Thomas R. Teehan
Senior Counsel

January 20, 2010

VIA HAND DELIVERY AND ELECTRONIC MAIL

Luly E. Massaro, Commission Clerk
Rhode Island Public Utilities Commission
89 Jefferson Boulevard
Warwick, RI 02888

RE: Docket 4097 – National Grid, Gas Cost Recovery ("GCR")
Quarterly Report – Gas Purchasing Program

Dear Ms. Massaro:

Enclosed please find ten (10) copies of National Grid's report of gas purchasing activity for the quarter ended December 31, 2009. This filing contains a summary of the Gas Purchasing Program as of the end of December 2009 and a detailed report of each transaction.

Page 1 is the summary report referenced above showing monthly aggregate data for all hedge positions. Page 2 contains a log of any errors with a detail description of the transactions. Pages 3 through 32 contain the detail of all hedge transactions for each month from July 2009, on page 3, through December 2012, on page 32.

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact me at (401) 784-7667 or Gary Beland at (781) 907-2129.

Very truly yours,

Thomas R. Teehan

Enclosures
cc: Docket 4097 Service List

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Docket No. 4097 – National Grid – Annual Gas Cost Recovery Filing ("GCR") - Service List as of 10/5/09

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File an original & nine (9) copies w/: Luly E. Massaro, Commission Clerk Public Utilities Commission 89 Jefferson Blvd. Warwick RI 02888	Lmassaro@puc.state.ri.us Plucarelli@puc.state.ri.us Sccamara@puc.state.ri.us	401-780-2107 401-941-1691

NEC Gas Cost Volatility Hedging Summary

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	Volume **Forecast** (Dth)	**HEDGED VOLUME (Dth)** Mandatory	Accelerated	Discretionary	Monthly "Locked"	Percentage "Locked"	Average NYMEX	**Total Cost**
07/01/2009	1,382,347	890,000	80,000	200,000	1,170,000	85% **	$ 7.9142	$ 9,259,610
08/01/2009	1,347,742	830,000	110,000	250,000	1,190,000	88%	$ 7.7928	$ 9,273,400
09/01/2009	1,361,066	780,000	170,000	250,000	1,200,000	88% **	$ 7.8710	$ 9,445,240
10/01/2009	1,981,805	940,000	250,000	500,000	1,690,000	85%	$ 7.3848	$ 12,480,370
11/01/2009	2,739,093	1,350,000	570,000	350,000	2,270,000	83%	$ 8.2727	$ 18,779,060
12/01/2009	4,052,997	1,680,000	940,000	450,000	3,070,000	76%	$ 8.3934	$ 25,767,600
01/01/2010	3,929,803	1,660,000	1,110,000	500,000	3,270,000	83%	$ 8.5309	$ 27,896,110
02/01/2010	3,480,004	1,300,000	1,040,000	500,000	2,840,000	82%	$ 8.4099	$ 23,884,090
03/01/2010	3,810,020	1,130,000	1,160,000	450,000	2,740,000	72%	$ 8.0934	$ 22,175,830
04/01/2010	3,432,023	1,320,000	740,000	400,000	2,460,000	72%	$ 6.4756	$ 15,929,870
05/01/2010	2,354,131	1,320,000	320,000	231,000	1,871,000	79%	$ 6.1728	$ 11,549,325
06/01/2010	1,621,520	790,000	280,000	300,000	1,370,000	84%	$ 6.3205	$ 8,659,040
07/01/2010	1,276,406	590,000	290,000	250,000	1,130,000	89%	$ 6.4501	$ 7,288,600
08/01/2010	1,197,004	510,000	310,000	250,000	1,070,000	89%	$ 6.3776	$ 6,824,040
09/01/2010	905,122	470,000	330,000	200,000	1,000,000	110%	$ 6.3133	$ 6,313,290
10/01/2010	1,904,228	570,000	440,000	470,000	1,480,000	78%	$ 6.2830	$ 9,298,900
11/01/2010	3,529,841	980,000	770,000	210,000	1,960,000	56%	$ 6.4925	$ 12,725,370
12/01/2010	4,052,997	1,080,000	1,110,000	170,000	2,360,000	58%	$ 6.8039	$ 16,057,290
01/01/2011	3,929,803	960,000	1,240,000	250,000	2,450,000	62%	$ 6.9777	$ 17,095,450
02/01/2011	3,480,004	750,000	1,100,000	170,000	2,020,000	58%	$ 6.9444	$ 14,027,620
03/01/2011	3,810,020	650,000	1,140,000	140,000	1,930,000	51% **	$ 6.8602	$ 13,240,240
04/01/2011	3,432,023	420,000	820,000	130,000	1,370,000	40%	$ 6.3158	$ 8,652,600
05/01/2011	2,354,131	320,000	620,000	50,000	990,000	42%	$ 6.6123	$ 6,546,200
06/01/2011	1,621,520	220,000	480,000	10,000	710,000	44%	$ 6.5518	$ 4,651,800
07/01/2011	1,276,406	130,000	480,000	10,000	620,000	49%	$ 6.4078	$ 3,972,850
08/01/2011	1,197,004	100,000	470,000	-	570,000	48%	$ 6.5771	$ 3,748,950
09/01/2011	905,122	60,000	470,000	-	530,000	59%	$ 6.5112	$ 3,450,950
10/01/2011	1,904,228	90,000	590,000	-	680,000	36%	$ 6.7153	$ 4,566,400
11/01/2011	3,529,841	100,000	1,210,000	-	1,310,000	37%	$ 6.6905	$ 8,764,500
12/01/2011	4,052,997	140,000	1,350,000	-	1,490,000	37%	$ 6.8917	$ 10,268,600

Exception(Error) Trades

Following trades are either over hedges or violate other strategy rules and are not incorporated in Incentive Calculation

Reason to exclude	DEAL TYPE	DEAL KEY	BUY/SELL	COMPANY NAME	CONTRACT MONTH	TRADE DATE	BEG DAY	END DAY	DEAL VOL	CONTRACTS	PRICE	M2M PRICE	MARGIN	PROFIT LOSS
July 09 Disc Hedge executed within 6 Business Days prior to the start of supply month	FUTS	11942	PURCHASE	NYMEX	200907	06/24/2009	07/01/2009	07/31/2009	50,000	5	$3.800	$3.949	$0.149	$7,450
July 09 Disc Hedge executed within 6 Business Days prior to the start of supply month	FUTS	11946	SALE	NYMEX	200907	06/24/2009	07/01/2009	07/31/2009	-250,000	-25	$3.780	$3.949	$0.169	-$42,250
Sep 09 Overhedge Mandatory	FUTS	10632	PURCHASE	NYMEX	200909	12/13/2007	09/01/2009	09/30/2009	50,000	5	$8.100	$2.843	-$5.257	-$262,850
Sep 09 Overhedge Mandatory	FUTS	10790	SALE	NYMEX	200909	01/25/2008	09/01/2009	09/30/2009	-50,000	-5	$8.190	$2.843	-$5.347	$267,350
Mar 11, Overhedge Accelerated	SWPS	14422	PURCHASE	CITIGROUP	201103	03/19/2009	03/01/2011	03/31/2011	270,000	27	$6.640	$6.630	-$0.010	-$2,653
Mar 11, Overhedge Accelerated	SWPS	14423	SALE	CITIGROUP	201103	03/20/2009	03/01/2011	03/31/2011	-270,000	-27	$6.705	$6.630	-$0.075	$19,896

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Transaction History								July-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10331	FUTS	200907	MANDATORY	07/17/2007	5.0	$ 7.9000	$	395,000
10332	FUTS	200907	MANDATORY	08/31/2007	5.0	$ 7.8400	$	392,000
10333	FUTS	200907	MANDATORY	09/13/2007	5.0	$ 7.9600	$	398,000
10462	FUTS	200907	MANDATORY	10/31/2007	5.0	$ 8.2400	$	412,000
10489	FUTS	200907	MANDATORY	11/13/2007	5.0	$ 8.1600	$	408,000
10630	FUTS	200907	MANDATORY	12/13/2007	4.0	$ 8.0500	$	322,000
10799	FUTS	200907	MANDATORY	01/28/2008	5.0	$ 8.1500	$	407,500
10873	FUTS	200907	MANDATORY	02/25/2008	3.0	$ 8.6300	$	258,900
10908	FUTS	200907	MANDATORY	03/14/2008	4.0	$ 9.5300	$	381,200
10961	FUTS	200907	MANDATORY	04/11/2008	4.0	$ 9.0500	$	362,000
11032	FUTS	200907	MANDATORY	05/15/2008	4.0	$ 10.4200	$	416,800
11097	FUTS	200907	MANDATORY	06/20/2008	5.0	$ 11.5800	$	579,000
11157	FUTS	200907	MANDATORY	07/25/2008	2.0	$ 9.4480	$	188,960
11158	FUTS	200907	MANDATORY	07/25/2008	2.0	$ 9.4500	$	189,000
11197	FUTS	200907	MANDATORY	08/14/2008	5.0	$ 8.9700	$	448,500
11265	FUTS	200907	MANDATORY	09/12/2008	4.0	$ 8.2050	$	328,200
11345	FUTS	200907	MANDATORY	10/07/2008	5.0	$ 7.6100	$	380,500
11367	FUTS	200907	DISCRETIONARY	10/14/2008	10.0	$ 7.4300	$	743,000
11383	FUTS	200907	ACCELERATED	10/16/2008	4.0	$ 7.2750	$	291,000
11395	FUTS	200907	ACCELERATED	10/17/2008	4.0	$ 7.3500	$	294,000
11509	FUTS	200907	MANDATORY	11/07/2008	4.0	$ 7.3300	$	293,200
11612	FUTS	200907	MANDATORY	12/05/2008	5.0	$ 6.1850	$	309,250
11640	FUTS	200907	DISCRETIONARY	12/17/2008	10.0	$ 6.1700	$	617,000
11709	FUTS	200907	MANDATORY	01/08/2009	4.0	$ 6.1050	$	244,200
11800	FUTS	200907	MANDATORY	02/11/2009	4.0	$ 5.0100	$	200,400
11942	FUTS	200907	DISCRETIONARY_Executed within	06/24/2009	5.0	$ 3.8000	$	-
11945	FUTS	200907	MANDATORY	06/24/2009	-89.0	$ 3.7800	$	-
11946	FUTS	200907	DISCRETIONARY	06/24/2009	-20.0	$ 3.7800	$	-
11947	FUTS	200907	ACCELERATED	06/24/2009	-8.0	$ 3.7800	$	-
14739	SWPS	200907	MANDATORY	06/24/2009	89.0	$ 3.7750	$	-
14740	SWPS	200907	DISCRETIONARY	06/24/2009	25.0	$ 3.7750	$	-
14741	SWPS	200907	ACCELERATED	06/24/2009	8.0	$ 3.7750	$	-
					0.0		$	-
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					0.0		$	-
					0.0		$	-
					0.0		$	-
					122.0		**$**	**9,259,610**

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Transaction History							August-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10334	FUTS	200908	MANDATORY	08/24/2007	5.0	$ 7.7800	$ 389,000
10335	FUTS	200908	MANDATORY	09/19/2007	5.0	$ 7.8900	$ 394,500
10463	FUTS	200908	MANDATORY	10/31/2007	5.0	$ 8.2900	$ 414,500
10490	FUTS	200908	MANDATORY	11/13/2007	5.0	$ 8.2200	$ 411,000
10631	FUTS	200908	MANDATORY	12/13/2007	5.0	$ 8.1000	$ 405,000
10821	FUTS	200908	MANDATORY	01/31/2008	4.0	$ 8.2800	$ 331,200
10866	FUTS	200908	MANDATORY	02/21/2008	4.0	$ 8.5000	$ 340,000
10909	FUTS	200908	MANDATORY	03/14/2008	4.0	$ 9.5900	$ 383,600
10962	FUTS	200908	MANDATORY	04/11/2008	5.0	$ 9.1200	$ 456,000
11018	FUTS	200908	MANDATORY	05/09/2008	4.0	$ 10.4300	$ 417,200
11098	FUTS	200908	MANDATORY	06/20/2008	5.0	$ 11.6500	$ 582,500
11135	FUTS	200908	MANDATORY	07/18/2008	4.0	$ 10.3600	$ 414,400
11198	FUTS	200908	MANDATORY	08/14/2008	5.0	$ 9.0300	$ 451,500
11266	FUTS	200908	MANDATORY	09/12/2008	5.0	$ 8.2950	$ 414,750
11346	FUTS	200908	MANDATORY	10/07/2008	4.0	$ 7.7050	$ 308,200
11384	FUTS	200908	ACCELERATED	10/16/2008	5.0	$ 7.3600	$ 368,000
11396	FUTS	200908	ACCELERATED	10/17/2008	6.0	$ 7.4300	$ 445,800
11510	FUTS	200908	MANDATORY	11/07/2008	5.0	$ 7.4200	$ 371,000
11574	FUTS	200908	DISCRETIONARY	11/25/2008	5.0	$ 6.8500	$ 342,500
11595	FUTS	200908	DISCRETIONARY	12/03/2008	3.0	$ 6.8000	$ 204,000
11788	FUTS	200908	MANDATORY	12/03/2008	2.0	$ 6.8000	$ 136,000
11613	FUTS	200908	DISCRETIONARY	12/05/2008	2.0	$ 6.2950	$ 125,900
11641	FUTS	200908	DISCRETIONARY	12/17/2008	10.0	$ 6.2600	$ 626,000
11710	FUTS	200908	MANDATORY	01/08/2009	2.0	$ 6.2050	$ 124,100
11801	FUTS	200908	MANDATORY	02/11/2009	3.0	$ 5.1000	$ 153,000
11917	FUTS	200908	MANDATORY	03/18/2009	2.0	$ 4.1000	$ 82,000
11955	FUTS	200908	DISCRETIONARY	07/02/2009	5.0	$ 3.6350	$ 181,750
11972	FUTS	200908	MANDATORY	07/14/2009	-83.0	$ 3.4000	$ -
11973	FUTS	200908	DISCRETIONARY	07/14/2009	-25.0	$ 3.4000	$ -
11974	FUTS	200908	ACCELERATED	07/14/2009	-11.0	$ 3.4000	$ -
14845	SWPS	200908	MANDATORY	07/14/2009	83.0	$ 3.3930	$ -
14846	SWPS	200908	DISCRETIONARY	07/14/2009	25.0	$ 3.3930	$ -
14847	SWPS	200908	ACCELERATED	07/14/2009	11.0	$ 3.3930	$ -
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					0.0		$ -
					119.0		**$ 9,273,400**

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Transaction History								September-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10336	FUTS	200909	MANDATORY	09/19/2007	5.0	$ 7.9200	$	396,000
10394	FUTS	200909	MANDATORY	10/18/2007	5.0	$ 8.1900	$	409,500
10491	FUTS	200909	MANDATORY	11/13/2007	5.0	$ 8.2400	$	412,000
10524	FUTS	200909	MANDATORY	11/19/2007	5.0	$ 8.1500	$	407,500
10632	FUTS	200909	MANDATORY_Overhedged	12/13/2007	5.0	$ 8.1000	$	-
10790	FUTS	200909	MANDATORY_Overhedged	01/25/2008	-5.0	$ 8.1900	$	-
10822	FUTS	200909	MANDATORY	01/31/2008	5.0	$ 8.3000	$	415,000
10867	FUTS	200909	MANDATORY	02/21/2008	4.0	$ 8.5300	$	341,200
10910	FUTS	200909	MANDATORY	03/14/2008	5.0	$ 9.5800	$	479,000
10963	FUTS	200909	MANDATORY	04/11/2008	4.0	$ 9.1100	$	364,400
11019	FUTS	200909	MANDATORY	05/09/2008	5.0	$ 10.4600	$	523,000
11081	FUTS	200909	MANDATORY	06/13/2008	5.0	$ 11.2400	$	562,000
11136	FUTS	200909	MANDATORY	07/18/2008	5.0	$ 10.3900	$	519,500
11199	FUTS	200909	MANDATORY	08/14/2008	5.0	$ 9.0600	$	453,000
11267	FUTS	200909	MANDATORY	09/12/2008	4.0	$ 8.3300	$	333,200
11373	FUTS	200909	ACCELERATED	10/16/2008	5.0	$ 7.3450	$	367,250
11385	FUTS	200909	ACCELERATED	10/16/2008	6.0	$ 7.4000	$	444,000
11397	FUTS	200909	ACCELERATED	10/17/2008	6.0	$ 7.4500	$	447,000
11411	FUTS	200909	MANDATORY	10/17/2008	5.0	$ 7.4200	$	371,000
11511	FUTS	200909	MANDATORY	11/07/2008	5.0	$ 7.4500	$	372,500
11575	FUTS	200909	DISCRETIONARY	11/25/2008	5.0	$ 6.8800	$	344,000
11596	FUTS	200909	DISCRETIONARY	12/03/2008	3.0	$ 6.8500	$	205,500
11789	FUTS	200909	MANDATORY	12/03/2008	2.0	$ 6.8500	$	137,000
11614	FUTS	200909	DISCRETIONARY	12/05/2008	2.0	$ 6.3450	$	126,900
11642	FUTS	200909	DISCRETIONARY	12/17/2008	10.0	$ 6.3000	$	630,000
11711	FUTS	200909	MANDATORY	01/08/2009	1.0	$ 6.2600	$	62,600
11802	FUTS	200909	MANDATORY	02/11/2009	1.0	$ 5.1200	$	51,200
11918	FUTS	200909	MANDATORY	03/18/2009	1.0	$ 4.1650	$	41,650
11956	FUTS	200909	DISCRETIONARY	07/02/2009	5.0	$ 3.7750	$	188,750
11993	FUTS	200909	MANDATORY	08/11/2009	-77.0	$ 3.6470	$	-
11994	FUTS	200909	DISCRETIONARY	08/11/2009	-25.0	$ 3.6470	$	-
11995	FUTS	200909	ACCELERATED	08/11/2009	-17.0	$ 3.6470	$	-
14502	SWPS	200909	MANDATORY	04/09/2009	1.0	$ 4.0590	$	40,590
14980	SWPS	200909	MANDATORY	08/11/2009	77.0	$ 3.6400	$	-
14981	SWPS	200909	DISCRETIONARY	08/11/2009	25.0	$ 3.6400	$	-
14982	SWPS	200909	ACCELERATED	08/11/2009	17.0	$ 3.6400	$	-
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					0.0		$	-
					0.0		$	-
					0.0		$	-
					120.0		**$**	**9,445,240**

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Transaction History								October-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10395	FUTS	200910	MANDATORY	10/18/2007	7.0	$ 8.2500	$	577,500
10525	FUTS	200910	MANDATORY	11/19/2007	7.0	$ 8.2200	$	575,400
10659	FUTS	200910	MANDATORY	12/19/2007	6.0	$ 8.1300	$	487,800
10746	FUTS	200910	MANDATORY	01/11/2008	6.0	$ 8.3300	$	499,800
10868	FUTS	200910	MANDATORY	02/21/2008	5.0	$ 8.6000	$	430,000
10911	FUTS	200910	MANDATORY	03/14/2008	6.0	$ 9.6700	$	580,200
10964	FUTS	200910	MANDATORY	04/11/2008	6.0	$ 9.1500	$	549,000
11020	FUTS	200910	MANDATORY	05/09/2008	6.0	$ 10.5000	$	630,000
11082	FUTS	200910	MANDATORY	06/13/2008	6.0	$ 11.3100	$	678,600
11137	FUTS	200910	MANDATORY	07/18/2008	6.0	$ 10.4600	$	627,600
11200	FUTS	200910	MANDATORY	08/14/2008	6.0	$ 9.1500	$	549,000
11268	FUTS	200910	MANDATORY	09/12/2008	6.0	$ 8.3900	$	503,400
11374	FUTS	200910	ACCELERATED	10/16/2008	8.0	$ 7.4350	$	594,800
11386	FUTS	200910	ACCELERATED	10/16/2008	8.0	$ 7.4700	$	597,600
11398	FUTS	200910	ACCELERATED	10/17/2008	9.0	$ 7.5150	$	676,350
11412	FUTS	200910	MANDATORY	10/17/2008	7.0	$ 7.4800	$	523,600
11512	FUTS	200910	MANDATORY	11/07/2008	6.0	$ 7.5300	$	451,800
11576	FUTS	200910	DISCRETIONARY	11/25/2008	5.0	$ 6.9750	$	348,750
11597	FUTS	200910	DISCRETIONARY	12/03/2008	3.0	$ 6.9600	$	208,800
11790	FUTS	200910	MANDATORY	12/03/2008	2.0	$ 6.9600	$	139,200
11615	FUTS	200910	DISCRETIONARY	12/05/2008	2.0	$ 6.4550	$	129,100
11643	FUTS	200910	DISCRETIONARY	12/17/2008	10.0	$ 6.4150	$	641,500
11712	FUTS	200910	MANDATORY	01/08/2009	1.0	$ 6.3800	$	63,800
11803	FUTS	200910	MANDATORY	02/11/2009	1.0	$ 5.2300	$	52,300
11919	FUTS	200910	MANDATORY	03/18/2009	1.0	$ 4.2800	$	42,800
11954	FUTS	200910	DISCRETIONARY	07/01/2009	10.0	$ 4.2100	$	421,000
11976	FUTS	200910	DISCRETIONARY	07/15/2009	10.0	$ 3.6850	$	368,500
11983	FUTS	200910	DISCRETIONARY	07/28/2009	4.0	$ 3.8950	$	155,800
11984	FUTS	200910	DISCRETIONARY	07/28/2009	1.0	$ 3.8970	$	38,970
11989	FUTS	200910	DISCRETIONARY	08/06/2009	5.0	$ 4.1400	$	207,000
12019	FUTS	200910	MANDATORY	09/15/2009	-91.0	$ 3.3620	$	-
12020	FUTS	200910	DISCRETIONARY	09/15/2009	-50.0	$ 3.3620	$	-
12021	FUTS	200910	ACCELERATED	09/15/2009	-25.0	$ 3.3620	$	-
14502	SWPS	200910	MANDATORY	04/09/2009	1.0	$ 4.2200	$	42,200
14659	SWPS	200910	MANDATORY	05/29/2009	2.0	$ 4.4100	$	88,200
15120	SWPS	200910	MANDATORY	09/15/2009	91.0	$ 3.3550	$	-
15121	SWPS	200910	DISCRETIONARY	09/15/2009	50.0	$ 3.3550	$	-
15122	SWPS	200910	ACCELERATED	09/15/2009	25.0	$ 3.3550	$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					169.0		**$**	**12,480,370**

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Transaction History							November-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10526	FUTS	200911	MANDATORY	11/19/2007	11.0	$ 8.5400	$ 939,400
10660	FUTS	200911	MANDATORY	12/19/2007	10.0	$ 8.3900	$ 839,000
10801	FUTS	200911	MANDATORY	01/29/2008	10.0	$ 8.5000	$ 850,000
10869	FUTS	200911	MANDATORY	02/21/2008	9.0	$ 8.8850	$ 799,650
10912	FUTS	200911	MANDATORY	03/14/2008	10.0	$ 9.8700	$ 987,000
10965	FUTS	200911	MANDATORY	04/11/2008	10.0	$ 9.3750	$ 937,500
11021	FUTS	200911	MANDATORY	05/09/2008	10.0	$ 10.7600	$ 1,076,000
11083	FUTS	200911	MANDATORY	06/13/2008	10.0	$ 11.5450	$ 1,154,500
11138	FUTS	200911	MANDATORY	07/18/2008	10.0	$ 10.7650	$ 1,076,500
11211	FUTS	200911	MANDATORY	08/25/2008	10.0	$ 9.2000	$ 920,000
11269	FUTS	200911	MANDATORY	09/12/2008	10.0	$ 8.7250	$ 872,500
11300	FUTS	200911	DISCRETIONARY	09/26/2008	5.0	$ 8.7150	$ 435,750
11359	FUTS	200911	ACCELERATED	10/14/2008	10.0	$ 7.9550	$ 795,500
11368	FUTS	200911	ACCELERATED	10/15/2008	10.0	$ 7.8000	$ 780,000
11375	FUTS	200911	ACCELERATED	10/16/2008	8.0	$ 7.7350	$ 618,800
11387	FUTS	200911	ACCELERATED	10/16/2008	9.0	$ 7.7650	$ 698,850
11399	FUTS	200911	ACCELERATED	10/17/2008	9.0	$ 7.8000	$ 702,000
11413	FUTS	200911	MANDATORY	10/17/2008	10.0	$ 7.7900	$ 779,000
11521	FUTS	200911	MANDATORY	11/14/2008	3.0	$ 7.3750	$ 221,250
11522	FUTS	200911	MANDATORY	11/14/2008	3.0	$ 7.3800	$ 221,400
11577	FUTS	200911	DISCRETIONARY	11/25/2008	5.0	$ 7.3300	$ 366,500
11598	FUTS	200911	DISCRETIONARY	12/03/2008	2.0	$ 7.3400	$ 146,800
11791	FUTS	200911	MANDATORY	12/03/2008	3.0	$ 7.3400	$ 220,200
11616	FUTS	200911	DISCRETIONARY	12/05/2008	3.0	$ 6.8800	$ 206,400
11632	FUTS	200911	DISCRETIONARY	12/12/2008	10.0	$ 6.7100	$ 671,000
11713	FUTS	200911	MANDATORY	01/08/2009	3.0	$ 6.8150	$ 204,450
11804	FUTS	200911	MANDATORY	02/11/2009	3.0	$ 5.7500	$ 172,500
11809	FUTS	200911	DISCRETIONARY	02/11/2009	5.0	$ 5.7300	$ 286,500
11915	FUTS	200911	DISCRETIONARY	03/18/2009	5.0	$ 4.8050	$ 240,250
12029	FUTS	200911	MANDATORY	10/13/2009	-135.0	$ 4.5870	$ -
12030	FUTS	200911	DISCRETIONARY	10/13/2009	-35.0	$ 4.5870	$ -
12031	FUTS	200911	ACCELERATED	10/13/2009	-46.0	$ 4.5870	$ -
14388	SWPS	200911	ACCELERATED	03/05/2009	4.0	$ 5.2160	$ 208,640
14391	SWPS	200911	ACCELERATED	03/06/2009	3.0	$ 5.0620	$ 151,860
14396	SWPS	200911	ACCELERATED	03/09/2009	4.0	$ 4.9840	$ 199,360
15202	SWPS	200911	MANDATORY	10/13/2009	135.0	$ 4.5800	$ -
15203	SWPS	200911	DISCRETIONARY	10/13/2009	35.0	$ 4.5800	$ -
15204	SWPS	200911	ACCELERATED	10/13/2009	46.0	$ 4.5800	$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					227.0		**$ 18,779,060**

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Transaction History								December-09
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10708	FUTS	200912	MANDATORY	12/27/2007	14.0	$ 8.6700	$	1,213,800
10800	FUTS	200912	MANDATORY	01/29/2008	13.0	$ 8.7400	$	1,136,200
10856	FUTS	200912	MANDATORY	02/15/2008	12.0	$ 9.1500	$	1,098,000
10897	FUTS	200912	MANDATORY	03/07/2008	14.0	$ 9.7500	$	1,365,000
10942	FUTS	200912	MANDATORY	04/02/2008	13.0	$ 9.4800	$	1,232,400
11007	FUTS	200912	MANDATORY	05/01/2008	13.0	$ 10.3200	$	1,341,600
11084	FUTS	200912	MANDATORY	06/13/2008	13.0	$ 11.9200	$	1,549,600
11131	FUTS	200912	MANDATORY	07/11/2008	13.0	$ 12.1300	$	1,576,900
11212	FUTS	200912	MANDATORY	08/25/2008	10.0	$ 9.5350	$	953,500
11213	FUTS	200912	MANDATORY	08/25/2008	3.0	$ 9.5400	$	286,200
11277	FUTS	200912	MANDATORY	09/18/2008	13.0	$ 9.1000	$	1,183,000
11301	FUTS	200912	DISCRETIONARY	09/26/2008	5.0	$ 9.0800	$	454,000
11360	FUTS	200912	ACCELERATED	10/14/2008	12.0	$ 8.3100	$	997,200
11369	FUTS	200912	ACCELERATED	10/15/2008	12.0	$ 8.1500	$	978,000
11376	FUTS	200912	ACCELERATED	10/16/2008	14.0	$ 8.0950	$	1,133,300
11388	FUTS	200912	ACCELERATED	10/16/2008	14.0	$ 8.1050	$	1,134,700
11400	FUTS	200912	ACCELERATED	10/17/2008	15.0	$ 8.1300	$	1,219,500
11414	FUTS	200912	MANDATORY	10/17/2008	13.0	$ 8.1300	$	1,056,900
11523	FUTS	200912	MANDATORY	11/14/2008	9.0	$ 7.7600	$	698,400
11578	FUTS	200912	DISCRETIONARY	11/25/2008	5.0	$ 7.7250	$	386,250
11599	FUTS	200912	MANDATORY	12/03/2008	5.0	$ 7.7700	$	388,500
11624	FUTS	200912	DISCRETIONARY	12/12/2008	5.0	$ 7.1900	$	359,500
11633	FUTS	200912	DISCRETIONARY	12/12/2008	10.0	$ 7.1900	$	719,000
11714	FUTS	200912	MANDATORY	01/08/2009	5.0	$ 7.2800	$	364,000
11805	FUTS	200912	MANDATORY	02/11/2009	5.0	$ 6.3150	$	315,750
11810	FUTS	200912	DISCRETIONARY	02/11/2009	5.0	$ 6.3100	$	315,500
11916	FUTS	200912	DISCRETIONARY	03/18/2009	5.0	$ 5.3450	$	267,250
11970	FUTS	200912	DISCRETIONARY	07/14/2009	5.0	$ 5.0800	$	254,000
11990	FUTS	200912	DISCRETIONARY	08/06/2009	5.0	$ 5.5800	$	279,000
12081	FUTS	200912	MANDATORY	11/23/2009	-168.0	$ 4.5010	$	-
12082	FUTS	200912	ACCELERATED	11/23/2009	-67.0	$ 4.5010	$	-
12083	FUTS	200912	DISCRETIONARY	11/23/2009	-45.0	$ 4.5010	$	-
14396	SWPS	200912	ACCELERATED	03/09/2009	9.0	$ 5.5120	$	496,080
14502	SWPS	200912	MANDATORY	04/09/2009	0.0	$ -	$	-
14621	SWPS	200912	DISCRETIONARY	05/19/2009	0.0	$ -	$	-
15380	SWPS	200912	MANDATORY	11/23/2009	168.0	$ 4.5000	$	-
15381	SWPS	200912	DISCRETIONARY	11/23/2009	45.0	$ 4.5000	$	-
15382	SWPS	200912	ACCELERATED	11/23/2009	67.0	$ 4.5000	$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					307.0		**$**	**25,767,600**

nationalgrid

Transaction History								January-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10772	FUTS	201001	MANDATORY	01/18/2008	15.0	$ 8.9200	$	1,338,000
10857	FUTS	201001	MANDATORY	02/15/2008	13.0	$ 9.3700	$	1,218,100
10898	FUTS	201001	MANDATORY	03/07/2008	14.0	$ 9.9500	$	1,393,000
10943	FUTS	201001	MANDATORY	04/02/2008	14.0	$ 9.7100	$	1,359,400
11008	FUTS	201001	MANDATORY	05/01/2008	14.0	$ 10.5400	$	1,475,600
11085	FUTS	201001	MANDATORY	06/13/2008	14.0	$ 12.1500	$	1,701,000
11132	FUTS	201001	MANDATORY	07/11/2008	14.0	$ 12.3300	$	1,726,200
11214	FUTS	201001	MANDATORY	08/25/2008	14.0	$ 9.7900	$	1,370,600
11278	FUTS	201001	MANDATORY	09/18/2008	14.0	$ 9.3300	$	1,306,200
11302	FUTS	201001	DISCRETIONARY	09/26/2008	5.0	$ 9.3050	$	465,250
11361	FUTS	201001	ACCELERATED	10/14/2008	12.0	$ 8.5300	$	1,023,600
11370	FUTS	201001	ACCELERATED	10/15/2008	12.0	$ 8.3700	$	1,004,400
11377	FUTS	201001	ACCELERATED	10/16/2008	18.0	$ 8.3250	$	1,498,500
11389	FUTS	201001	ACCELERATED	10/16/2008	18.0	$ 8.3450	$	1,502,100
11401	FUTS	201001	ACCELERATED	10/17/2008	18.0	$ 8.3600	$	1,504,800
11415	FUTS	201001	MANDATORY	10/17/2008	5.0	$ 8.3450	$	417,250
11416	FUTS	201001	MANDATORY	10/17/2008	9.0	$ 8.3500	$	751,500
11524	FUTS	201001	MANDATORY	11/14/2008	11.0	$ 8.0100	$	881,100
11579	FUTS	201001	DISCRETIONARY	11/25/2008	5.0	$ 7.9700	$	398,500
11600	FUTS	201001	MANDATORY	12/03/2008	5.0	$ 8.0200	$	401,000
11625	FUTS	201001	DISCRETIONARY	12/12/2008	5.0	$ 7.4650	$	373,250
11634	FUTS	201001	DISCRETIONARY	12/12/2008	10.0	$ 7.4650	$	746,500
11731	FUTS	201001	MANDATORY	01/16/2009	5.0	$ 6.8400	$	342,000
11806	FUTS	201001	MANDATORY	02/11/2009	5.0	$ 6.5650	$	328,250
11811	FUTS	201001	DISCRETIONARY	02/11/2009	5.0	$ 6.5600	$	328,000
11971	FUTS	201001	DISCRETIONARY	07/14/2009	10.0	$ 5.3600	$	536,000
11985	FUTS	201001	DISCRETIONARY	07/28/2009	5.0	$ 5.5420	$	277,100
11991	FUTS	201001	DISCRETIONARY	08/06/2009	5.0	$ 5.8450	$	292,250
12088	FUTS	201001	MANDATORY	12/03/2009	-166.0	$ 4.4600	$	-
12089	FUTS	201001	ACCELERATED	12/03/2009	-78.0	$ 4.4600	$	-
12090	FUTS	201001	DISCRETIONARY	12/03/2009	-50.0	$ 4.4600	$	-
14396	SWPS	201001	ACCELERATED	03/09/2009	11.0	$ 5.7890	$	636,790
14502	SWPS	201001	MANDATORY	04/09/2009	0.0	$ -	$	-
14621	SWPS	201001	DISCRETIONARY	05/19/2009	0.0	$ -	$	-
15422	SWPS	201001	MANDATORY	12/03/2009	166.0	$ 4.4550	$	-
15423	SWPS	201001	ACCELERATED	12/03/2009	78.0	$ 4.4550	$	-
15424	SWPS	201001	DISCRETIONARY	12/03/2009	50.0	$ 4.4550	$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					327.0		**$**	**27,896,110**

nationalgrid

Transaction History							February-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10858	FUTS	201002	MANDATORY	02/15/2008	12.0	$ 9.3700	$ 1,124,400
10899	FUTS	201002	MANDATORY	03/07/2008	12.0	$ 9.9400	$ 1,192,800
10944	FUTS	201002	MANDATORY	04/02/2008	11.0	$ 9.6900	$ 1,065,900
11009	FUTS	201002	MANDATORY	05/01/2008	12.0	$ 10.4900	$ 1,258,800
11068	FUTS	201002	MANDATORY	06/06/2008	12.0	$ 11.7800	$ 1,413,600
11133	FUTS	201002	MANDATORY	07/11/2008	11.0	$ 12.2800	$ 1,350,800
11215	FUTS	201002	MANDATORY	08/25/2008	12.0	$ 9.7600	$ 1,171,200
11279	FUTS	201002	MANDATORY	09/18/2008	12.0	$ 9.3300	$ 1,119,600
11303	FUTS	201002	DISCRETIONARY	09/26/2008	5.0	$ 9.2900	$ 464,500
11362	FUTS	201002	ACCELERATED	10/14/2008	12.0	$ 8.5300	$ 1,023,600
11371	FUTS	201002	ACCELERATED	10/15/2008	12.0	$ 8.3700	$ 1,004,400
11378	FUTS	201002	ACCELERATED	10/16/2008	15.0	$ 8.3300	$ 1,249,500
11390	FUTS	201002	ACCELERATED	10/16/2008	16.0	$ 8.3500	$ 1,336,000
11402	FUTS	201002	ACCELERATED	10/17/2008	16.0	$ 8.3650	$ 1,338,400
11417	FUTS	201002	MANDATORY	10/17/2008	12.0	$ 8.3500	$ 1,002,000
11525	FUTS	201002	MANDATORY	11/14/2008	10.0	$ 7.9950	$ 799,500
11580	FUTS	201002	DISCRETIONARY	11/25/2008	5.0	$ 7.9900	$ 399,500
11601	FUTS	201002	DISCRETIONARY	12/03/2008	1.0	$ 8.0300	$ 80,300
11792	FUTS	201002	MANDATORY	12/03/2008	4.0	$ 8.0300	$ 321,200
11626	FUTS	201002	DISCRETIONARY	12/12/2008	4.0	$ 7.5000	$ 300,000
11635	FUTS	201002	DISCRETIONARY	12/12/2008	10.0	$ 7.5000	$ 750,000
11732	FUTS	201002	MANDATORY	01/16/2009	5.0	$ 6.8150	$ 340,750
11807	FUTS	201002	MANDATORY	02/11/2009	5.0	$ 6.5600	$ 328,000
11812	FUTS	201002	DISCRETIONARY	02/11/2009	5.0	$ 6.5700	$ 328,500
11986	FUTS	201002	DISCRETIONARY	07/28/2009	5.0	$ 5.5720	$ 278,600
11992	FUTS	201002	DISCRETIONARY	08/06/2009	5.0	$ 5.8650	$ 293,250
14388	SWPS	201002	ACCELERATED	03/05/2009	11.0	$ 5.9850	$ 658,350
14391	SWPS	201002	ACCELERATED	03/06/2009	11.0	$ 5.8700	$ 645,700
14396	SWPS	201002	ACCELERATED	03/09/2009	11.0	$ 5.8040	$ 638,440
14633	SWPS	201002	DISCRETIONARY	05/21/2009	10.0	$ 6.0650	$ 606,500
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					284.0		**$ 23,884,090**

nationalgrid

Transaction History							March-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10900	FUTS	201003	MANDATORY	03/07/2008	12.0	$ 9.6900	$ 1,162,800
10945	FUTS	201003	MANDATORY	04/02/2008	10.0	$ 9.4400	$ 944,000
10996	FUTS	201003	MANDATORY	04/29/2008	11.0	$ 10.5500	$ 1,160,500
11069	FUTS	201003	MANDATORY	06/06/2008	11.0	$ 11.5300	$ 1,268,300
11134	FUTS	201003	MANDATORY	07/11/2008	11.0	$ 12.0200	$ 1,322,200
11216	FUTS	201003	MANDATORY	08/25/2008	11.0	$ 9.5300	$ 1,048,300
11280	FUTS	201003	MANDATORY	09/18/2008	11.0	$ 9.1000	$ 1,001,000
11304	FUTS	201003	DISCRETIONARY	09/26/2008	5.0	$ 9.0600	$ 453,000
11363	FUTS	201003	ACCELERATED	10/14/2008	12.0	$ 8.3400	$ 1,000,800
11372	FUTS	201003	ACCELERATED	10/15/2008	12.0	$ 8.1650	$ 979,800
11379	FUTS	201003	ACCELERATED	10/16/2008	16.0	$ 8.1400	$ 1,302,400
11391	FUTS	201003	ACCELERATED	10/16/2008	16.0	$ 8.1600	$ 1,305,600
11403	FUTS	201003	ACCELERATED	10/17/2008	17.0	$ 8.1700	$ 1,388,900
11418	FUTS	201003	MANDATORY	10/17/2008	11.0	$ 8.1600	$ 897,600
11526	FUTS	201003	MANDATORY	11/14/2008	10.0	$ 7.8200	$ 782,000
11581	FUTS	201003	DISCRETIONARY	11/25/2008	5.0	$ 7.8300	$ 391,500
11602	FUTS	201003	MANDATORY	12/03/2008	5.0	$ 7.8650	$ 393,250
11627	FUTS	201003	DISCRETIONARY	12/12/2008	5.0	$ 7.3350	$ 366,750
11636	FUTS	201003	DISCRETIONARY	12/12/2008	10.0	$ 7.3350	$ 733,500
11733	FUTS	201003	MANDATORY	01/16/2009	5.0	$ 6.6600	$ 333,000
11869	FUTS	201003	MANDATORY	02/26/2009	1.0	$ 5.9250	$ 59,250
11870	FUTS	201003	MANDATORY	02/26/2009	4.0	$ 5.9300	$ 237,200
11943	FUTS	201003	DISCRETIONARY	06/24/2009	5.0	$ 5.8200	$ 291,000
11987	FUTS	201003	DISCRETIONARY	07/28/2009	5.0	$ 5.5100	$ 275,500
14388	SWPS	201003	ACCELERATED	03/05/2009	14.0	$ 5.8550	$ 819,700
14391	SWPS	201003	ACCELERATED	03/06/2009	14.0	$ 5.7470	$ 804,580
14396	SWPS	201003	ACCELERATED	03/09/2009	15.0	$ 5.6860	$ 852,900
14633	SWPS	201003	DISCRETIONARY	05/21/2009	10.0	$ 6.0050	$ 600,500
					0.0		$ -
					0.0		$ -
					0.0		$ -
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					0.0		$ -
					0.0		$ -
					0.0		$ -
					0.0		$ -
					274.0		**$ 22,175,830**

nationalgrid

Transaction History								April-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
10946	FUTS	201004	MANDATORY	04/02/2008	9.0	$ 8.2800	$	745,200
10997	FUTS	201004	MANDATORY	04/29/2008	9.0	$ 9.2700	$	834,300
11070	FUTS	201004	MANDATORY	06/06/2008	9.0	$ 9.8400	$	885,600
11121	FUTS	201004	MANDATORY	07/03/2008	9.0	$ 10.5700	$	951,300
11217	FUTS	201004	MANDATORY	08/25/2008	9.0	$ 8.5700	$	771,300
11281	FUTS	201004	MANDATORY	09/12/2008	9.0	$ 8.2350	$	741,150
11427	FUTS	201004	MANDATORY	10/24/2008	10.0	$ 7.2650	$	726,500
11534	FUTS	201004	MANDATORY	11/21/2008	9.0	$ 7.3700	$	663,300
11628	FUTS	201004	MANDATORY	12/12/2008	2.0	$ 6.8700	$	137,400
11734	FUTS	201004	MANDATORY	01/16/2009	7.0	$ 6.3250	$	442,750
11871	FUTS	201004	MANDATORY	02/26/2009	8.0	$ 5.6400	$	451,200
11890	FUTS	201004	DISCRETIONARY	02/27/2009	10.0	$ 5.7200	$	572,000
11944	FUTS	201004	DISCRETIONARY	06/24/2009	5.0	$ 5.6970	$	284,850
11975	FUTS	201004	DISCRETIONARY	07/14/2009	5.0	$ 5.2650	$	263,250
11988	FUTS	201004	DISCRETIONARY	07/28/2009	10.0	$ 5.4350	$	543,500
12059	FUTS	201004	MANDATORY	10/30/2009	20.0	$ 5.4000	$	1,080,000
14389	SWPS	201004	ACCELERATED	03/05/2009	25.0	$ 5.5650	$	1,391,250
14392	SWPS	201004	ACCELERATED	03/06/2009	25.0	$ 5.4700	$	1,367,500
14397	SWPS	201004	ACCELERATED	03/09/2009	24.0	$ 5.4280	$	1,302,720
14621	SWPS	201004	DISCRETIONARY	05/19/2009	10.0	$ 5.8350	$	583,500
15288	SWPS	201004	MANDATORY	10/30/2009	22.0	$ 5.4150	$	1,191,300
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
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					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					246.0		**$**	**15,929,870**

nationalgrid

Transaction History							May-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
10998	FUTS	201005	MANDATORY	04/29/2008	6.0	$ 9.1200	$ 547,200
11071	FUTS	201005	MANDATORY	06/06/2008	6.0	$ 9.6800	$ 580,800
11122	FUTS	201005	MANDATORY	07/03/2008	6.0	$ 10.3800	$ 622,800
11236	FUTS	201005	MANDATORY	08/28/2008	6.0	$ 8.4500	$ 507,000
11290	FUTS	201005	MANDATORY	09/25/2008	6.0	$ 8.3300	$ 499,800
11428	FUTS	201005	MANDATORY	10/24/2008	6.0	$ 7.2200	$ 433,200
11535	FUTS	201005	MANDATORY	11/21/2008	6.0	$ 7.3450	$ 440,700
11655	FUTS	201005	MANDATORY	12/19/2008	8.0	$ 6.6600	$ 532,800
11737	FUTS	201005	MANDATORY	01/22/2009	5.0	$ 6.1200	$ 306,000
11745	FUTS	201005	MANDATORY	01/23/2009	4.0	$ 6.1000	$ 244,000
11872	FUTS	201005	MANDATORY	02/26/2009	7.0	$ 5.6700	$ 396,900
11891	FUTS	201005	DISCRETIONARY	02/27/2009	5.0	$ 5.7500	$ 287,500
11920	FUTS	201005	MANDATORY	03/18/2009	3.0	$ 5.2650	$ 157,950
11957	FUTS	201005	MANDATORY	07/06/2009	4.0	$ 5.5100	$ 220,400
12008	FUTS	201005	DISCRETIONARY	08/21/2009	5.0	$ 5.4250	$ 271,250
12014	FUTS	201005	MANDATORY	09/03/2009	4.0	$ 5.0500	$ 202,000
12024	FUTS	201005	MANDATORY	10/01/2009	3.0	$ 5.7200	$ 171,600
14388	SWPS	201005	ACCELERATED	03/05/2009	0.0	$ 6.2500	$ -
14391	SWPS	201005	ACCELERATED	03/06/2009	0.0	$ 6.2500	$ -
14396	SWPS	201005	ACCELERATED	03/09/2009	0.0	$ -	$ -
14397	SWPS	201005	ACCELERATED	03/09/2009	10.0	$ 5.4570	$ 545,700
14621	SWPS	201005	DISCRETIONARY	05/19/2009	0.0	$ -	$ -
14631	SWPS	201005	MANDATORY	05/21/2009	3.0	$ 5.7900	$ 173,700
14733	SWPS	201005	MANDATORY	06/22/2009	3.0	$ 5.8300	$ 174,900
14738	SWPS	201005	DISCRETIONARY	06/24/2009	5.0	$ 5.7600	$ 288,000
14955	SWPS	201005	MANDATORY	08/06/2009	3.0	$ 5.7800	$ 173,400
15428	SWPS	201005	MANDATORY	12/04/2009	20.0	$ 4.7850	$ 957,000
15429	SWPS	201005	DISCRETIONARY	12/04/2009	8.1	$ 4.7850	$ 387,585
					0.0		$ -
					0.0		$ -
					0.0		$ -
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					0.0		$ -
					0.0		$ -
					0.0		$ -
					187.1		**$ 11,549,325**

nationalgrid

Transaction History							June-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11072	FUTS	201006	MANDATORY	06/06/2008	5.0	$ 9.7450	$ 487,250
11123	FUTS	201006	MANDATORY	07/03/2008	5.0	$ 10.4600	$ 523,000
11237	FUTS	201006	MANDATORY	08/28/2008	4.0	$ 8.5400	$ 341,600
11291	FUTS	201006	MANDATORY	09/25/2008	5.0	$ 8.4000	$ 420,000
11430	FUTS	201006	MANDATORY	10/24/2008	5.0	$ 7.3100	$ 365,500
11536	FUTS	201006	MANDATORY	11/21/2008	5.0	$ 7.4400	$ 372,000
11656	FUTS	201006	MANDATORY	12/19/2008	7.0	$ 6.7600	$ 473,200
11746	FUTS	201006	MANDATORY	01/23/2009	5.0	$ 6.2100	$ 310,500
11873	FUTS	201006	MANDATORY	02/26/2009	5.0	$ 5.7650	$ 288,250
11892	FUTS	201006	DISCRETIONARY	02/27/2009	5.0	$ 5.8500	$ 292,500
11921	FUTS	201006	MANDATORY	03/18/2009	3.0	$ 5.3650	$ 160,950
11958	FUTS	201006	MANDATORY	07/06/2009	2.0	$ 5.6150	$ 112,300
12015	FUTS	201006	MANDATORY	09/03/2009	2.0	$ 5.1600	$ 103,200
12033	FUTS	201006	DISCRETIONARY	10/15/2009	5.0	$ 5.8450	$ 292,250
12049	FUTS	201006	DISCRETIONARY	10/23/2009	5.0	$ 5.8900	$ 294,500
12054	FUTS	201006	DISCRETIONARY	10/26/2009	5.0	$ 5.7200	$ 286,000
14388	SWPS	201006	ACCELERATED	03/05/2009	0.0	$ 6.2500	$ -
14391	SWPS	201006	ACCELERATED	03/06/2009	0.0	$ 6.2500	$ -
14396	SWPS	201006	ACCELERATED	03/09/2009	0.0	$ -	$ -
14397	SWPS	201006	ACCELERATED	03/09/2009	9.0	$ 5.5510	$ 499,590
14621	SWPS	201006	DISCRETIONARY	05/19/2009	0.0	$ -	$ -
14631	SWPS	201006	MANDATORY	05/21/2009	2.0	$ 5.9400	$ 118,800
14733	SWPS	201006	MANDATORY	06/22/2009	3.0	$ 5.9350	$ 178,050
14738	SWPS	201006	DISCRETIONARY	06/24/2009	5.0	$ 5.8600	$ 293,000
14955	SWPS	201006	MANDATORY	08/06/2009	3.0	$ 5.8700	$ 176,100
15172	SWPS	201006	MANDATORY	10/01/2009	3.0	$ 5.8650	$ 175,950
15430	SWPS	201006	MANDATORY	12/04/2009	6.0	$ 4.8700	$ 292,200
15431	SWPS	201006	DISCRETIONARY	12/04/2009	5.0	$ 4.8700	$ 243,500
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					0.0		$ -
					0.0		$ -
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					0.0		$ -
					0.0		$ -
					0.0		$ -
					137.0		**$ 8,659,040**

nationalgrid

Transaction History								July-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11124	FUTS	201007	MANDATORY	07/03/2008	4.0	$ 10.5600	$	422,400
11238	FUTS	201007	MANDATORY	08/28/2008	5.0	$ 8.6400	$	432,000
11292	FUTS	201007	MANDATORY	09/25/2008	4.0	$ 8.4900	$	339,600
11494	FUTS	201007	MANDATORY	10/31/2008	5.0	$ 7.6200	$	381,000
11537	FUTS	201007	MANDATORY	11/21/2008	5.0	$ 7.5400	$	377,000
11657	FUTS	201007	MANDATORY	12/19/2008	6.0	$ 6.8850	$	413,100
11747	FUTS	201007	MANDATORY	01/23/2009	5.0	$ 6.3500	$	317,500
11874	FUTS	201007	MANDATORY	02/26/2009	5.0	$ 5.8750	$	293,750
11893	FUTS	201007	DISCRETIONARY	02/27/2009	5.0	$ 5.9600	$	298,000
11922	FUTS	201007	MANDATORY	03/18/2009	2.0	$ 5.4900	$	109,800
11959	FUTS	201007	MANDATORY	07/06/2009	2.0	$ 5.7350	$	114,700
12016	FUTS	201007	MANDATORY	09/03/2009	2.0	$ 5.2900	$	105,800
12034	FUTS	201007	DISCRETIONARY	10/15/2009	5.0	$ 5.9450	$	297,250
12050	FUTS	201007	DISCRETIONARY	10/23/2009	10.0	$ 5.9700	$	597,000
14388	SWPS	201007	ACCELERATED	03/05/2009	0.0	$ 6.2500	$	-
14391	SWPS	201007	ACCELERATED	03/06/2009	0.0	$ 6.2500	$	-
14396	SWPS	201007	ACCELERATED	03/09/2009	0.0	$ -	$	-
14397	SWPS	201007	ACCELERATED	03/09/2009	10.0	$ 5.6650	$	566,500
14621	SWPS	201007	DISCRETIONARY	05/19/2009	0.0	$ -	$	-
14631	SWPS	201007	MANDATORY	05/21/2009	2.0	$ 6.0600	$	121,200
14733	SWPS	201007	MANDATORY	06/22/2009	3.0	$ 6.0400	$	181,200
14738	SWPS	201007	DISCRETIONARY	06/24/2009	5.0	$ 5.9900	$	299,500
14955	SWPS	201007	MANDATORY	08/06/2009	3.0	$ 5.9800	$	179,400
15172	SWPS	201007	MANDATORY	10/01/2009	3.0	$ 5.9450	$	178,350
					0.0		$	-
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					0.0		$	-
					0.0		$	-
					0.0		$	-
					113.0		**$**	**7,288,600**

nationalgrid

Transaction History								August-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11239	FUTS	201008	MANDATORY	08/28/2008	5.0	$ 8.7300	$	436,500
11293	FUTS	201008	MANDATORY	09/25/2008	4.0	$ 8.5700	$	342,800
11495	FUTS	201008	MANDATORY	10/31/2008	5.0	$ 7.7100	$	385,500
11591	FUTS	201008	MANDATORY	11/26/2008	5.0	$ 7.5400	$	377,000
11658	FUTS	201008	MANDATORY	12/19/2008	5.0	$ 6.9700	$	348,500
11748	FUTS	201008	MANDATORY	01/23/2009	4.0	$ 6.4300	$	257,200
11875	FUTS	201008	MANDATORY	02/26/2009	5.0	$ 5.9600	$	298,000
11923	FUTS	201008	MANDATORY	03/18/2009	2.0	$ 5.5550	$	111,100
11960	FUTS	201008	MANDATORY	07/06/2009	2.0	$ 5.8200	$	116,400
12017	FUTS	201008	MANDATORY	09/03/2009	2.0	$ 5.3900	$	107,800
12025	FUTS	201008	DISCRETIONARY	10/13/2009	5.0	$ 6.1000	$	305,000
12035	FUTS	201008	DISCRETIONARY	10/15/2009	5.0	$ 6.0100	$	300,500
12051	FUTS	201008	DISCRETIONARY	10/23/2009	5.0	$ 6.0450	$	302,250
14389	SWPS	201008	ACCELERATED	03/05/2009	10.0	$ 5.8600	$	586,000
14392	SWPS	201008	ACCELERATED	03/06/2009	10.0	$ 5.7740	$	577,400
14397	SWPS	201008	ACCELERATED	03/09/2009	11.0	$ 5.7370	$	631,070
14524	SWPS	201008	MANDATORY	04/16/2009	2.0	$ 5.9860	$	119,720
14525	SWPS	201008	DISCRETIONARY	04/16/2009	5.0	$ 5.9860	$	299,300
14660	SWPS	201008	MANDATORY	05/29/2009	2.0	$ 6.3250	$	126,500
14724	SWPS	201008	MANDATORY	06/18/2009	2.0	$ 6.3750	$	127,500
14738	SWPS	201008	DISCRETIONARY	06/24/2009	5.0	$ 6.0700	$	303,500
14955	SWPS	201008	MANDATORY	08/06/2009	3.0	$ 6.1300	$	183,900
15172	SWPS	201008	MANDATORY	10/01/2009	3.0	$ 6.0200	$	180,600
					0.0		$	-
					0.0		$	-
					0.0		$	-
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					0.0		$	-
					0.0		$	-
					107.0		**$**	**6,824,040**

nationalgrid

Transaction History								September-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11294	FUTS	201009	MANDATORY	09/25/2008	5.0	$ 8.6000	$	430,000
11496	FUTS	201009	MANDATORY	10/31/2008	5.0	$ 7.7300	$	386,500
11592	FUTS	201009	MANDATORY	11/26/2008	4.0	$ 7.5600	$	302,400
11659	FUTS	201009	MANDATORY	12/19/2008	5.0	$ 7.0000	$	350,000
11749	FUTS	201009	MANDATORY	01/23/2009	5.0	$ 6.4800	$	324,000
11876	FUTS	201009	MANDATORY	02/26/2009	5.0	$ 5.9750	$	298,750
11924	FUTS	201009	MANDATORY	03/18/2009	2.0	$ 5.5800	$	111,600
11961	FUTS	201009	MANDATORY	07/08/2009	3.0	$ 5.7800	$	173,400
12026	FUTS	201009	DISCRETIONARY	10/13/2009	5.0	$ 6.1550	$	307,750
12036	FUTS	201009	DISCRETIONARY	10/15/2009	5.0	$ 6.0650	$	303,250
12052	FUTS	201009	DISCRETIONARY	10/23/2009	5.0	$ 6.1000	$	305,000
14389	SWPS	201009	ACCELERATED	03/05/2009	11.0	$ 5.8900	$	647,900
14392	SWPS	201009	ACCELERATED	03/06/2009	11.0	$ 5.8030	$	638,330
14397	SWPS	201009	ACCELERATED	03/09/2009	11.0	$ 5.7660	$	634,260
14524	SWPS	201009	MANDATORY	04/16/2009	2.0	$ 6.0230	$	120,460
14660	SWPS	201009	MANDATORY	05/29/2009	2.0	$ 6.4700	$	129,400
14724	SWPS	201009	MANDATORY	06/18/2009	2.0	$ 6.4300	$	128,600
14738	SWPS	201009	DISCRETIONARY	06/24/2009	5.0	$ 6.1400	$	307,000
14955	SWPS	201009	MANDATORY	08/06/2009	2.0	$ 6.2250	$	124,500
15105	SWPS	201009	MANDATORY	09/11/2009	3.0	$ 5.6130	$	168,390
15172	SWPS	201009	MANDATORY	10/01/2009	2.0	$ 6.0900	$	121,800
					0.0		$	-
					0.0		$	-
					0.0		$	-
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					0.0		$	-
					0.0		$	-
					0.0		$	-
					0.0		$	-
					100.0		**$**	**6,313,290**

nationalgrid

Transaction History								October-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11497	FUTS	201010	MANDATORY	10/31/2008	6.0	$ 7.7900	$	467,400
11593	FUTS	201010	MANDATORY	11/26/2008	6.0	$ 7.6400	$	458,400
11705	FUTS	201010	MANDATORY	12/30/2008	6.0	$ 7.1000	$	426,000
11784	FUTS	201010	MANDATORY	01/30/2009	6.0	$ 6.6600	$	399,600
11877	FUTS	201010	MANDATORY	02/26/2009	6.0	$ 6.0800	$	364,800
11931	FUTS	201010	MANDATORY	04/20/2009	3.0	$ 6.0840	$	182,520
11962	FUTS	201010	MANDATORY	07/08/2009	3.0	$ 5.8850	$	176,550
12027	FUTS	201010	DISCRETIONARY	10/13/2009	5.0	$ 6.2950	$	314,750
12037	FUTS	201010	DISCRETIONARY	10/15/2009	5.0	$ 6.2200	$	311,000
12038	FUTS	201010	DISCRETIONARY	10/15/2009	5.0	$ 6.1350	$	306,750
12053	FUTS	201010	DISCRETIONARY	10/23/2009	5.0	$ 6.2600	$	313,000
12055	FUTS	201010	DISCRETIONARY	10/26/2009	5.0	$ 6.1000	$	305,000
12056	FUTS	201010	DISCRETIONARY	10/27/2009	5.0	$ 6.0950	$	304,750
12107	FUTS	201010	DISCRETIONARY	12/31/2009	2.0	$ 5.8700	$	117,400
14389	SWPS	201010	ACCELERATED	03/05/2009	15.0	$ 5.9800	$	897,000
14392	SWPS	201010	ACCELERATED	03/06/2009	15.0	$ 5.8960	$	884,400
14396	SWPS	201010	ACCELERATED	03/09/2009	0.0	$ -	$	-
14397	SWPS	201010	ACCELERATED	03/09/2009	14.0	$ 5.8590	$	820,260
14446	SWPS	201010	MANDATORY	03/26/2009	3.0	$ 6.2930	$	188,790
14654	SWPS	201010	MANDATORY	05/15/2009	3.0	$ 6.4470	$	193,410
14621	SWPS	201010	DISCRETIONARY	05/19/2009	5.0	$ 6.3150	$	315,750
14724	SWPS	201010	MANDATORY	06/18/2009	3.0	$ 6.5400	$	196,200
14738	SWPS	201010	DISCRETIONARY	06/24/2009	5.0	$ 6.2400	$	312,000
14955	SWPS	201010	MANDATORY	08/06/2009	3.0	$ 6.2600	$	187,800
15105	SWPS	201010	MANDATORY	09/11/2009	3.0	$ 5.7510	$	172,530
15158	SWPS	201010	DISCRETIONARY	09/25/2009	5.0	$ 6.3370	$	316,850
15196	SWPS	201010	MANDATORY	10/09/2009	3.0	$ 6.4030	$	192,090
15471	SWPS	201010	MANDATORY	12/23/2009	1.0	$ 5.9900	$	59,900
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					0.0		$	-
					148.0		**$**	**9,298,900**

Transaction History							November-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
11594	FUTS	201011	MANDATORY	11/26/2008	10.0	$ 7.9000	$ 790,000
11706	FUTS	201011	MANDATORY	12/30/2008	9.0	$ 7.3700	$ 663,300
11785	FUTS	201011	MANDATORY	01/30/2009	10.0	$ 6.9900	$ 699,000
11878	FUTS	201011	MANDATORY	02/26/2009	9.0	$ 6.3950	$ 575,550
11932	FUTS	201011	MANDATORY	04/20/2009	5.0	$ 6.4400	$ 322,000
11949	FUTS	201011	DISCRETIONARY	06/30/2009	5.0	$ 6.5750	$ 328,750
11969	FUTS	201011	MANDATORY	07/10/2009	5.0	$ 6.1850	$ 309,250
11979	FUTS	201011	DISCRETIONARY	07/23/2009	4.0	$ 6.4400	$ 257,600
12064	FUTS	201011	MANDATORY	11/06/2009	12.0	$ 6.0450	$ 725,400
12076	FUTS	201011	DISCRETIONARY	11/19/2009	5.0	$ 5.7900	$ 289,500
14388	SWPS	201011	ACCELERATED	03/05/2009	26.0	$ 6.2950	$ 1,636,700
14391	SWPS	201011	ACCELERATED	03/06/2009	25.0	$ 6.2130	$ 1,553,250
14396	SWPS	201011	ACCELERATED	03/09/2009	26.0	$ 6.1780	$ 1,606,280
14442	SWPS	201011	MANDATORY	03/25/2009	5.0	$ 6.6110	$ 330,550
14613	SWPS	201011	MANDATORY	05/15/2009	5.0	$ 6.7610	$ 338,050
14714	SWPS	201011	MANDATORY	06/12/2009	5.0	$ 6.8900	$ 344,500
14989	SWPS	201011	MANDATORY	08/13/2009	3.0	$ 6.5200	$ 195,600
15146	SWPS	201011	MANDATORY	09/03/2009	5.0	$ 6.2000	$ 310,000
15158	SWPS	201011	DISCRETIONARY	09/25/2009	7.0	$ 6.6870	$ 468,090
15197	SWPS	201011	MANDATORY	10/09/2009	5.0	$ 6.7700	$ 338,500
15471	SWPS	201011	MANDATORY	12/23/2009	0.0	$ -	$ -
15486	SWPS	201011	MANDATORY	12/30/2009	10.0	$ 6.4350	$ 643,500
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					196.0		**$ 12,725,370**

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Transaction History								December-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11707	FUTS	201012	MANDATORY	12/30/2008	13.0	$ 7.7000	$	1,001,000
11786	FUTS	201012	MANDATORY	01/30/2009	13.0	$ 7.3600	$	956,800
11879	FUTS	201012	MANDATORY	02/26/2009	13.0	$ 6.7750	$	880,750
11980	FUTS	201012	MANDATORY	07/23/2009	7.0	$ 6.8000	$	476,000
12009	FUTS	201012	DISCRETIONARY	08/21/2009	5.0	$ 6.7250	$	336,250
12065	FUTS	201012	MANDATORY	11/06/2009	9.0	$ 6.4300	$	578,700
12075	FUTS	201012	DISCRETIONARY	11/19/2009	2.0	$ 6.1750	$	123,500
14388	SWPS	201012	ACCELERATED	03/05/2009	37.0	$ 6.6650	$	2,466,050
14391	SWPS	201012	ACCELERATED	03/06/2009	37.0	$ 6.5850	$	2,436,450
14396	SWPS	201012	ACCELERATED	03/09/2009	37.0	$ 6.5520	$	2,424,240
14442	SWPS	201012	MANDATORY	03/25/2009	7.0	$ 6.9840	$	488,880
14479	SWPS	201012	MANDATORY	04/01/2009	7.0	$ 6.7100	$	469,700
14613	SWPS	201012	MANDATORY	05/15/2009	7.0	$ 7.1420	$	499,940
14714	SWPS	201012	MANDATORY	06/12/2009	6.0	$ 7.2800	$	436,800
14989	SWPS	201012	MANDATORY	08/13/2009	6.0	$ 6.8890	$	413,340
15146	SWPS	201012	MANDATORY	09/03/2009	6.0	$ 6.6190	$	397,140
15158	SWPS	201012	DISCRETIONARY	09/25/2009	10.0	$ 7.0330	$	703,300
15197	SWPS	201012	MANDATORY	10/09/2009	7.0	$ 7.0900	$	496,300
15471	SWPS	201012	MANDATORY	12/23/2009	0.0	$ -	$	-
15486	SWPS	201012	MANDATORY	12/30/2009	7.0	$ 6.7450	$	472,150
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					236.0		**$**	**16,057,290**

nationalgrid

Transaction History								January-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11787	FUTS	201101	MANDATORY	01/30/2009	14.0	$ 7.6000	$	1,064,000
11880	FUTS	201101	MANDATORY	02/26/2009	14.0	$ 6.9950	$	979,300
11981	FUTS	201101	MANDATORY	07/23/2009	7.0	$ 7.0150	$	491,050
12039	FUTS	201101	DISCRETIONARY	10/15/2009	5.0	$ 7.1150	$	355,750
12066	FUTS	201101	MANDATORY	11/06/2009	1.0	$ 6.6600	$	66,600
12067	FUTS	201101	MANDATORY	11/06/2009	6.0	$ 6.6700	$	400,200
12077	FUTS	201101	DISCRETIONARY	11/19/2009	8.0	$ 6.4000	$	512,000
14388	SWPS	201101	ACCELERATED	03/05/2009	41.0	$ 6.8950	$	2,826,950
14391	SWPS	201101	ACCELERATED	03/06/2009	42.0	$ 6.8090	$	2,859,780
14396	SWPS	201101	ACCELERATED	03/09/2009	41.0	$ 6.7810	$	2,780,210
14442	SWPS	201101	MANDATORY	03/25/2009	7.0	$ 7.2240	$	505,680
14479	SWPS	201101	MANDATORY	04/01/2009	7.0	$ 6.9420	$	485,940
14598	SWPS	201101	MANDATORY	05/08/2009	7.0	$ 7.5000	$	525,000
14714	SWPS	201101	MANDATORY	06/12/2009	7.0	$ 7.4600	$	522,200
14989	SWPS	201101	MANDATORY	08/13/2009	7.0	$ 7.1180	$	498,260
15129	SWPS	201101	MANDATORY	09/17/2009	7.0	$ 6.9980	$	489,860
15158	SWPS	201101	DISCRETIONARY	09/25/2009	12.0	$ 7.2610	$	871,320
15197	SWPS	201101	MANDATORY	10/09/2009	7.0	$ 7.3300	$	513,100
15471	SWPS	201101	MANDATORY	12/23/2009	0.0	$ -	$	-
15486	SWPS	201101	MANDATORY	12/30/2009	5.0	$ 6.9650	$	348,250
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					245.0		**$**	**17,095,450**

nationalgrid

Transaction History								February-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11881	FUTS	201102	MANDATORY	02/26/2009	14.0	$ 7.0000	$	980,000
11982	FUTS	201102	MANDATORY	07/23/2009	6.0	$ 7.0000	$	420,000
12040	FUTS	201102	DISCRETIONARY	10/15/2009	5.0	$ 7.1200	$	356,000
12068	FUTS	201102	MANDATORY	11/06/2009	7.0	$ 6.6600	$	466,200
12108	FUTS	201102	DISCRETIONARY	12/31/2009	2.0	$ 6.7200	$	134,400
14388	SWPS	201102	ACCELERATED	03/05/2009	37.0	$ 6.8950	$	2,551,150
14391	SWPS	201102	ACCELERATED	03/06/2009	37.0	$ 6.8090	$	2,519,330
14396	SWPS	201102	ACCELERATED	03/09/2009	36.0	$ 6.7790	$	2,440,440
14442	SWPS	201102	MANDATORY	03/25/2009	6.0	$ 7.2250	$	433,500
14479	SWPS	201102	MANDATORY	04/01/2009	6.0	$ 6.9500	$	417,000
14598	SWPS	201102	MANDATORY	05/08/2009	6.0	$ 7.5000	$	450,000
14714	SWPS	201102	MANDATORY	06/12/2009	6.0	$ 7.4900	$	449,400
14997	SWPS	201102	MANDATORY	08/17/2009	6.0	$ 7.0700	$	424,200
15129	SWPS	201102	MANDATORY	09/17/2009	6.0	$ 6.9850	$	419,100
15158	SWPS	201102	DISCRETIONARY	09/25/2009	10.0	$ 7.2480	$	724,800
15199	SWPS	201102	MANDATORY	10/13/2009	6.0	$ 7.2200	$	433,200
15471	SWPS	201102	MANDATORY	12/23/2009	6.0	$ 6.8150	$	408,900
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					202.0		**$**	**14,027,620**

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Transaction History — March-11

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
12069	FUTS	201103	MANDATORY	11/06/2009	9.0	$ 6.4950	$ 584,550
12072	FUTS	201103	DISCRETIONARY	11/13/2009	5.0	$ 6.3200	$ 316,000
12101	FUTS	201103	MANDATORY	12/18/2009	8.0	$ 6.7700	$ 541,600
14421	SWPS	201103	MANDATORY	03/19/2009	11.0	$ 6.6400	$ 730,400
14422	SWPS	201103	ACCELERATED_Overhedged	03/19/2009	27.0	$ 6.6400	$ -
14423	SWPS	201103	ACCELERATED_Overhedged	03/20/2009	-27.0	$ 6.7050	$ -
14443	SWPS	201103	ACCELERATED	03/25/2009	38.0	$ 7.0350	$ 2,673,300
14448	SWPS	201103	ACCELERATED	03/26/2009	38.0	$ 6.8300	$ 2,595,400
14460	SWPS	201103	ACCELERATED	03/27/2009	38.0	$ 6.7940	$ 2,581,720
14479	SWPS	201103	MANDATORY	04/01/2009	7.0	$ 6.7580	$ 473,060
14598	SWPS	201103	MANDATORY	05/08/2009	5.0	$ 7.3300	$ 366,500
14688	SWPS	201103	MANDATORY	06/05/2009	5.0	$ 7.3450	$ 367,250
14926	SWPS	201103	MANDATORY	07/28/2009	5.0	$ 6.7800	$ 339,000
14997	SWPS	201103	MANDATORY	08/17/2009	5.0	$ 6.7850	$ 339,250
15129	SWPS	201103	MANDATORY	09/17/2009	5.0	$ 6.9100	$ 345,500
15158	SWPS	201103	DISCRETIONARY	09/25/2009	9.0	$ 7.0690	$ 636,210
15199	SWPS	201103	MANDATORY	10/13/2009	5.0	$ 7.0100	$ 350,500
15471	SWPS	201103	MANDATORY	12/23/2009	0.0	$ -	$ -
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					193.0		**$ 13,240,240**

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Transaction History								April-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
12041	FUTS	201104	DISCRETIONARY	10/15/2009	5.0	$ 6.4200	$	321,000
12070	FUTS	201104	MANDATORY	11/12/2009	7.0	$ 5.9300	$	415,100
14480	SWPS	201104	MANDATORY	04/01/2009	4.0	$ 6.2820	$	251,280
14481	SWPS	201104	ACCELERATED	04/01/2009	27.0	$ 6.2820	$	1,696,140
14483	SWPS	201104	ACCELERATED	04/02/2009	27.0	$ 6.2850	$	1,696,950
14486	SWPS	201104	ACCELERATED	04/03/2009	28.0	$ 6.3100	$	1,766,800
14655	SWPS	201104	MANDATORY	05/08/2009	4.0	$ 6.8300	$	273,200
14689	SWPS	201104	MANDATORY	06/05/2009	4.0	$ 6.8500	$	274,000
14927	SWPS	201104	MANDATORY	07/28/2009	4.0	$ 6.2800	$	251,200
14998	SWPS	201104	MANDATORY	08/17/2009	4.0	$ 6.3370	$	253,480
15130	SWPS	201104	MANDATORY	09/17/2009	4.0	$ 6.3050	$	252,200
15158	SWPS	201104	DISCRETIONARY	09/25/2009	8.0	$ 6.5250	$	522,000
15200	SWPS	201104	MANDATORY	10/13/2009	4.0	$ 6.4550	$	258,200
15471	SWPS	201104	MANDATORY	12/23/2009	7.0	$ 6.0150	$	421,050
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					137.0		**$**	**8,652,600**

nationalgrid

Transaction History								May-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
12001	FUTS	201105	MANDATORY	08/20/2009	3.0	$ 6.2600	$	187,800
12032	FUTS	201105	DISCRETIONARY	10/14/2009	5.0	$ 6.3800	$	319,000
12071	FUTS	201105	MANDATORY	11/12/2009	6.0	$ 5.9100	$	354,600
14689	SWPS	201105	MANDATORY	06/05/2009	7.0	$ 6.8300	$	478,100
14715	SWPS	201105	ACCELERATED	06/12/2009	62.0	$ 6.7950	$	4,212,900
14927	SWPS	201105	MANDATORY	07/28/2009	3.0	$ 6.2600	$	187,800
15130	SWPS	201105	MANDATORY	09/17/2009	4.0	$ 6.2750	$	251,000
15200	SWPS	201105	MANDATORY	10/13/2009	3.0	$ 6.5200	$	195,600
15471	SWPS	201105	MANDATORY	12/23/2009	6.0	$ 5.9900	$	359,400
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					99.0		**$**	**6,546,200**

Transaction History							June-11
Nuc Deal Key	**Deal Type**	**Month**	**Type**	**Transaction Date**	**No Contracts**	**Price**	**Total Purchase $**
11948	FUTS	201106	ACCELERATED	06/30/2009	10.0	$ 6.6200	$ 662,000
12002	FUTS	201106	MANDATORY	08/20/2009	3.0	$ 6.3400	$ 190,200
12073	FUTS	201106	DISCRETIONARY	11/19/2009	1.0	$ 5.8650	$ 58,650
12102	FUTS	201106	MANDATORY	12/18/2009	3.0	$ 6.2000	$ 186,000
14689	SWPS	201106	MANDATORY	06/05/2009	5.0	$ 6.9200	$ 346,000
14785	SWPS	201106	ACCELERATED	06/30/2009	38.0	$ 6.6200	$ 2,515,600
14927	SWPS	201106	MANDATORY	07/28/2009	2.0	$ 6.3400	$ 126,800
15160	SWPS	201106	MANDATORY	09/25/2009	3.0	$ 6.4700	$ 194,100
15234	SWPS	201106	MANDATORY	10/22/2009	3.0	$ 6.4800	$ 194,400
15370	SWPS	201106	MANDATORY	11/18/2009	3.0	$ 5.9350	$ 178,050
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					71.0		**$ 4,651,800**

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Transaction History								July-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price		Total Purchase $
11977	FUTS	201107	ACCELERATED	07/23/2009	10.0	$ 6.4400	$	644,000
11978	FUTS	201107	ACCELERATED	07/23/2009	20.0	$ 6.4200	$	1,284,000
12010	FUTS	201107	MANDATORY	08/26/2009	2.0	$ 6.4600	$	129,200
12074	FUTS	201107	DISCRETIONARY	11/19/2009	1.0	$ 5.9250	$	59,250
12103	FUTS	201107	MANDATORY	12/18/2009	2.0	$ 6.2600	$	125,200
14892	SWPS	201107	ACCELERATED	07/23/2009	18.0	$ 6.4250	$	1,156,500
14927	SWPS	201107	MANDATORY	07/28/2009	2.0	$ 6.4400	$	128,800
15160	SWPS	201107	MANDATORY	09/25/2009	2.0	$ 6.5000	$	130,000
15234	SWPS	201107	MANDATORY	10/22/2009	3.0	$ 6.5600	$	196,800
15370	SWPS	201107	MANDATORY	11/18/2009	2.0	$ 5.9550	$	119,100
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					62.0		**$**	**3,972,850**

Transaction History							August-11
Nuc Deal Key	**Deal Type**	**Month**	**Type**	**Transaction Date**	**No Contracts**	**Price**	**Total Purchase $**
12011	FUTS	201108	MANDATORY	08/26/2009	2.0	$ 6.5200	$ 130,400
12096	FUTS	201108	MANDATORY	12/09/2009	2.0	$ 6.2600	$ 125,200
14992	SWPS	201108	ACCELERATED	08/14/2009	47.0	$ 6.6150	$ 3,109,050
15160	SWPS	201108	MANDATORY	09/25/2009	2.0	$ 6.5650	$ 131,300
15234	SWPS	201108	MANDATORY	10/22/2009	2.0	$ 6.6300	$ 132,600
15370	SWPS	201108	MANDATORY	11/18/2009	2.0	$ 6.0200	$ 120,400
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					57.0		**$ 3,748,950**

Transaction History							September-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
12097	FUTS	201109	MANDATORY	12/09/2009	1.0	$ 6.2800	$ 62,800
15137	SWPS	201109	ACCELERATED	09/18/2009	47.0	$ 6.5150	$ 3,062,050
15160	SWPS	201109	MANDATORY	09/25/2009	2.0	$ 6.6050	$ 132,100
15234	SWPS	201109	MANDATORY	10/22/2009	2.0	$ 6.6600	$ 133,200
15374	SWPS	201109	MANDATORY	11/20/2009	1.0	$ 6.0800	$ 60,800
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					53.0		**$ 3,450,950**

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Transaction History							October-11
Nuc Deal Key	**Deal Type**	**Month**	**Type**	**Transaction Date**	**No Contracts**	**Price**	**Total Purchase $**
12042	FUTS	201110	MANDATORY	10/15/2009	3.0	$ 6.7200	$ 201,600
12043	FUTS	201110	ACCELERATED	10/15/2009	4.0	$ 6.7200	$ 268,800
12098	FUTS	201110	MANDATORY	12/09/2009	3.0	$ 6.4000	$ 192,000
15237	SWPS	201110	ACCELERATED	10/23/2009	55.0	$ 6.7600	$ 3,718,000
15374	SWPS	201110	MANDATORY	11/20/2009	3.0	$ 6.2000	$ 186,000
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					68.0		**$ 4,566,400**

Transaction History — November-11

Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase $
12084	FUTS	201111	ACCELERATED	11/24/2009	11.0	$ 6.5300	$ 718,300
12085	FUTS	201111	ACCELERATED	11/30/2009	15.0	$ 6.7300	$ 1,009,500
12086	FUTS	201111	ACCELERATED	11/30/2009	10.0	$ 6.7200	$ 672,000
12087	FUTS	201111	ACCELERATED	11/30/2009	20.0	$ 6.7100	$ 1,342,000
12095	FUTS	201111	MANDATORY	12/09/2009	6.0	$ 6.7000	$ 402,000
15375	SWPS	201111	MANDATORY	11/20/2009	4.0	$ 6.4800	$ 259,200
15404	SWPS	201111	ACCELERATED	11/30/2009	65.0	$ 6.7100	$ 4,361,500
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					131.0		**$ 8,764,500**

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Transaction History							December-11
Nuc Deal Key	**Deal Type**	**Month**	**Type**	**Transaction Date**	**No Contracts**	**Price**	**Total Purchase $**
15491	SWPS	201112	ACCELERATED	12/30/2009	45.0	$ 6.8800	$ 3,096,000
12094	FUTS	201112	MANDATORY	12/09/2009	14.0	$ 6.9900	$ 978,600
12104	FUTS	201112	ACCELERATED	12/21/2009	50.0	$ 6.9000	$ 3,450,000
12106	FUTS	201112	ACCELERATED	12/30/2009	40.0	$ 6.8600	$ 2,744,000
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					149.0		**$ 10,268,600**