



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

April 3, 2019

VIA ELECTRONIC FILING

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

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

Dear Mr. Teitzman:

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

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

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

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

Respectfully,

s/Matthew R. Bernier

Matthew R. Bernier

MRB/mw
Enclosures

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 20190001-EI

Dated: April 3, 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 provided in the direct testimony of Jim McClay and Exhibit No. ____ (JM-1T), dated April 3, 2019. In support of this Request, DEF states:

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

2. The following exhibits are included with this request:

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

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

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

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

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

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

5. DEF requests that the information identified in Exhibit A be classified as “proprietary confidential business information” within the meaning of section 366.093(3), F.S., that the information remain confidential for a period of at least 18 months as provided in section 366.093(4)

F.S., and that the information be returned as soon as it is no longer necessary for the Commission to conduct its business.

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

RESPECTFULLY SUBMITTED this 3rd day of April, 2019.

s/Matthew R. Bernier

DIANNE M. TRIPLETT
Deputy General Counsel
Duke Energy Florida, LLC.
299 First Avenue North
St. Petersburg, FL 33701
T: 727.820.4692
F: 727.820.5041
E: Dianne.Triplett@duke-energy.com

MATTHEW R. BERNIER
Associate General Counsel
Duke Energy Florida, LLC
106 East College Avenue
Suite 800
Tallahassee, Florida 32301
T: 850.521.1428
F: 727.820.5041
E: Matthew.Bernier@duke-energy.com

Duke Energy Florida, LLC
Docket No.: 20190001
CERTIFICATE OF SERVICE

I HEREBY CERTIFY that a true and correct copy of the foregoing has been furnished via electronic mail this 3rd day of April, 2019 to all parties of record as indicated below.

s/Matthew R. Bernier

Attorney

<p>Suzanne Brownless / Johana Nieves Office of General Counsel FL Public Service Commission 2540 Shumard Oak Blvd. Tallahassee, FL 32399-0850 sbrownle@psc.state.fl.us jnieves@psc.state.fl.us</p> <p>Russell A. Badders Gulf Power Company One Energy Place Pensacola, FL 32520 russell.badders@nexteraenergy.com</p> <p>Holly Henderson Gulf Power Company 215 S. Monroe St., Ste. 618 Tallahassee, FL 32301 holly.henderson@nexteraenergy.com</p> <p>Kenneth A. Hoffman Florida Power & Light Company 134 W. Jefferson Street Tallahassee, FL 32301-1713 ken.hoffman@fpl.com</p> <p>Jon C. Moyle, Jr. Moyle Law Firm, P.A. 118 North Gadsden Street Tallahassee, FL 32301 jmoyle@moylelaw.com mqualls@moylelaw.com</p>	<p>Ms. Paula K. Brown Regulatory Affairs Tampa Electric Company P.O. Box 111 Tampa, FL 33601-0111 regdept@tecoenergy.com</p> <p>James Brew / Laura Wynn Stone Law Firm 1025 Thomas Jefferson St., N.W. Suite 800 West Washington, DC 20007 jbrew@smxblaw.com law@smxblaw.com</p> <p>James Beasley / J. Jeffrey Wahlen Ausley McMullen P.O. Box 391 Tallahassee, FL 32302 jbeasley@ausley.com jwahlen@ausley.com</p> <p>Steven Griffin Beggs & Lane P.O. Box 12950 Pensacola, FL 32591 srg@beggslane.com</p> <p>Beth Keating Gunster, Yoakley & Stewart, P.A. 215 South Monroe Street, Suite 601 Tallahassee, FL 32301 bkeating@gunster.com</p>	<p>J.R. Kelly / P. Christensen / T. David / S. Morse Office of Public Counsel 111 W. Madison St., Room 812 Tallahassee, FL 32399-1400 kelly.jr@leg.state.fl.us christensen.patty@leg.state.fl.us david.tad@leg.state.fl.us morse.stephanie@leg.state.fl.us</p> <p>Maria Moncada / Joel Baker Florida Power & Light Company 700 Universe Blvd. (LAW/JB) Juno Beach, FL 33408-0420 maria.moncada@fpl.com joel.baker@fpl.com</p> <p>Robert Scheffel Wright / John T. LaVia, III c/o Gardner Law Firm 1300 Thomaswood Drive Tallahassee, FL 32308 schef@gbwlegal.com jlavia@gbwlegal.com</p> <p>Mike Cassel Florida Public Utilities Company 1750 S. 14th Street, Suite 200 Fernandina Beach, FL 32034 mcassel@fpuc.com</p>
--	--	---

Exhibit A

“CONFIDENTIAL”

(submitted under separate cover)

Exhibit B

REDACTED

(two copies)

REDACTED

Duke Energy Florida
Natural Gas Hedging Detail

Natural Gas	Savings/(Cost) on Hedges			Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
	Financial	Physical	Total	Financial	Physical	Total Hedged				
Jan-18							18,973,500			
Feb-18							13,781,600			
Mar-18							16,635,200			
Apr-18							18,177,700			
May-18							20,503,800			
Jun-18							23,765,300			
Jul-18							27,055,900			
Aug-18							25,052,700			
Sep-18							25,294,300			
Oct-18							21,524,000			
Nov-18							18,528,600			
Dec-18							17,125,400			
YTD	\$588,460	\$0	\$588,460	58,790,000	0	58,790,000	246,418,000	24%	100%	0%

DEF Gas Hedging Status
REDACTED

As of December 31, 2018

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	Financial Option	Call	1/1/2018	3369582	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3369582	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3370825	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3370825	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3377269	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3377269	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385147	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385147	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3389134	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3389134	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3399703	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3399703	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Swap		1/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3325421	Merrill ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3326587	Merrill ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf			\$2.6100			
Financial	Financial Swap		1/1/2018	3334113	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3338316	Merrill ynchCom E EM	IFERC	Columbia Gulf			\$2.6100			
Financial	Financial Swap		1/1/2018	3339657	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3342335	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			

REDACTED

Financial	Financial Swap	1/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.6100		
Financial	Financial Swap	1/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$2.6100		
Financial	Financial Swap	1/1/2018	3352222	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3356823	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	3366698	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						18,973.500	

Financial	Financial Option	Call	2/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3399703	Merrill LynchCom 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	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3325421	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3326587	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900
Financial	Financial Swap		2/1/2018	3334113	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3338316	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.4900
Financial	Financial Swap		2/1/2018	3339657	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3342335	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$3.4900
Financial	Financial Swap		2/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900

REDACTED

Financial	Financial Swap	2/1/2018	3352222	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3356823	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3362877	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap	2/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
		2/1/2018 Total							13,781,600	

Financial	Financial Option	Call	3/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Call	3/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Option	Put	3/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390	
Financial	Financial Swap		3/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400	
Financial	Financial Swap		3/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400	
Financial	Financial Swap		3/1/2018	3325421	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400	
Financial	Financial Swap		3/1/2018	3326587	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400	
Financial	Financial Swap		3/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400	
Financial	Financial Swap		3/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900	
Financial	Financial Swap		3/1/2018	3334113	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3338316	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.4900	
Financial	Financial Swap		3/1/2018	3339657	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3342335	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200	
Financial	Financial Swap		3/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.4900	
Financial	Financial Swap		3/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900	

REDACTED

Financial	Financial Swap		3/1/2018	3352222	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3356823	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3362877	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4		\$2.6200		
Financial	Financial Swap		3/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4		\$2.6200		
			3/1/2018 Total								16,635,200

Financial	Financial Option	Call	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Swap		4/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.5500	

REDACTED

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

Financial	Financial Option	Call	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Swap		5/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.6700	

REDACTED

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

Financial	Financial Option	Call	6/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Swap		6/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.7200	

REDACTED

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

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

REDACTED

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

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

REDACTED

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

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

REDACTED

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

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

REDACTED

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

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

REDACTED

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

REDACTED

Duke Energy Florida
Natural Gas Hedging Detail

Natural Gas	Savings/(Cost) on Hedges			Hedged Volumes (MMBtu's)			Actual Burn (Generation & Tolling)	Hedged Burns	% Hedged with Financial	% Hedged with Physical
	Financial	Physical	Total	Financial	Physical	Total Hedged				
Year										
Jan-18							18,973,500			
Feb-18							13,781,600			
Mar-18							16,635,200			
Apr-18							18,177,700			
May-18							20,503,800			
Jun-18							23,765,300			
Jul-18							27,055,900			
Aug-18							25,052,700			
Sep-18							25,294,300			
Oct-18							21,524,000			
Nov-18							18,528,600			
Dec-18							17,125,400			
YTD	\$588,460	\$0	\$588,460	58,790,000	0	58,790,000	246,418,000	24%	100%	0%

DEF Gas Hedging Status
REDACTED

As of December 31, 2018

Physical/ Financial	Instrument	Put/Call	Month	Trade Number	Counterparty	Market	Location	Volume	Fixed Price (\$/MMBtu)	Settlement (\$/MMBtu)	Savings/Cost on Hedge	Actual/Projected Burns	% Hedged
Financial	Financial Option	Call	1/1/2018	3369582	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3369582	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3370825	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3370825	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3377269	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3377269	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385147	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385147	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3389134	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3389134	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Call	1/1/2018	3399703	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Option	Put	1/1/2018	3399703	Merrill ynchCom E EM	NYMEX NG L1D	Henry Hub			\$2.7380			
Financial	Financial Swap		1/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3325421	Merrill ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3326587	Merrill ynchCom E EM	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub			\$2.7400			
Financial	Financial Swap		1/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf			\$2.6100			
Financial	Financial Swap		1/1/2018	3334113	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3338316	Merrill ynchCom E EM	IFERC	Columbia Gulf			\$2.6100			
Financial	Financial Swap		1/1/2018	3339657	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4			\$2.7200			
Financial	Financial Swap		1/1/2018	3342335	Merrill ynchCom E EM	IFERC	Transco Zone 4			\$2.7200			

REDACTED

Financial	Financial Swap	1/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.6100		
Financial	Financial Swap	1/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$2.6100		
Financial	Financial Swap	1/1/2018	3352222	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4	\$2.7200		
Financial	Financial Swap	1/1/2018	3356823	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	3366698	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						18,973.500	

Financial	Financial Option	Call	2/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Call	2/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$3.6310
Financial	Financial Option	Put	2/1/2018	3399703	Merrill LynchCom 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	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3325421	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3326587	Merrill LynchCom E EM	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$3.6400
Financial	Financial Swap		2/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900
Financial	Financial Swap		2/1/2018	3334113	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3338316	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$3.4900
Financial	Financial Swap		2/1/2018	3339657	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3342335	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$3.7200
Financial	Financial Swap		2/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$3.4900
Financial	Financial Swap		2/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$3.4900

REDACTED

Financial	Financial Swap		2/1/2018	3352222	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3353475	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3354169	JPMorganChase Bank E	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3356327	Citigroup Energy E	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3356823	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3359878	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3362877	Merrill LynchCom E EM	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3366698	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
Financial	Financial Swap		2/1/2018	3368104	Scotia Bank	IFERC	Transco Zone 4		\$3.7200		
			2/1/2018 Total								13,781,600

Financial	Financial Option	Call	3/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3385718	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3386306	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Call	3/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Option	Put	3/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6390		
Financial	Financial Swap		3/1/2018	3323577	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3324359	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3325421	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3326587	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3330751	JPMorganChase Bank E	IFERC	Henry Hub	\$2.6400		
Financial	Financial Swap		3/1/2018	3331416	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3332727	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3334113	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3338316	Merrill LynchCom E EM	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3339657	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3341152	JPMorganChase Bank E	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3342335	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3343031	Macquarie Bank Ltd	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3345065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3346065	Merrill LynchCom E EM	IFERC	Transco Zone 4	\$2.6200		
Financial	Financial Swap		3/1/2018	3347634	BKMONTREAL	IFERC	Columbia Gulf	\$2.4900		
Financial	Financial Swap		3/1/2018	3351116	Citigroup Energy E	IFERC	Columbia Gulf	\$2.4900		

Financial	Financial Option	Call	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Call	4/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Option	Put	4/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.6910	
Financial	Financial Swap		4/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.6900	
Financial	Financial Swap		4/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.6500	
Financial	Financial Swap		4/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.5500	

REDACTED

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

Financial	Financial Option	Call	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Call	5/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Option	Put	5/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8210	
Financial	Financial Swap		5/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8200	
Financial	Financial Swap		5/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.7900	
Financial	Financial Swap		5/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.6700	

REDACTED

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

Financial	Financial Option	Call	6/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3364488	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3364878	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3369582	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3370825	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3374394	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3375609	Morgan Stanley E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3377269	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3378618	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3380906	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3382162	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3383110	NextEra EnergyE EM G	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3385147	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3387637	BKMONTREAL	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3389134	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3399703	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3441943	Merrill LynchCom E EM	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Call	6/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Option	Put	6/1/2018	3442960	JPMorganChase Bank E	NYMEX NG L1D	Henry Hub	\$2.8750	
Financial	Financial Swap		6/1/2018	3358456	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3358670	Scotia Bank	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3359030	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3359877	BKMONTREAL	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3360276	Morgan Stanley E	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3362876	Merrill LynchCom E EM	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3363535	BKMONTREAL	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3363994	Morgan Stanley E	IFERC	Henry Hub	\$2.8800	
Financial	Financial Swap		6/1/2018	3366697	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3368103	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3378419	Scotia Bank	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3383858	Morgan Stanley E	IFERC	Transco Zone 4	\$2.8400	
Financial	Financial Swap		6/1/2018	3389540	Scotia Bank	IFERC	Columbia Gulf	\$2.7200	

REDACTED

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

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

REDACTED

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

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

REDACTED

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

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

REDACTED

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

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

REDACTED

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

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

REDACTED

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

**DUKE ENERGY FLORIDA
Confidentiality Justification Matrix**

DOCUMENT/RESPONSES	PAGE/LINE	JUSTIFICATION
<p>Exhibit No. ____ (JM-1T) to the direct testimony of Jim McClay</p>	<p>Page 1: Monthly breakdown of hedging savings/costs, volumes & percent hedged by commodity for 2018.</p> <p>Pages 2-23: DEF Gas Hedging Status as of December 2018-all information in columns titled- “volume”, “fixed prices (\$/MMBtu)”, “savings/costs on hedges”, and “% hedged”.</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>

Exhibit D

AFFIDAVIT OF JIM MCCLAY

BEFORE THE FLORIDA PUBLIC SERVICE COMMISSION

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

Docket No. 20190001-EI

Dated: April 3, 2019

**AFFIDAVIT OF JIM MCCLAY IN SUPPORT OF
DUKE ENERGY FLORIDA, LLC'S
REQUEST FOR CONFIDENTIAL CLASSIFICATION**

STATE OF NORTH CAROLINA

COUNTY OF MECKLENBURG

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

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

2. I am the Director of Trading in the Trading and Dispatch Section of the Fuels and Systems Optimization Department. This section is responsible for hourly trading, financial hedging activities, oil procurement and natural gas procurement and scheduling needed to support the gas generation needs for the Duke Energy Indiana

("DEI"), Duke Energy Kentucky ("DEK"), Duke Energy Carolinas ("DEC"), Duke Energy Progress ("DEP"), and DEF Systems.

3. As the Director of Trading, I am responsible, along with the other members of the section, for the management of Southeast power trading, Midwest financial activities, oil procurement and natural gas group procurement, scheduling and hedging activities for Duke Energy regulated generation fleet.

4. DEF is seeking confidential classification for information provided in Exhibit No. ___ (JM-IT) to my direct testimony filed on April 3, 2019 in this docket. The confidential information at issue is contained in confidential Exhibit A to DEF's Request and is outlined in DEF's Justification Matrix that is attached to DEF's Request as Exhibit C. DEF is requesting confidential classification of this information because it contains sensitive business information, the disclosure of which would impair the Company's efforts to contract for goods or services on favorable terms.

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

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

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

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

8. This concludes my affidavit.

Further affiant sayeth not.

Dated the 3rd day of March, 2019.

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

THE FOREGOING INSTRUMENT was sworn to and subscribed before me this 3 day of March, 2019 by Jim McClay. He is personally known to me, or has produced his _____ driver's license, or his _____ as identification.

(AFFIX NOTARIAL SEAL)

MARY B VICKNAIR
NOTARY PUBLIC
Davie County
North Carolina
My Commission Expires Sept. 21, 2022

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

(Serial Number, If Any)