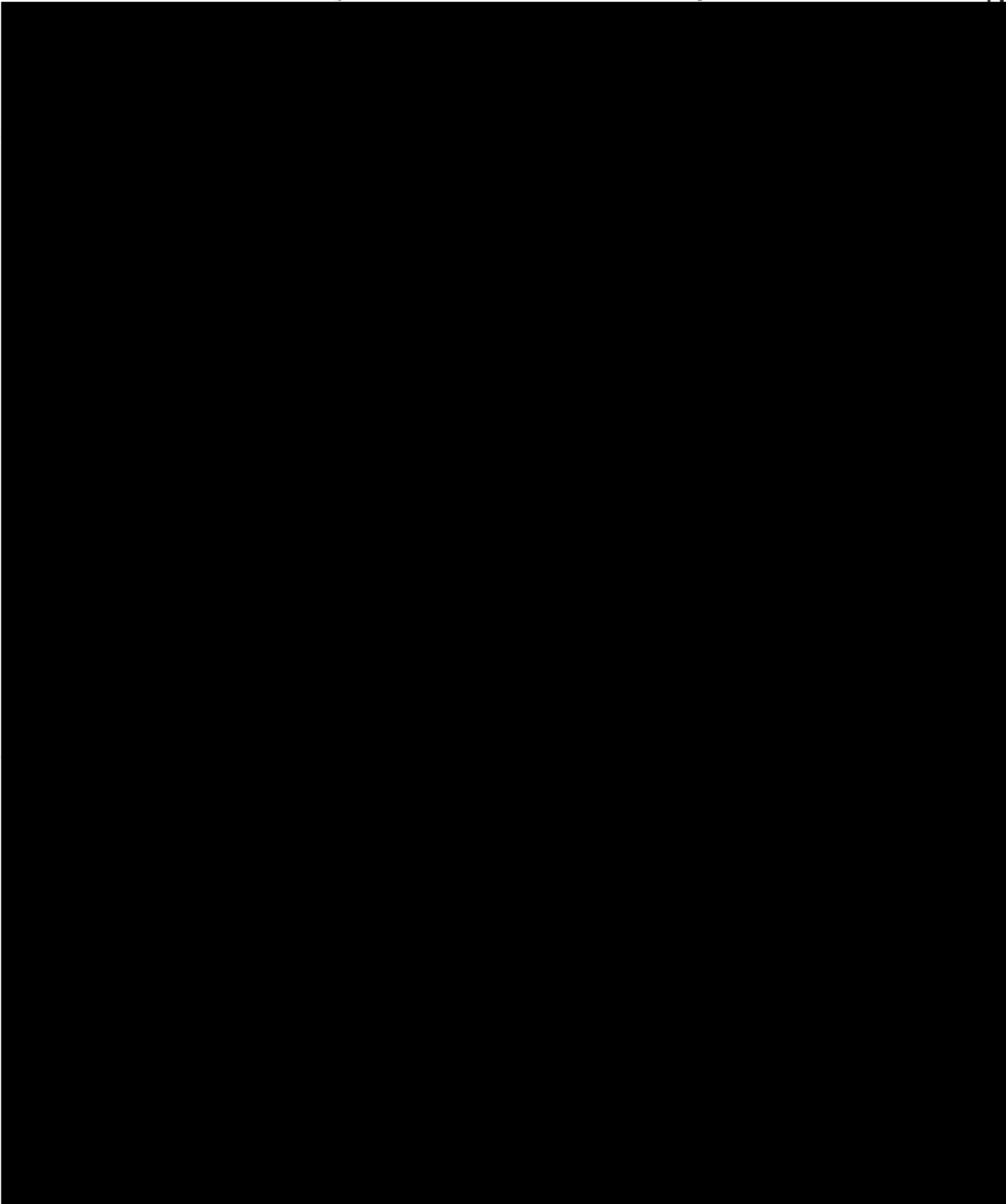
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Trade Reference 1631143

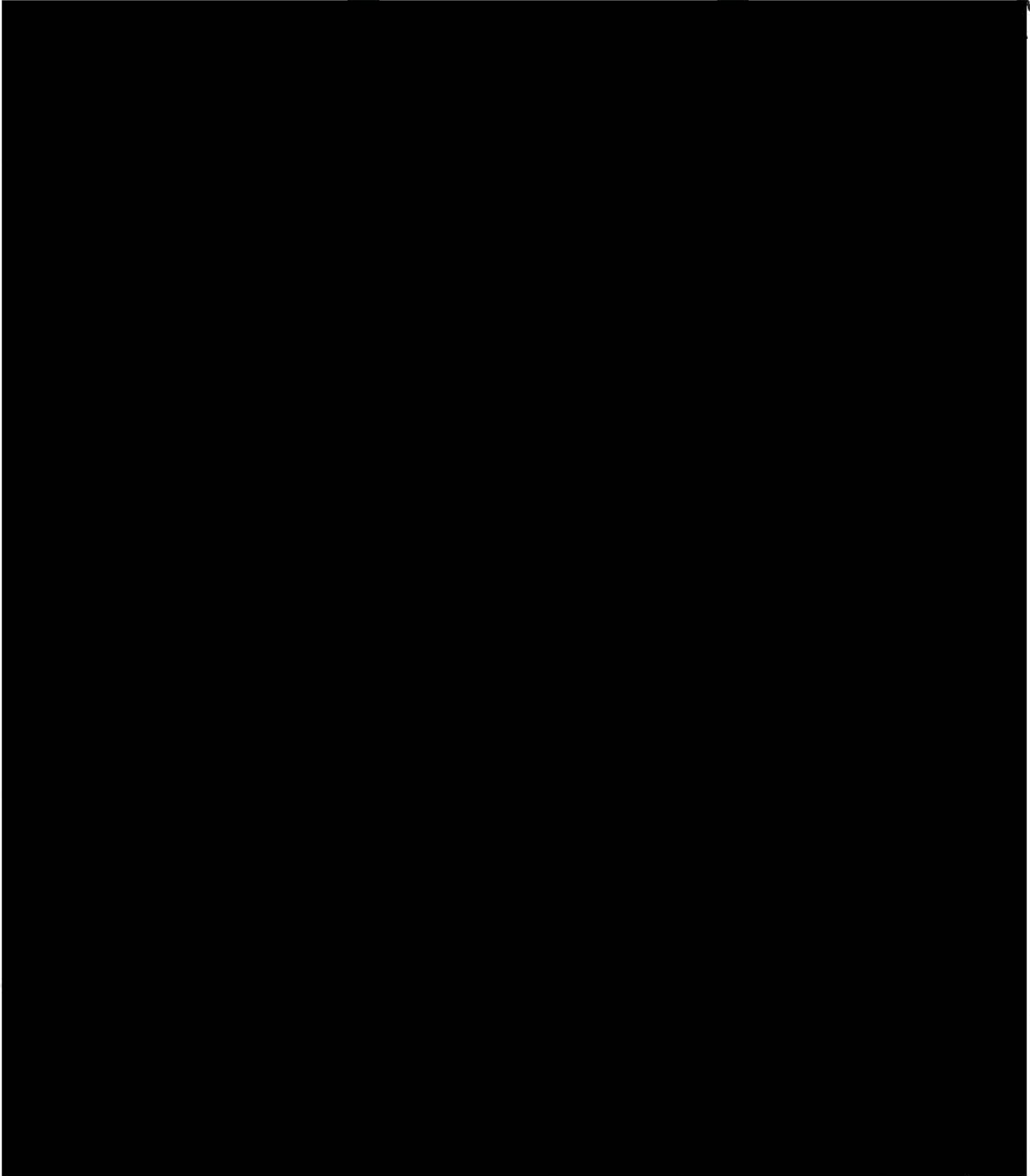
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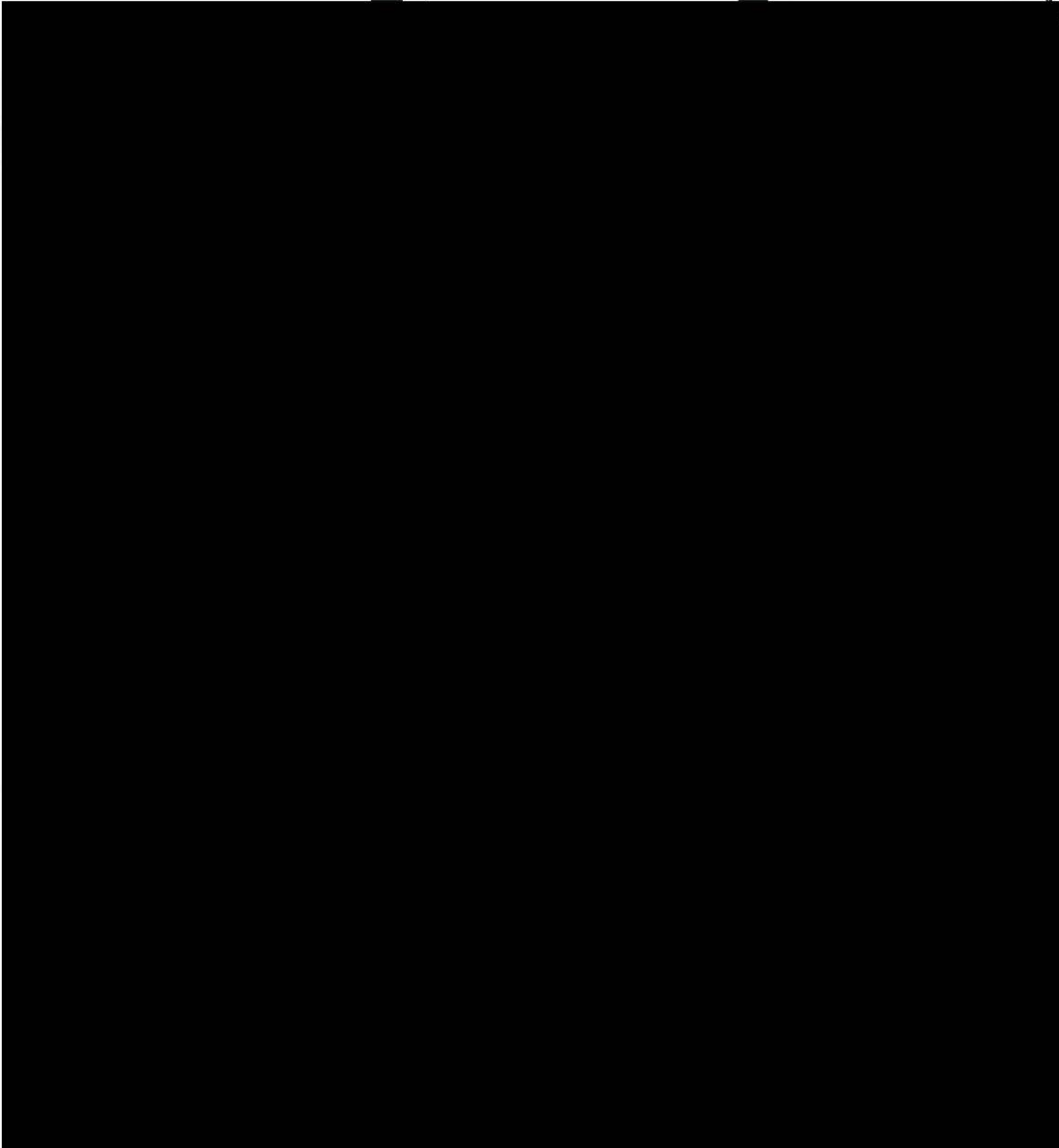


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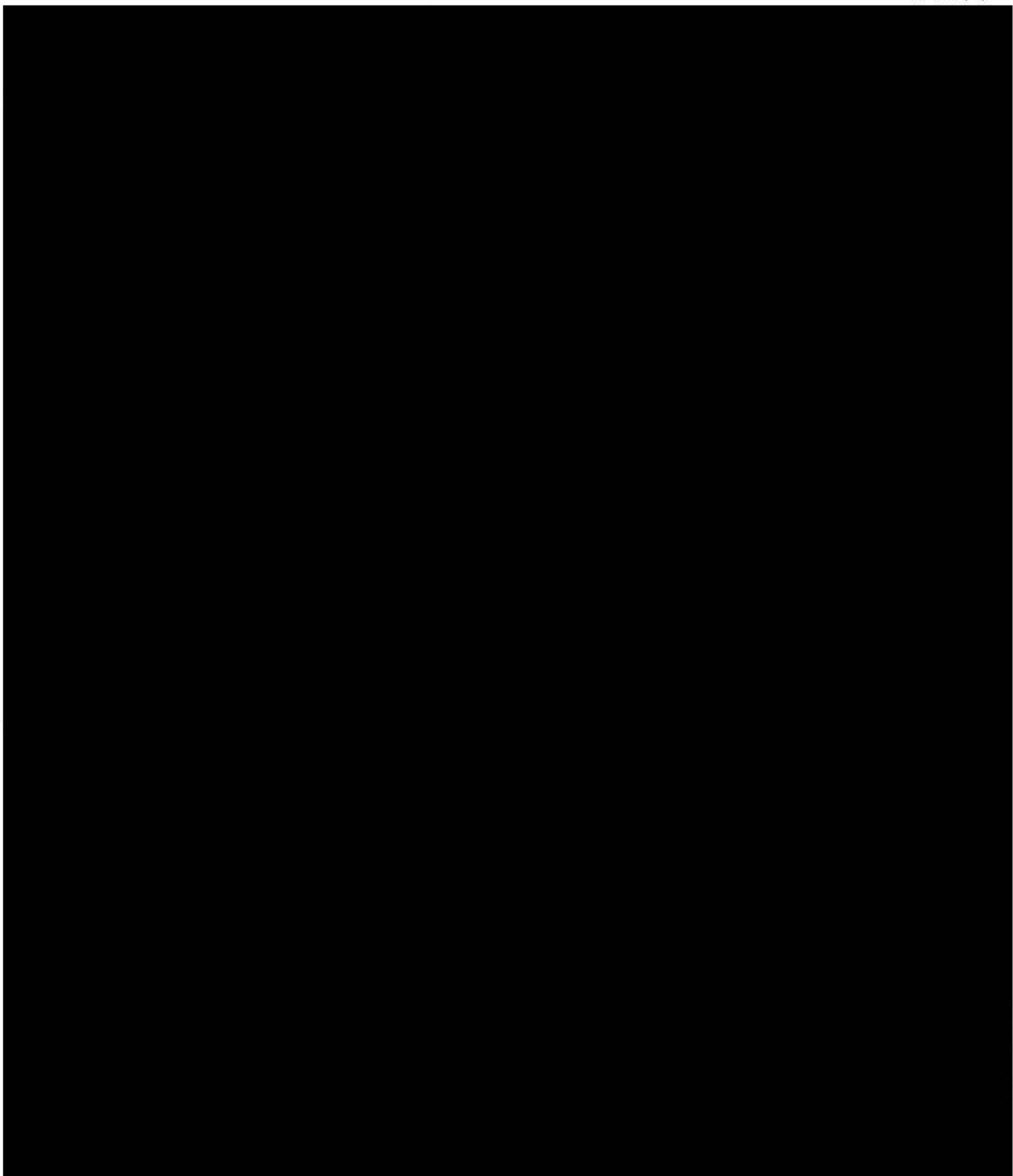
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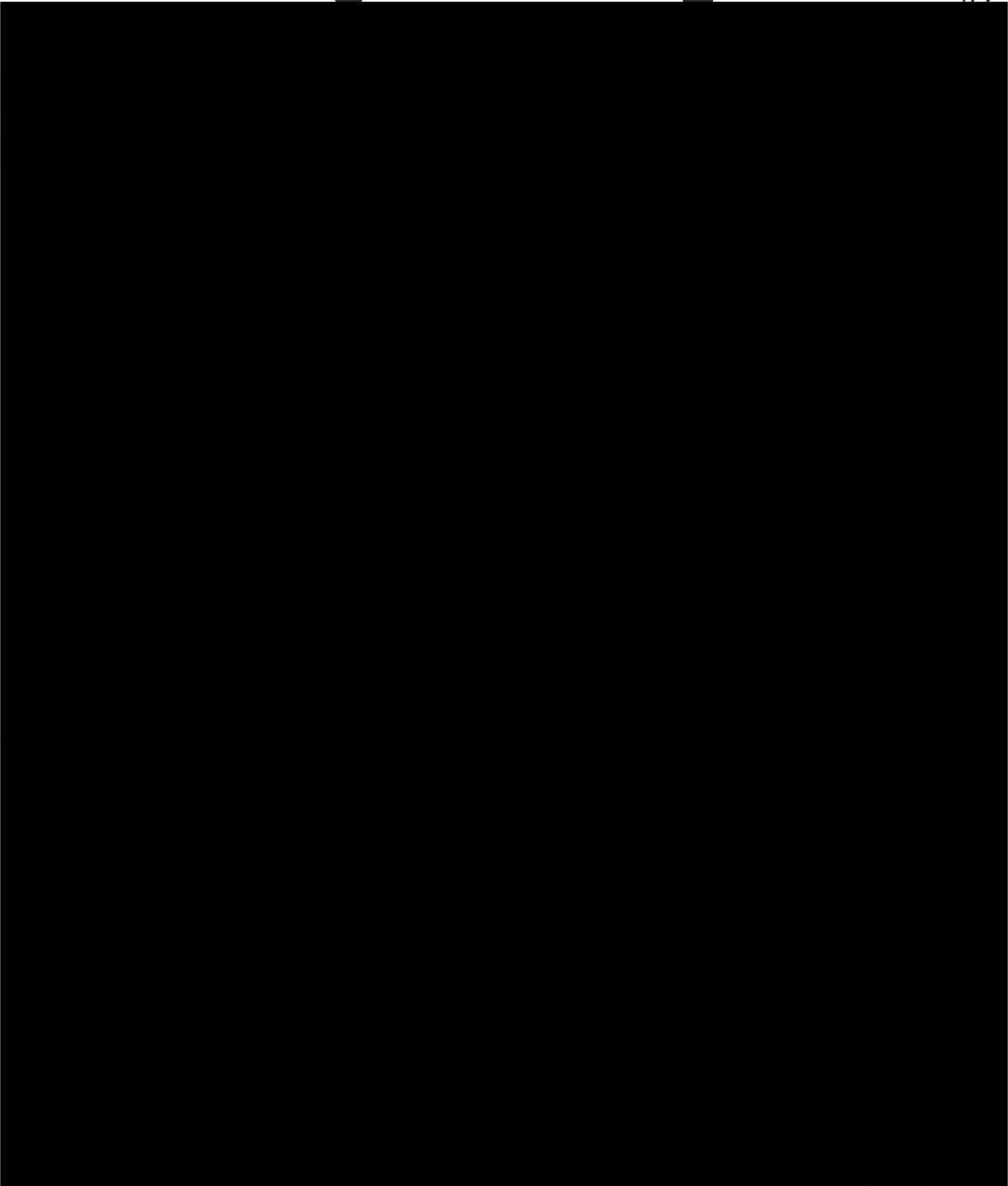


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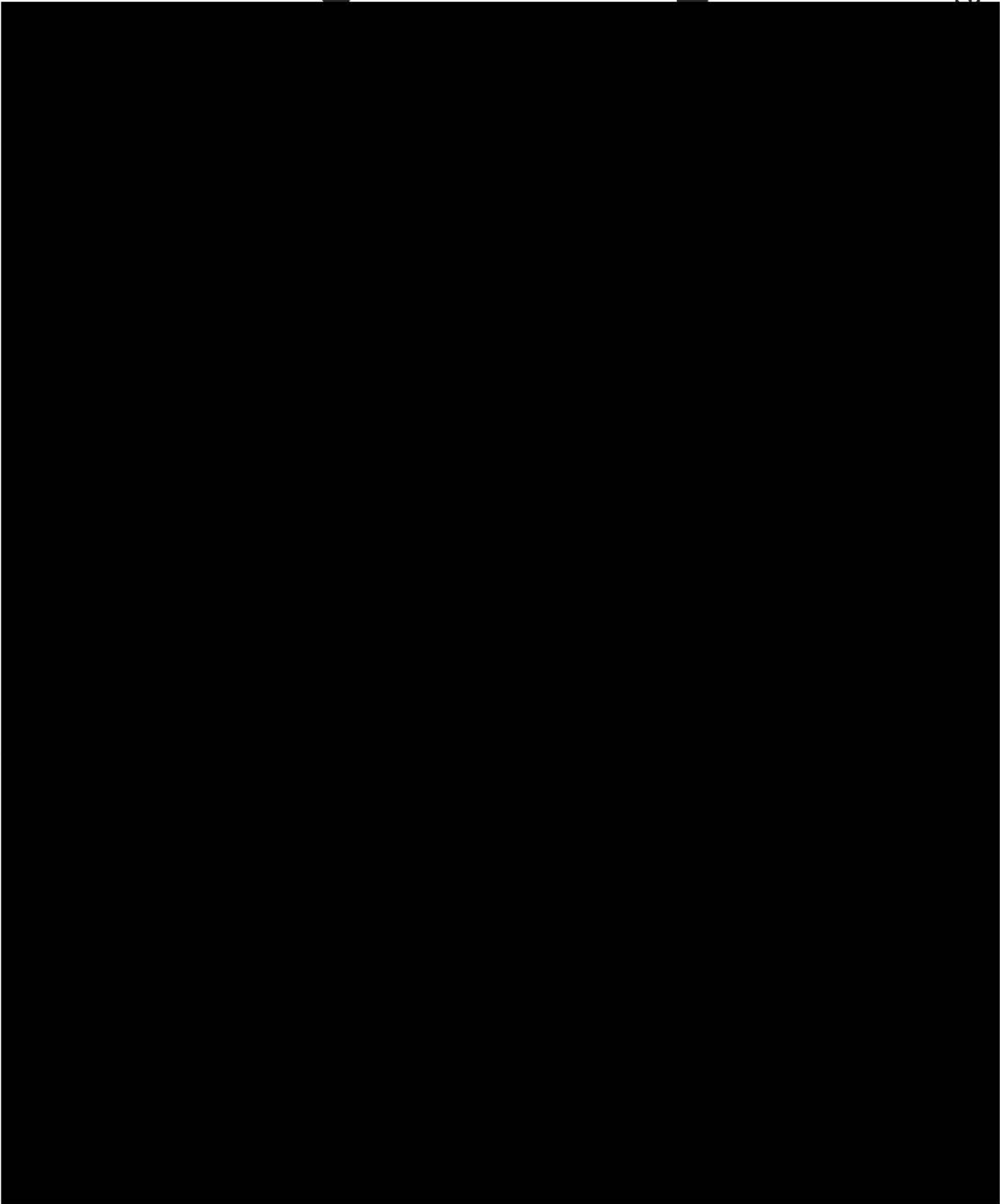


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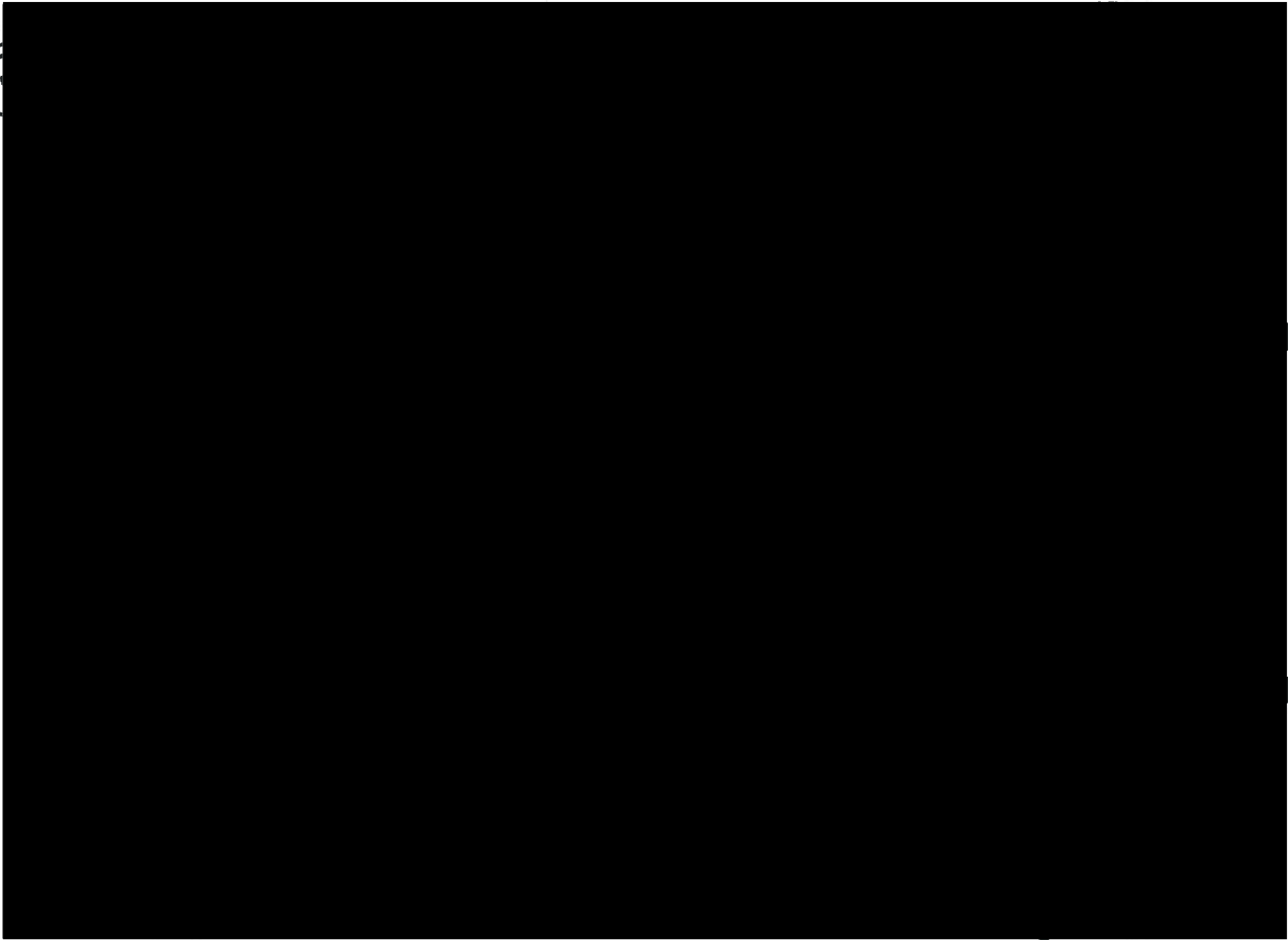
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C 14 of 25

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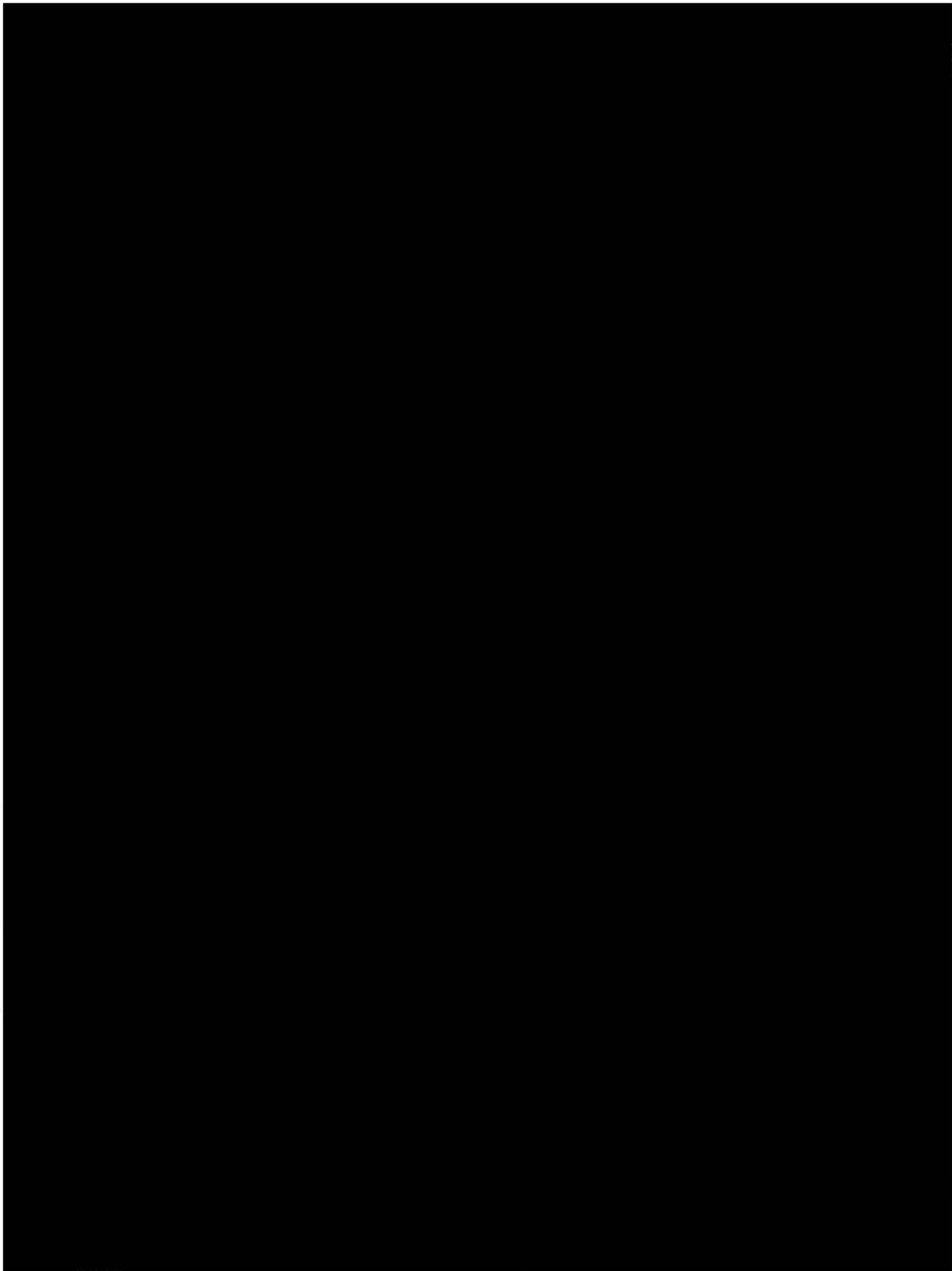
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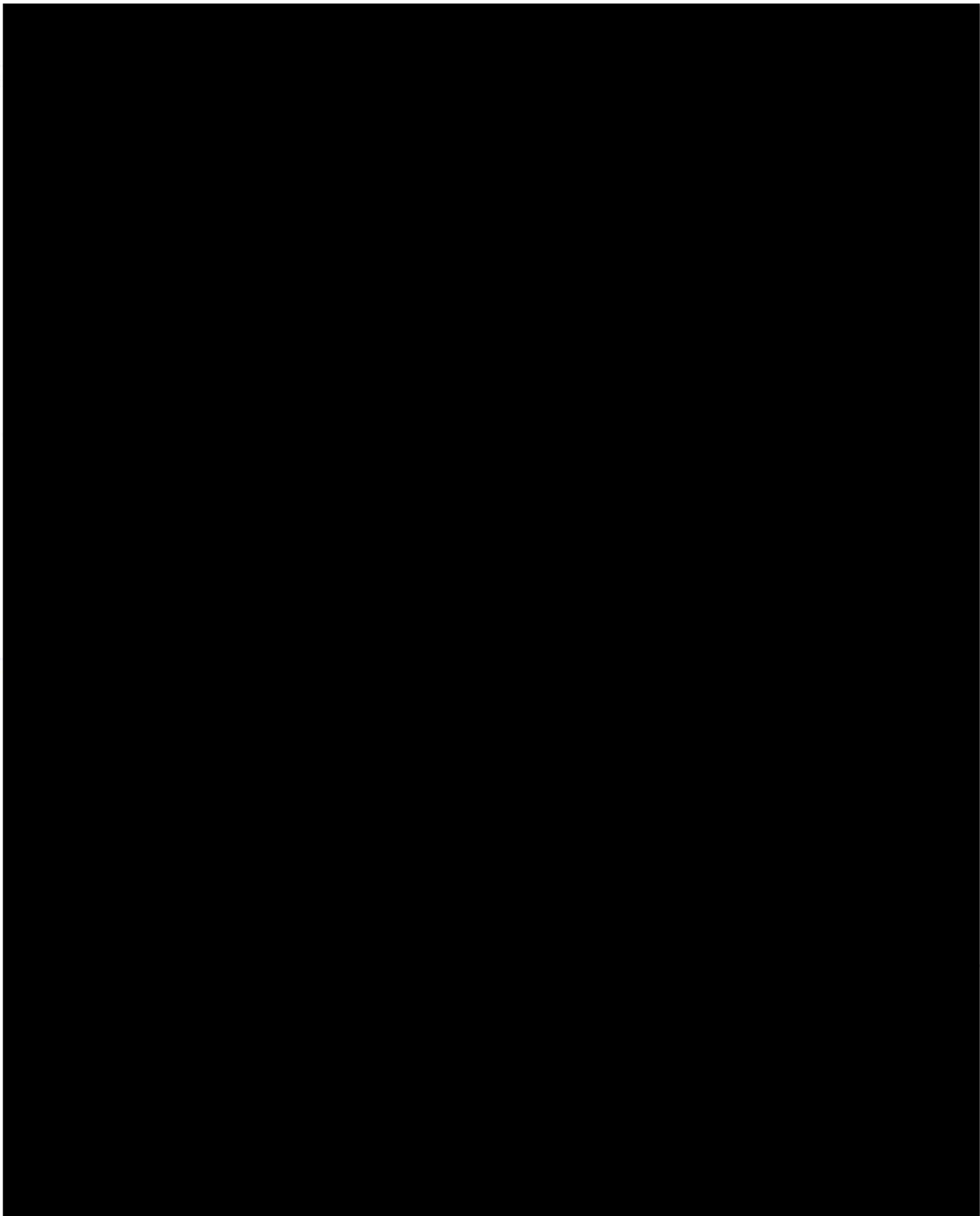
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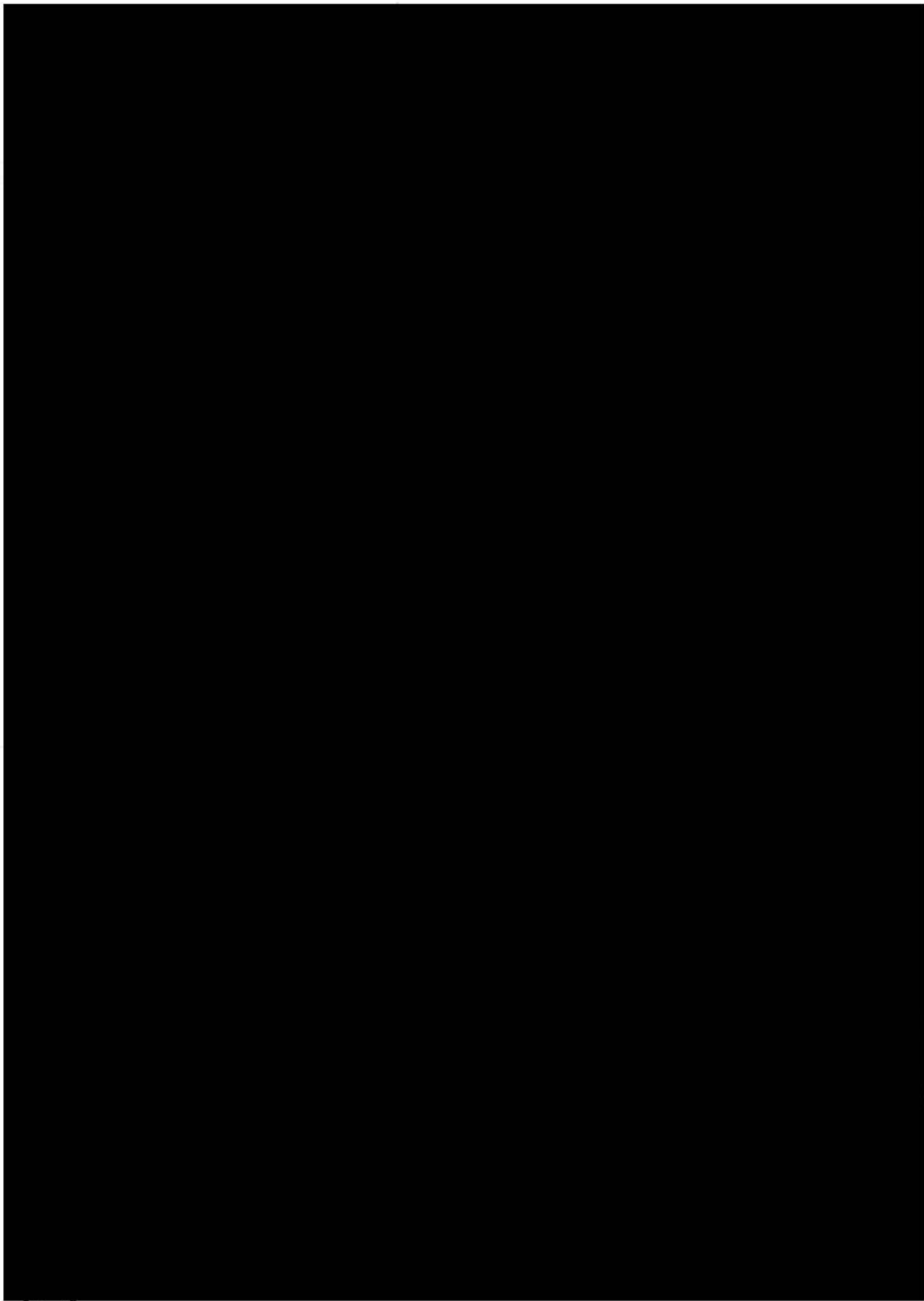
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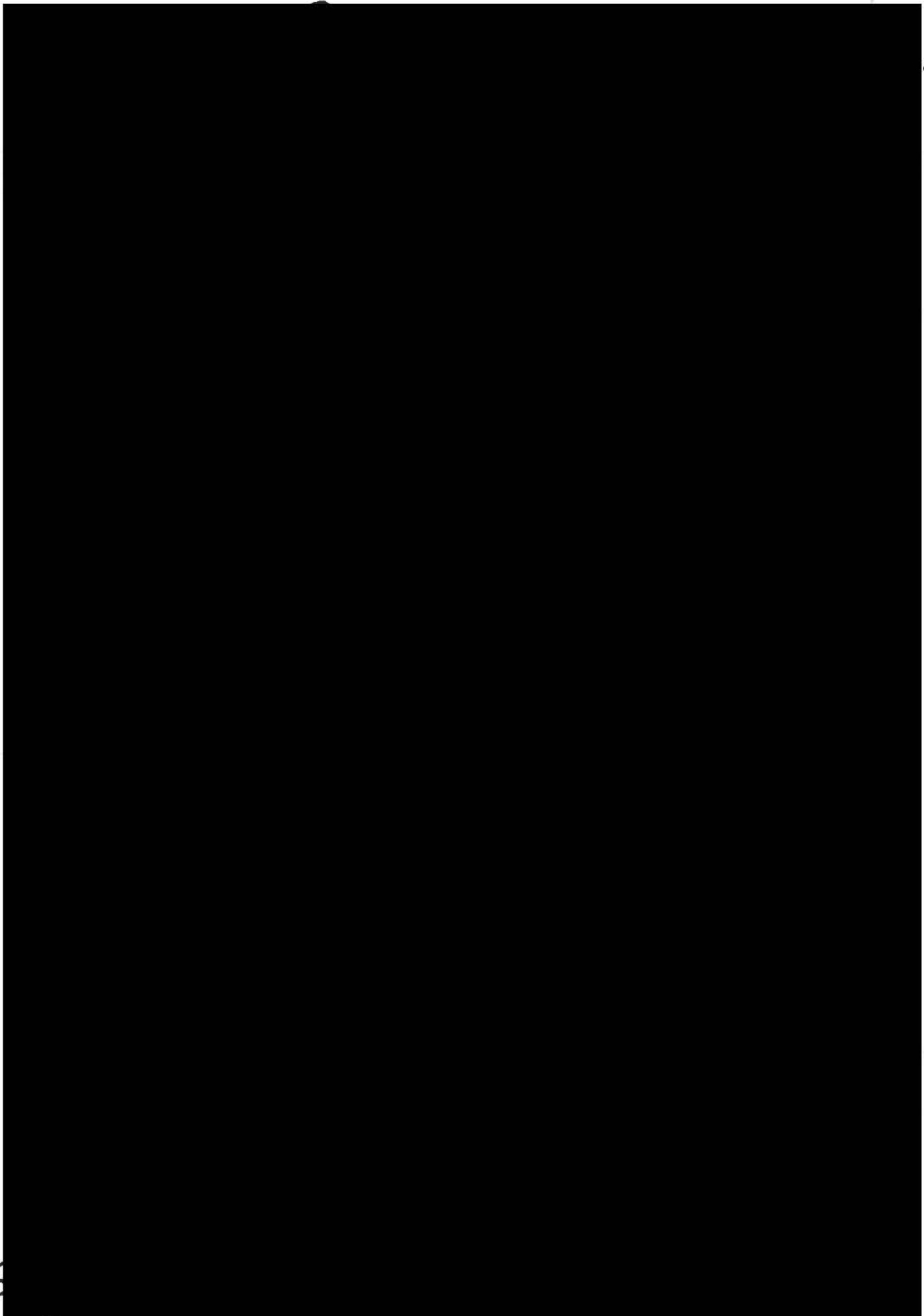
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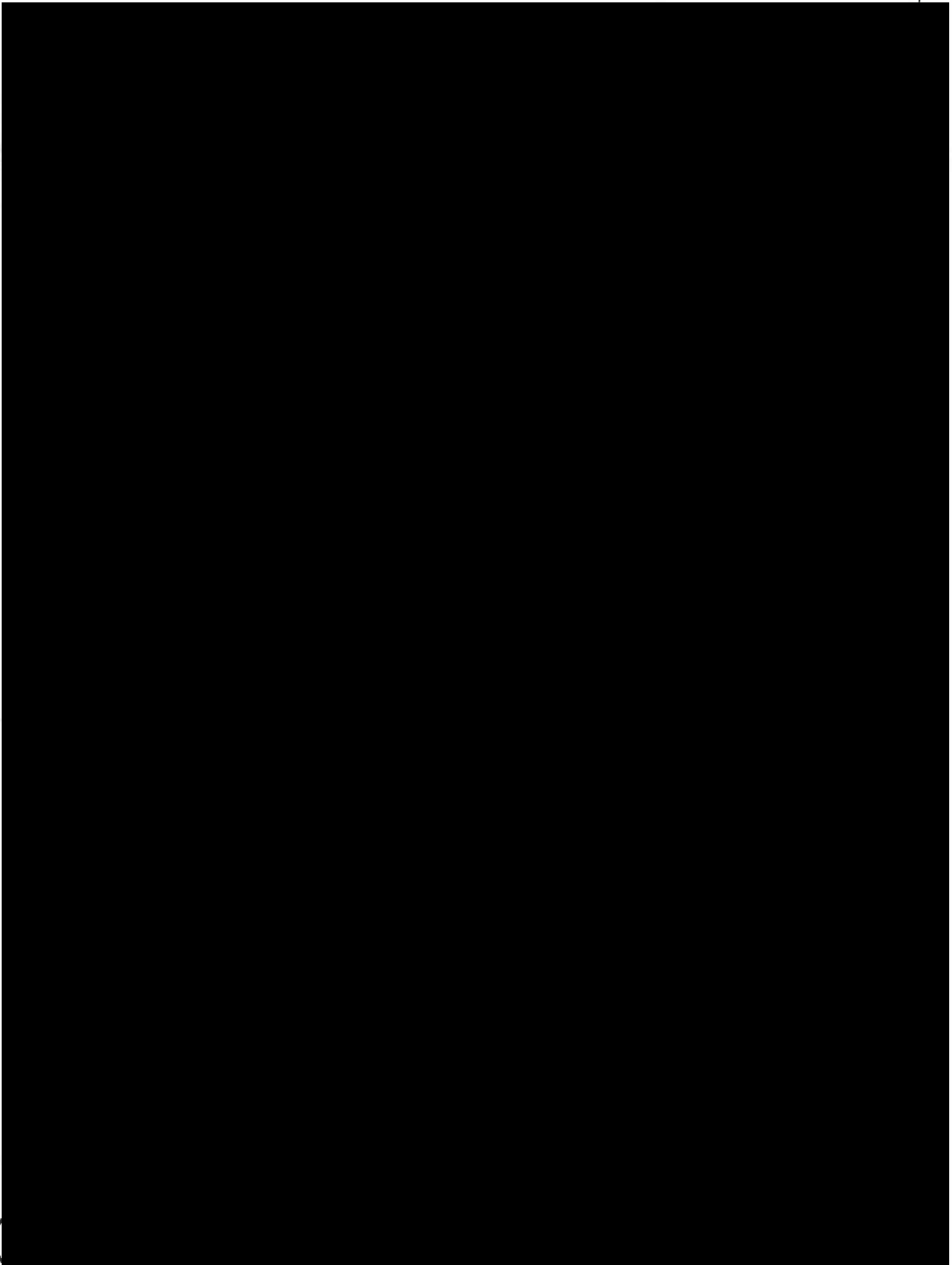


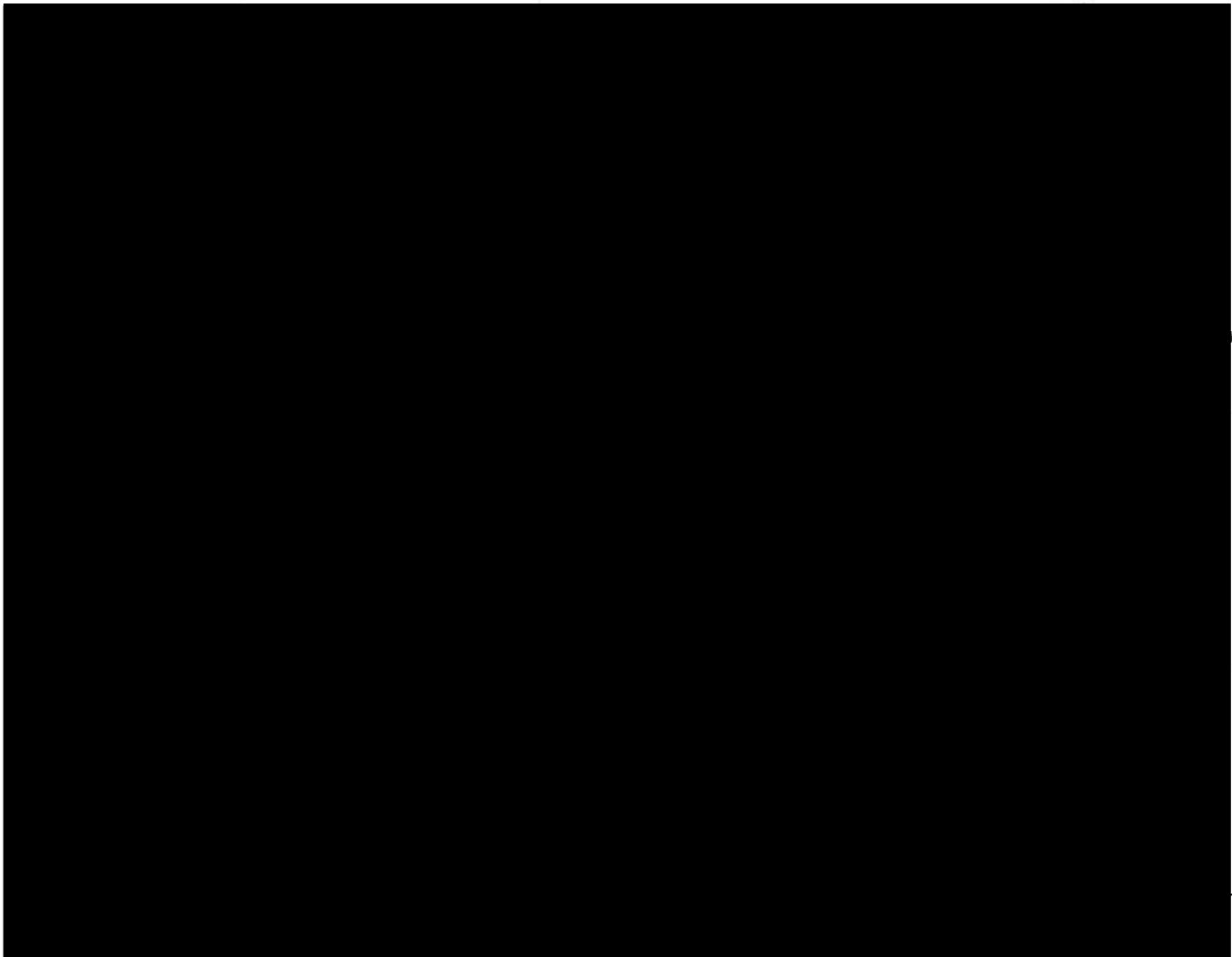


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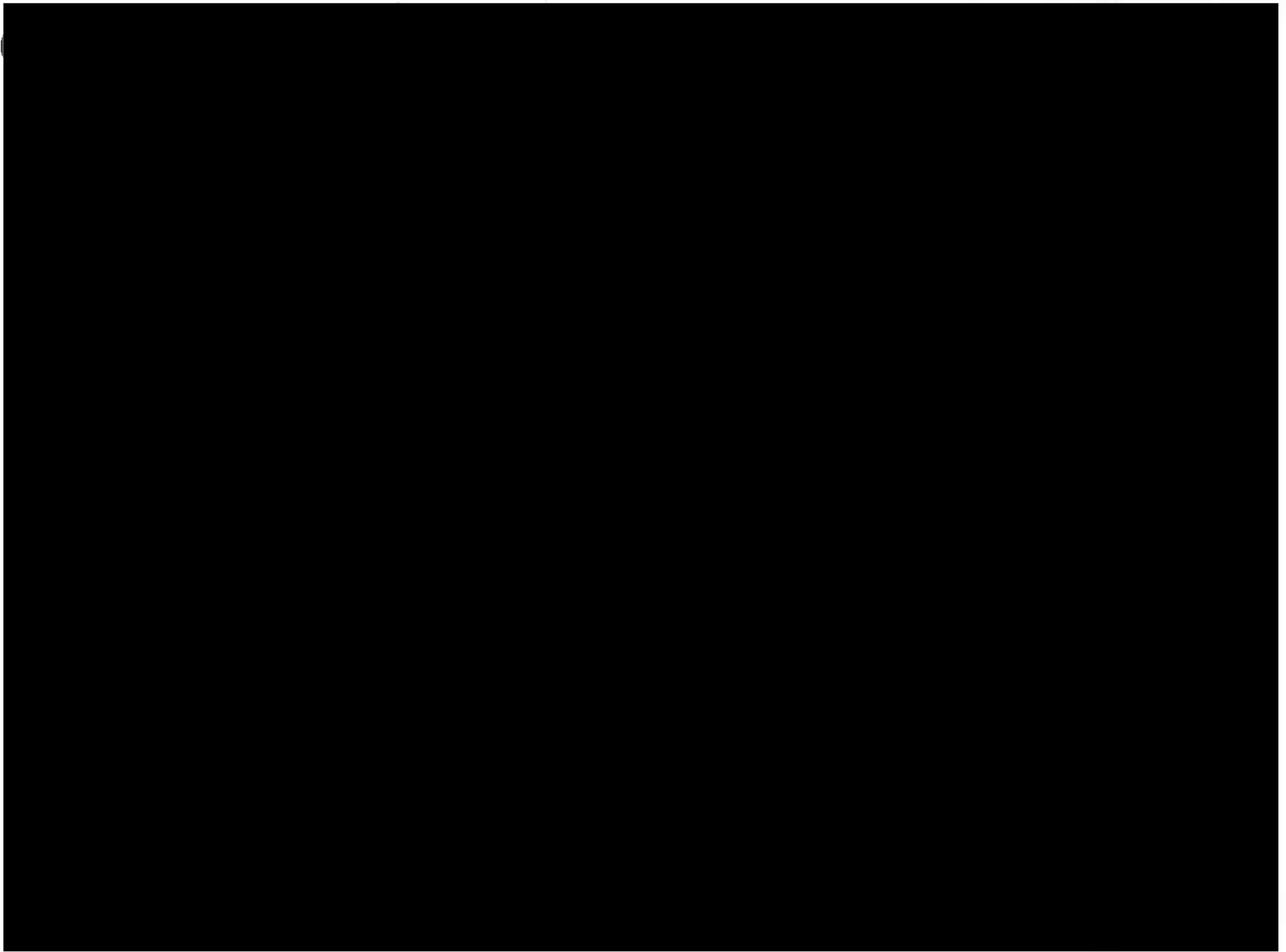
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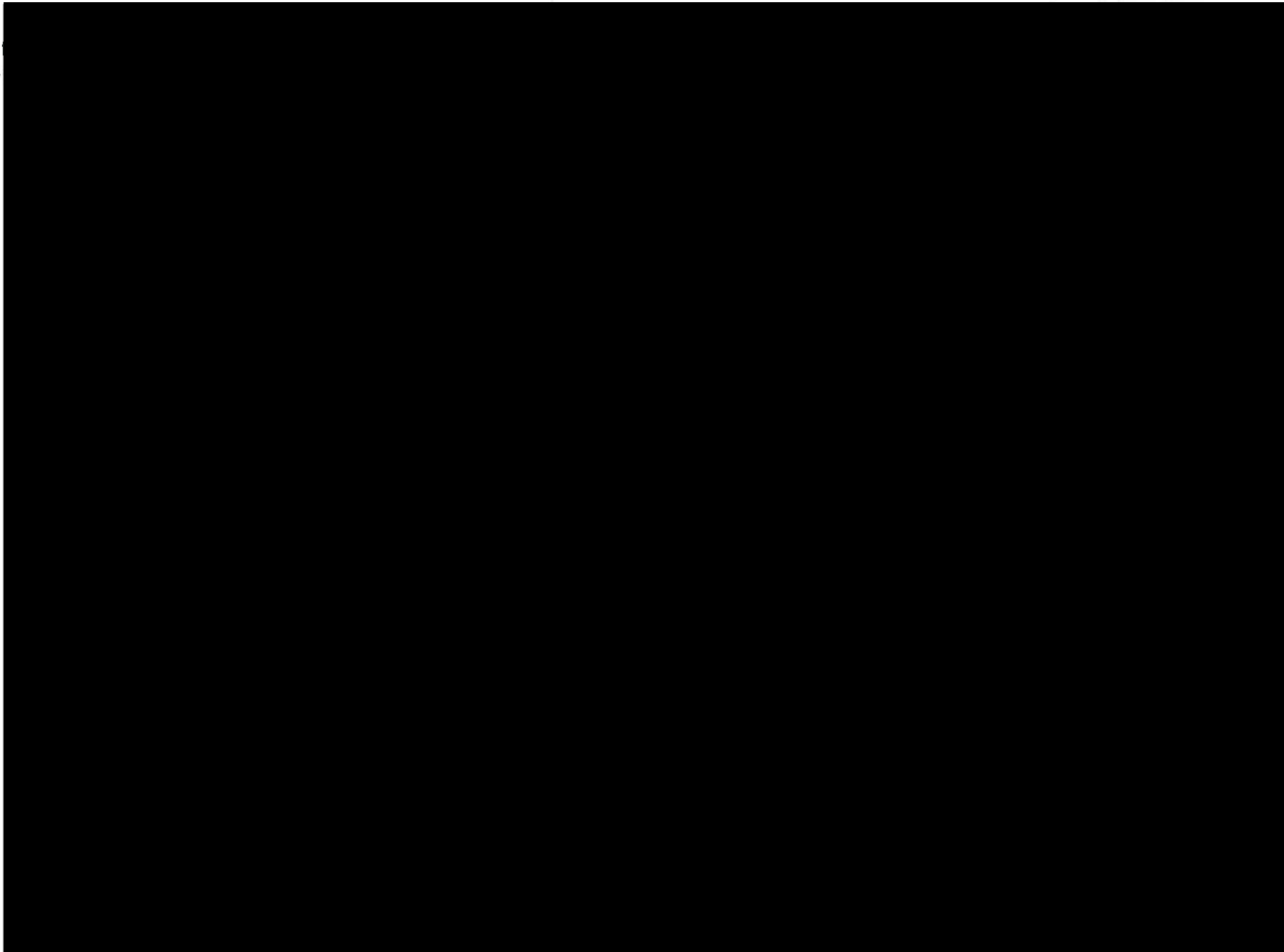




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DEF Gas Hedging Status  
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As of December 31, 2018

Trade Date	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Field Price	Settlement	Payoff/Cost/Ln Hedge
10/1/2018	Financial Option	Call	10/1/2018	3364488	Morgan Stanley E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3364488	Morgan Stanley E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3364878	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3364878	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3369562	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3369562	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3370625	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3370625	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3374394	Morgan Stanley E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3374394	Morgan Stanley E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3375409	Morgan Stanley E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3375409	Morgan Stanley E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3377260	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3377260	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3378618	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3378618	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3380906	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3380906	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3382162	NatEne EnergyE EM G	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3382162	NatEne EnergyE EM G	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3383110	NatEne EnergyE EM G	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3383110	NatEne EnergyE EM G	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3387637	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3387637	BROMONTREAL	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3389783	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3389783	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3441843	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3441843	Merrill LynchCom E EM	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Call	10/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Option	Put	10/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L10	Henry Hub			\$3.0218	
10/1/2018	Financial Swap		10/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3358030	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3353338	BROMONTREAL	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3358777	BROMONTREAL	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3389540	Scotiabank	IFERC	Columbia Gulf			\$2.8400	
10/1/2018	Financial Swap		10/1/2018	3363984	Morgan Stanley E	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3358678	Scotiabank	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3362878	Merrill LynchCom E EM	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3368978	Morgan Stanley E	IFERC	Trinidad Zone 4			\$2.9700	
10/1/2018	Financial Swap		10/1/2018	3368983	Morgan Stanley E	IFERC	Trinidad Zone 4			\$2.9700	
10/1/2018	Financial Swap		10/1/2018	3368278	Morgan Stanley E	IFERC	Henry Hub			\$3.0200	
10/1/2018	Financial Swap		10/1/2018	3408237	BROMONTREAL	IFERC	Columbia Gulf			\$2.8400	
10/1/2018	Financial Swap		10/1/2018	3408680	Maccosque Bank Ltd	IFERC	Columbia Gulf			\$2.8400	
10/1/2018	Financial Swap		10/1/2018	3363858	Morgan Stanley E	IFERC	Trinidad Zone 4			\$2.9700	
10/1/2018	Financial Swap		10/1/2018	3378418	Scotiabank	IFERC	Trinidad Zone 4			\$2.9700	
10/1/2018	Total										

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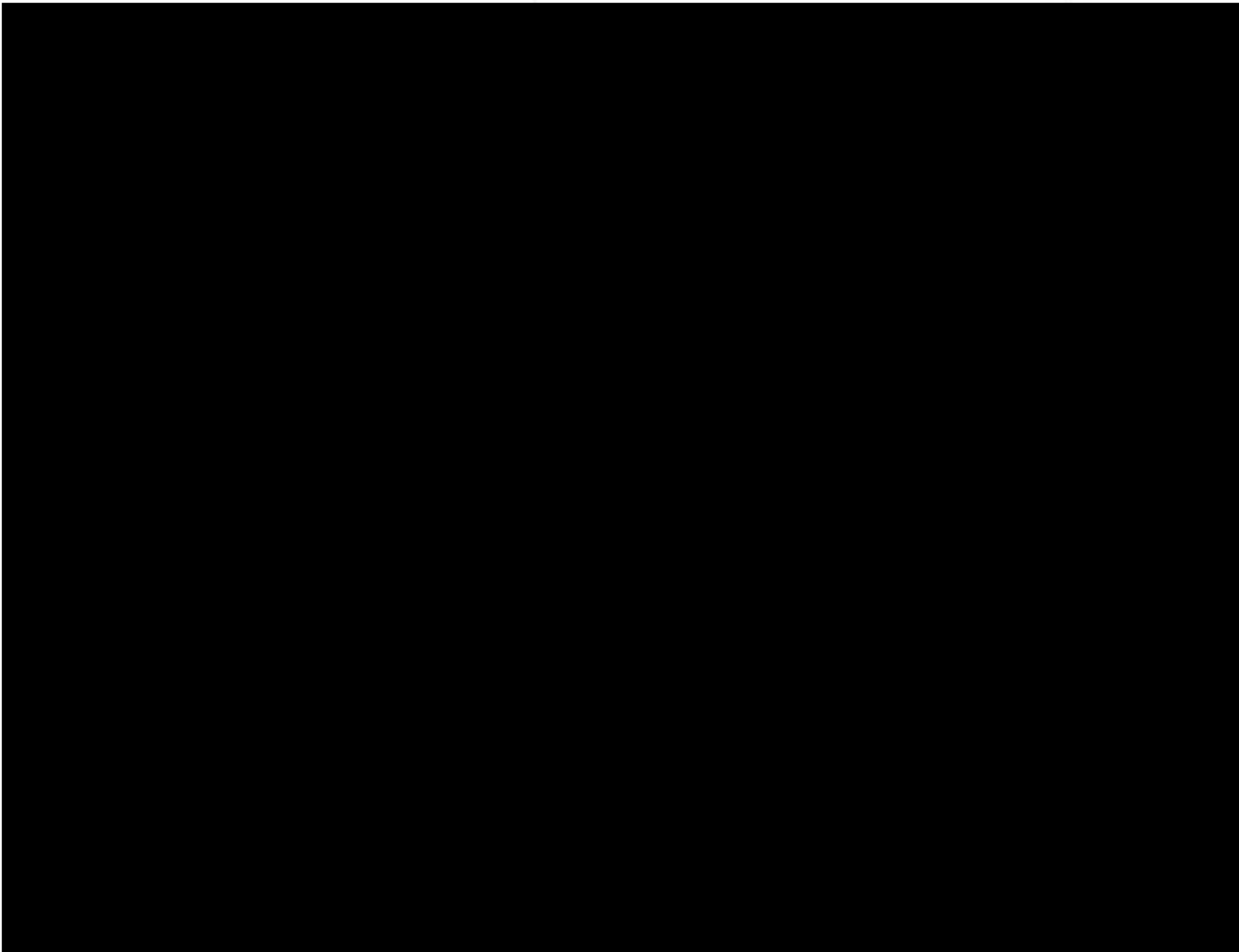
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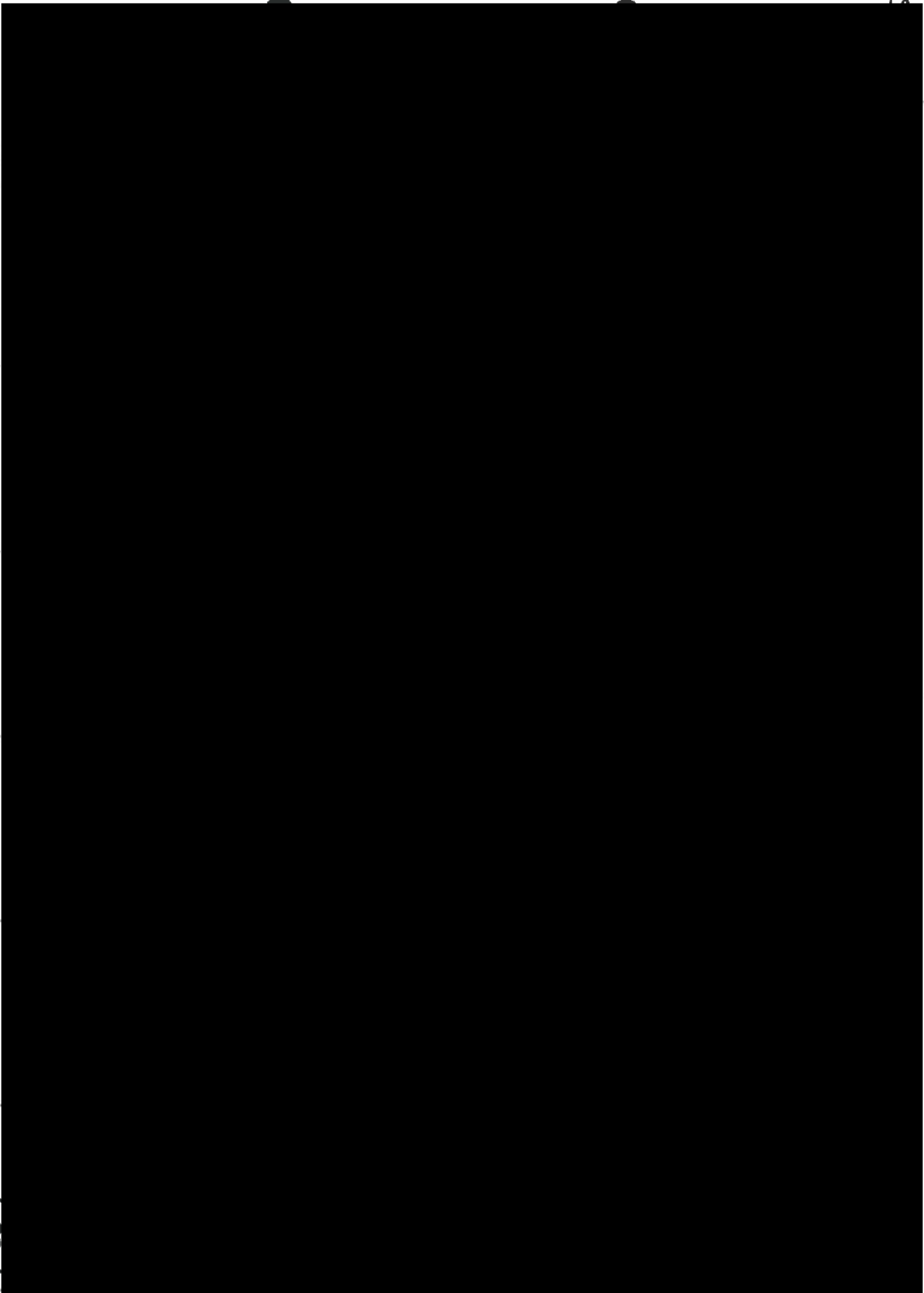
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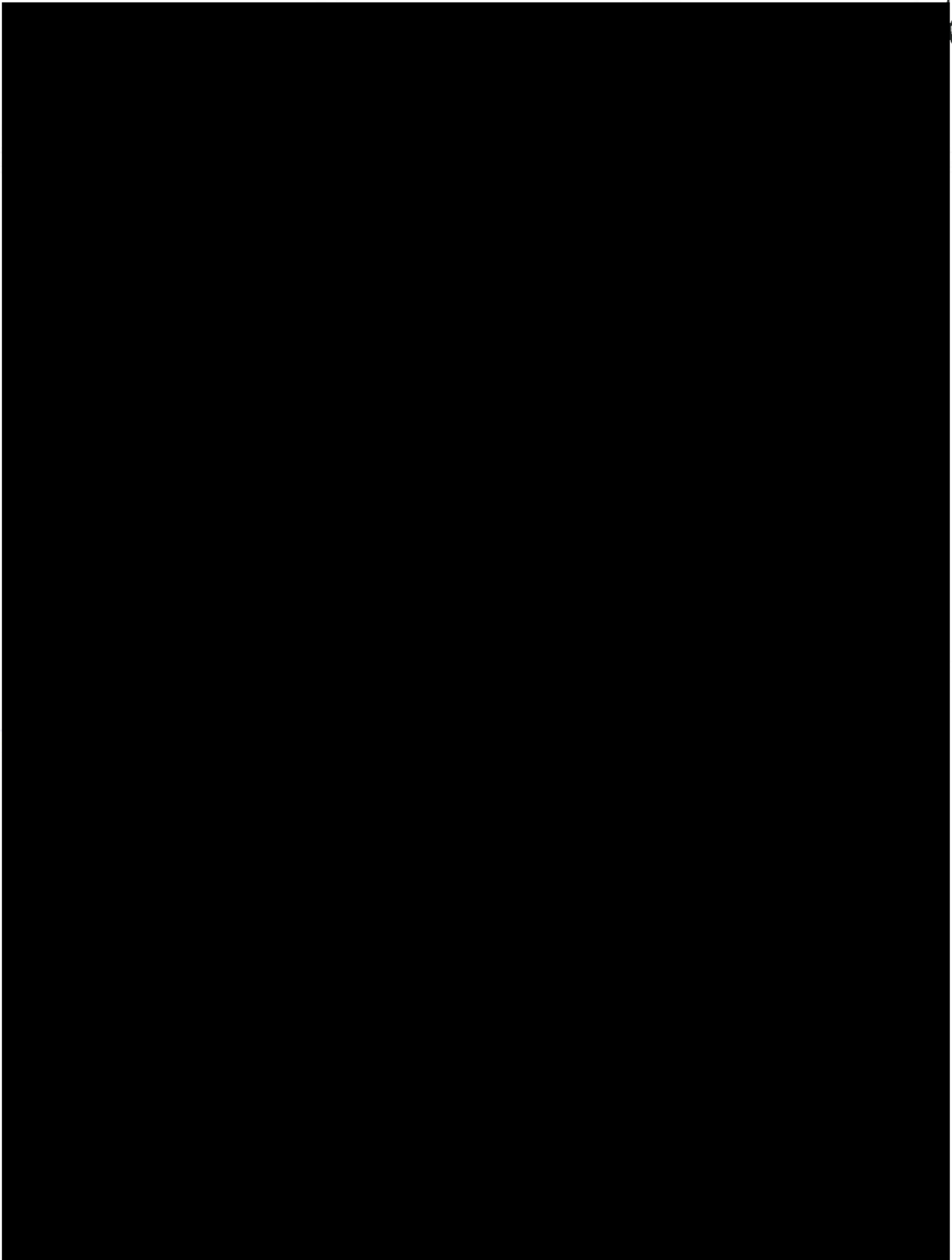
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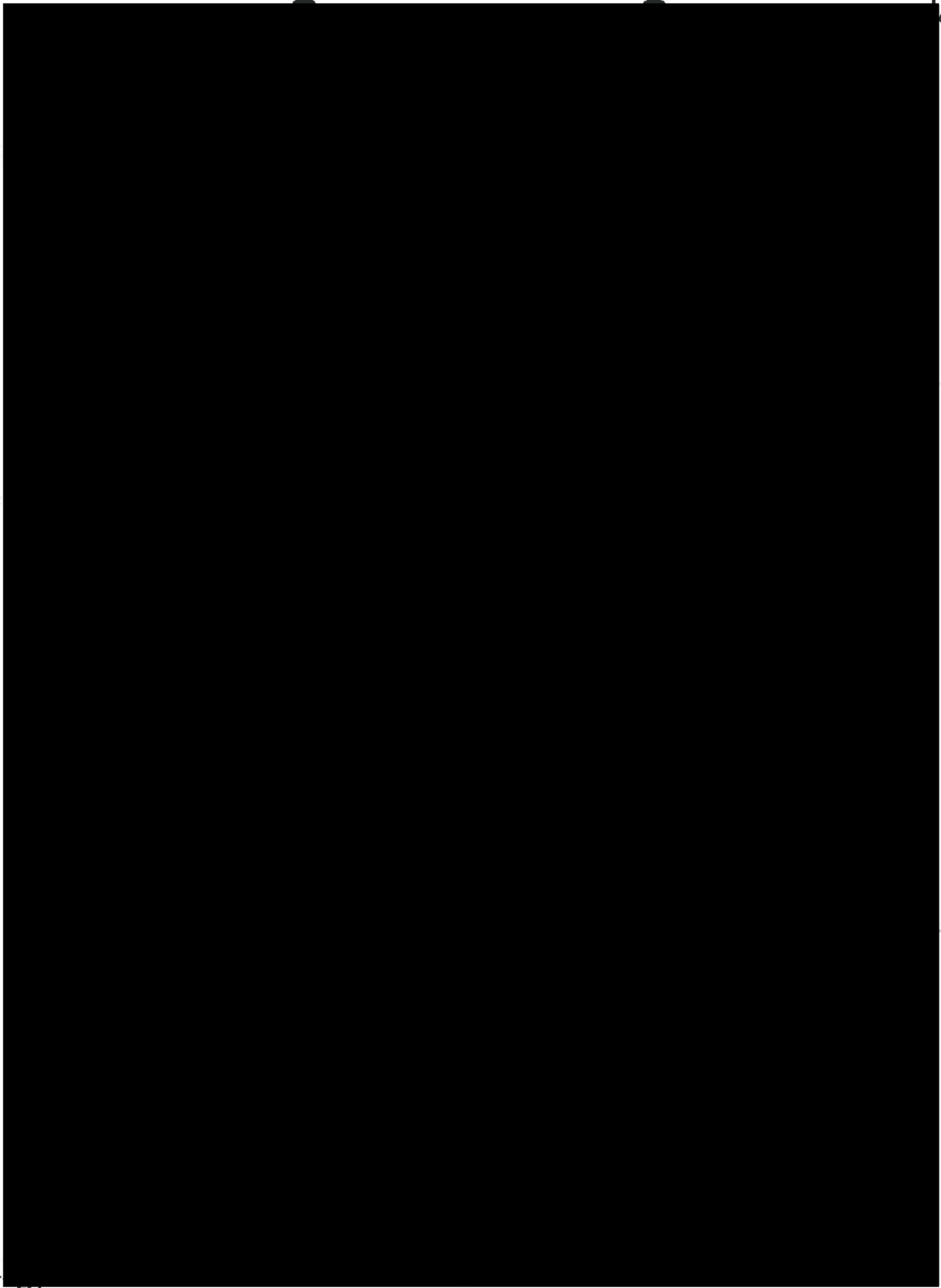




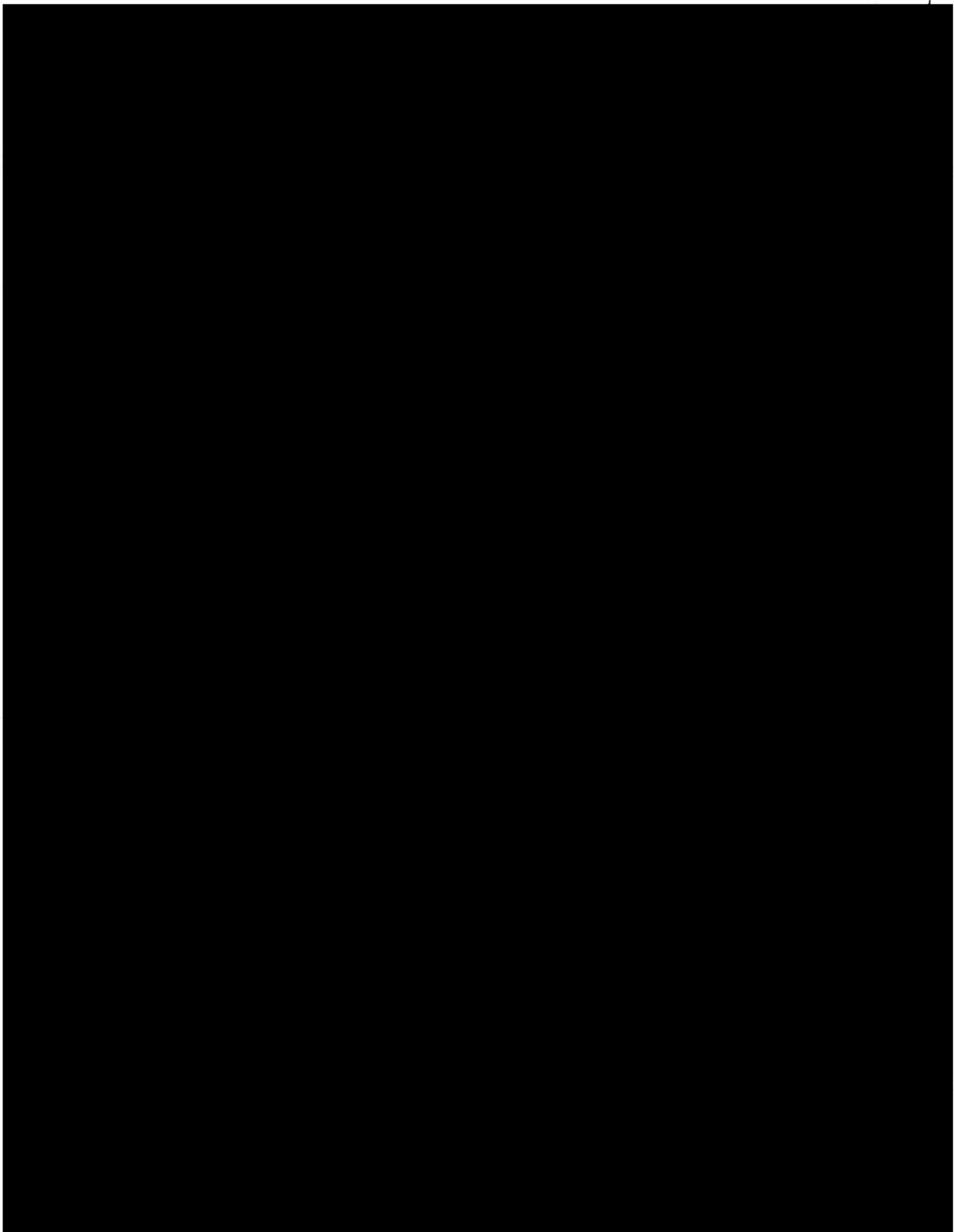
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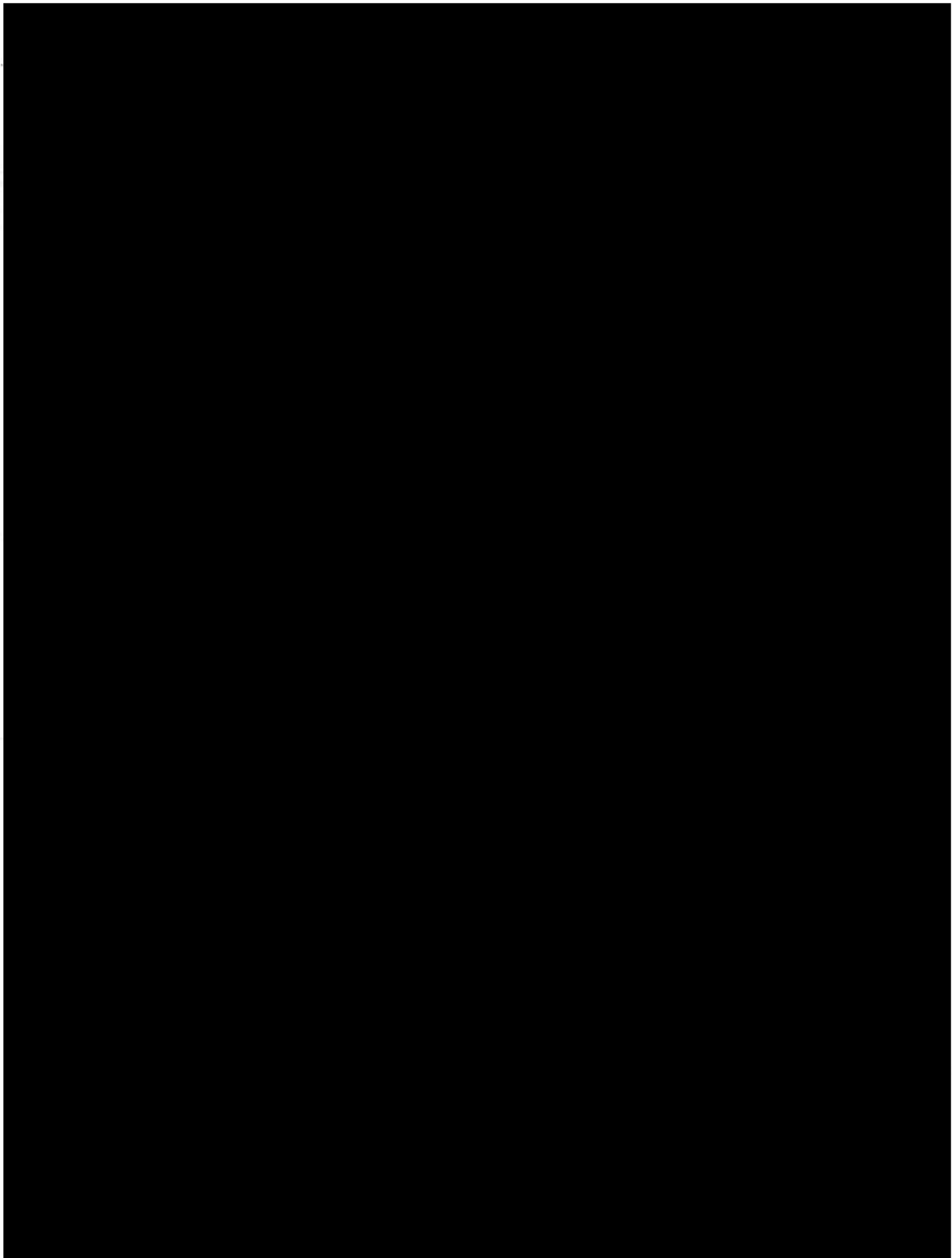


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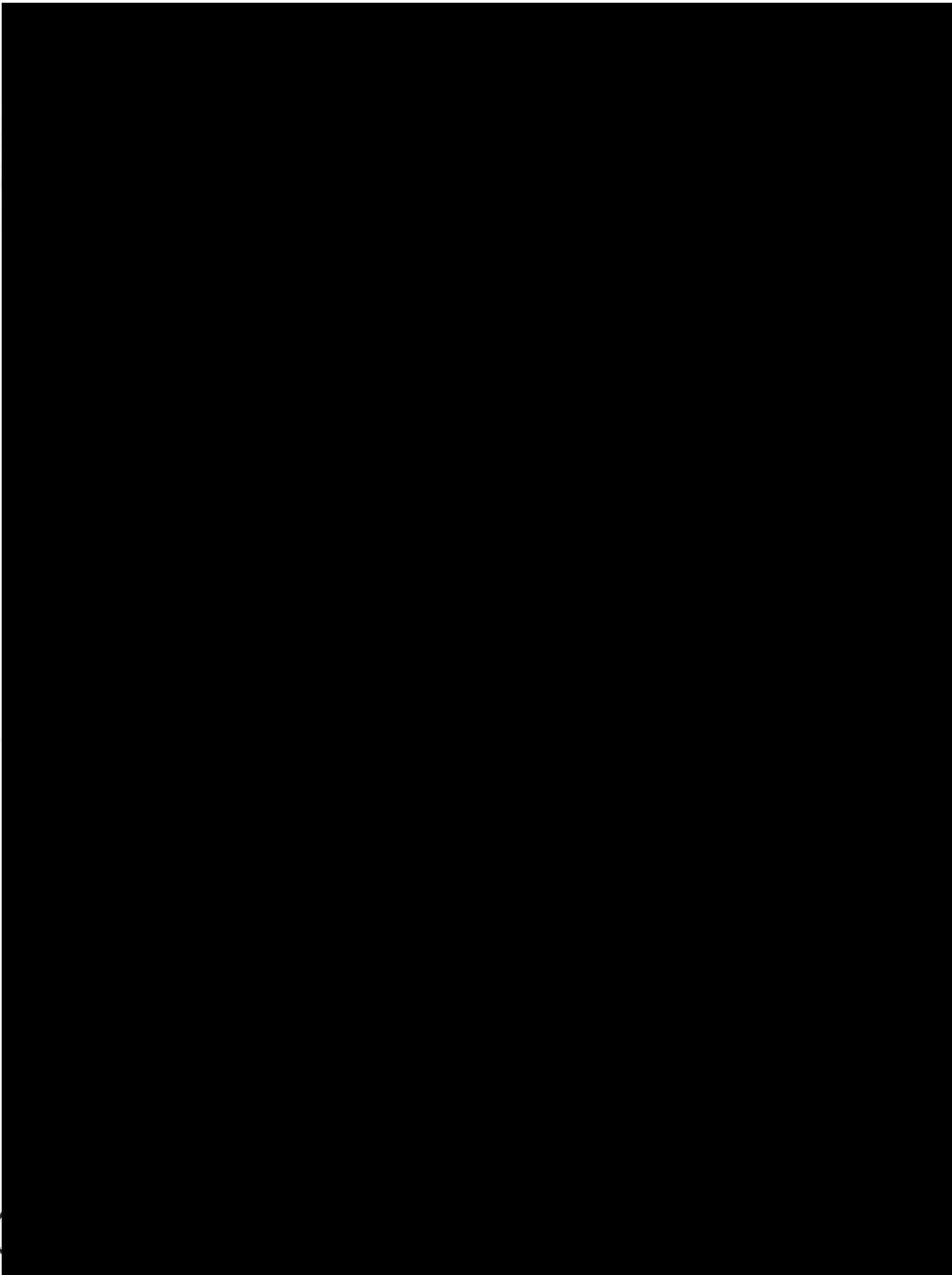


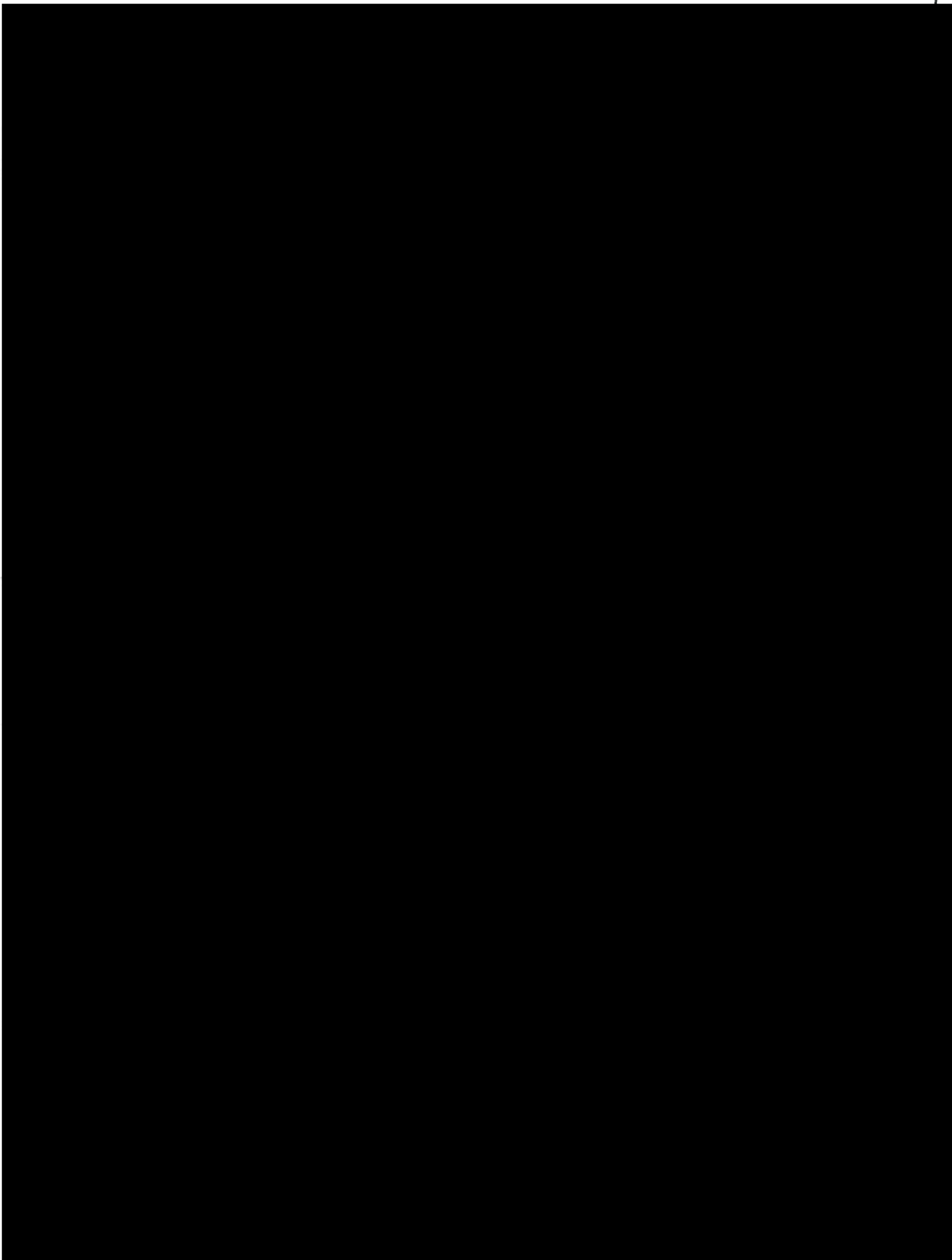


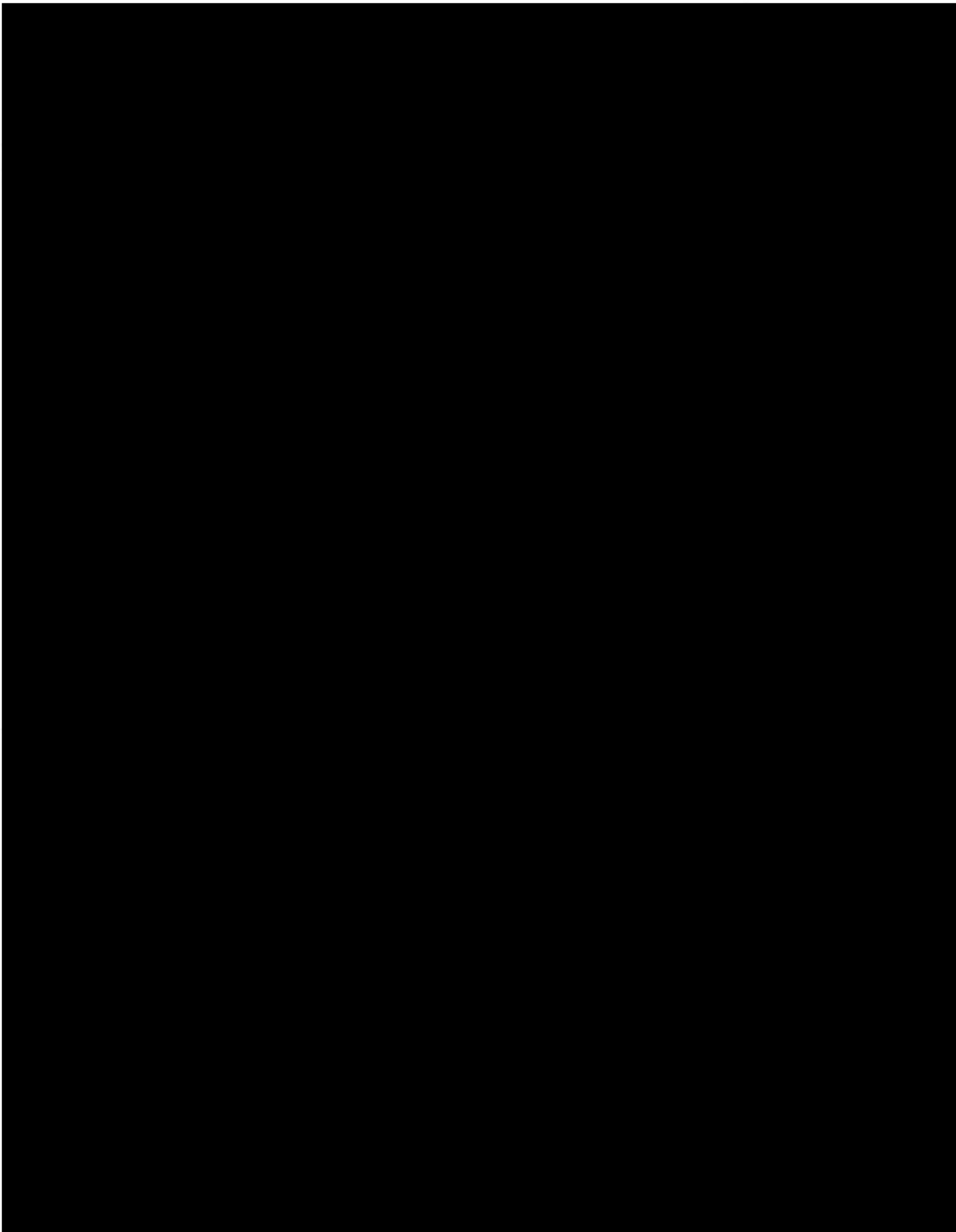


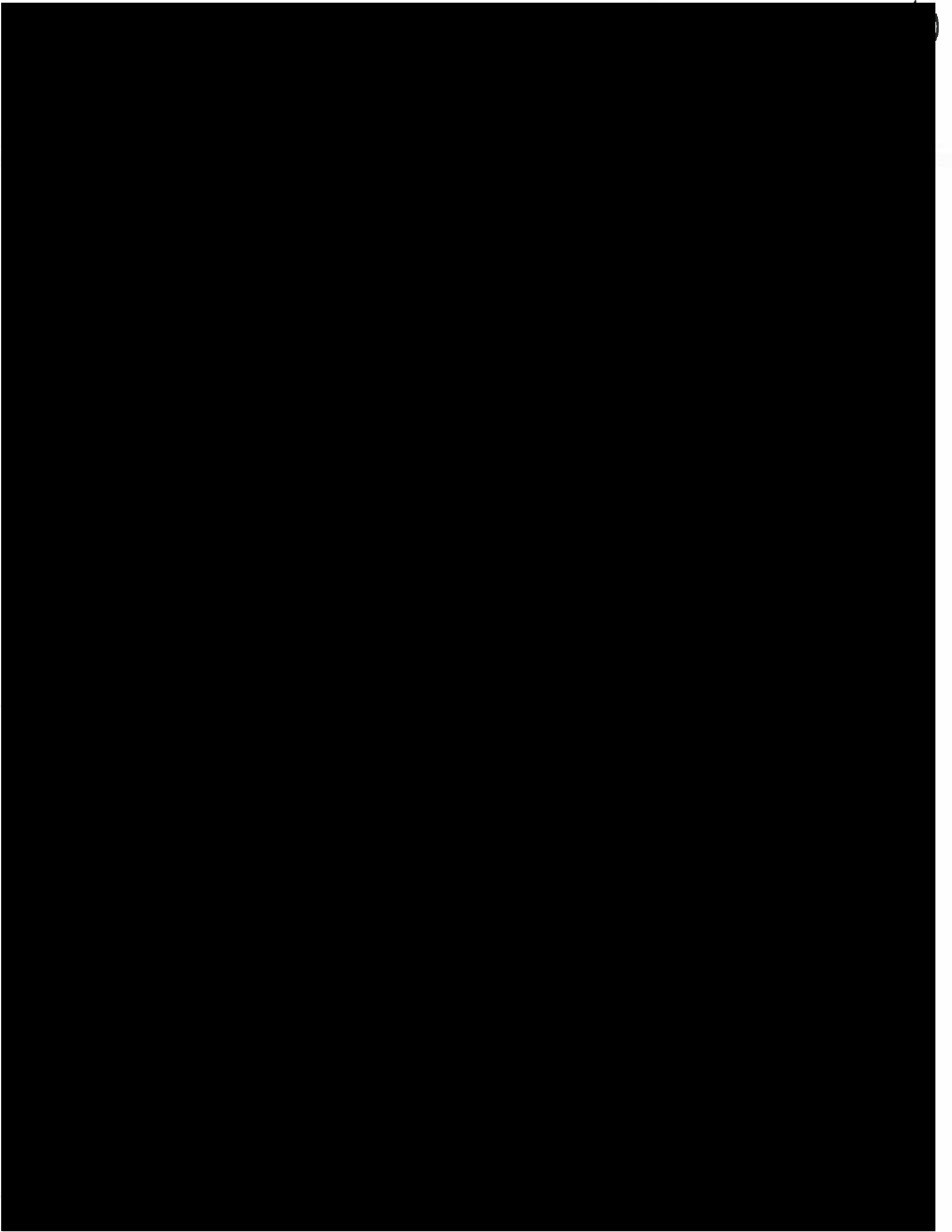
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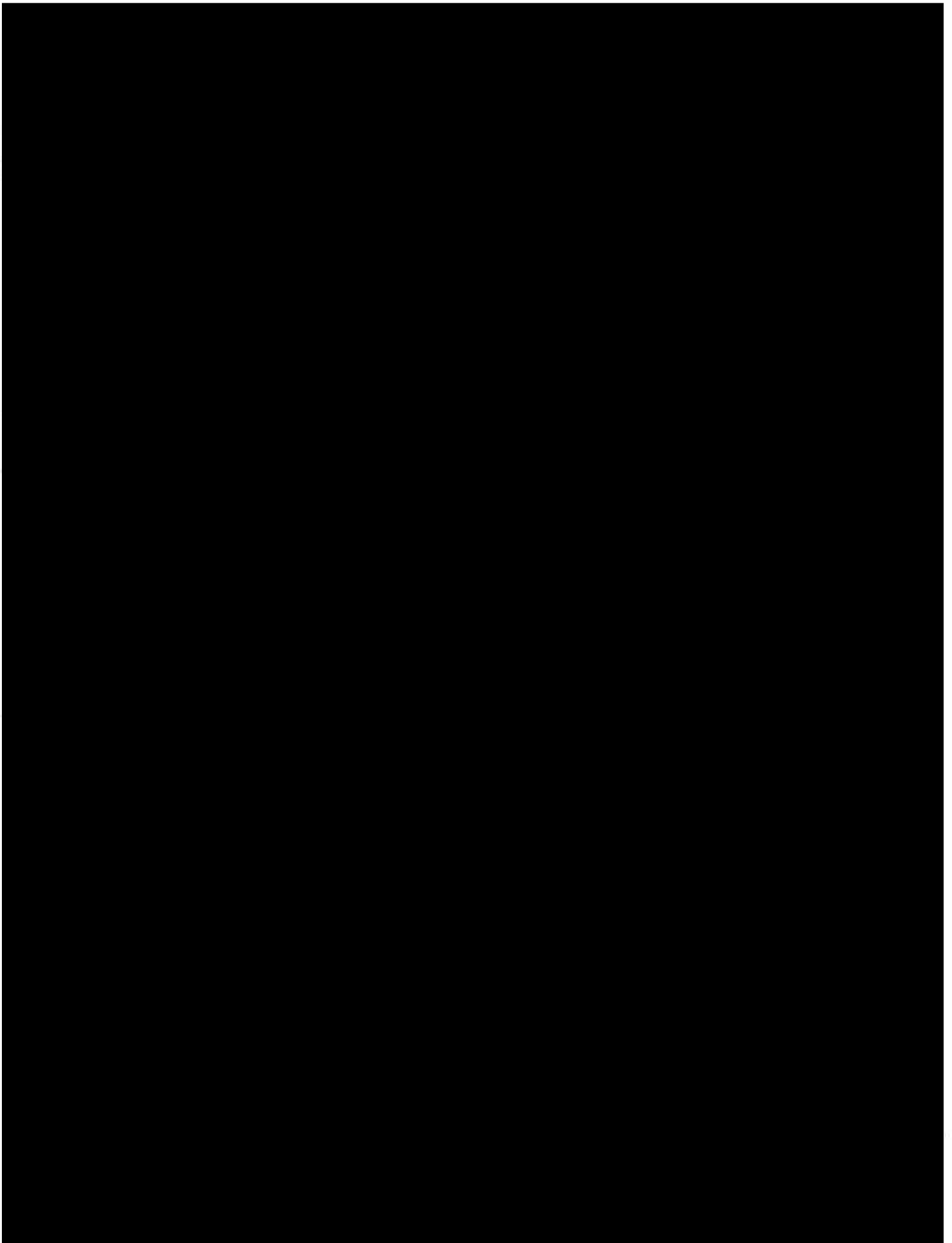


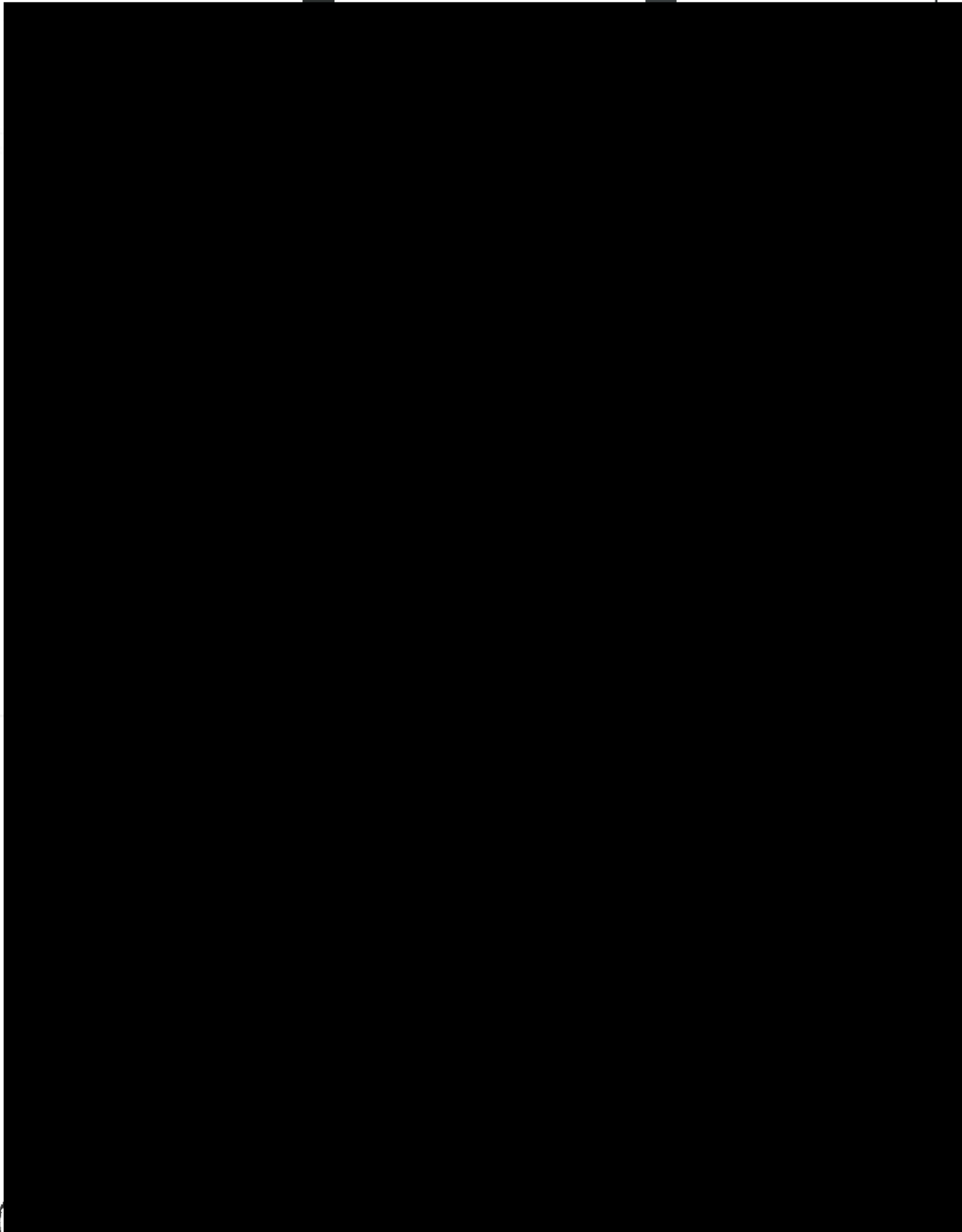


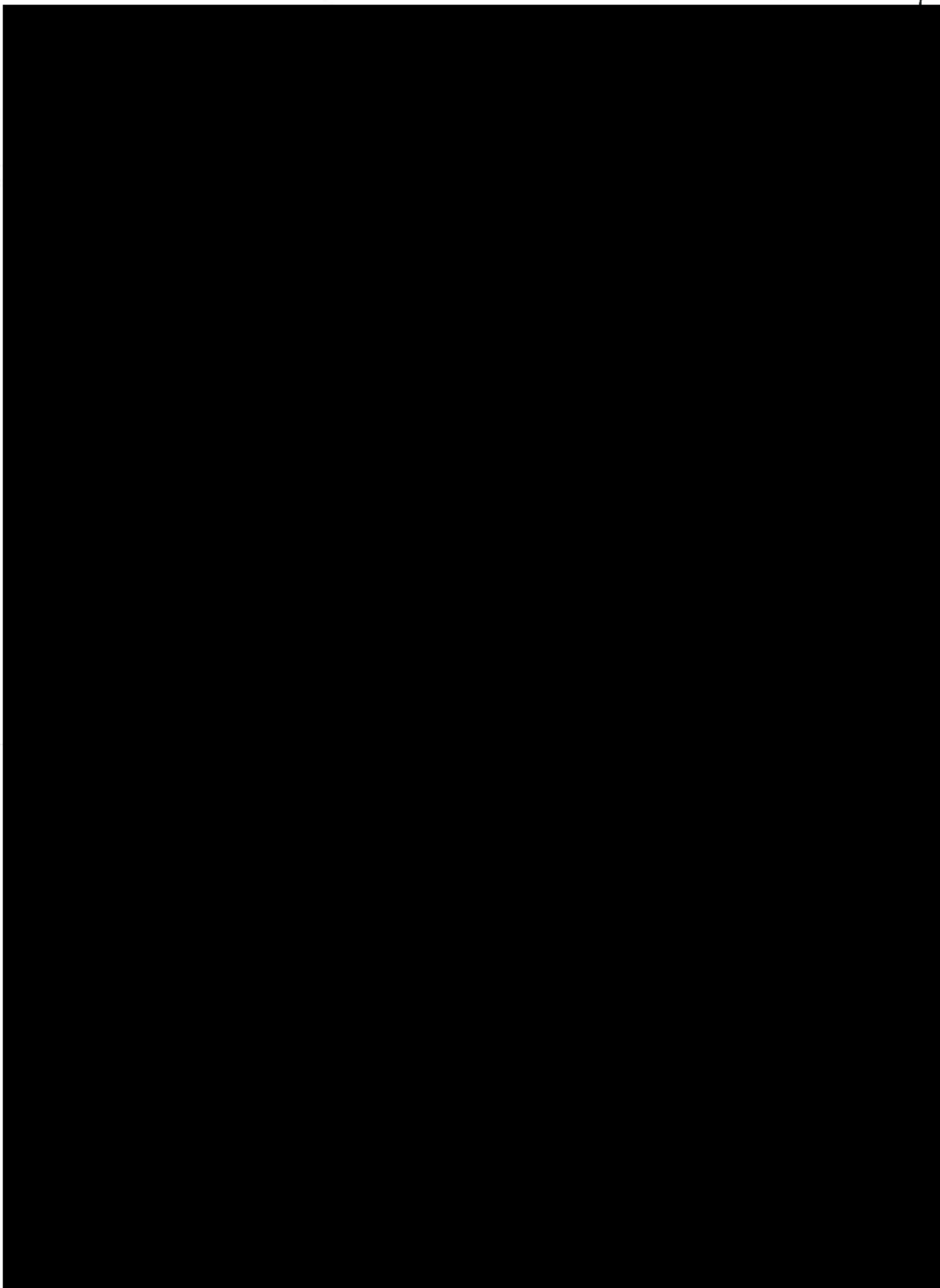


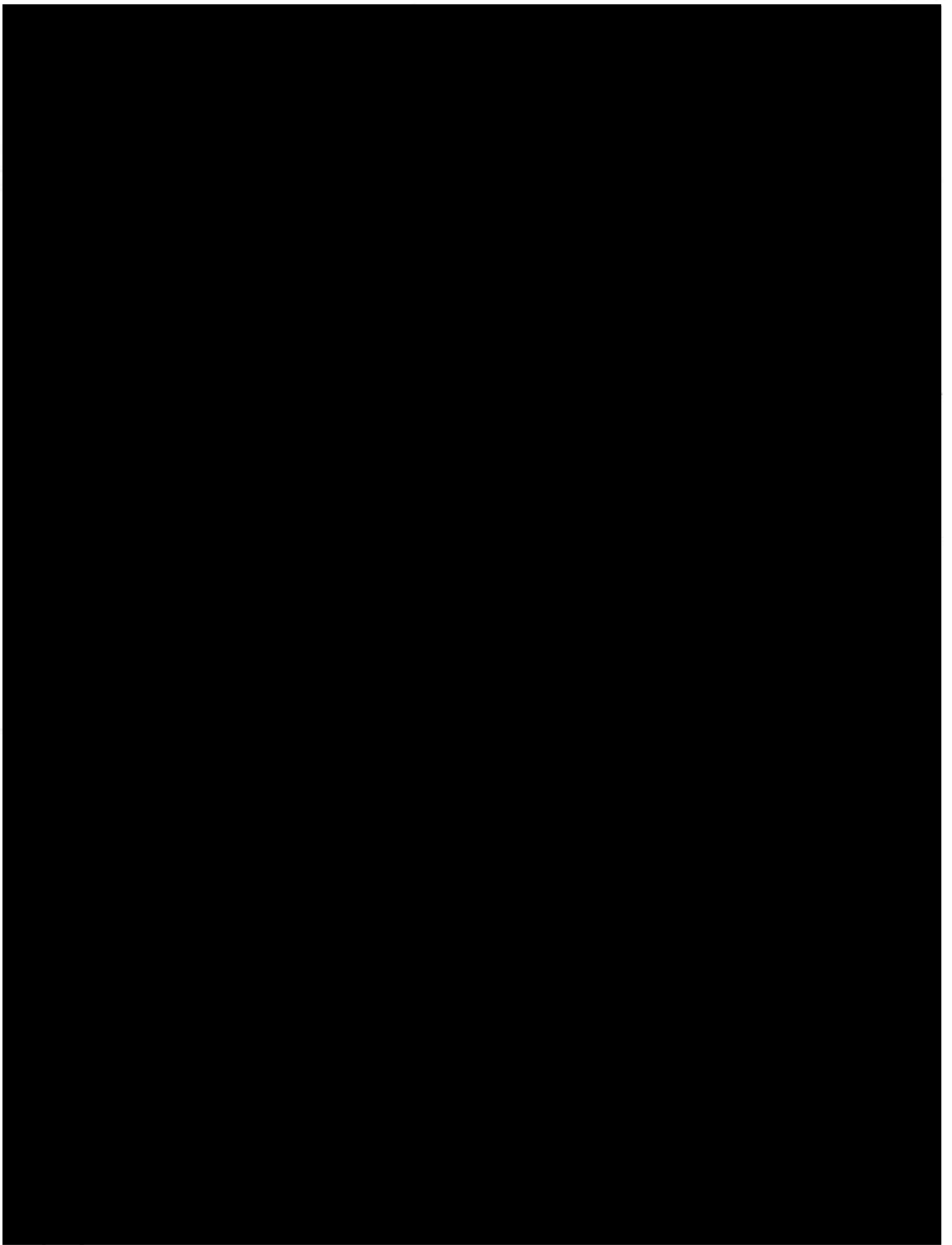






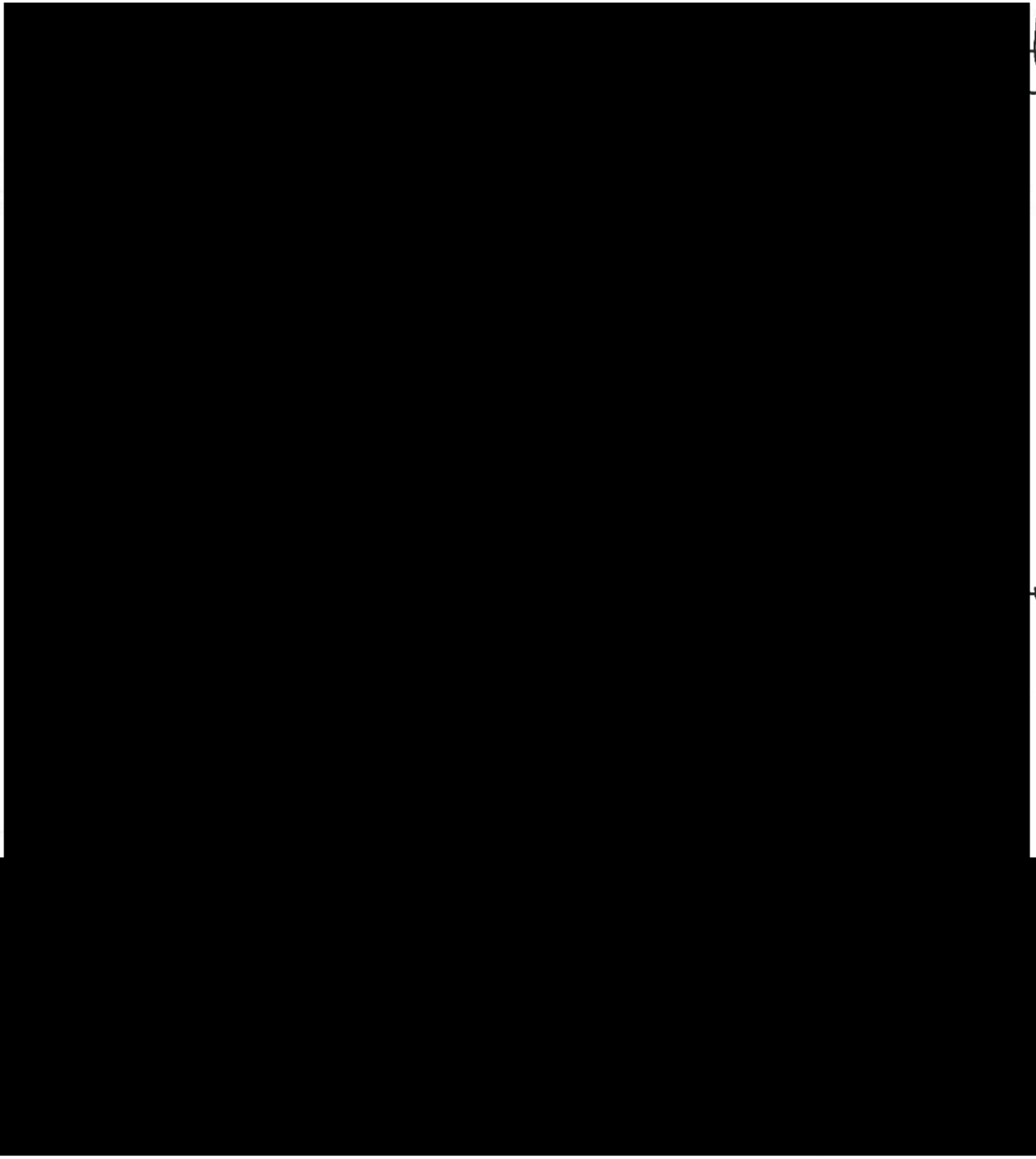








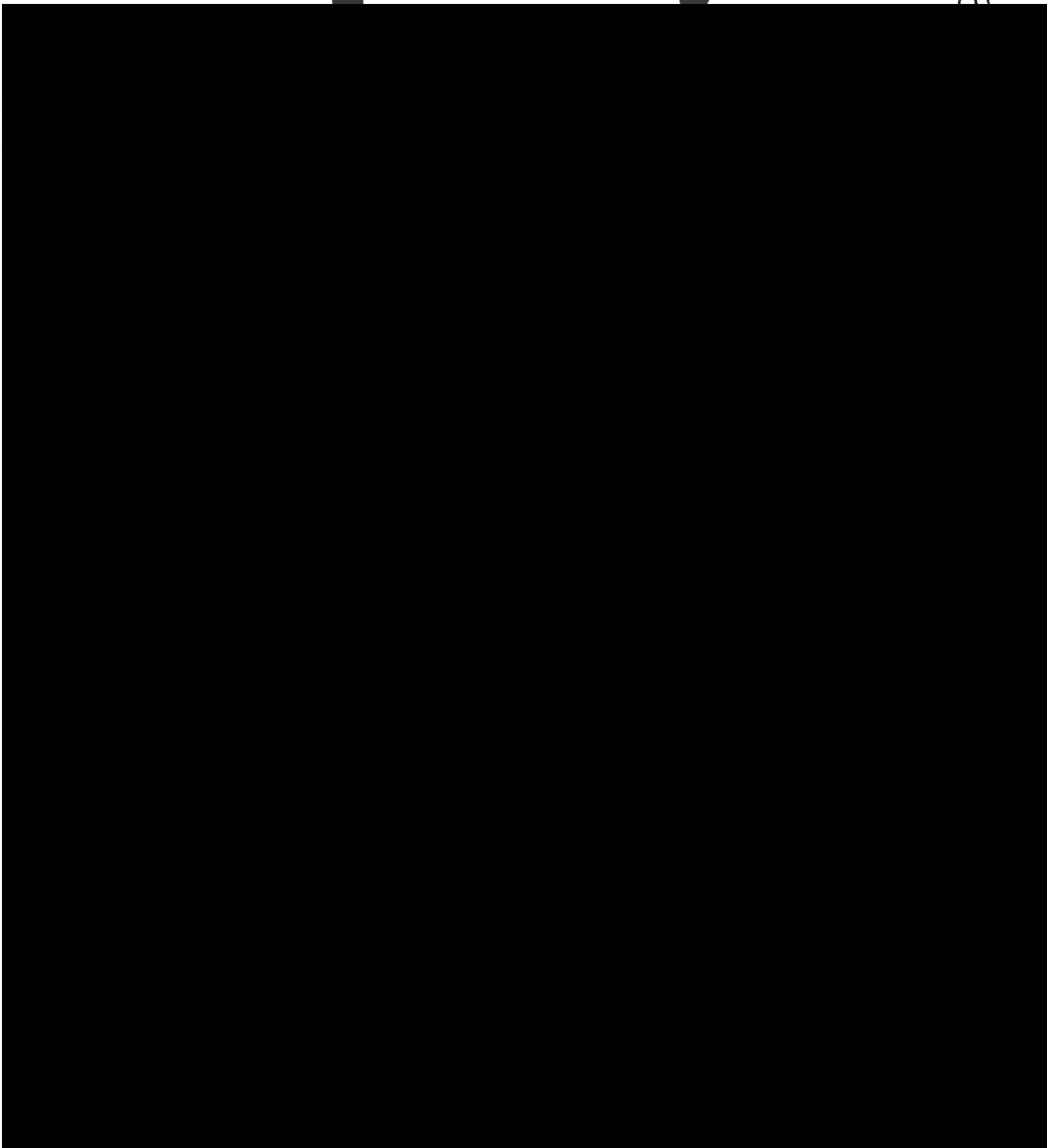
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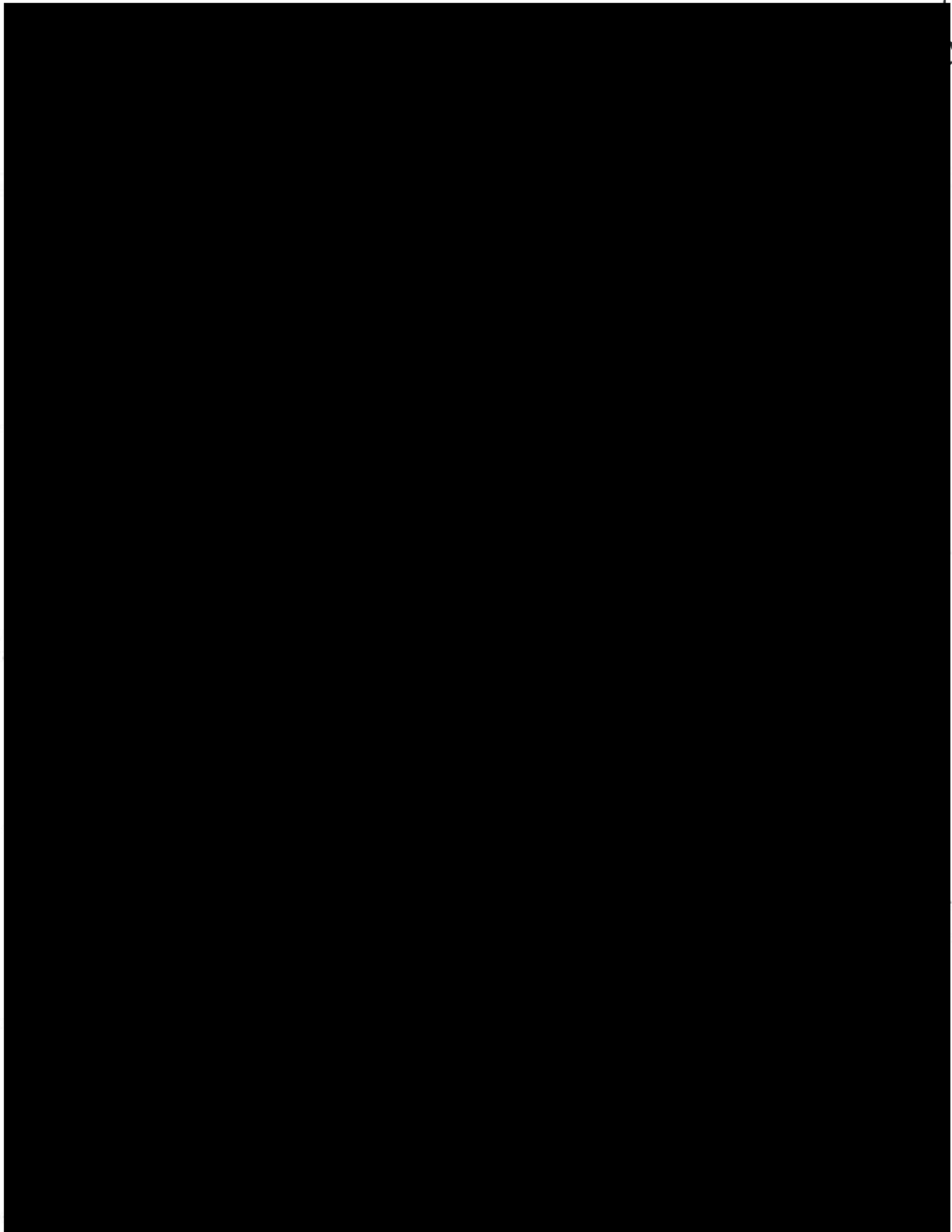
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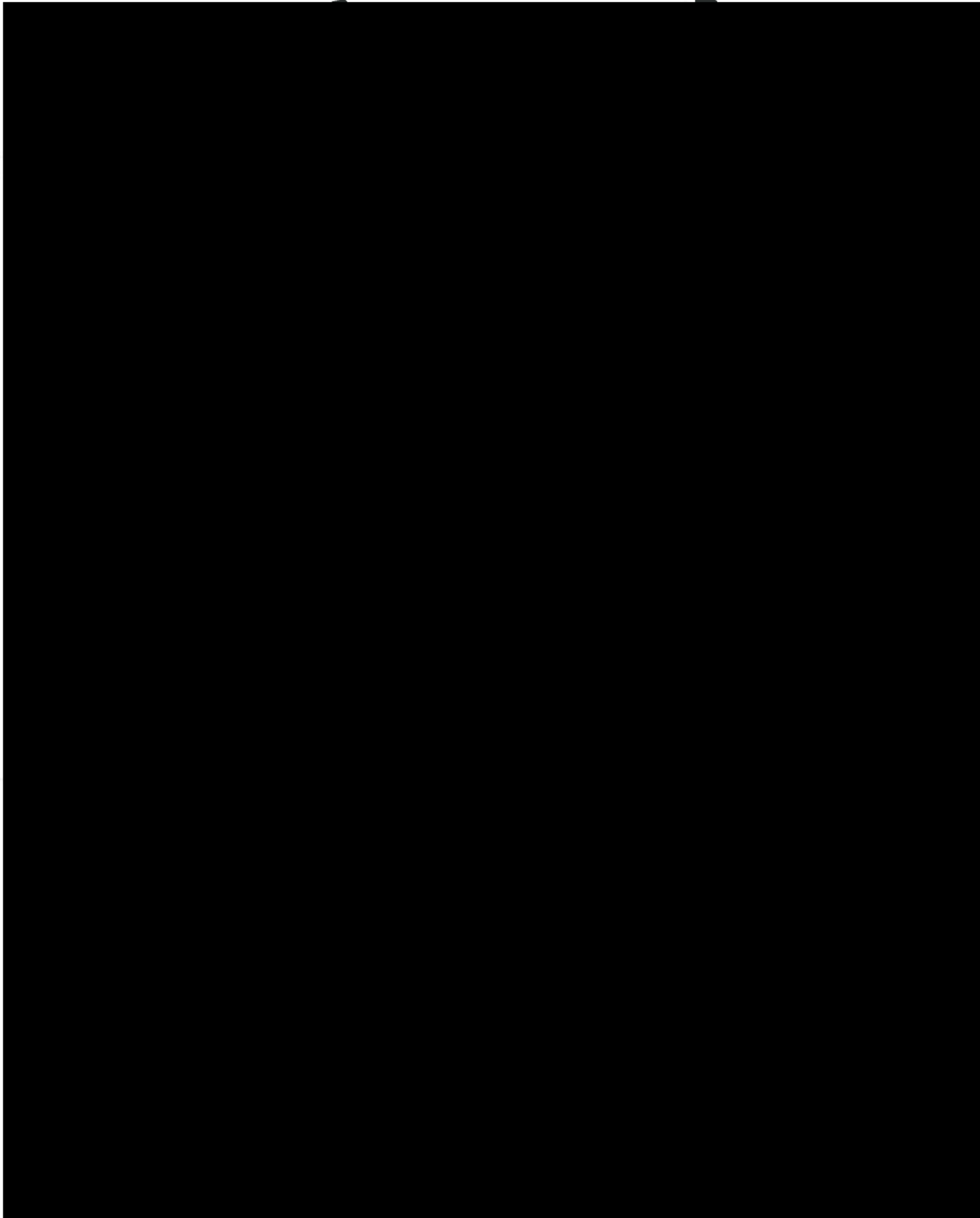
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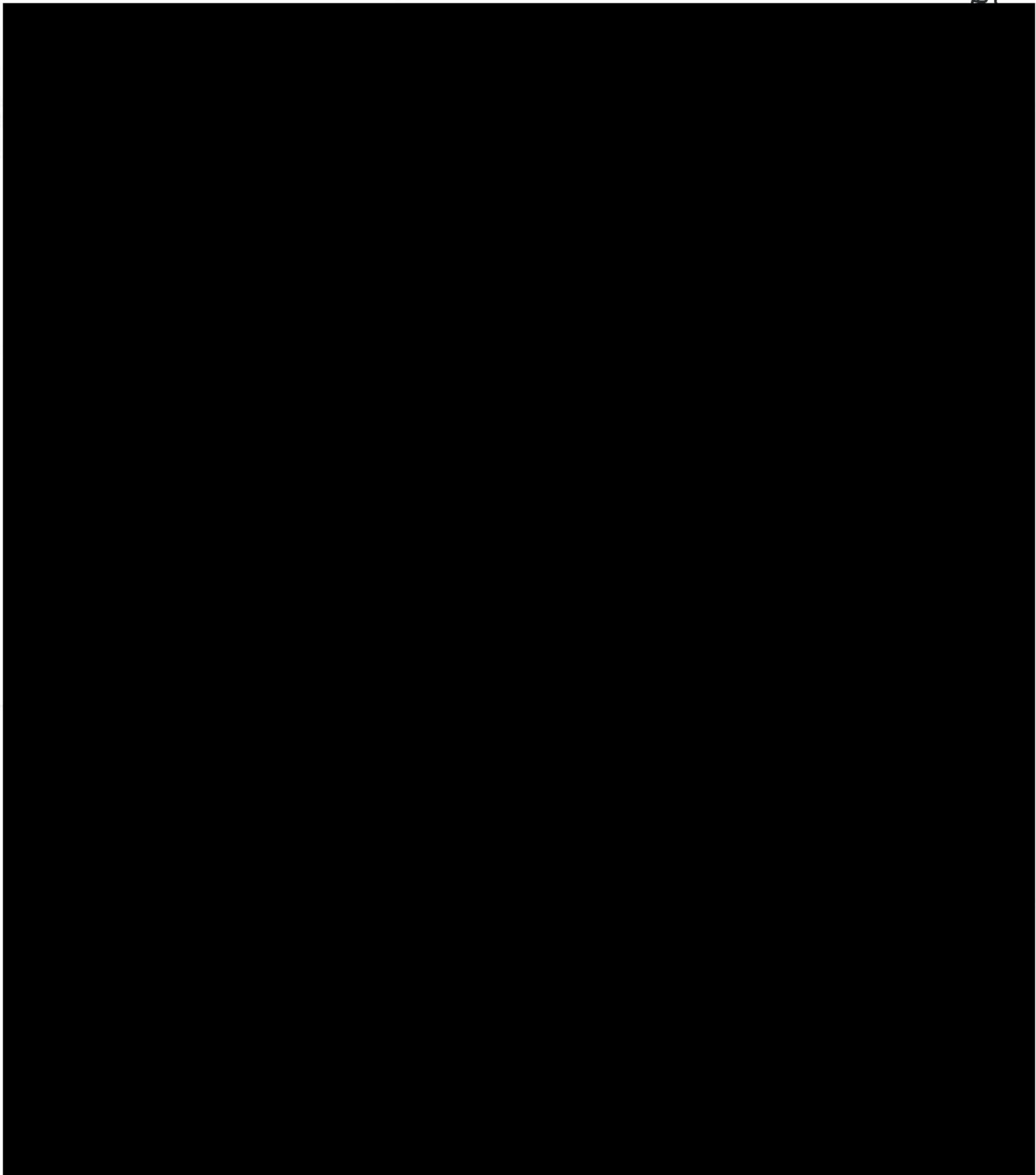


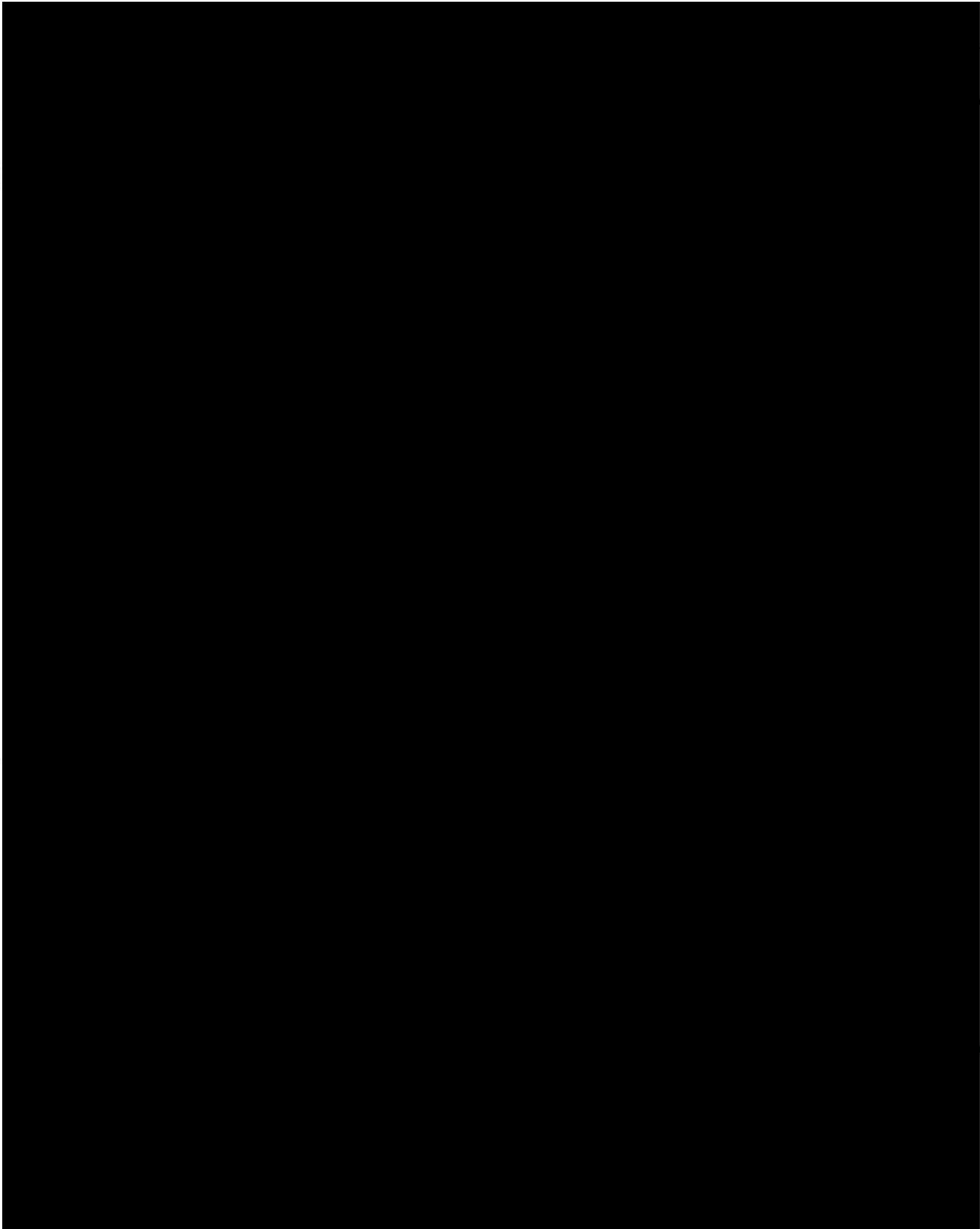
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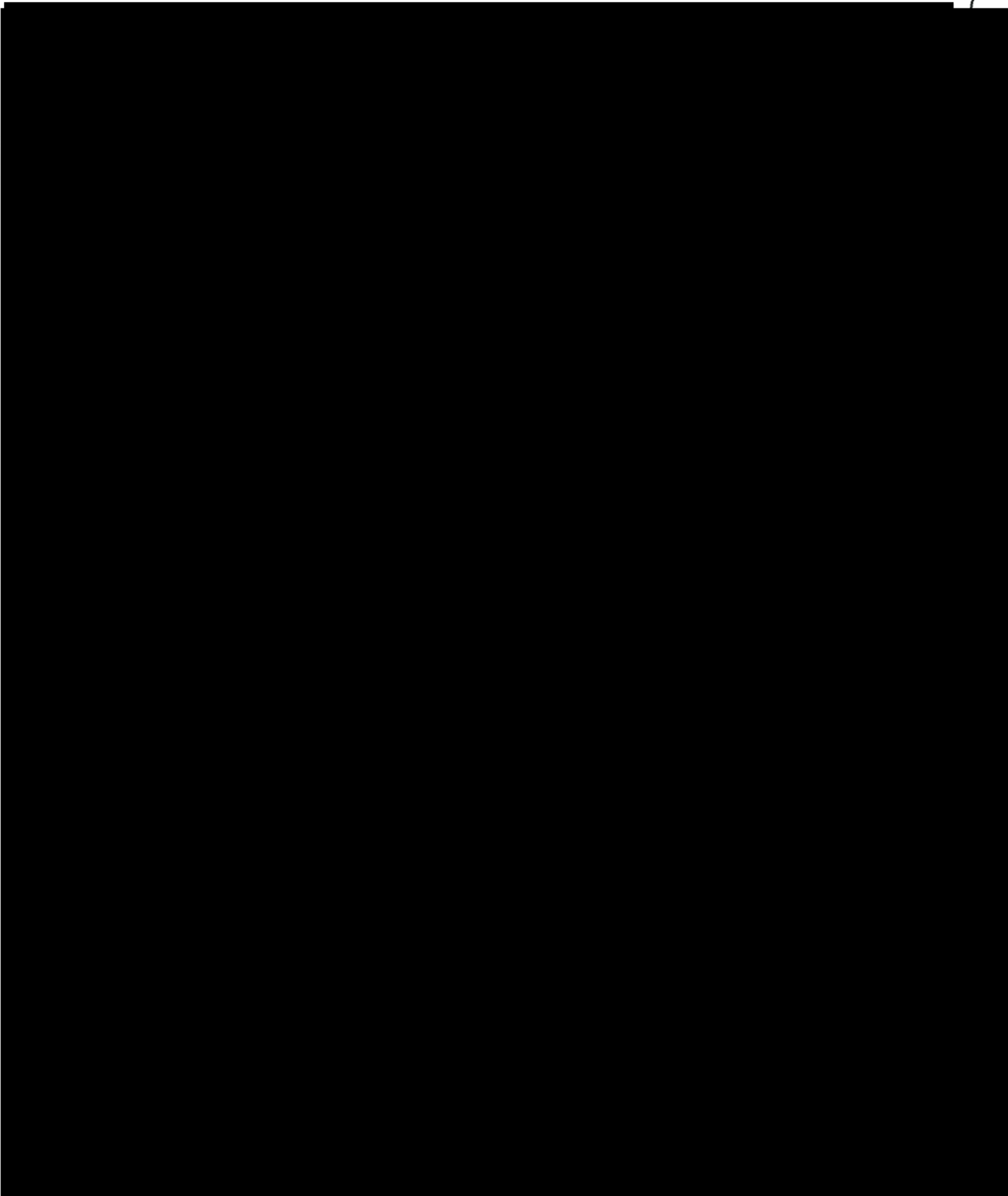
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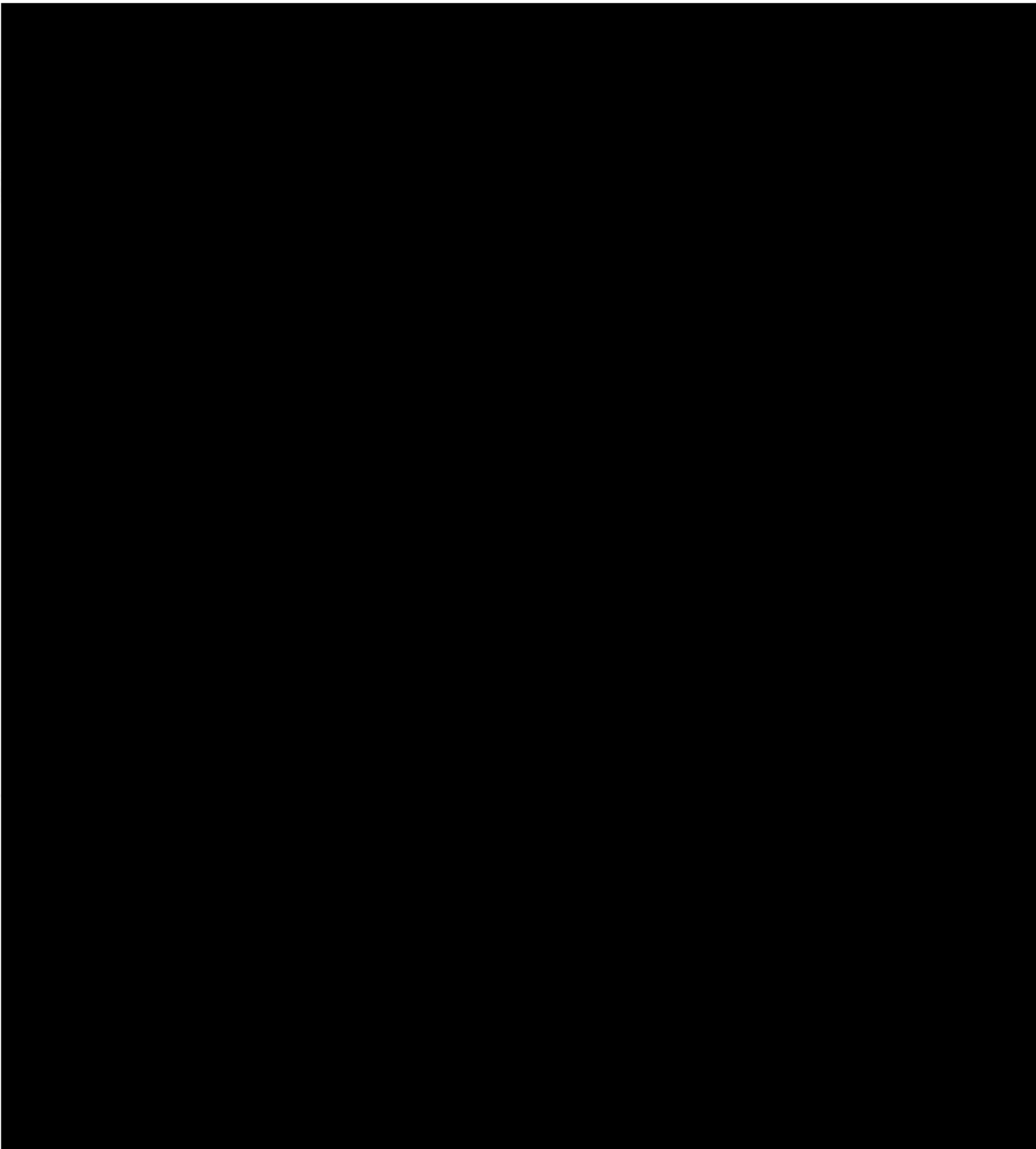


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Page 1 47-2

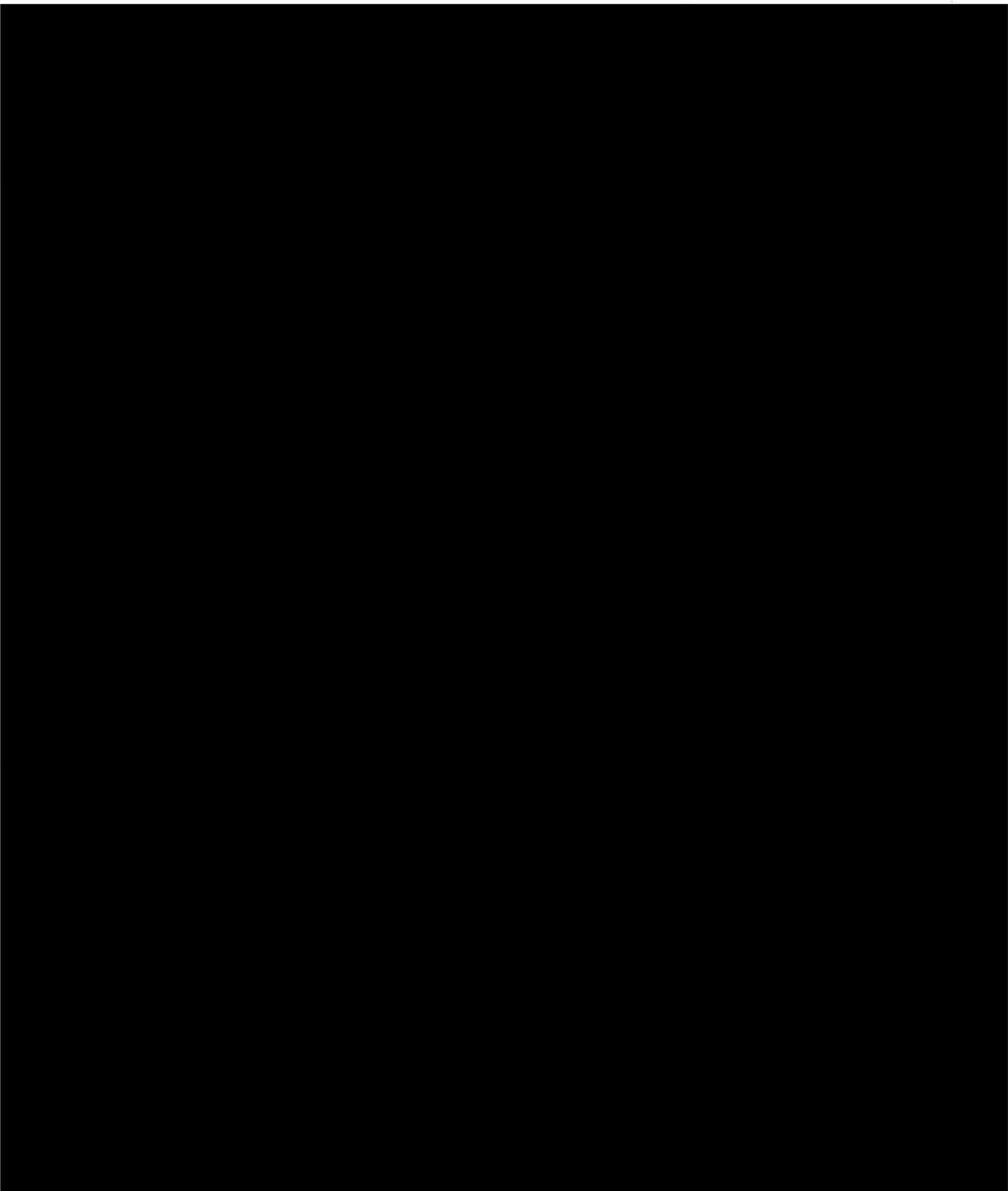
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Page 3

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H 28 OF 45



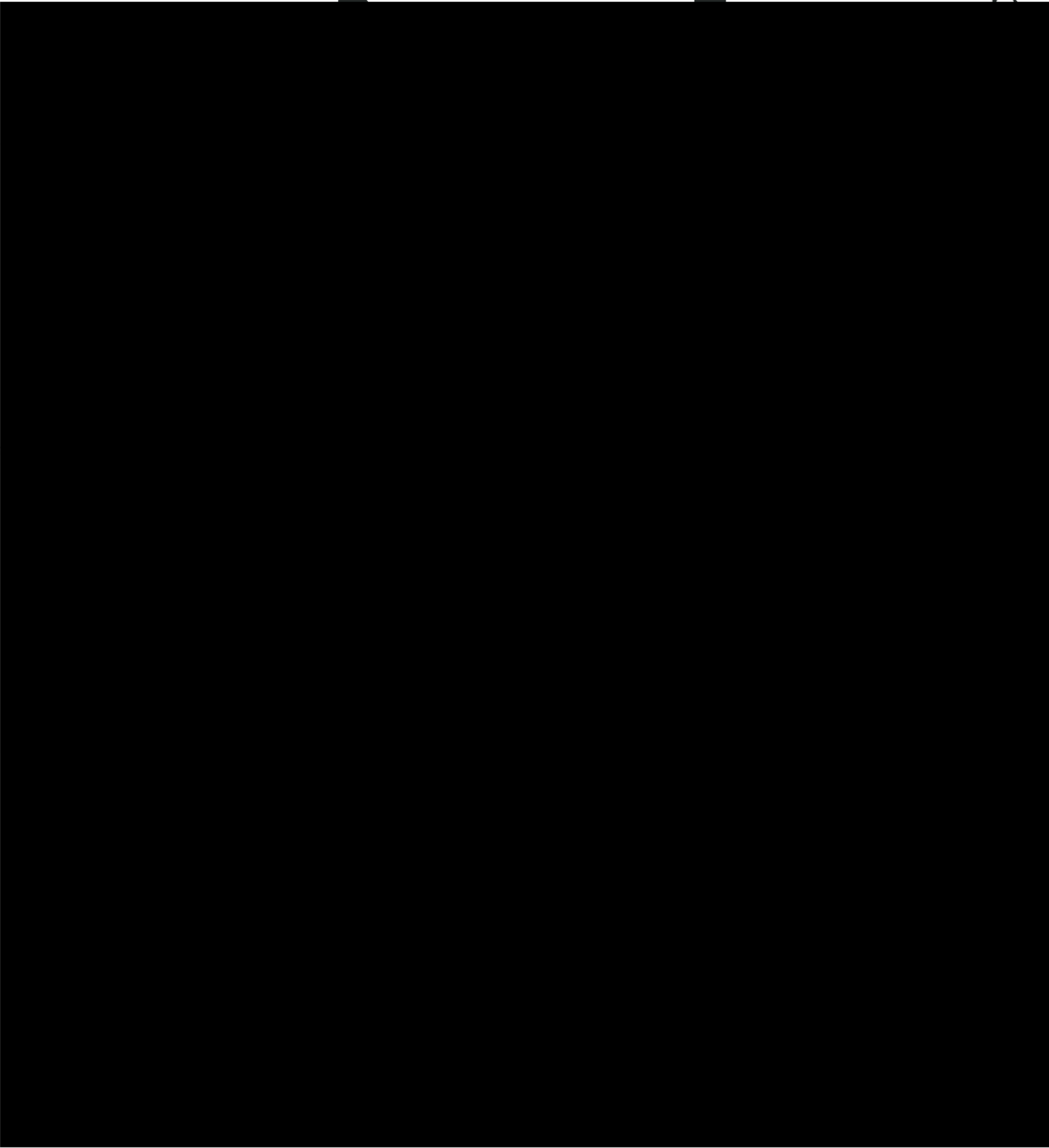
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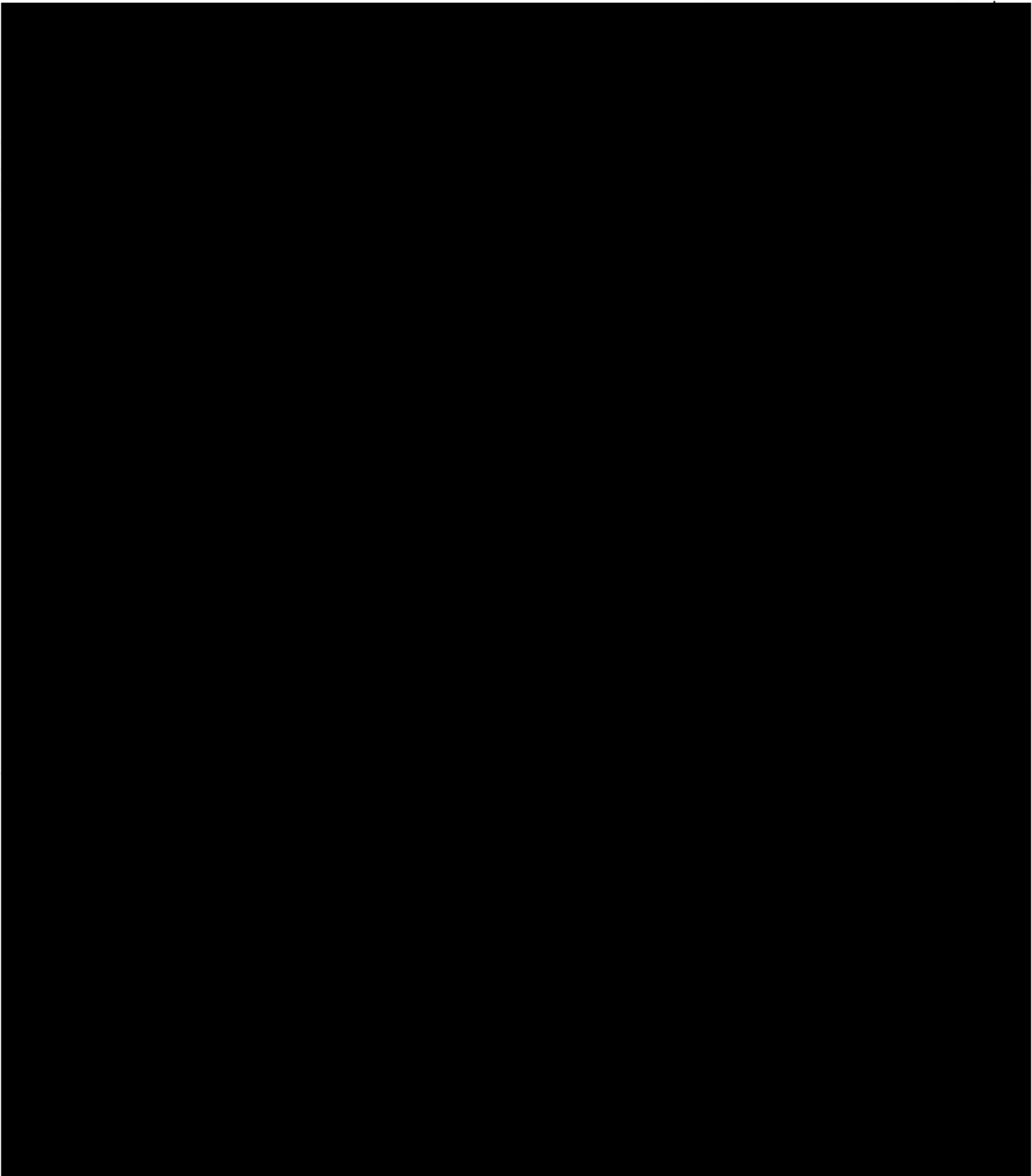




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H 30 of 45





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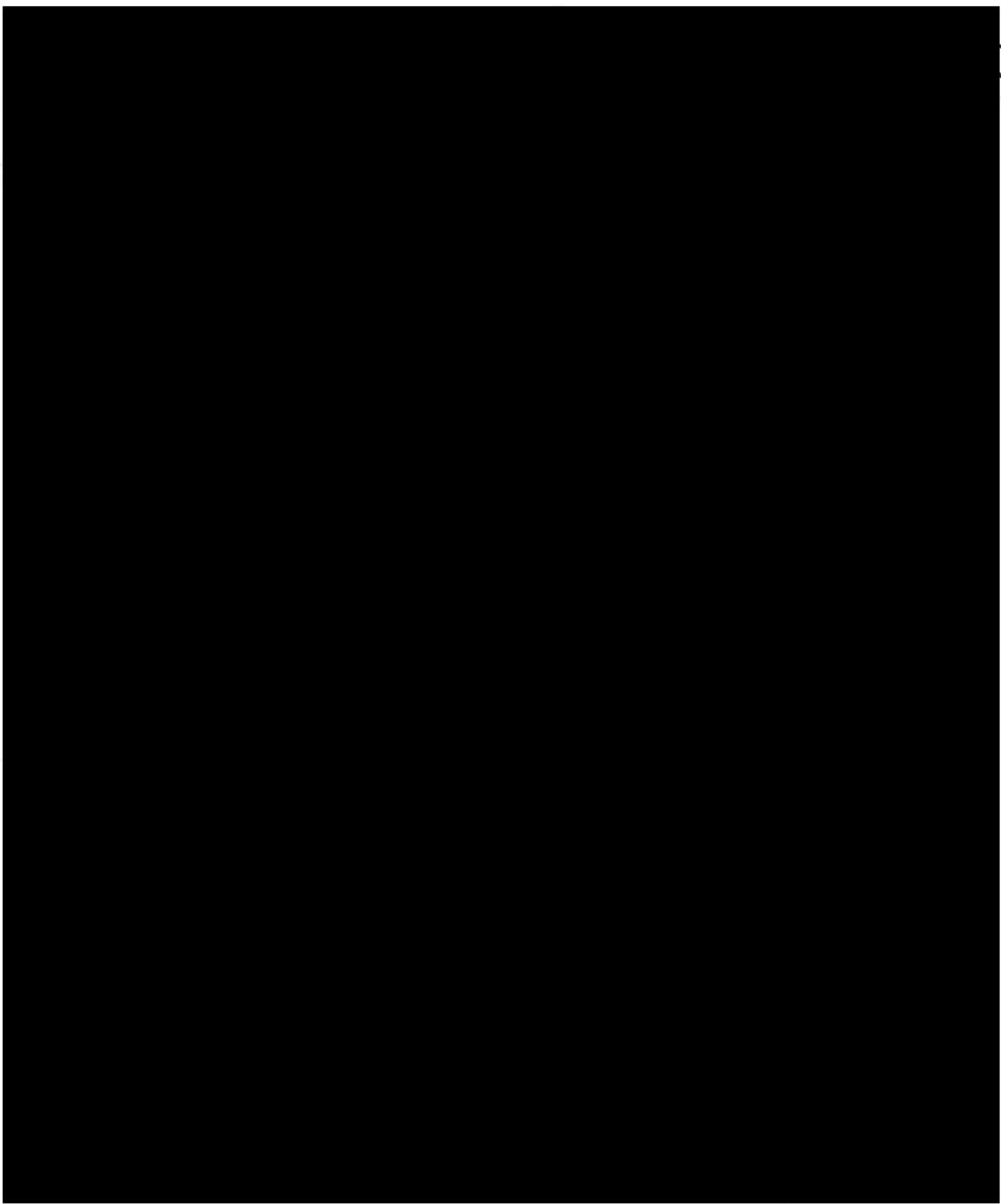
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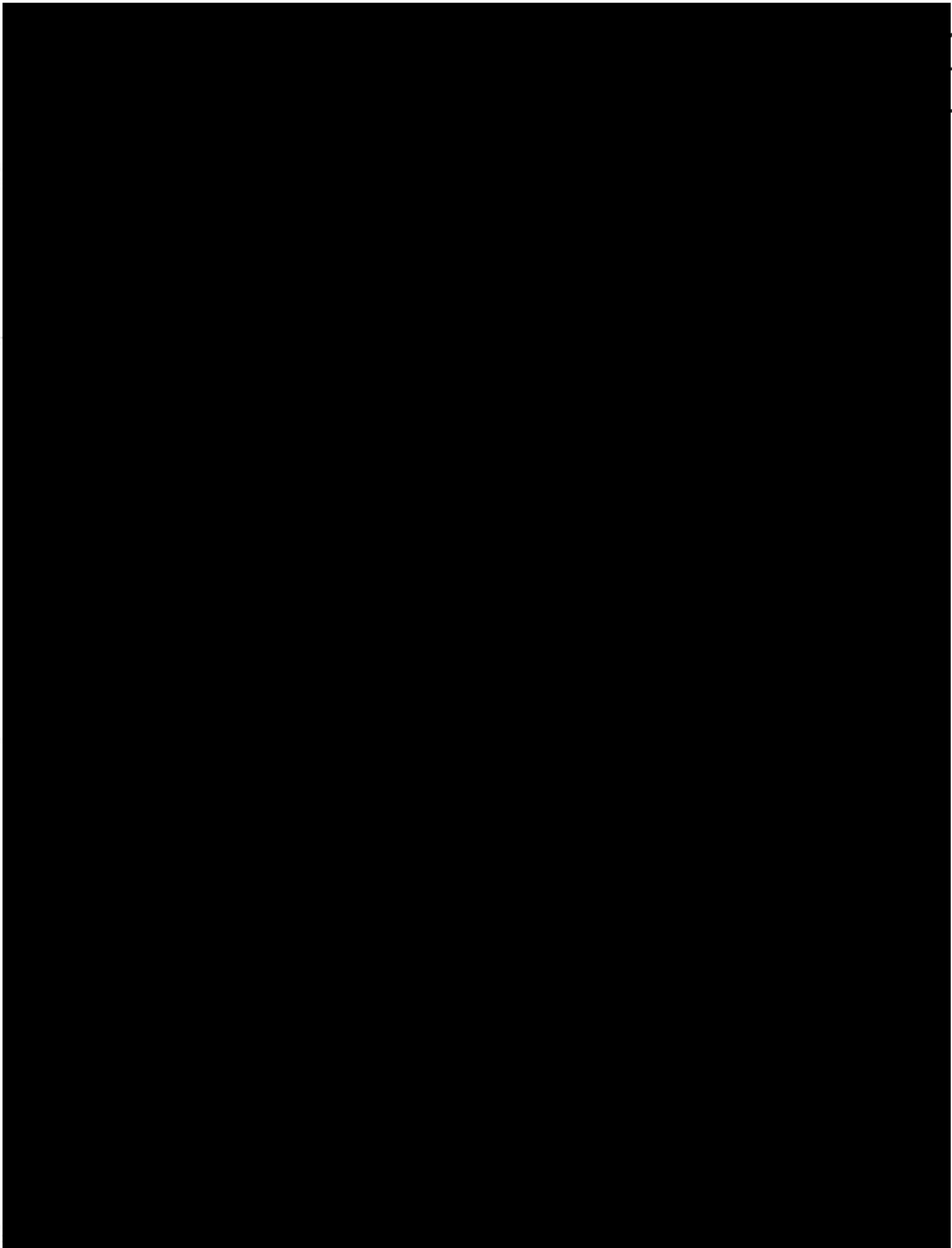
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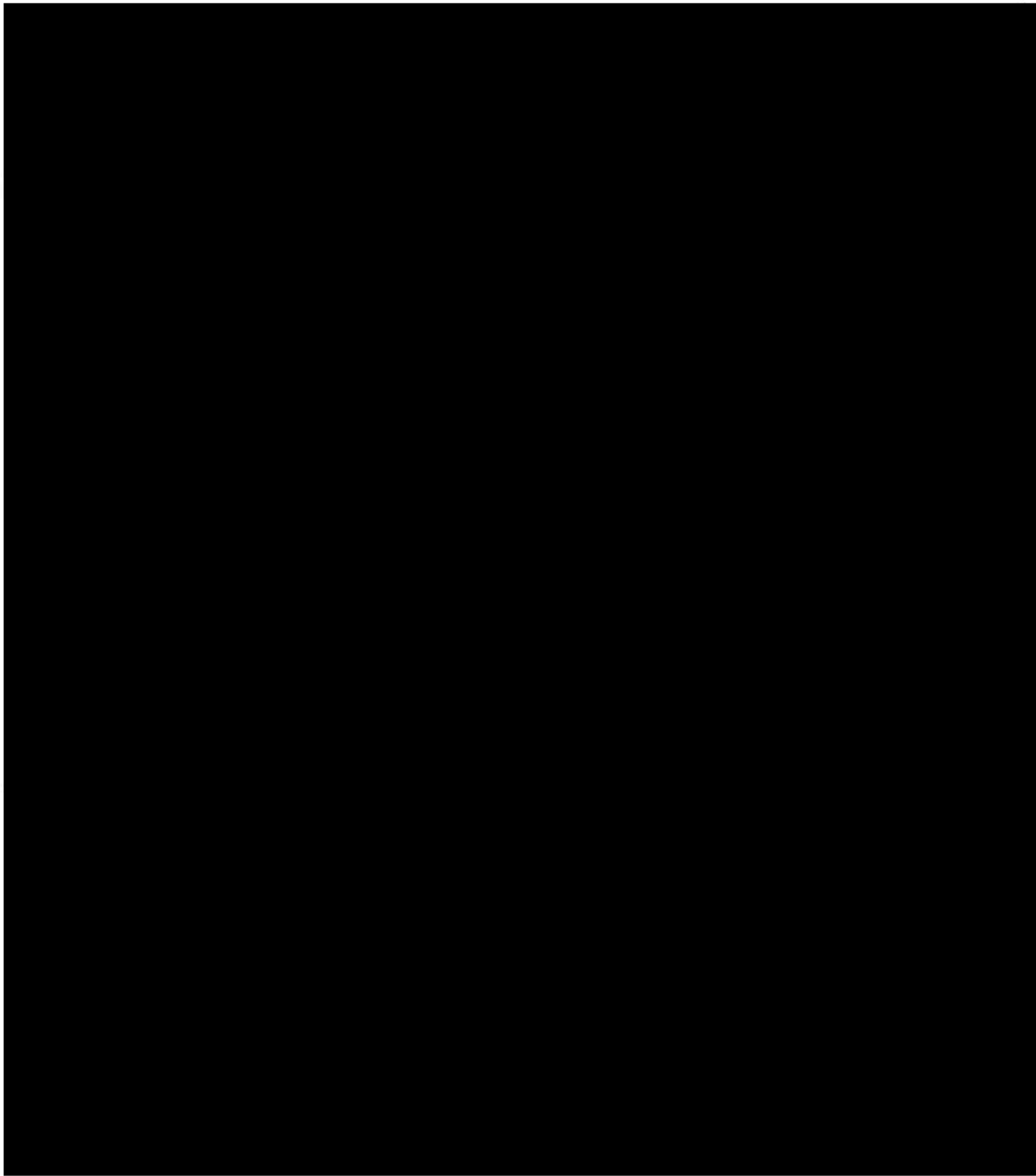
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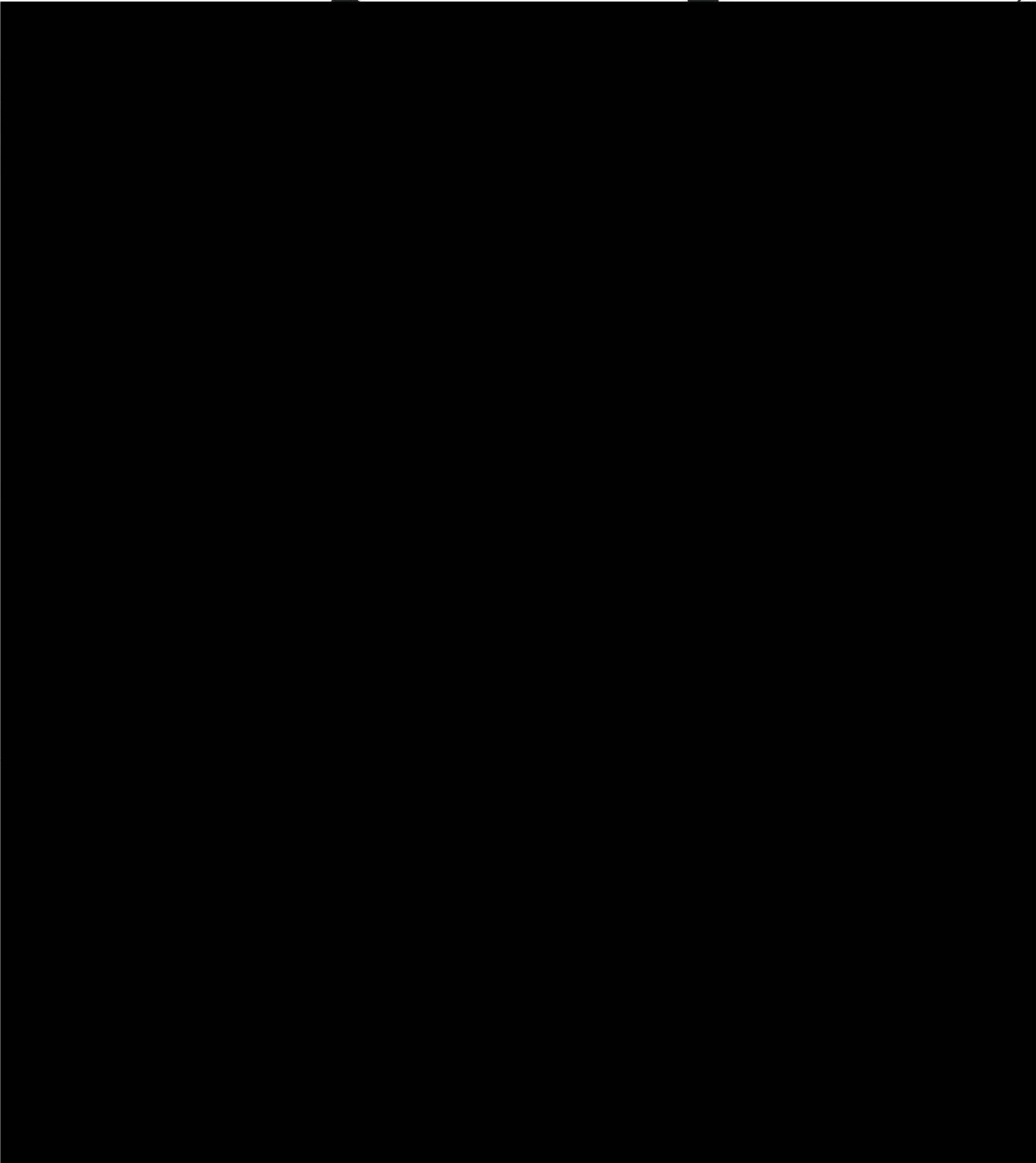
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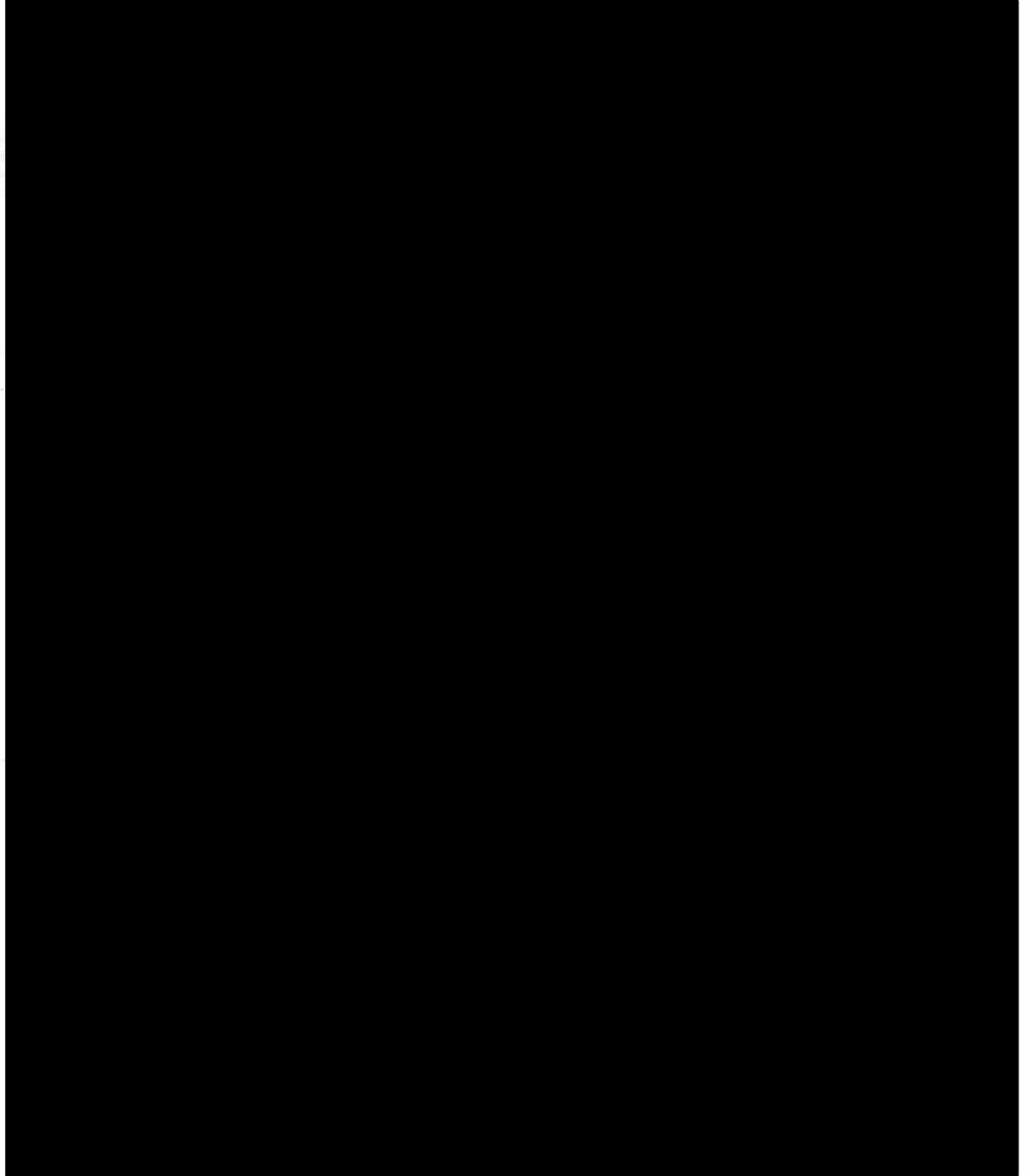
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I 37 of 45

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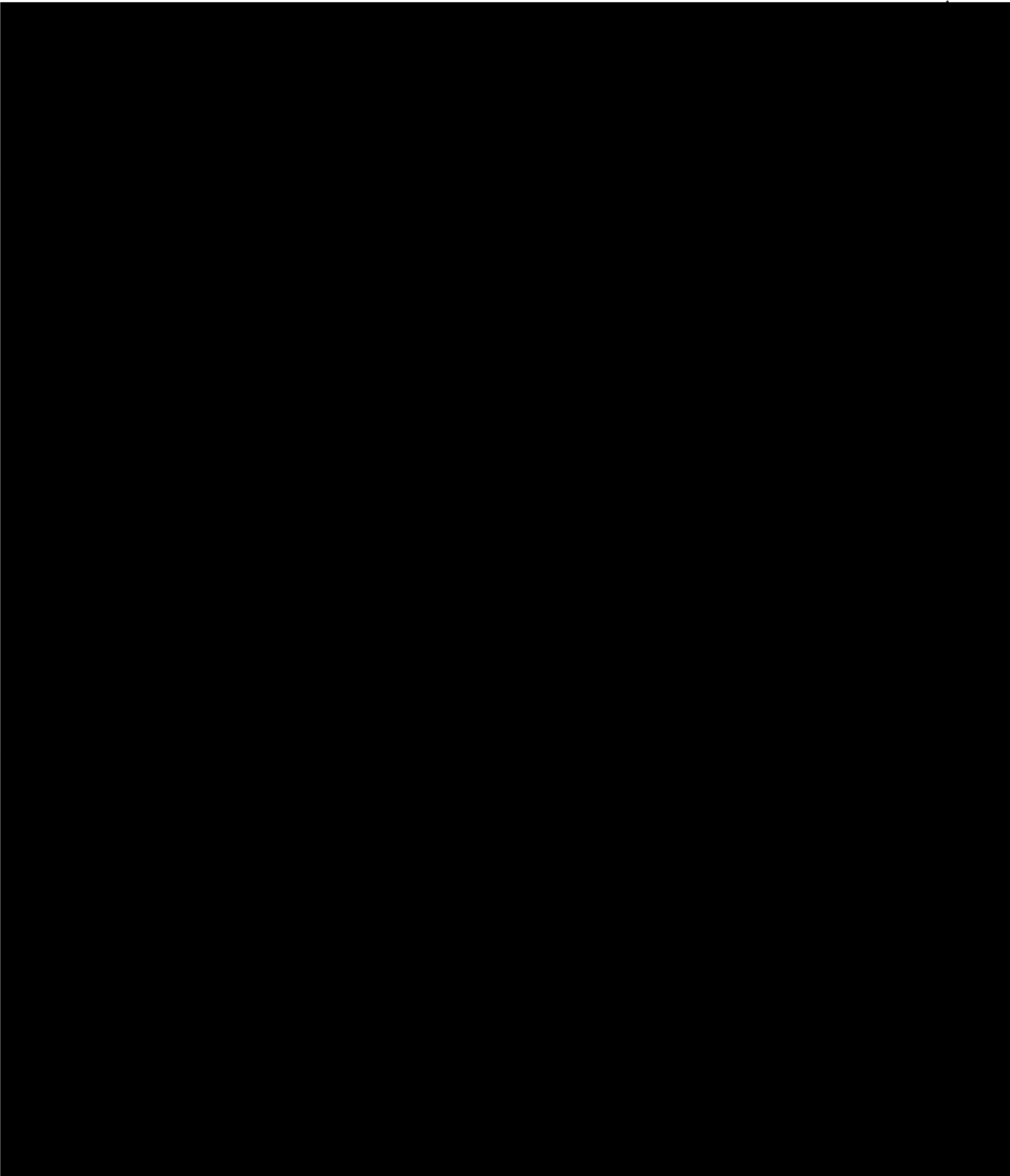
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J 38 of 45



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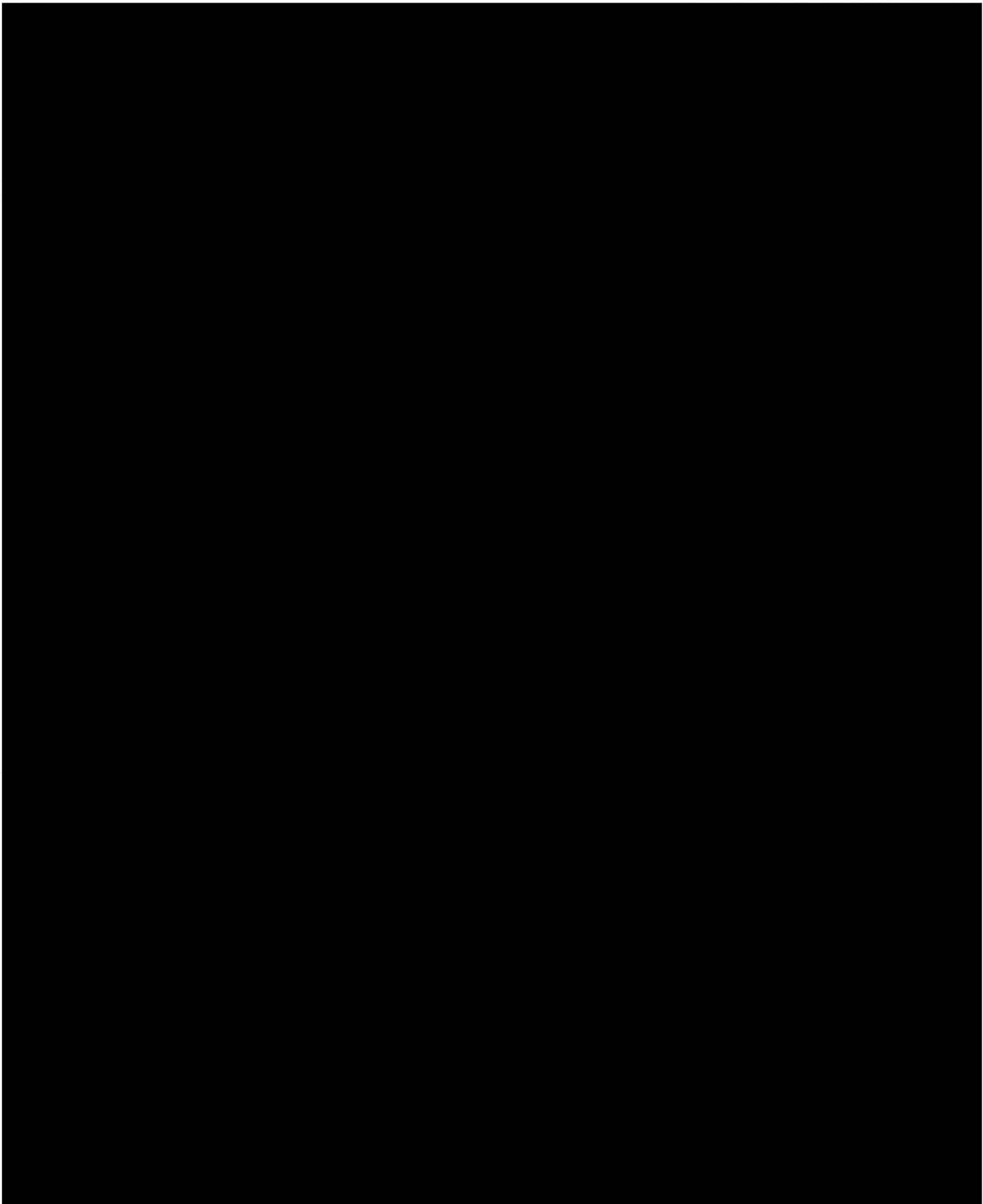


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J 39 of 45



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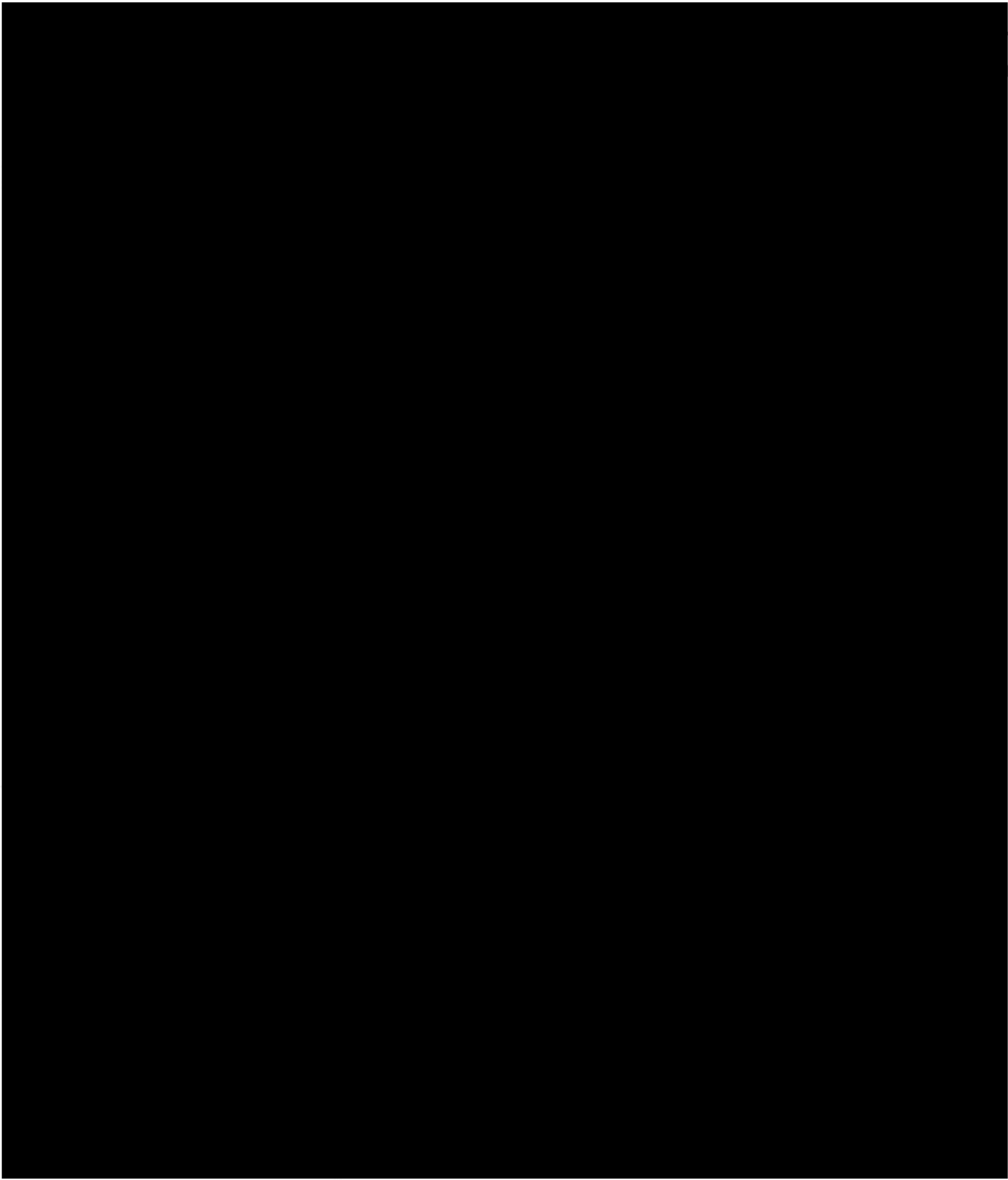


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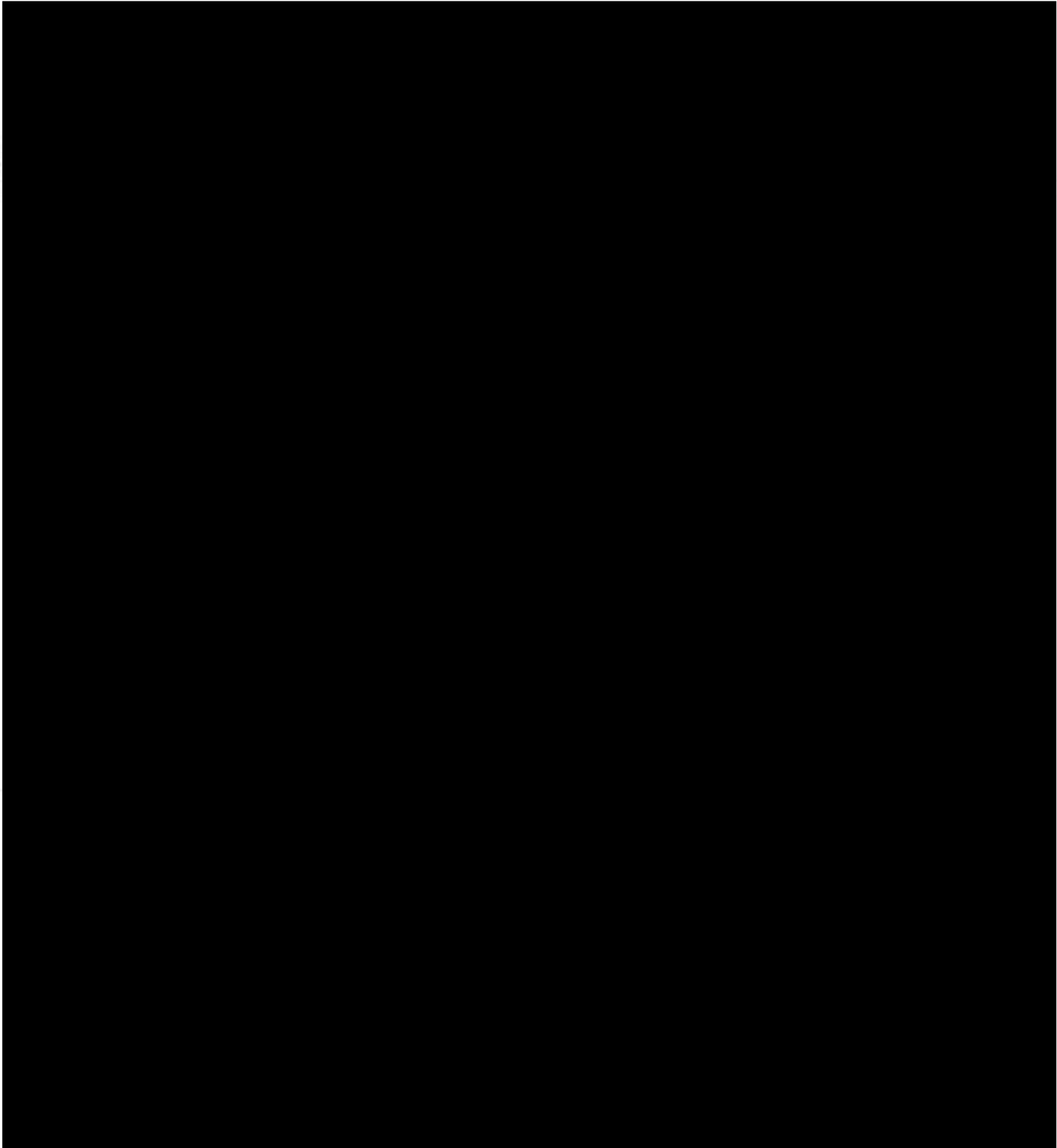


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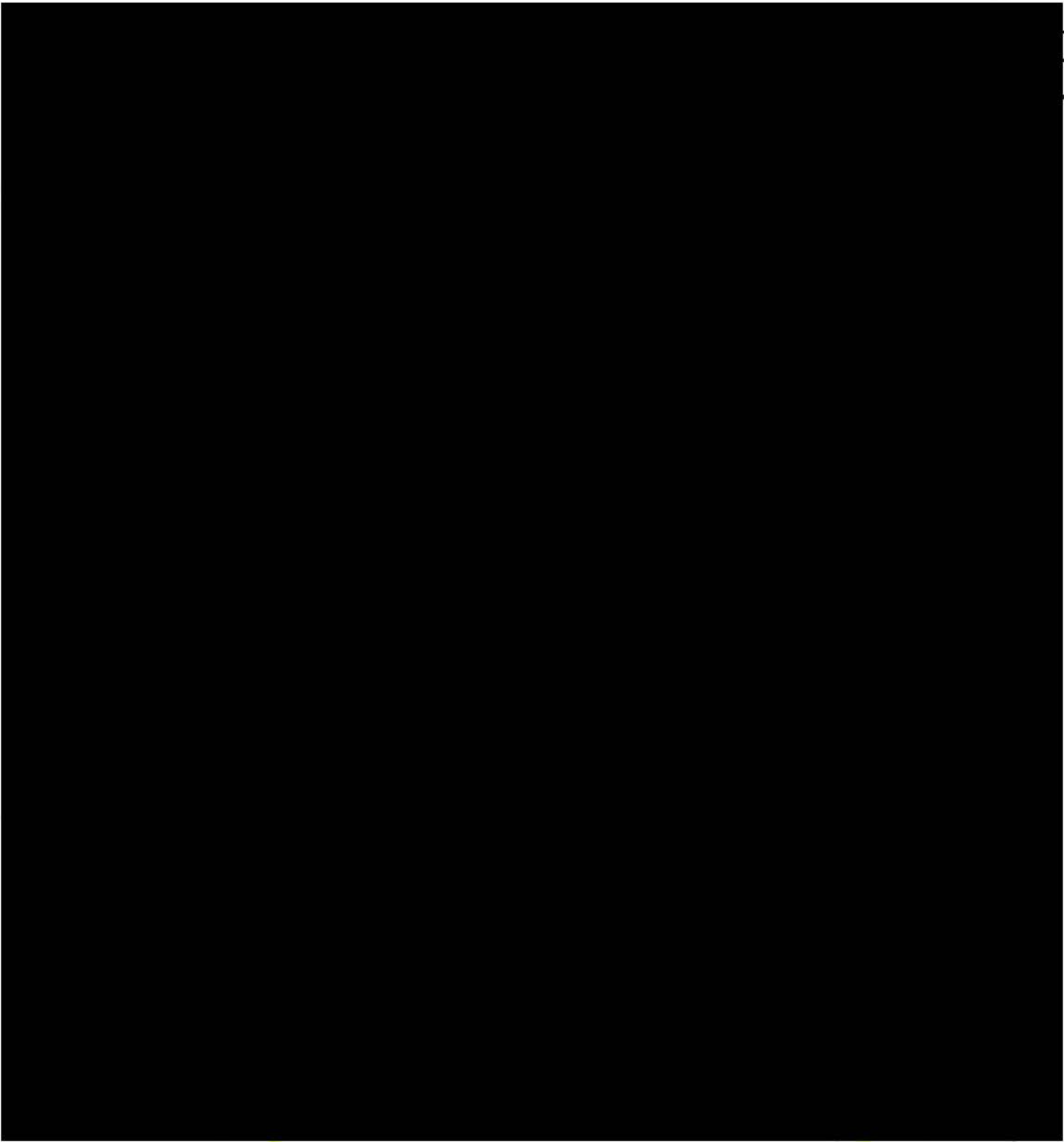
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J 43 of 45





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J 44 of 45



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DEF Gas Hedging Status  
CONFIDENTIAL

As of December 31, 2018

Physical/Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge
Financial	Financial Option	Call	11/1/2018	3368582	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3368582	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3370825	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3370825	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3377269	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3377269	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3382162	NextEra Energy E M G	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3382162	NextEra Energy E M G	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3383110	NextEra Energy E M G	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3383110	NextEra Energy E M G	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3386147	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3386147	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
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Financial	Financial Option	Put	11/1/2018	3389134	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Call	11/1/2018	3399703	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Option	Put	11/1/2018	3399703	Merill LynchCom E EM	NYMEX NG L1D	Henry Hub			\$3.1850	
Financial	Financial Swap		11/1/2018	3413580	BKMONTREAL	IFERC	Henry Hub			\$3.1900	
Financial	Financial Swap		11/1/2018	3407033	BKMONTREAL	IFERC	Henry Hub			\$3.1900	
Financial	Financial Swap		11/1/2018	3415287	Citigroup Energy E	IFERC	Henry Hub			\$3.1900	
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Financial	Financial Swap		11/1/2018	3412821	JP Morgan Chase Bank	IFERC	Henry Hub			\$3.1900	
11/1/2018 Total											

Duke Energy Florida  
Hedging Activities  
August 2018 to July 2019  
Dkt. No. 20190001-EI-ACN 2019-070-2-1

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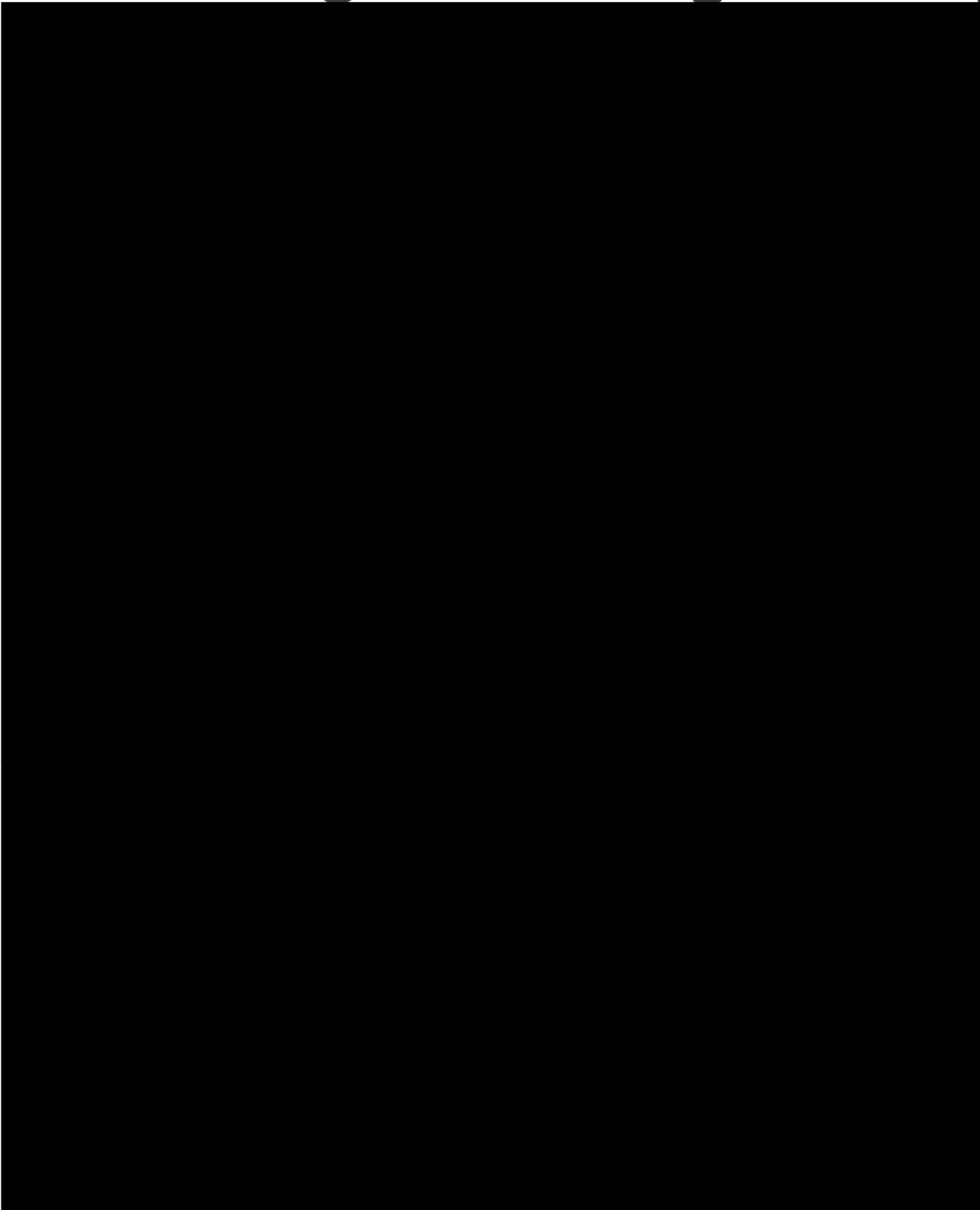
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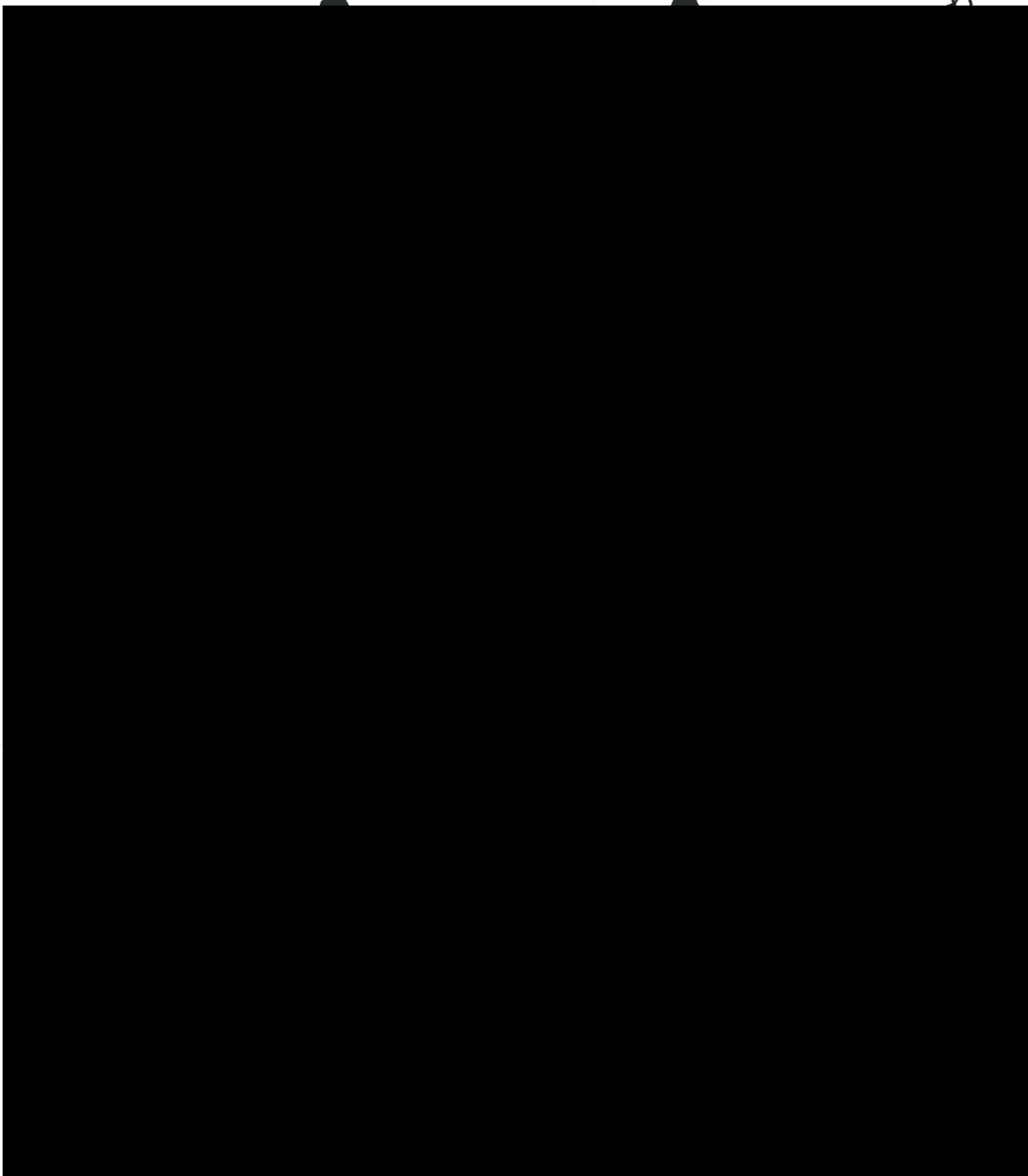


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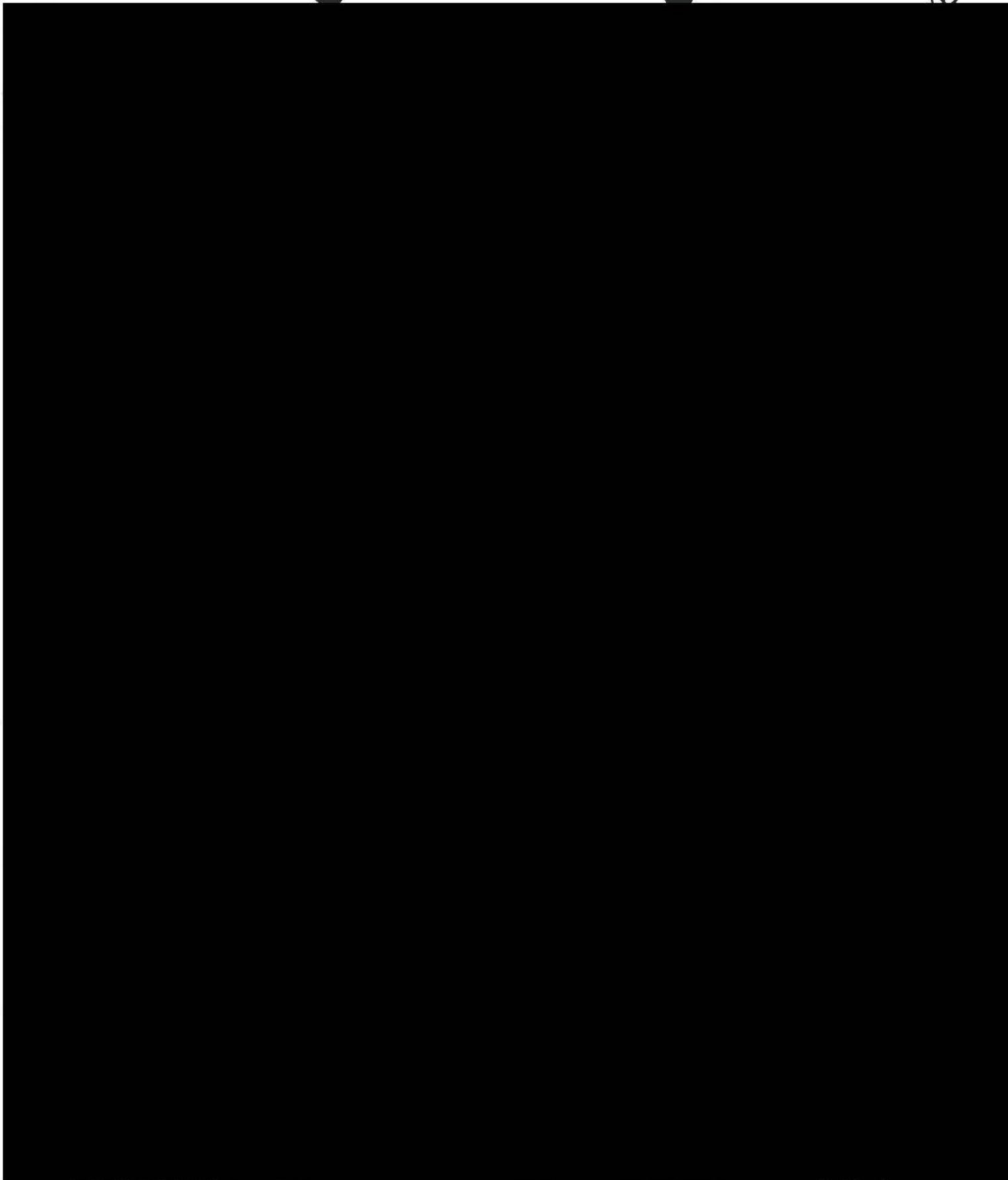


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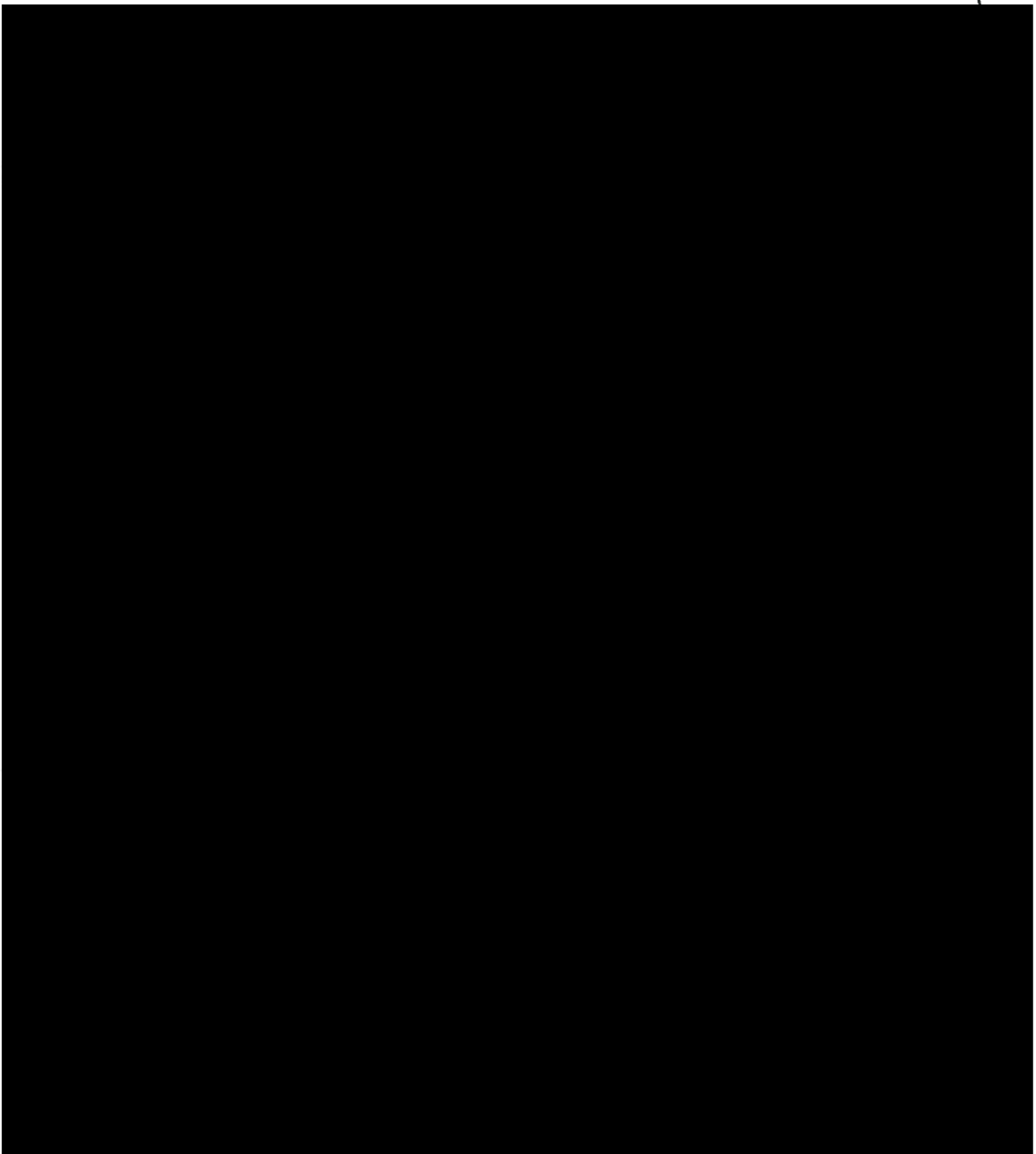


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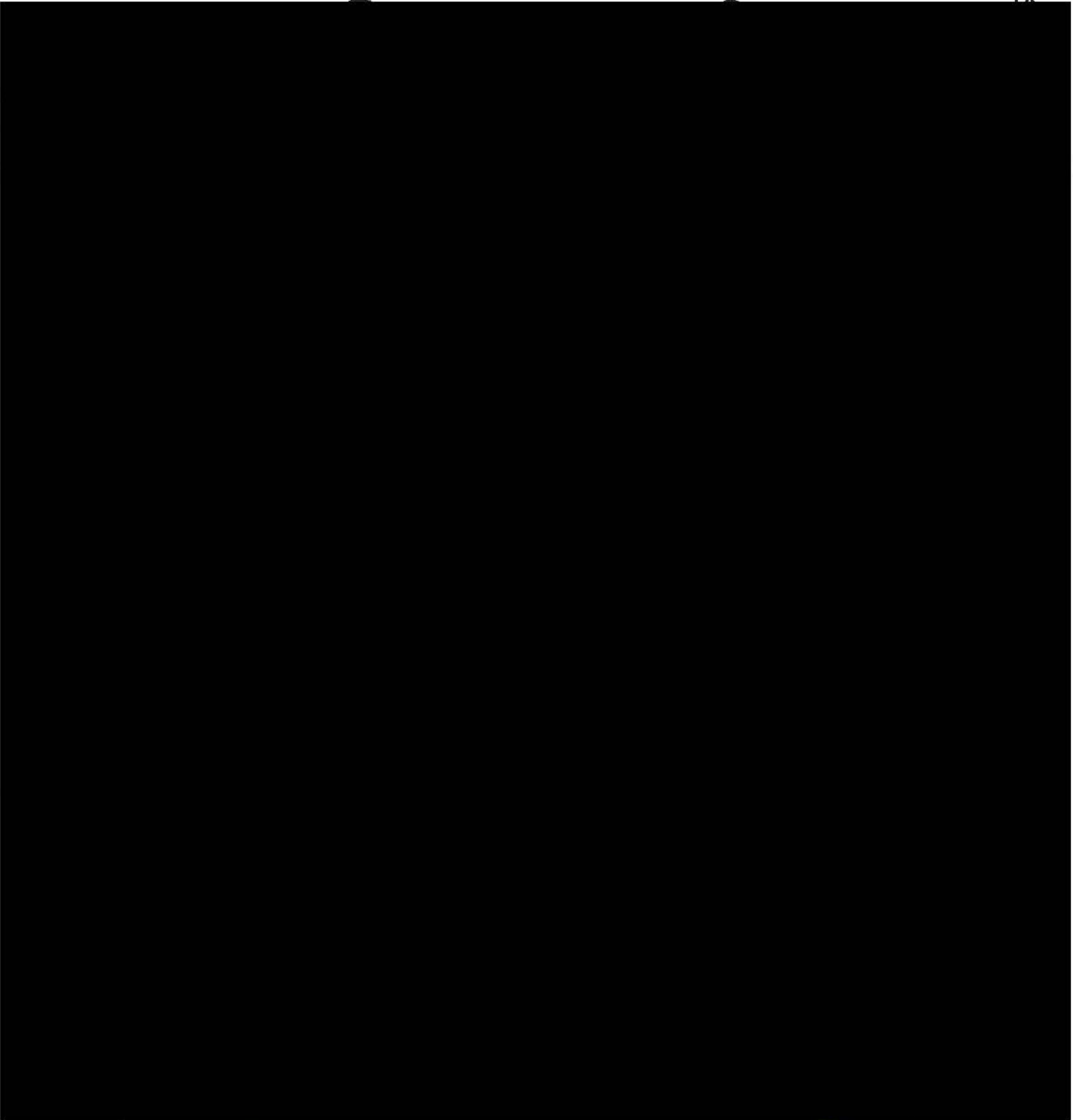




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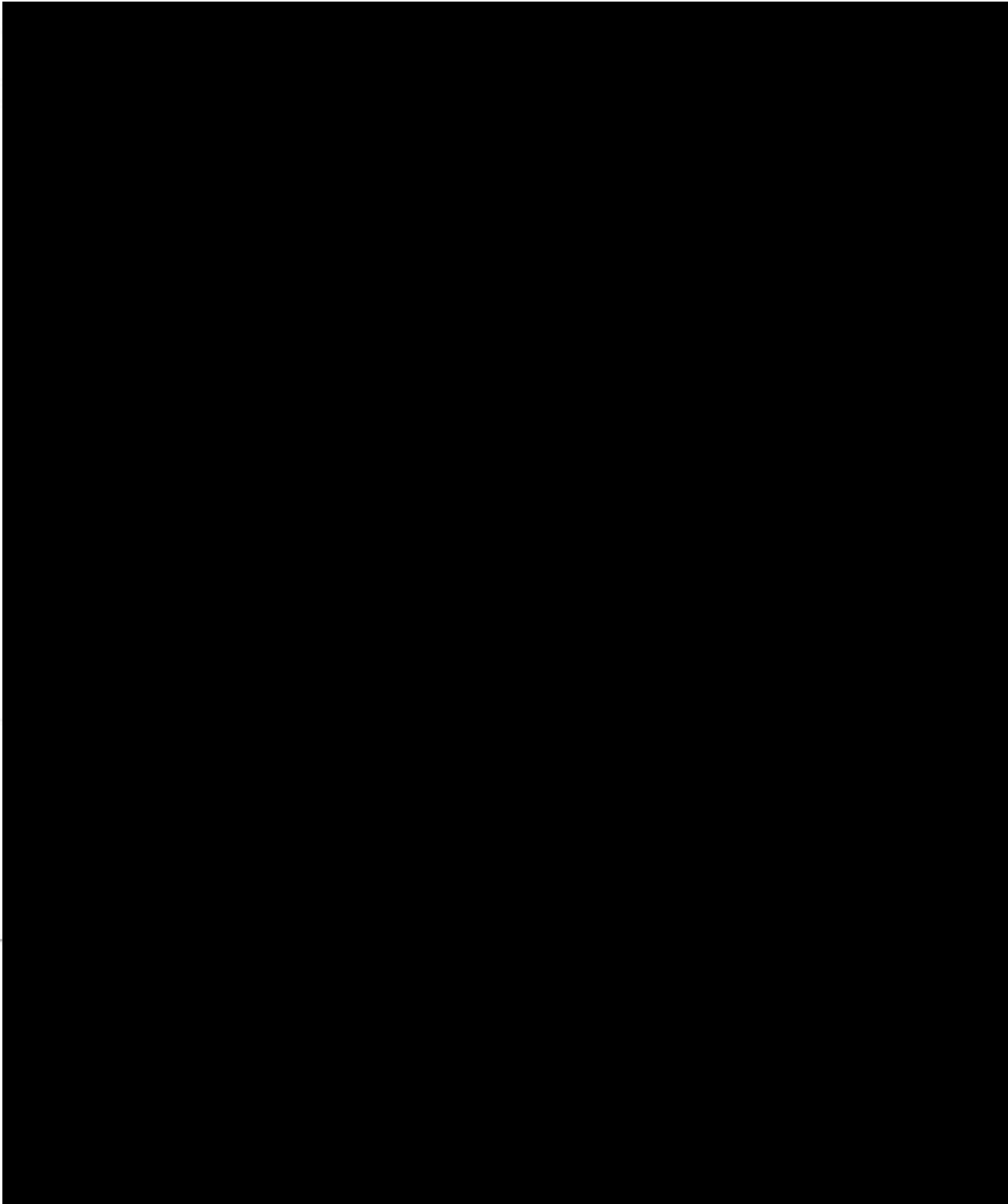


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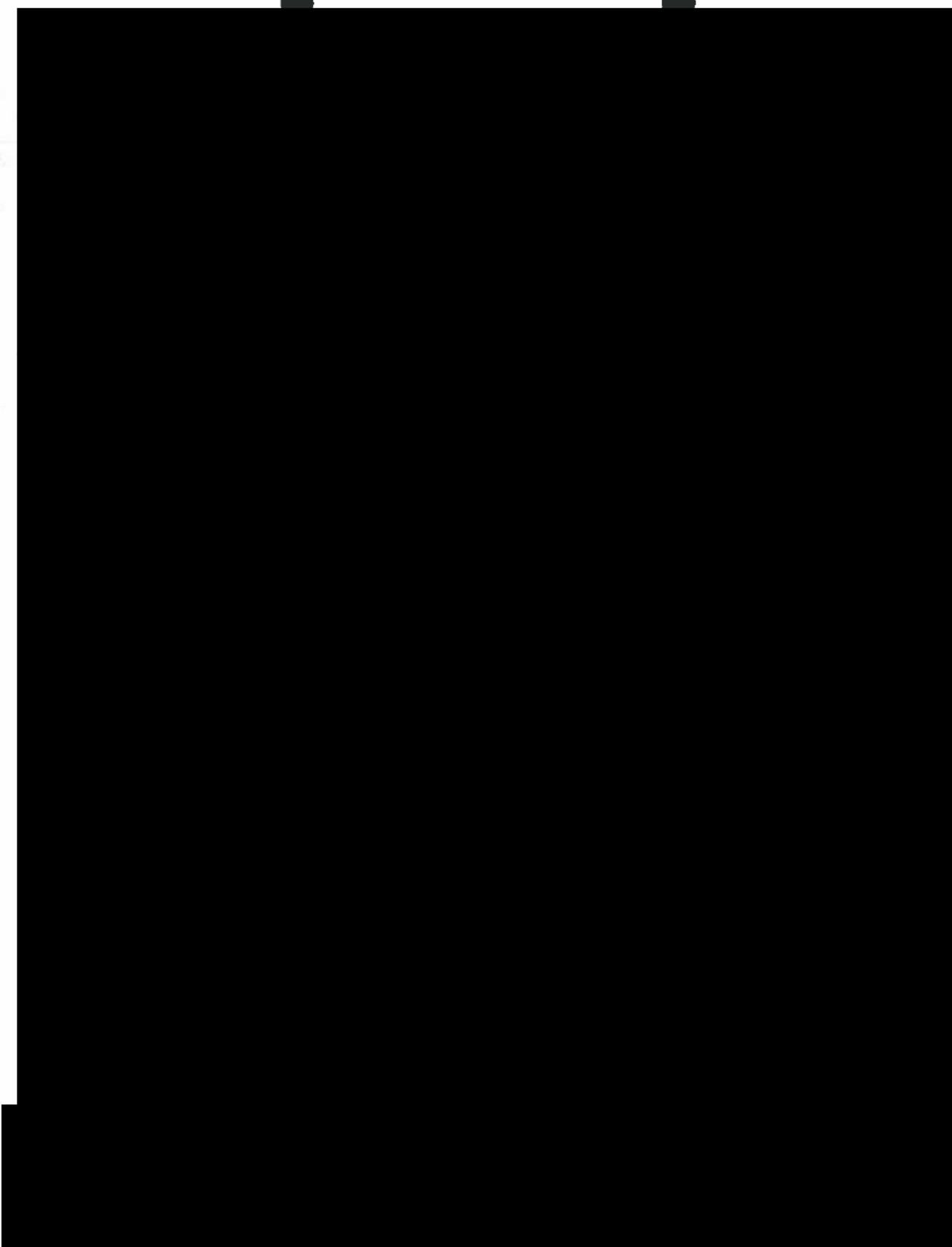
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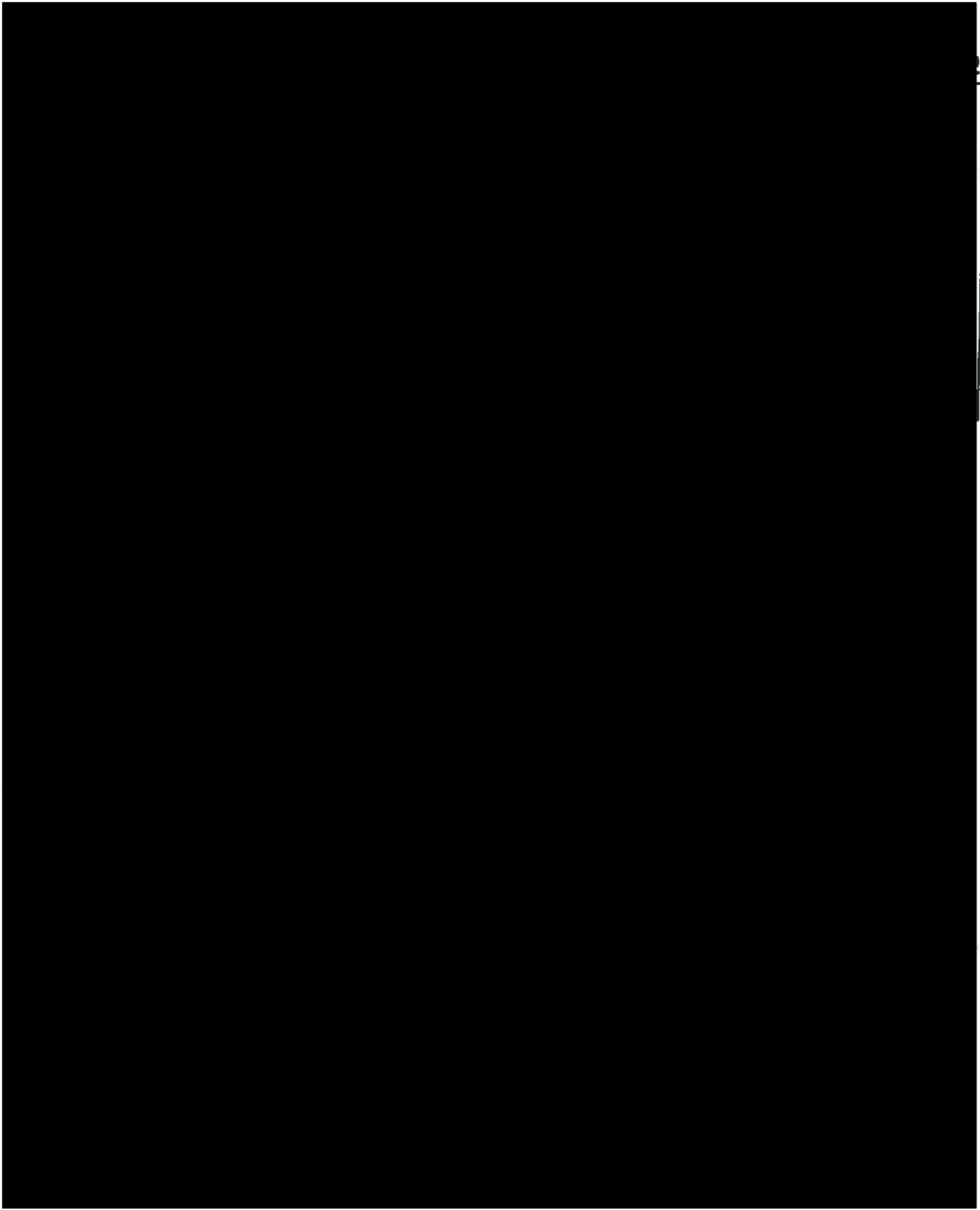
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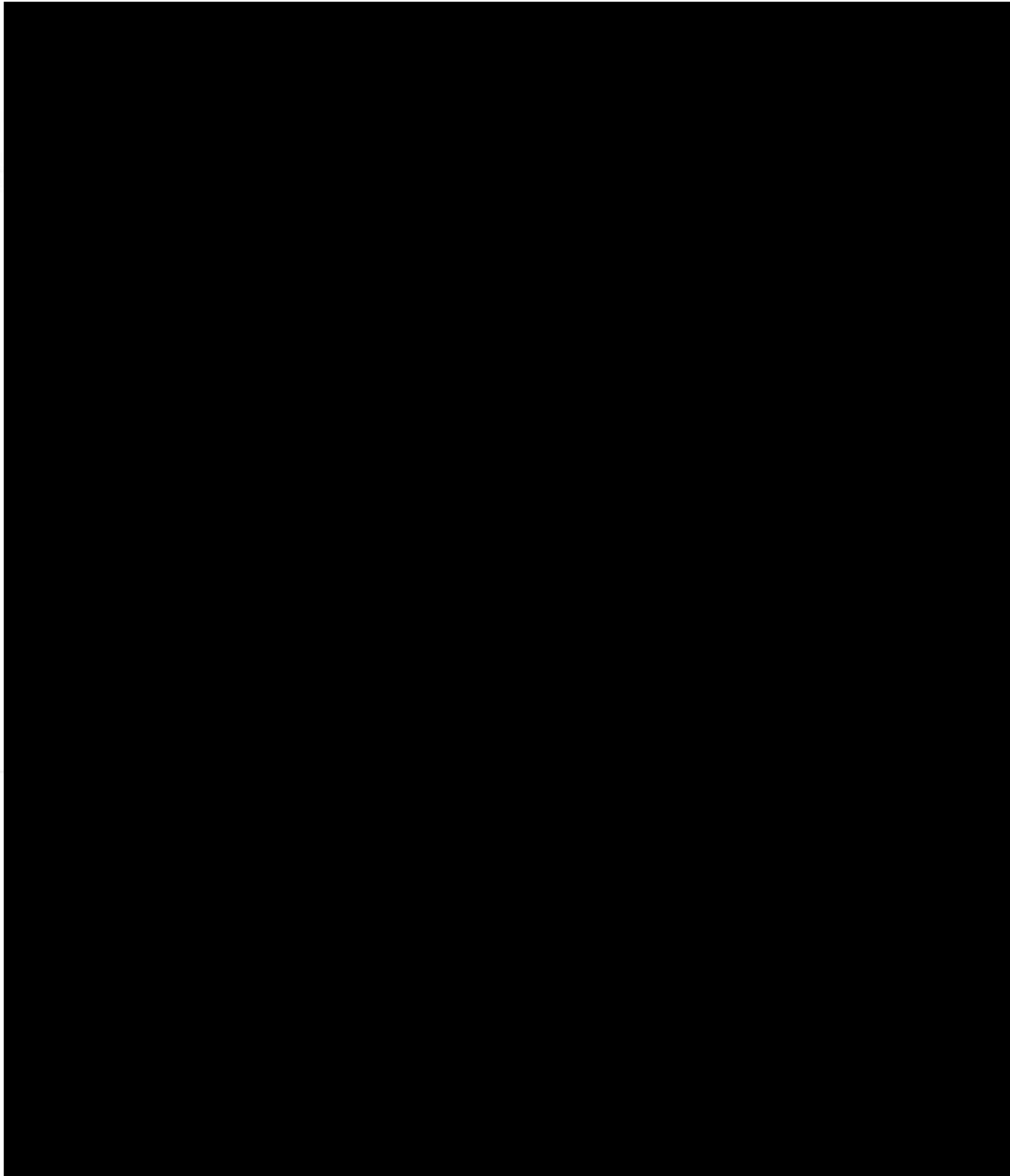
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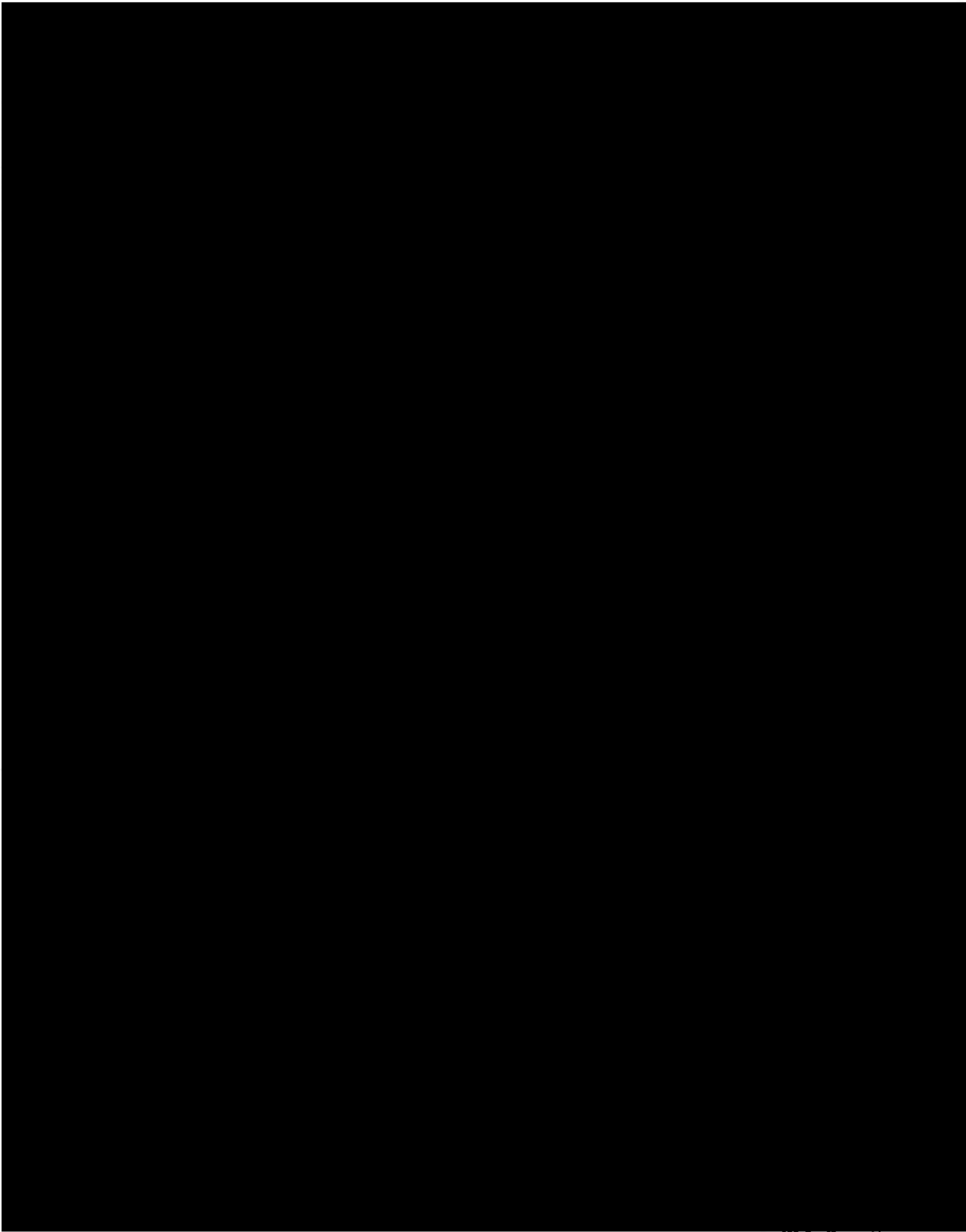
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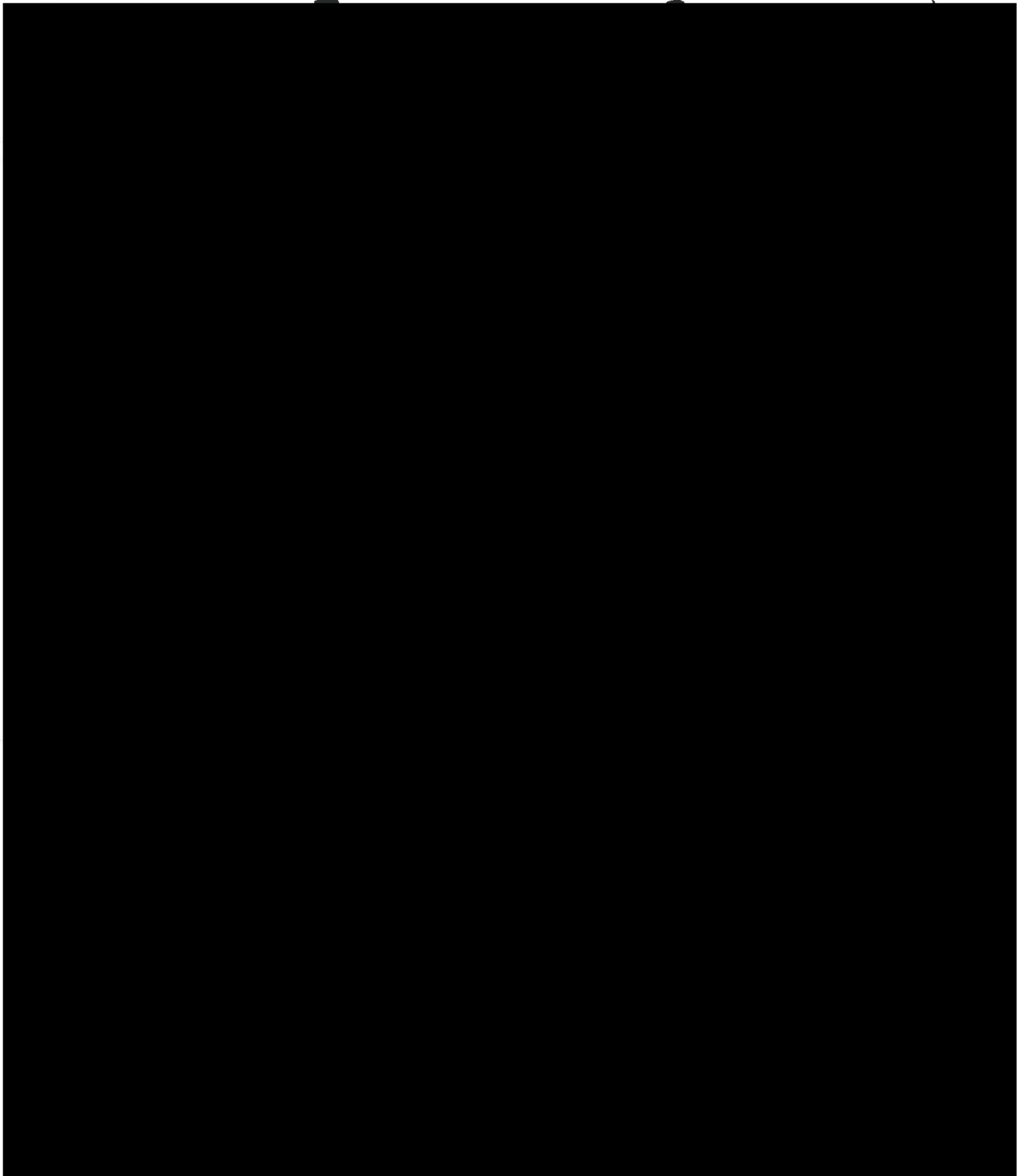
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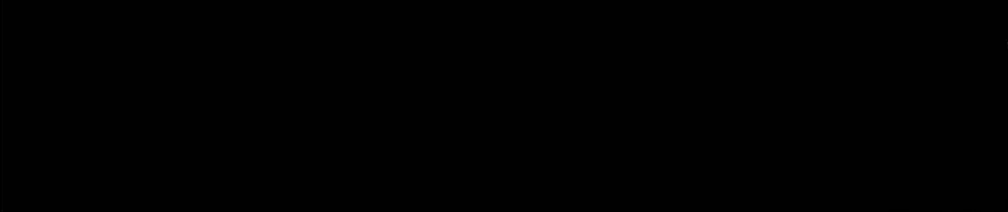
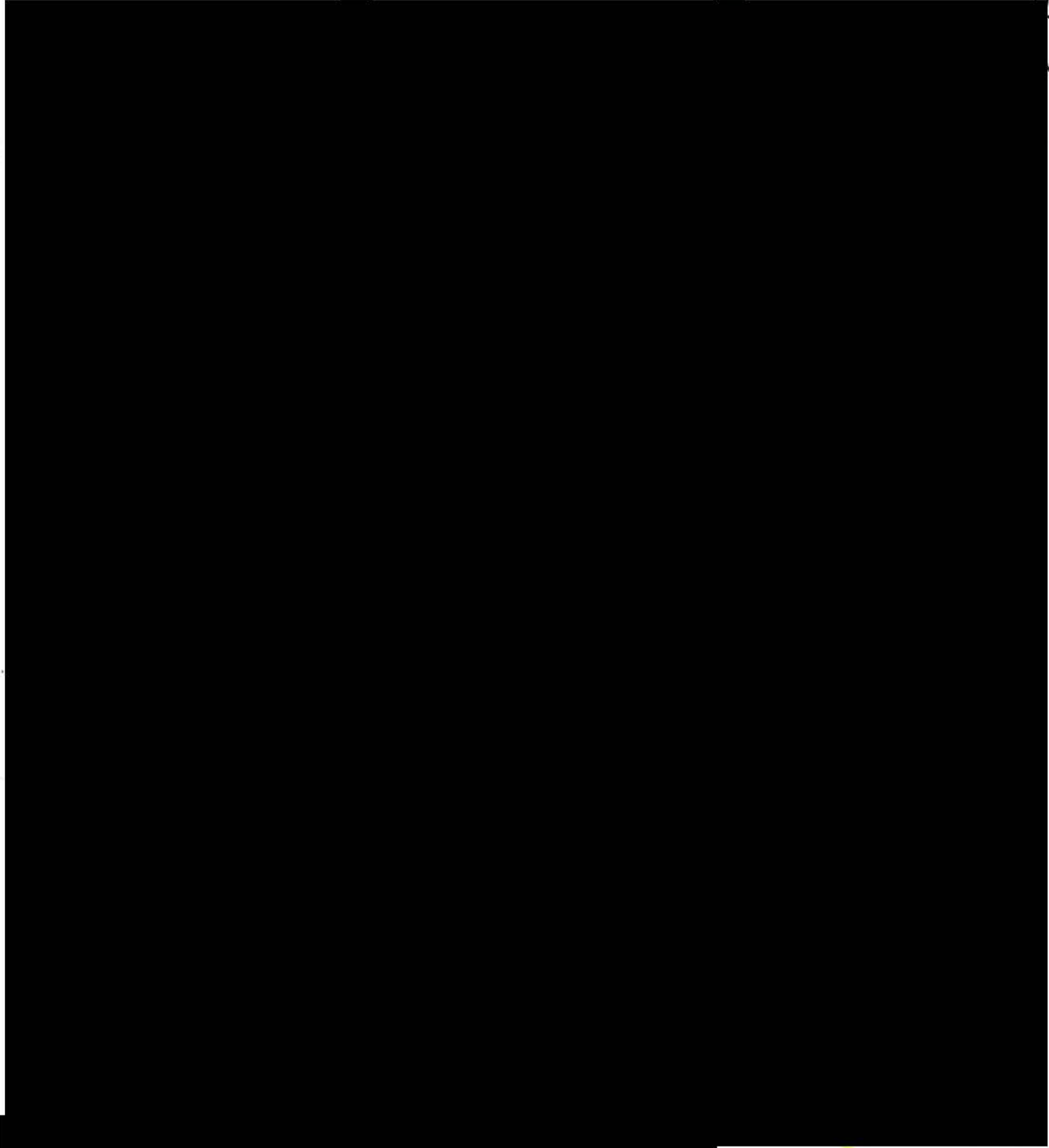


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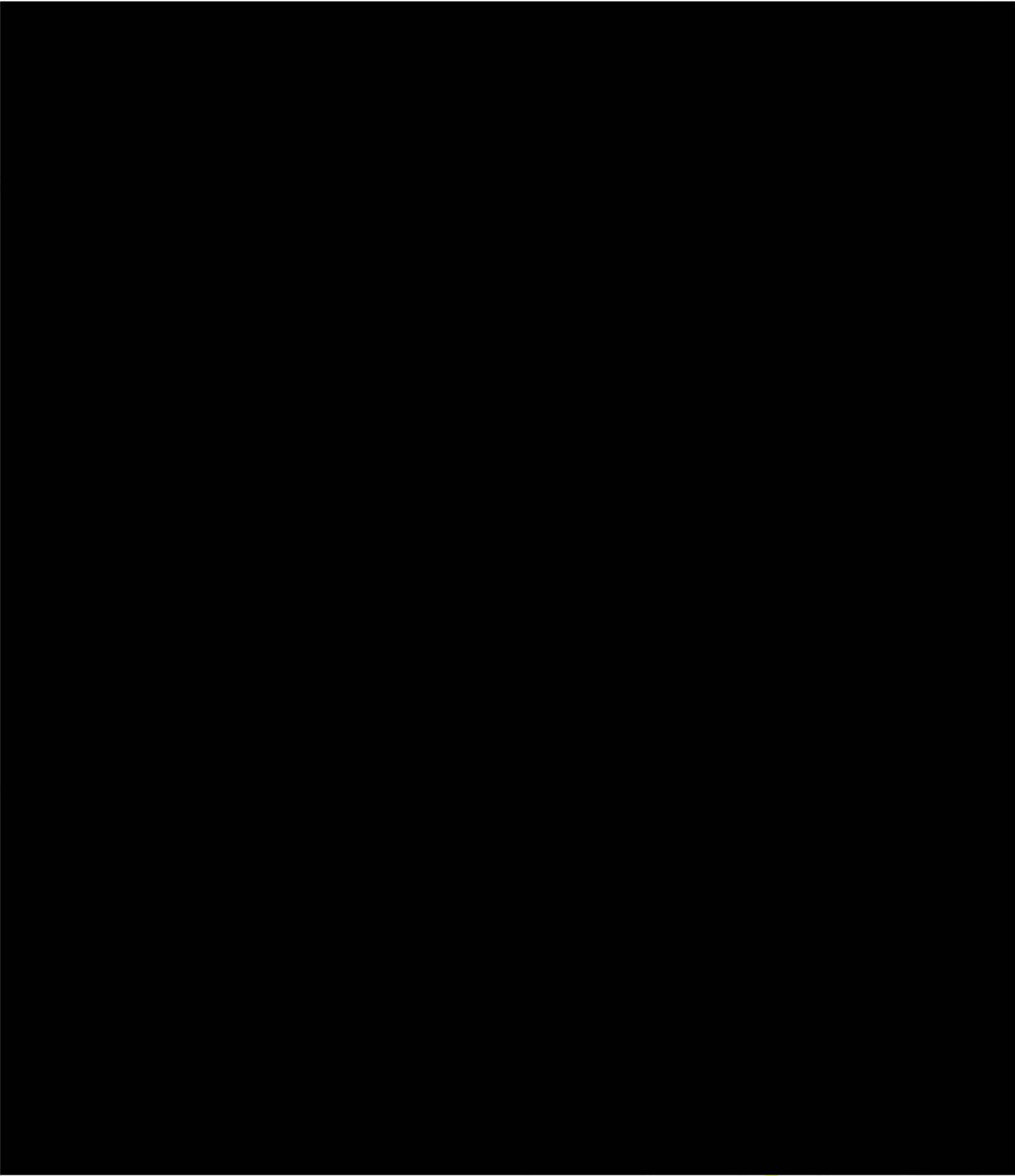


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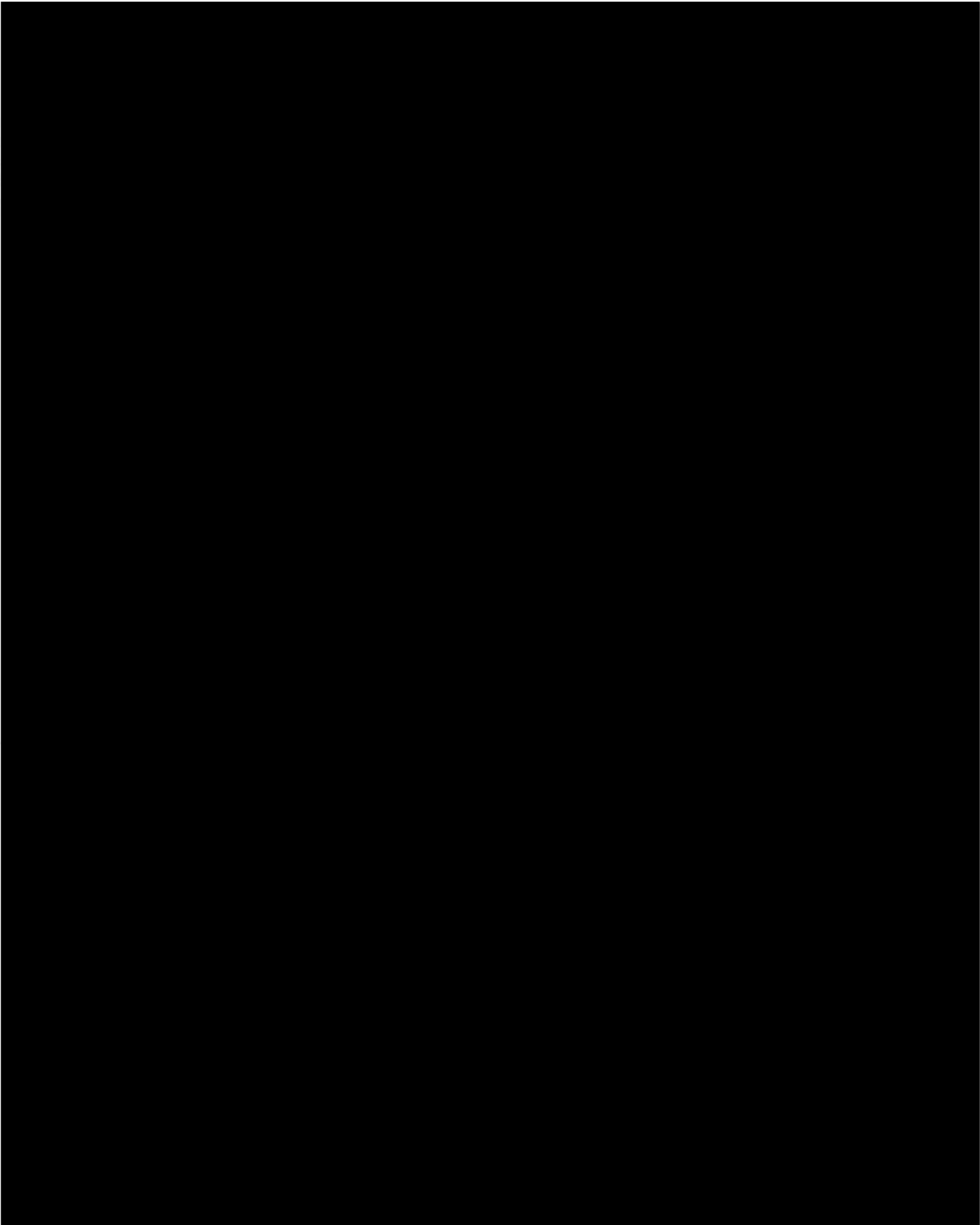
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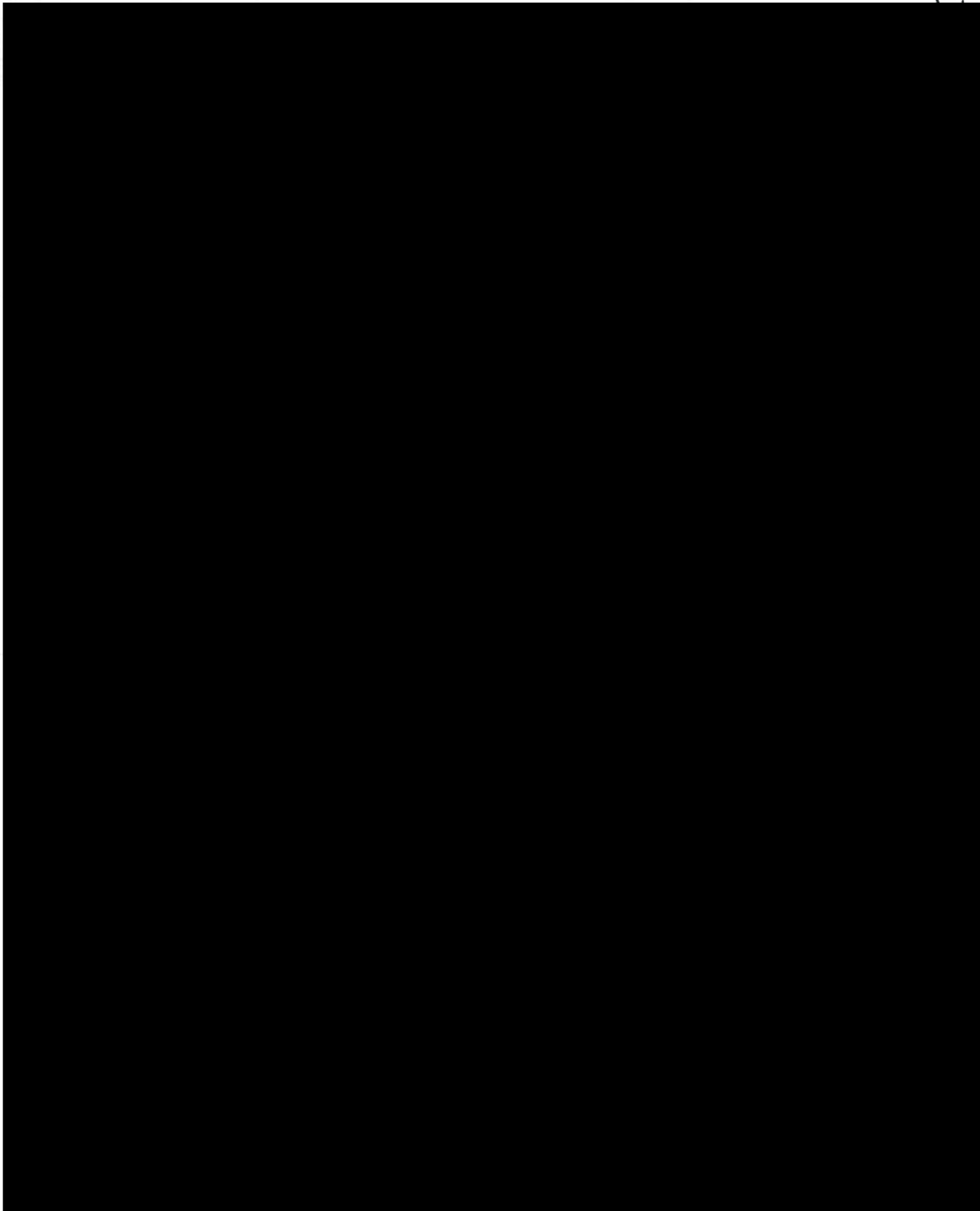
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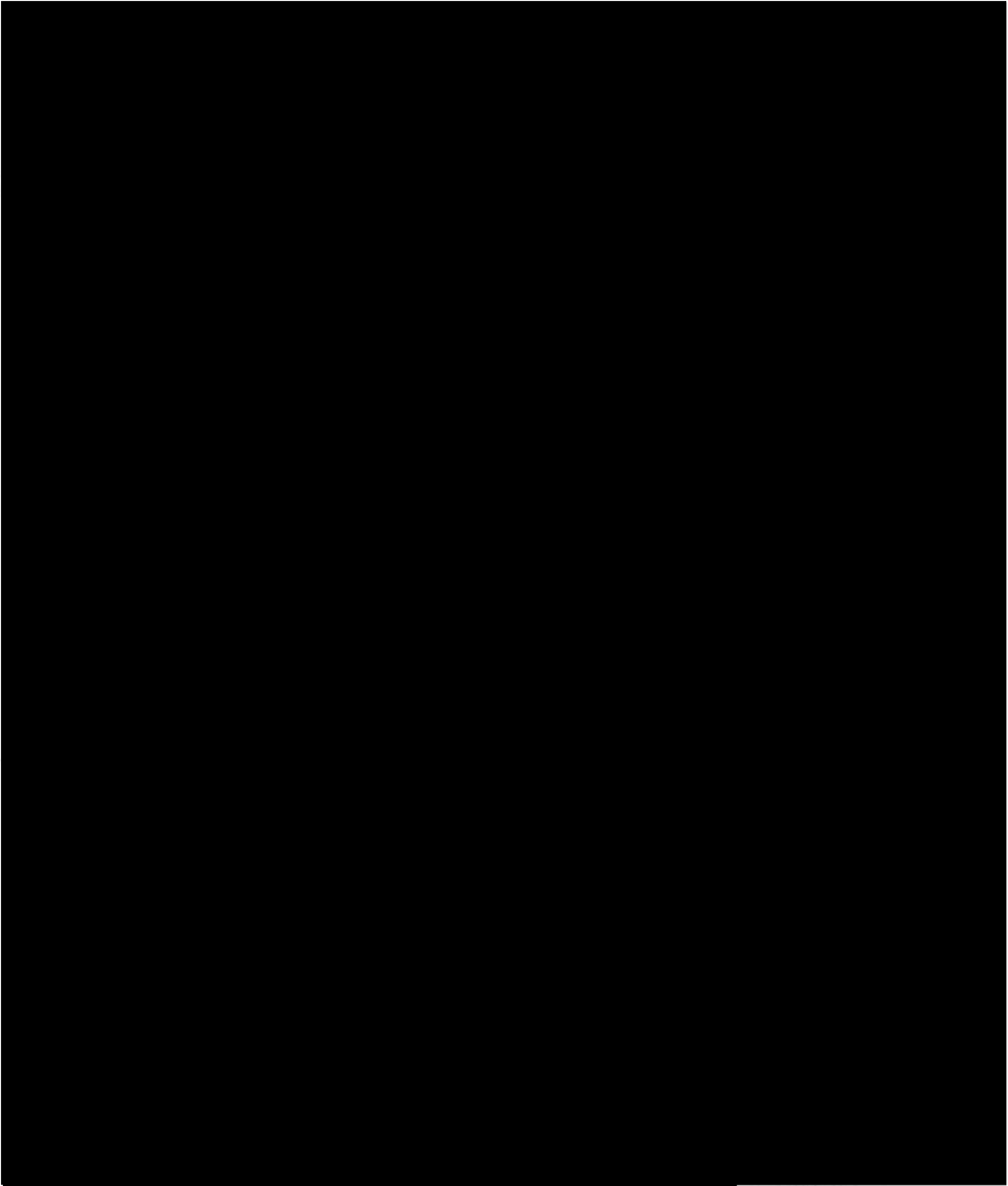
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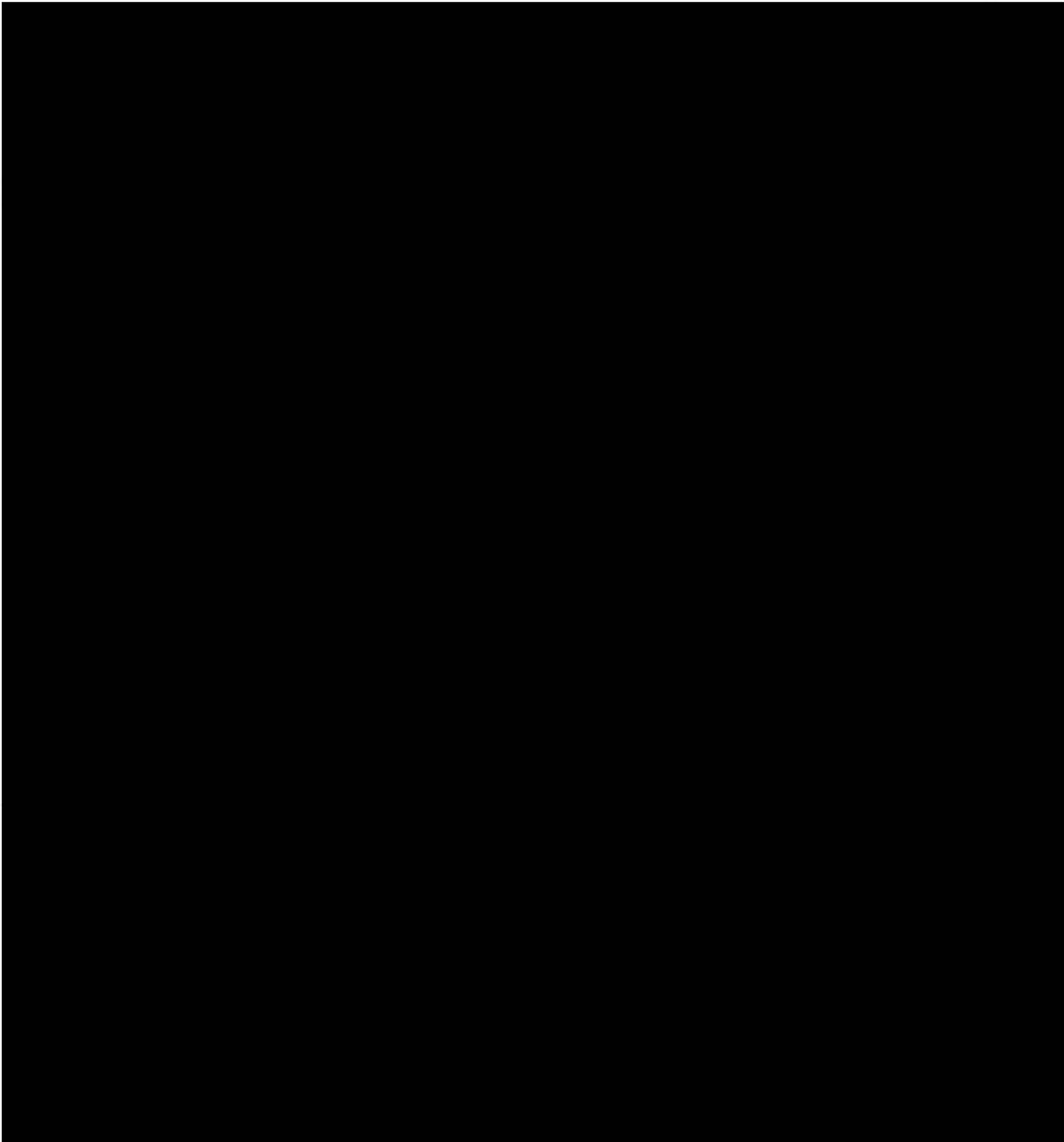




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N 21 of 24

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N 47-3  
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## Exhibit C

### DUKE ENERGY FLORIDA Confidentiality Justification Matrix

DOCUMENT/RESPONSES	PAGE/LINE <sup>1</sup>	JUSTIFICATION
<p><b>Staff Audit Workpapers</b> related to DEF's 2019 Hedging Activities Audit Control No. 2019-070-2-1</p>	<p>2: Natural Gas Hedging Detail- Page 1: Jan-Mar 2019 - all information in columns: savings/costs, hedged volumes, hedged burns &amp; hedged % Financial and Hedged % Physical -except row titled YTD</p> <p>2: Page 2: August 2018 –July 2019 all information in columns: volumes, fixed price and savings cost on Hedge and % hedged</p> <p>2-1: Page 1: DEF Gas Hedging Detail -activity for January through December 31, 2018-all information in columns: savings/(cost) Hedges, Hedged Volumes (MMBtu's) and Hedged Burns, % Hedged with Financial and % Hedged with Physical</p> <p>2-1: Page 2 through 13-activity for January through December 2018 (all information in columns: volume, fixed price, savings/cost on hedge and % hedged)</p> <p>30: Hedged Exposure August 2018 to July 2019-all information in columns: Hedged Volumes and Hedged Burns%</p> <p>30-1: Natural Gas Hedging Detail-January through March 2019- all information in columns: Savings/(Costs) on Hedges, Hedged Volumes (MMBtu's), Hedged Burns, %Hedged with Financial &amp; % Hedged with Physical-except row titled YTD</p>	<p>§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.</p> <p>§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.</p>

<sup>1</sup> Page numbers provided are the Staff auditor's page numbers hand-written on the documents

DOCUMENT/RESPONSES	PAGE/LINE <sup>1</sup>	JUSTIFICATION
	<p>30-2: Natural Gas Hedging Detail-January –December 2018 Savings/(Costs) on Hedges, Hedged Volumes (MMBtu’s), Hedged Burns, %Hedged with Financial &amp; % Hedged with Physical-except row titled YTD</p> <p>45: Reconciliation of Tolling Cost- Shady Hills VOM and Tolling Charges (entire document).</p> <p>45-1: Documentation Supporting Tolling Cost for November 2018 – Shady Hills Invoice (entire page).</p> <p>45-1: Pages 1 through 12 of 12 Journal entry reports and Trade Settlement/Invoices (entire pages).</p> <p>45-2: Documentation Supporting Tolling Cost for May 2019 – Shady Hills Invoice (entire page).</p> <p>45-2: Pages 1 through 11 of 11: Journal entry reports and Trade Settlement/Invoices (entire pages).</p> <p>46: Natural Gas Purchase Power Accounting Process (pages 1 through 13 of 13 entire pages).</p> <p>46-1: Shady Hills Agreement-First Amendment- Pages 1 &amp; 2 of 2 - (entire pages).</p> <p>46-2: Shady Hills Agreement Second Amendment-Pages 1 through 3 of 3 (entire pages).</p> <p>46-2: Shady Hills Agreement-Third Amendment- Pages 1 through 4 of 4 (entire pages).</p> <p>47: DEF Gas Hedging Status-</p>	

DOCUMENT/RESPONSES	PAGE/LINE <sup>1</sup>	JUSTIFICATION
	<p>(All information in columns- volume, fixed price (\$/MMBtu) &amp; savings/cost on hedge).</p> <p>47-1: Page 1 of 25- DEF Gas Hedging Status- (All information in columns- volume, fixed price (\$/MMBtu) &amp; savings/cost on hedge).</p> <p>47-1: Pages 2 through 24 of 25- Journal entry reports and Trade Settlement/Invoices (entire pages).</p> <p>47-2: - Page 1 of 45-DEF Gas Hedging Status- (All information in columns- volume, fixed price (\$/MMBtu) &amp; savings/cost on hedge).</p> <p>47-2: Pages 2 through 44 of 45: Journal entry reports and Trade Settlement/Invoices (entire pages).</p> <p>47-3: Page 1 of 24 -DEF Gas Hedging Status- (All information in columns- volume, fixed price (\$/MMBtu) &amp; savings/cost on hedge).</p> <p>47-3: Pages 2 through 23 of 24: Journal entry reports and Trade Settlement/Invoices (entire pages)</p>	

# **Exhibit D**

## **AFFIDAVIT OF JAMES MCCLAY**

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

---

Docket No. 20190001-EI

Dated: September 20, 2019

**AFFIDAVIT OF JAMES MCCLAY IN SUPPORT OF  
DUKE ENERGY FLORIDA'S  
REQUEST FOR CONFIDENTIAL CLASSIFICATION**

STATE OF NORTH CAROLINA

COUNTY OF MECKLENBURG

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

1. My name is James McClay. I am over the age of 18 years old and I have been authorized by Duke Energy Florida (hereinafter "DEF" or the "Company") to give this affidavit in the above-styled proceeding on DEF's behalf and in support of DEF's Request for Confidential Classification (the "Request"). The facts attested to in my affidavit are based upon my personal knowledge.

2. I am the Director of Trading in the Fuel and System Optimization Department. I manage the natural gas group short term procurement, scheduling and hedging activities in the Power Trading and Dispatch Section of the Fuels and Systems Optimization Department for the Duke Energy regulated generation fleet.

3. As the Director of Trading, I am responsible, along with the other members of the section, for short term natural gas procurement, scheduling and financial hedging for the natural

gas activities needed to support the generation needs for DEI's, DEK's, DEC's, DEF's and DEP's electrical power generation facilities.

4. DEF is seeking confidential classification for information contained in Staff's audit work papers pertaining to DEF's 2019 Hedging Activities Audit (*Audit Control No. 2019-070-2-1*). A detailed description of the confidential information at issue is contained in confidential Exhibit A to DEF's Request and is outlined in DEF's Justification Matrix that is attached to DEF's Request as Exhibit C. DEF is requesting confidential classification of this information because it contains sensitive business information, the disclosure of which would impair the Company's efforts to contract for goods or services on favorable terms.

5. DEF conducts hedging activities and 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 at competitive prices, however, DEF must protect from public disclosure sensitive business information, such as internal hedging practices and procedures, hedging volumes and transactions, hedging forecasts, percentages, and pricing information. With respect to the information at issue in this Request, DEF has kept confidential and has not publicly disclosed this confidential information. Absent such measures, suppliers and market competitors would have access to sensitive business information DEF uses to plan and execute its fuel procurement processes. With this non-public information, those suppliers or market competitors could alter their behavior to the detriment of DEF and its customers. Without DEF's measures to maintain the confidentiality of this information, the Company's efforts to obtain competitive fuel supply options that provide economic value to both DEF and its customers could be undermined.



6. 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.

7. This concludes my affidavit.

Further affiant sayeth not.

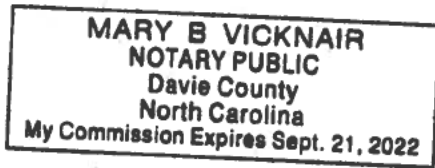
Dated the \_\_\_\_\_ day of September, 2019.

James McClay  
(Signature)  
James McClay  
Director - Trading  
Fuels and System Optimization Department  
Duke Energy  
526 South Church  
Charlotte, NC 28202

THE FOREGOING INSTRUMENT was sworn to and subscribed before me this 19 day of September, 2019 by James McClay. He is personally known to me, or has produced his \_\_\_\_\_ driver's license, or his \_\_\_\_\_ as identification.

Mary B Vicknair  
(Signature)  
Mary B Vicknair  
(Printed Name)  
NOTARY PUBLIC, STATE OF NC  
09/21/2022  
(Commission Expiration Date)

(AFFIX NOTARIAL SEAL)



\_\_\_\_\_  
(Serial Number, If Any)