

FLORIDA PUBLIC SERVICE COMMISSION
OFFICE OF COMMISSION CLERK



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GPC (Badders) - (CONFIDENTIAL) Highlighted portions of 8/19 through 12/19 hedging activity report. [CLK note: See DN 01752-2020 for request for confidential classification.]

CONFIDENTIAL

***This document number has been assigned to a confidential document.
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	Deal Category	Counterparty	Deal Type	Deal Number	Description	Fixed Price	Receive Price	Price	Volume (Signed)	Period-End Gain/Loss (Signed)	Contract Month
1	Financial Gas	Citigroup Energy Inc.	Swap	2462168	Swap Buy pay 3.5000 receive 2.1410 settled at -1.3590	3.5000	2.1410	(1.3590)	30,000	(40,770.00)	201908
2	Financial Gas	JPMorgan Chase Bank	Swap	2462021	Swap Buy pay 4.3500 receive 2.1410 settled at -2.2090	4.3500	2.1410	(2.2090)	40,000	(88,360.00)	201908
3	Financial Gas	JPMorgan Chase Bank	Swap	2462023	Swap Buy pay 4.2550 receive 2.1410 settled at -2.1140	4.2550	2.1410	(2.1140)	60,000	(126,840.00)	201908
4	Financial Gas	JPMorgan Chase Bank	Swap	2462024	Swap Buy pay 4.1750 receive 2.1410 settled at -2.0340	4.1750	2.1410	(2.0340)	40,000	(81,360.00)	201908
5	Financial Gas	JPMorgan Chase Bank	Swap	2462025	Swap Buy pay 3.9950 receive 2.1410 settled at -1.8540	3.9950	2.1410	(1.8540)	40,000	(74,160.00)	201908
6	Financial Gas	JPMorgan Chase Bank	Swap	2462041	Swap Buy pay 3.7500 receive 2.1410 settled at -1.6090	3.7500	2.1410	(1.6090)	40,000	(64,360.00)	201908
7	Financial Gas	JPMorgan Chase Bank	Swap	2462094	Swap Buy pay 3.6000 receive 2.1410 settled at -1.4590	3.6000	2.1410	(1.4590)	30,000	(43,770.00)	201908
8	Financial Gas	JPMorgan Chase Bank	Swap	2462128	Swap Buy pay 3.5450 receive 2.1410 settled at -1.4040	3.5450	2.1410	(1.4040)	40,000	(56,160.00)	201908
9	Financial Gas	Merrill Lynch Commodities	Swap	2461994	Swap Buy pay 4.2950 receive 2.1410 settled at -2.1540	4.2950	2.1410	(2.1540)	60,000	(129,240.00)	201908
10	Financial Gas	Merrill Lynch Commodities	Swap	2461996	Swap Buy pay 3.8430 receive 2.1410 settled at -1.7020	3.8430	2.1410	(1.7020)	30,000	(51,060.00)	201908
11	Financial Gas	Merrill Lynch Commodities	Swap	2462000	Swap Buy pay 3.6950 receive 2.1410 settled at -1.5540	3.6950	2.1410	(1.5540)	40,000	(62,160.00)	201908
12									TOTAL	450,000	(818,240.00)

	A	B	C	D	E	F	G	H	I	J	K
	Deal Category	Counterparty	Deal Type	Deal Number	Description	Fixed Price	Receive Price	Price	Volume (Signed)	Period-End Gain/Loss (Signed)	Contract Month
1	Financial Gas	Citigroup Energy Inc.	Swap	2462168	Swap Buy pay 3.5000 receive 2.2510 settled at -1.2490	3.5000	2.2510	(1.2490)	30,000	(37,470.00)	201909
2	Financial Gas	JPMorgan Chase Bank	Swap	2462021	Swap Buy pay 4.3500 receive 2.2510 settled at -2.0990	4.3500	2.2510	(2.0990)	40,000	(83,960.00)	201909
3	Financial Gas	JPMorgan Chase Bank	Swap	2462023	Swap Buy pay 4.2550 receive 2.2510 settled at -2.0040	4.2550	2.2510	(2.0040)	60,000	(120,240.00)	201909
4	Financial Gas	JPMorgan Chase Bank	Swap	2462024	Swap Buy pay 4.1750 receive 2.2510 settled at -1.9240	4.1750	2.2510	(1.9240)	40,000	(76,960.00)	201909
5	Financial Gas	JPMorgan Chase Bank	Swap	2462025	Swap Buy pay 3.9950 receive 2.2510 settled at -1.7440	3.9950	2.2510	(1.7440)	40,000	(69,760.00)	201909
6	Financial Gas	JPMorgan Chase Bank	Swap	2462041	Swap Buy pay 3.7500 receive 2.2510 settled at -1.4990	3.7500	2.2510	(1.4990)	40,000	(59,960.00)	201909
7	Financial Gas	JPMorgan Chase Bank	Swap	2462094	Swap Buy pay 3.6000 receive 2.2510 settled at -1.3490	3.6000	2.2510	(1.3490)	30,000	(40,470.00)	201909
8	Financial Gas	JPMorgan Chase Bank	Swap	2462128	Swap Buy pay 3.5450 receive 2.2510 settled at -1.2940	3.5450	2.2510	(1.2940)	40,000	(51,760.00)	201909
9	Financial Gas	Merrill Lynch Commodities	Swap	2461994	Swap Buy pay 4.2950 receive 2.2510 settled at -2.0440	4.2950	2.2510	(2.0440)	60,000	(122,640.00)	201909
10	Financial Gas	Merrill Lynch Commodities	Swap	2461996	Swap Buy pay 3.8430 receive 2.2510 settled at -1.5920	3.8430	2.2510	(1.5920)	30,000	(47,760.00)	201909
11	Financial Gas	Merrill Lynch Commodities	Swap	2462000	Swap Buy pay 3.6950 receive 2.2510 settled at -1.4440	3.6950	2.2510	(1.4440)	40,000	(57,760.00)	201909
12	TOTAL								450,000	(768,740.00)	

A	B	C	D	E	F	G	H	I	J	K	
	Deal Category	Counterparty	Deal Type	Deal Number	Description	Fixed Price	Receive Price	Price	Volume (Signed)	Period-End Gain/Loss (Signed)	Contract Month
1	Financial Gas	Citigroup Energy Inc.	Swap	2462168	Swap Buy pay 3.5000 receive 2.4280 settled at -1.0720	3.5000	2.4280	(1.0720)	30,000	(32,160.00)	201910
2	Financial Gas	JPMorgan Chase Bank	Swap	2462021	Swap Buy pay 4.3500 receive 2.4280 settled at -1.9220	4.3500	2.4280	(1.9220)	40,000	(76,880.00)	201910
3	Financial Gas	JPMorgan Chase Bank	Swap	2462023	Swap Buy pay 4.2550 receive 2.4280 settled at -1.8270	4.2550	2.4280	(1.8270)	60,000	(109,620.00)	201910
4	Financial Gas	JPMorgan Chase Bank	Swap	2462024	Swap Buy pay 4.1750 receive 2.4280 settled at -1.7470	4.1750	2.4280	(1.7470)	40,000	(69,880.00)	201910
5	Financial Gas	JPMorgan Chase Bank	Swap	2462025	Swap Buy pay 3.9950 receive 2.4280 settled at -1.5670	3.9950	2.4280	(1.5670)	40,000	(62,680.00)	201910
6	Financial Gas	JPMorgan Chase Bank	Swap	2462041	Swap Buy pay 3.7500 receive 2.4280 settled at -1.3220	3.7500	2.4280	(1.3220)	40,000	(52,880.00)	201910
7	Financial Gas	JPMorgan Chase Bank	Swap	2462094	Swap Buy pay 3.6000 receive 2.4280 settled at -1.1720	3.6000	2.4280	(1.1720)	30,000	(35,160.00)	201910
8	Financial Gas	JPMorgan Chase Bank	Swap	2462128	Swap Buy pay 3.5450 receive 2.4280 settled at -1.1170	3.5450	2.4280	(1.1170)	40,000	(44,680.00)	201910
9	Financial Gas	Merrill Lynch Commodities	Swap	2461994	Swap Buy pay 4.2950 receive 2.4280 settled at -1.8670	4.2950	2.4280	(1.8670)	60,000	(112,020.00)	201910
10	Financial Gas	Merrill Lynch Commodities	Swap	2461996	Swap Buy pay 3.8430 receive 2.4280 settled at -1.4150	3.8430	2.4280	(1.4150)	30,000	(42,450.00)	201910
11	Financial Gas	Merrill Lynch Commodities	Swap	2462000	Swap Buy pay 3.6950 receive 2.4280 settled at -1.2670	3.6950	2.4280	(1.2670)	40,000	(50,680.00)	201910
12	TOTAL								450,000	(689,090.00)	

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	Deal Category	Counterparty	Deal Type	Deal Number	Description	Fixed Price	Receive Price	Price	Volume (Signed)	Period-End Gain/Loss (Signed)	Contract Month
1	Financial Gas	Citigroup Energy Inc.	Swap	2462168	Swap Buy pay 3.5000 receive 2.5970 settled at -0.9030	3.5000	2.5970	(0.9030)	30,000	(27,090.00)	201911
2	Financial Gas	JPMorgan Chase Bank	Swap	2462024	Swap Buy pay 4.1750 receive 2.5970 settled at -1.5780	4.1750	2.5970	(1.5780)	40,000	(63,120.00)	201911
3	Financial Gas	JPMorgan Chase Bank	Swap	2462025	Swap Buy pay 3.9950 receive 2.5970 settled at -1.3980	3.9950	2.5970	(1.3980)	40,000	(55,920.00)	201911
4	Financial Gas	JPMorgan Chase Bank	Swap	2462041	Swap Buy pay 3.7500 receive 2.5970 settled at -1.1530	3.7500	2.5970	(1.1530)	40,000	(46,120.00)	201911
5	Financial Gas	JPMorgan Chase Bank	Swap	2462094	Swap Buy pay 3.6000 receive 2.5970 settled at -1.0030	3.6000	2.5970	(1.0030)	30,000	(30,090.00)	201911
6	Financial Gas	JPMorgan Chase Bank	Swap	2462108	Swap Buy pay 3.7900 receive 2.5970 settled at -1.1930	3.7900	2.5970	(1.1930)	40,000	(47,720.00)	201911
7	Financial Gas	JPMorgan Chase Bank	Swap	2462128	Swap Buy pay 3.5450 receive 2.5970 settled at -0.9480	3.5450	2.5970	(0.9480)	40,000	(37,920.00)	201911
8	Financial Gas	JPMorgan Chase Bank	Swap	2462131	Swap Buy pay 3.6500 receive 2.5970 settled at -1.0530	3.6500	2.5970	(1.0530)	40,000	(42,120.00)	201911
9	Financial Gas	JPMorgan Chase Bank	Swap	2462137	Swap Buy pay 3.5500 receive 2.5970 settled at -0.9530	3.5500	2.5970	(0.9530)	30,000	(28,590.00)	201911
10	Financial Gas	JPMorgan Chase Bank	Swap	2462160	Swap Buy pay 3.4000 receive 2.5970 settled at -0.8030	3.4000	2.5970	(0.8030)	20,000	(16,060.00)	201911
11	Financial Gas	Merrill Lynch Commodities	Swap	2461996	Swap Buy pay 3.8430 receive 2.5970 settled at -1.2460	3.8430	2.5970	(1.2460)	30,000	(37,380.00)	201911
12	Financial Gas	Merrill Lynch Commodities	Swap	2462000	Swap Buy pay 3.6950 receive 2.5970 settled at -1.0980	3.6950	2.5970	(1.0980)	40,000	(43,920.00)	201911
13	Financial Gas	Merrill Lynch Commodities	Swap	2462012	Swap Buy pay 3.8420 receive 2.5970 settled at -1.2450	3.8420	2.5970	(1.2450)	50,000	(62,250.00)	201911
14	Financial Gas	Merrill Lynch Commodities	Swap	2462018	Swap Buy pay 3.7400 receive 2.5970 settled at -1.1430	3.7400	2.5970	(1.1430)	30,000	(34,290.00)	201911
15	Financial Gas	Merrill Lynch Commodities	Swap	2462019	Swap Buy pay 3.6000 receive 2.5970 settled at -1.0030	3.6000	2.5970	(1.0030)	30,000	(30,090.00)	201911
16								TOTAL	530,000	(602,680.00)	

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	Deal Category	Counterparty	Deal Type	Deal Number	Description	Fixed Price	Receive Price	Price	Volume (Signed)	Period-End Gain/Loss (Signed)	Contract Month
1	Financial Gas	Citigroup Energy Inc.	Swap	2462168	Swap Buy pay 3.5000 receive 2.4700 settled at -1.0300	3.5000	2.4700	(1.0300)	30,000	(30,900.00)	201912
2	Financial Gas	JPMorgan Chase Bank	Swap	2462024	Swap Buy pay 4.1750 receive 2.4700 settled at -1.7050	4.1750	2.4700	(1.7050)	40,000	(68,200.00)	201912
3	Financial Gas	JPMorgan Chase Bank	Swap	2462025	Swap Buy pay 3.9950 receive 2.4700 settled at -1.5250	3.9950	2.4700	(1.5250)	40,000	(61,000.00)	201912
4	Financial Gas	JPMorgan Chase Bank	Swap	2462041	Swap Buy pay 3.7500 receive 2.4700 settled at -1.2800	3.7500	2.4700	(1.2800)	40,000	(51,200.00)	201912
5	Financial Gas	JPMorgan Chase Bank	Swap	2462094	Swap Buy pay 3.6000 receive 2.4700 settled at -1.1300	3.6000	2.4700	(1.1300)	30,000	(33,900.00)	201912
6	Financial Gas	JPMorgan Chase Bank	Swap	2462108	Swap Buy pay 3.7900 receive 2.4700 settled at -1.3200	3.7900	2.4700	(1.3200)	40,000	(52,800.00)	201912
7	Financial Gas	JPMorgan Chase Bank	Swap	2462128	Swap Buy pay 3.5450 receive 2.4700 settled at -1.0750	3.5450	2.4700	(1.0750)	40,000	(43,000.00)	201912
8	Financial Gas	JPMorgan Chase Bank	Swap	2462131	Swap Buy pay 3.6500 receive 2.4700 settled at -1.1800	3.6500	2.4700	(1.1800)	40,000	(47,200.00)	201912
9	Financial Gas	JPMorgan Chase Bank	Swap	2462137	Swap Buy pay 3.5500 receive 2.4700 settled at -1.0800	3.5500	2.4700	(1.0800)	30,000	(32,400.00)	201912
10	Financial Gas	JPMorgan Chase Bank	Swap	2462160	Swap Buy pay 3.4000 receive 2.4700 settled at -0.9300	3.4000	2.4700	(0.9300)	20,000	(18,600.00)	201912
11	Financial Gas	Merrill Lynch Commodities	Swap	2461996	Swap Buy pay 3.8430 receive 2.4700 settled at -1.3730	3.8430	2.4700	(1.3730)	30,000	(41,190.00)	201912
12	Financial Gas	Merrill Lynch Commodities	Swap	2462000	Swap Buy pay 3.6950 receive 2.4700 settled at -1.2250	3.6950	2.4700	(1.2250)	40,000	(49,000.00)	201912
13	Financial Gas	Merrill Lynch Commodities	Swap	2462012	Swap Buy pay 3.8420 receive 2.4700 settled at -1.3720	3.8420	2.4700	(1.3720)	50,000	(68,600.00)	201912
14	Financial Gas	Merrill Lynch Commodities	Swap	2462018	Swap Buy pay 3.7400 receive 2.4700 settled at -1.2700	3.7400	2.4700	(1.2700)	30,000	(38,100.00)	201912
15	Financial Gas	Merrill Lynch Commodities	Swap	2462019	Swap Buy pay 3.6000 receive 2.4700 settled at -1.1300	3.6000	2.4700	(1.1300)	30,000	(33,900.00)	201912
16									TOTAL	530,000	(669,990.00)