

August 1, 2011

VIA HAND DELIVERY AND ELECTRONIC MAIL

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

RE: Semi-annual Report on Gas Procurement Incentive Plan

Dear Ms. Massaro:

Pursuant to the provisions of the Gas Procurement Incentive Plan ("Plan") initially approved in Docket No. 3436, enclosed are ten (10) copies of National Grid's semi-annual report on the status of the penalties and incentives as of the end of June 2011.

A summary of incentives and penalties associated with the GPIIP is shown on page 1 of the attachment. This summary shows the purchases made under the GPIIP for the months of July 2010 to June 2013. Through June 30, 2011, the discretionary purchases have resulted in \$2.1 million in savings compared to the benchmark mandatory prices. The associated Company incentive for this period is \$0.2 million. For the July 2011 to June 2012 year, it shows a benefit to customers from discretionary purchases of \$2 million and a \$0.3 million calculated incentive. For the July 2012 to June 2013 measurement year, the benefit is \$0.03 million and the incentive is \$0.004 million.

Page 2 reflects the previously applicable Plan provisions where, for hedges made prior to December 2008, the incentive was 10 percent unless the discretionary purchases were at least 50 cents per dekatherm lower in cost, in which case the incentive was 20 percent. No discretionary purchases were executed prior to December 2008 for the incentive year plan ending June 2011. In the next GPIIP Semi-annual Report, there will no longer be discretionary purchases to which these provisions apply and this page will be phased out. Recent Plan revisions are reflected on Pages 3 and 4 of the Report, where discretionary hedges can have an incentive of 10 percent if they were made five to eight months in advance of the supply period and 20 percent if they were made greater than 8 months in advance of the supply period and if the cost was at least \$0.50 per dekatherm lower than the prices obtained for the mandatory purchasing amount. For all discretionary purchases and/or hedges executed within the last four months prior to the start of the gas supply period, the incentive equals 5 percent of the difference between the cost of each discretionary and mandatory purchase. These figures are shown on page 5.

Page 6 of the Report shows the mandatory, accelerated, and discretionary hedge volumes and the total volume hedged as a percentage of the original forecast. The last two columns on page 6 show the average NYMEX hedge price and the total weighted cost.

Luly E. Massaro, Commission Clerk
Semi-annual Report
August 1, 2011
Page 2 of 2

Page 7 of the Report shows the dollar amount of hedges broken out into mandatory, accelerated, and discretionary and the unit cost of each type of hedge under the program.

Finally, the individual trade data that had previously been provided in the GPIP quarterly report is shown beginning on page 9.

Thank you for your attention to this matter. If you have any questions, please do not hesitate to contact Stephen Mc Cauley at (516) 545-5403 or me at (401) 784-7667.

Very truly yours,



Thomas R. Teehan

Enclosures

cc: Thomas Ahern, Division
Stephen Scialabba, Division
Bruce Oliver, Division
Leo Wold, Esq.

Gas Procurement Incentive Program Worksheet - Jun 30, 2011

Incentive Calculation
National Grid - Rhode Island

TOTAL

	Mandatory NYMEX	Discretionary NYMEX	Difference	Discretionary Volumes (Dt)	Gain/ (Loss)	Aggregate * Incentive %	Company Incentive
Jul-10	\$ 6.9731	\$ 5.9670	\$ 1.01	250,000	\$ 251,533	20.00%	\$ 50,307
Aug-10	\$ 6.8592	\$ 6.0422	\$ 0.82	250,000	\$ 204,250	20.00%	\$ 40,850
Sep-10	\$ 6.7443	\$ 6.1150	\$ 0.63	200,000	\$ 125,851	20.00%	\$ 25,170
Oct-10	\$ 6.3375	\$ 6.1043	\$ 0.23	645,000	\$ 150,463	10.00%	\$ 15,046
Nov-10	\$ 6.0936	\$ 6.0690	\$ 0.02	616,000	\$ 15,167	10.00%	\$ 1,517
Dec-10	\$ 6.4718	\$ 6.2682	\$ 0.20	410,000	\$ 83,489	10.00%	\$ 8,349
Jan-11	\$ 6.5896	\$ 5.8994	\$ 0.69	520,000	\$ 358,868	6.04%	\$ 21,674
Feb-11	\$ 6.4560	\$ 6.1779	\$ 0.28	660,000	\$ 183,576	10.00%	\$ 18,358
Mar-11	\$ 5.9020	\$ 5.4012	\$ 0.50	530,000	\$ 265,424	5.71%	\$ 15,154 **
Apr-11	\$ 5.4831	\$ 4.9396	\$ 0.54	586,000	\$ 318,513	3.42%	\$ 10,906
May-11	\$ 5.4859	\$ 5.4787	\$ 0.01	228,000	\$ 1,636	10.00%	\$ 164
Jun-11	\$ 5.5224	\$ 4.6529	\$ 0.87	214,000	\$ 186,080	10.00%	\$ 18,608
Subtotal 10-11				5,109,000	\$ 2,144,849		\$ 226,102
Jul-11	\$ 5.4991	\$ 4.6921	\$ 0.81	163,000	\$ 131,526	10.00%	\$ 13,153
Aug-11	\$ 5.5336	\$ 4.9009	\$ 0.63	202,000	\$ 127,805	10.00%	\$ 12,780
Sep-11	\$ 5.8136	\$ 4.7907	\$ 1.02	166,000	\$ 169,808	15.23%	\$ 25,854
Oct-11	\$ 5.7167	\$ 5.0080	\$ 0.71	94,000	\$ 66,613	15.61%	\$ 10,399
Nov-11	\$ 5.8693	\$ 5.1914	\$ 0.68	138,000	\$ 93,554	20.00%	\$ 18,711
Dec-11	\$ 6.2298	\$ 4.9743	\$ 1.26	281,000	\$ 352,798	20.00%	\$ 70,560
Jan-12	\$ 6.0113	\$ 5.0621	\$ 0.95	354,000	\$ 335,994	16.62%	\$ 55,836
Feb-12	\$ 5.8401	\$ 5.2844	\$ 0.56	432,000	\$ 240,048	18.66%	\$ 44,789
Mar-12	\$ 5.4560	\$ 4.8077	\$ 0.65	439,000	\$ 284,606	20.00%	\$ 56,921
Apr-12	\$ 5.0865	\$ 4.6856	\$ 0.40	356,000	\$ 142,729	10.00%	\$ 14,273
May-12	\$ 5.0476	\$ 4.7776	\$ 0.27	150,000	\$ 40,506	10.00%	\$ 4,051
Jun-12	\$ 4.9722	\$ 4.7592	\$ 0.21	150,000	\$ 31,958	10.00%	\$ 3,196
Subtotal 11-12				2,925,000	\$ 2,017,944		\$ 330,522
Jul-12	\$ 4.9437	\$ 4.7463	\$ 0.20	40,000	\$ 7,898	10.00%	\$ 790
Aug-12	\$ 4.9469	\$ 4.8088	\$ 0.14	40,000	\$ 5,526	10.00%	\$ 553
Sep-12	\$ 4.9562	\$ 4.8200	\$ 0.14	40,000	\$ 5,447	10.00%	\$ 545
Oct-12	\$ 4.9183	\$ 4.7700	\$ 0.15	20,000	\$ 2,967	10.00%	\$ 297
Nov-12	\$ 5.1908	\$ 5.0400	\$ 0.15	20,000	\$ 3,016	10.00%	\$ 302
Dec-12	\$ 5.3879	\$ 5.2450	\$ 0.14	20,000	\$ 2,859	10.00%	\$ 286
Jan-13	\$ 5.5334	\$ 5.3500	\$ 0.18	20,000	\$ 3,668	10.00%	\$ 367
Feb-13	\$ 5.4442	\$ 5.2100	\$ 0.23	10,000	\$ 2,342	10.00%	\$ 234
Mar-13	\$ 5.3553	\$ 5.2550	\$ 0.10	20,000	\$ 2,006	10.00%	\$ 201
Apr-13	\$ 5.1537	\$ 5.1200	\$ 0.03	10,000	\$ 337	10.00%	\$ 34
May-13	\$ 5.2614	\$ 5.0350	\$ 0.23	20,000	\$ 4,527	10.00%	\$ 453
Jun-13	\$ 5.1500	\$ 4.9550	\$ 0.20	10,000	\$ 1,950	10.00%	\$ 195
Subtotal 12-13				180,000	27,713		4,254
TOTAL				8,214,000	\$ 4,190,507		\$ 560,878

* Percentage Computed as the weighted average of the three levels of incentive as detailed below:

- a) OLD MECHANISM Deals executed prior to Dec 1 2008.
- b) NEW MECHANISM Deals executed after Dec 1 2008

- b. i) 5% for trades executed within 4 months to the start of the supply month; 10% for trades executed within the 8 months to the start of the Supply Month.
- b. ii) 20% for trades executed at least 8 months prior to the start of the Supply Month and Margin is higher than \$.50, 10% if margin is lower than \$.50.

In both a & b explained above a 10% Penalty is applicable for months where discretionary price is higher than the mandatory hedged price.

** See "Exception (Error) Trades" tab!



Gas Procurement Incentive Program Worksheet - Jun 30, 2011

Incentive Calculation

National Grid - Rhode Island

OLD MECHANISM

- Volume Purchased before Dec 2008

	VOLUME (Dth)				PURCHASE (USD)				Average Price (\$/Dth)				Margin (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary		Mandatory	Accelerated	Discretionary		Mandatory	Accelerated	Discretionary				
Jul-10	607,000	290,000	-	\$	4,232,690	\$ 1,657,680	\$ -	\$	6.9731	\$ 5.7161	\$ -	\$ -	\$ -	\$ -	0%
Aug-10	526,000	310,000	-	\$	3,607,940	\$ 1,794,470	\$ -	\$	6.8592	\$ 5.7886	\$ -	\$ -	\$ -	\$ -	0%
Sep-10	470,000	330,000	-	\$	3,169,800	\$ 1,920,490	\$ -	\$	6.7443	\$ 5.8197	\$ -	\$ -	\$ -	\$ -	0%
Oct-10	695,000	440,000	-	\$	4,404,590	\$ 2,601,660	\$ -	\$	6.3375	\$ 5.9129	\$ -	\$ -	\$ -	\$ -	0%
Nov-10	1,700,000	770,000	-	\$	10,359,200	\$ 4,796,230	\$ -	\$	6.0936	\$ 6.2289	\$ -	\$ -	\$ -	\$ -	0%
Dec-10	1,720,000	1,110,000	-	\$	11,131,500	\$ 7,326,740	\$ -	\$	6.4718	\$ 6.6007	\$ -	\$ -	\$ -	\$ -	0%
Jan-11	1,510,000	1,240,000	-	\$	9,950,240	\$ 8,466,940	\$ -	\$	6.5896	\$ 6.8282	\$ -	\$ -	\$ -	\$ -	0%
Feb-11	1,270,000	1,100,000	-	\$	8,199,150	\$ 7,510,920	\$ -	\$	6.4560	\$ 6.8281	\$ -	\$ -	\$ -	\$ -	0%
Mar-11	1,520,000	1,140,000	-	\$	8,971,110	\$ 7,850,420	\$ -	\$	5.9020	\$ 6.8863	\$ -	\$ -	\$ -	\$ -	0%
Apr-11	1,154,000	820,000	-	\$	6,327,550	\$ 5,159,890	\$ -	\$	5.4831	\$ 6.2925	\$ -	\$ -	\$ -	\$ -	0%
May-11	909,000	620,000	-	\$	4,986,645	\$ 4,212,900	\$ -	\$	5.4859	\$ 6.7950	\$ -	\$ -	\$ -	\$ -	0%
Jun-11	607,000	480,000	-	\$	3,352,115	\$ 3,177,600	\$ -	\$	5.5224	\$ 6.6200	\$ -	\$ -	\$ -	\$ -	0%
Jul-11	370,000	480,000	-	\$	2,034,650	\$ 3,084,500	\$ -	\$	5.4991	\$ 6.4260	\$ -	\$ -	\$ -	\$ -	0%
Aug-11	308,000	470,000	-	\$	1,704,360	\$ 3,109,050	\$ -	\$	5.5336	\$ 6.6150	\$ -	\$ -	\$ -	\$ -	0%
Sep-11	136,000	470,000	-	\$	790,650	\$ 3,062,050	\$ -	\$	5.8136	\$ 6.5150	\$ -	\$ -	\$ -	\$ -	0%
Oct-11	356,000	590,000	-	\$	2,035,140	\$ 3,986,800	\$ -	\$	5.7167	\$ 6.7573	\$ -	\$ -	\$ -	\$ -	0%
Nov-11	609,000	1,510,000	-	\$	3,574,430	\$ 9,795,450	\$ -	\$	5.8693	\$ 6.4871	\$ -	\$ -	\$ -	\$ -	0%
Dec-11	691,000	1,700,000	-	\$	4,304,790	\$ 11,367,600	\$ -	\$	6.2298	\$ 6.6868	\$ -	\$ -	\$ -	\$ -	0%
Jan-12	798,000	1,670,000	-	\$	4,796,980	\$ 11,361,150	\$ -	\$	6.0113	\$ 6.8031	\$ -	\$ -	\$ -	\$ -	0%
Feb-12	660,000	1,500,000	-	\$	3,854,450	\$ 9,728,000	\$ -	\$	5.8401	\$ 6.4853	\$ -	\$ -	\$ -	\$ -	0%
Mar-12	670,000	1,670,000	-	\$	3,655,530	\$ 9,787,250	\$ -	\$	5.4560	\$ 5.8606	\$ -	\$ -	\$ -	\$ -	0%
Apr-12	629,000	970,000	-	\$	3,199,435	\$ 5,431,650	\$ -	\$	5.0865	\$ 5.5996	\$ -	\$ -	\$ -	\$ -	0%
May-12	495,000	740,000	-	\$	2,498,565	\$ 4,133,550	\$ -	\$	5.0476	\$ 5.5859	\$ -	\$ -	\$ -	\$ -	0%
Jun-12	360,000	540,000	-	\$	1,790,000	\$ 2,972,800	\$ -	\$	4.9722	\$ 5.5052	\$ -	\$ -	\$ -	\$ -	0%
Jul-12	270,000	420,000	-	\$	1,334,800	\$ 2,207,900	\$ -	\$	4.9437	\$ 5.2569	\$ -	\$ -	\$ -	\$ -	0%
Aug-12	210,000	400,000	-	\$	1,038,850	\$ 2,071,900	\$ -	\$	4.9469	\$ 5.1798	\$ -	\$ -	\$ -	\$ -	0%
Sep-12	170,000	300,000	-	\$	842,550	\$ 1,501,500	\$ -	\$	4.9562	\$ 5.0050	\$ -	\$ -	\$ -	\$ -	0%
Oct-12	90,000	540,000	-	\$	442,650	\$ 2,664,900	\$ -	\$	4.9183	\$ 4.9350	\$ -	\$ -	\$ -	\$ -	0%
Nov-12	370,000	950,000	-	\$	1,920,600	\$ 4,987,250	\$ -	\$	5.1908	\$ 5.2497	\$ -	\$ -	\$ -	\$ -	0%
Dec-12	460,000	1,110,000	-	\$	2,478,450	\$ 5,951,000	\$ -	\$	5.3879	\$ 5.3613	\$ -	\$ -	\$ -	\$ -	0%
Jan-13	470,000	1,190,000	-	\$	2,600,700	\$ 6,515,050	\$ -	\$	5.5334	\$ 5.4748	\$ -	\$ -	\$ -	\$ -	0%
Feb-13	360,000	1,040,000	-	\$	1,959,900	\$ 5,443,600	\$ -	\$	5.4442	\$ 5.2342	\$ -	\$ -	\$ -	\$ -	0%
Mar-13	320,000	1,170,000	-	\$	1,713,700	\$ 6,229,900	\$ -	\$	5.3553	\$ 5.3247	\$ -	\$ -	\$ -	\$ -	0%
Apr-13	190,000	880,000	-	\$	979,200	\$ 4,579,900	\$ -	\$	5.1537	\$ 5.2044	\$ -	\$ -	\$ -	\$ -	0%
May-13	110,000	640,000	-	\$	578,750	\$ 3,294,000	\$ -	\$	5.2614	\$ 5.1469	\$ -	\$ -	\$ -	\$ -	0%
Jun-13	60,000	520,000	-	\$	309,000	\$ 2,632,100	\$ -	\$	5.1500	\$ 5.0617	\$ -	\$ -	\$ -	\$ -	0%
Jul-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Gas Procurement Incentive Program Worksheet - Jun 30, 2011

Incentive Calculation

National Grid - Rhode Island

NEW MECHANISM < 8 MONTHS ~ 10% - Volume Purchased between Five to Eight months of the Supply Period.

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin (\$/Dth)	10% Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
Jul-10	607,000	290,000	-	\$ 4,232,690	\$ 1,657,680	\$ -	\$ 6.9731	\$ 5.7161	\$ -	\$ -	\$ -	10%
Aug-10	526,000	310,000	-	\$ 3,607,940	\$ 1,794,470	\$ -	\$ 6.8592	\$ 5.7886	\$ -	\$ -	\$ -	10%
Sep-10	470,000	330,000	-	\$ 3,169,800	\$ 1,920,490	\$ -	\$ 6.7443	\$ 5.8197	\$ -	\$ -	\$ -	10%
Oct-10	695,000	440,000	-	\$ 4,404,590	\$ 2,601,660	\$ -	\$ 6.3375	\$ 5.9129	\$ -	\$ -	\$ -	10%
Nov-10	1,700,000	770,000	-	\$ 10,359,200	\$ 4,796,230	\$ -	\$ 6.0936	\$ 6.2289	\$ -	\$ -	\$ -	10%
Dec-10	1,720,000	1,110,000	-	\$ 11,131,500	\$ 7,326,740	\$ -	\$ 6.4718	\$ 6.6007	\$ -	\$ -	\$ -	10%
Jan-11	1,510,000	1,240,000	-	\$ 9,950,240	\$ 8,466,940	\$ -	\$ 6.5896	\$ 6.8282	\$ -	\$ -	\$ -	10%
Feb-11	1,270,000	1,100,000	-	\$ 8,199,150	\$ 7,510,920	\$ -	\$ 6.4560	\$ 6.8281	\$ -	\$ -	\$ -	10%
Mar-11	1,520,000	1,140,000	-	\$ 8,971,110	\$ 7,850,420	\$ -	\$ 5.9020	\$ 6.8863	\$ -	\$ -	\$ -	10%
Apr-11	1,154,000	820,000	-	\$ 6,327,550	\$ 5,159,890	\$ -	\$ 5.4831	\$ 6.2925	\$ -	\$ -	\$ -	10%
May-11	909,000	620,000	50,000	\$ 4,986,645	\$ 4,212,900	\$ 211,050	\$ 5.4859	\$ 6.7950	\$ 4.2210	\$ 1.2649	\$ 6,324	10%
Jun-11	607,000	480,000	160,000	\$ 3,352,115	\$ 3,177,600	\$ 700,350	\$ 5.5224	\$ 6.6200	\$ 4.3772	\$ 1.1452	\$ 18,324	10%
Jul-11	370,000	480,000	90,000	\$ 2,034,650	\$ 3,084,500	\$ 390,450	\$ 5.4991	\$ 6.4260	\$ 4.3383	\$ 1.1607	\$ 10,446	10%
Aug-11	308,000	470,000	110,000	\$ 1,704,360	\$ 3,109,050	\$ 474,450	\$ 5.5336	\$ 6.6150	\$ 4.3132	\$ 1.2205	\$ 13,425	10%
Sep-11	136,000	470,000	50,000	\$ 790,650	\$ 3,062,050	\$ 209,600	\$ 5.8136	\$ 6.5150	\$ 4.1920	\$ 1.6216	\$ 8,108	10%
Oct-11	356,000	590,000	20,000	\$ 2,035,140	\$ 3,986,800	\$ 85,100	\$ 5.7167	\$ 6.7573	\$ 4.2550	\$ 1.4617	\$ 2,923	10%
Nov-11	609,000	1,510,000	-	\$ 3,574,430	\$ 9,795,450	\$ -	\$ 5.8693	\$ 6.4871	\$ -	\$ -	\$ -	10%
Dec-11	691,000	1,700,000	-	\$ 4,304,790	\$ 11,367,600	\$ -	\$ 6.2298	\$ 6.6868	\$ -	\$ -	\$ -	10%
Jan-12	798,000	1,670,000	100,000	\$ 4,796,980	\$ 11,361,150	\$ 487,500	\$ 6.0113	\$ 6.8031	\$ 4.8750	\$ 1.1363	\$ 11,363	10%
Feb-12	660,000	1,500,000	40,000	\$ 3,854,450	\$ 9,728,000	\$ 201,400	\$ 5.8401	\$ 6.4853	\$ 5.0350	\$ 0.8051	\$ 3,220	10%
Mar-12	670,000	1,670,000	-	\$ 3,655,530	\$ 9,787,250	\$ -	\$ 5.4560	\$ 5.8606	\$ -	\$ -	\$ -	10%
Apr-12	629,000	970,000	-	\$ 3,199,435	\$ 5,431,650	\$ -	\$ 5.0865	\$ 5.5996	\$ -	\$ -	\$ -	10%
May-12	495,000	740,000	-	\$ 2,498,565	\$ 4,133,550	\$ -	\$ 5.0476	\$ 5.5859	\$ -	\$ -	\$ -	10%
Jun-12	360,000	540,000	-	\$ 1,790,000	\$ 2,972,800	\$ -	\$ 4.9722	\$ 5.5052	\$ -	\$ -	\$ -	10%
Jul-12	270,000	420,000	-	\$ 1,334,800	\$ 2,207,900	\$ -	\$ 4.9437	\$ 5.2569	\$ -	\$ -	\$ -	10%
Aug-12	210,000	400,000	-	\$ 1,038,850	\$ 2,071,900	\$ -	\$ 4.9469	\$ 5.1798	\$ -	\$ -	\$ -	10%
Sep-12	170,000	300,000	-	\$ 842,550	\$ 1,501,500	\$ -	\$ 4.9562	\$ 5.0050	\$ -	\$ -	\$ -	10%
Oct-12	90,000	540,000	-	\$ 442,650	\$ 2,664,900	\$ -	\$ 4.9183	\$ 4.9350	\$ -	\$ -	\$ -	10%
Nov-12	370,000	950,000	-	\$ 1,920,600	\$ 4,987,250	\$ -	\$ 5.1908	\$ 5.2497	\$ -	\$ -	\$ -	10%
Dec-12	460,000	1,110,000	-	\$ 2,478,450	\$ 5,951,000	\$ -	\$ 5.3879	\$ 5.3613	\$ -	\$ -	\$ -	10%
Jan-13	470,000	1,190,000	-	\$ 2,600,700	\$ 6,515,050	\$ -	\$ 5.5334	\$ 5.4748	\$ -	\$ -	\$ -	10%
Feb-13	360,000	1,040,000	-	\$ 1,959,900	\$ 5,443,600	\$ -	\$ 5.4442	\$ 5.2342	\$ -	\$ -	\$ -	10%
Mar-13	320,000	1,170,000	-	\$ 1,713,700	\$ 6,229,900	\$ -	\$ 5.3553	\$ 5.3247	\$ -	\$ -	\$ -	10%
Apr-13	190,000	880,000	-	\$ 979,200	\$ 4,579,900	\$ -	\$ 5.1537	\$ 5.2044	\$ -	\$ -	\$ -	10%
May-13	110,000	640,000	-	\$ 578,750	\$ 3,294,000	\$ -	\$ 5.2614	\$ 5.1469	\$ -	\$ -	\$ -	10%
Jun-13	60,000	520,000	-	\$ 309,000	\$ 2,632,100	\$ -	\$ 5.1500	\$ 5.0617	\$ -	\$ -	\$ -	10%
Jul-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Aug-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Sep-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Oct-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%



Gas Procurement Incentive Program Worksheet - Jun 30, 2011

Incentive Calculation National Grid - Rhode Island

NEW MECHANISM > 8 MONTHS ~ 20% - Volume Purchased more than eight Months before the start of the Supply Period.

	VOLUME (Dth)			PURCHASE (USD)			Average Price (\$/Dth)			Margin	Incentive	Incentive
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	(\$/Dth)	(USD)	%
Jul-10	607,000	290,000	250,000	\$ 4,232,690	\$ 1,657,680	\$ 1,491,750	\$ 6.9731	\$ 5.7161	\$ 5.9670	\$ 1.0061	\$ 50,307	20%
Aug-10	526,000	310,000	250,000	\$ 3,607,940	\$ 1,794,470	\$ 1,510,550	\$ 6.8592	\$ 5.7886	\$ 6.0422	\$ 0.8170	\$ 40,850	20%
Sep-10	470,000	330,000	200,000	\$ 3,169,800	\$ 1,920,490	\$ 1,223,000	\$ 6.7443	\$ 5.8197	\$ 6.1150	\$ 0.6293	\$ 25,170	20%
Oct-10	695,000	440,000	645,000	\$ 4,404,590	\$ 2,601,660	\$ 3,937,250	\$ 6.3375	\$ 5.9129	\$ 6.1043	\$ 0.2333	\$ 15,046	10%
Nov-10	1,700,000	770,000	616,000	\$ 10,359,200	\$ 4,796,230	\$ 3,738,520	\$ 6.0936	\$ 6.2289	\$ 6.0690	\$ 0.0246	\$ 1,517	10%
Dec-10	1,720,000	1,110,000	410,000	\$ 11,131,500	\$ 7,326,740	\$ 2,569,950	\$ 6.4718	\$ 6.6007	\$ 6.2682	\$ 0.2036	\$ 8,349	10%
Jan-11	1,510,000	1,240,000	400,000	\$ 9,950,240	\$ 8,466,940	\$ 2,561,220	\$ 6.5896	\$ 6.8282	\$ 6.4031	\$ 0.1865	\$ 7,461	10%
Feb-11	1,270,000	1,100,000	660,000	\$ 8,199,150	\$ 7,510,920	\$ 4,077,400	\$ 6.4560	\$ 6.8281	\$ 6.1779	\$ 0.2781	\$ 18,358	10%
Mar-11	1,520,000	1,140,000	400,000	\$ 8,971,110	\$ 7,850,420	\$ 2,323,160	\$ 5.9020	\$ 6.8863	\$ 5.8079	\$ 0.0941	\$ 3,766	10%
Apr-11	1,154,000	820,000	266,000	\$ 6,327,550	\$ 5,159,890	\$ 1,558,910	\$ 5.4831	\$ 6.2925	\$ 5.8606	\$ (0.3774)	\$ (10,039)	10%
May-11	909,000	620,000	178,000	\$ 4,986,645	\$ 4,212,900	\$ 1,038,090	\$ 5.4859	\$ 6.7950	\$ 5.8320	\$ (0.3461)	\$ (6,161)	10%
Jun-11	607,000	480,000	54,000	\$ 3,352,115	\$ 3,177,600	\$ 295,370	\$ 5.5224	\$ 6.6200	\$ 5.4698	\$ 0.0526	\$ 284	10%
Jul-11	370,000	480,000	73,000	\$ 2,034,650	\$ 3,084,500	\$ 374,370	\$ 5.4991	\$ 6.4260	\$ 5.1284	\$ 0.3707	\$ 2,706	10%
Aug-11	308,000	470,000	92,000	\$ 1,704,360	\$ 3,109,050	\$ 515,540	\$ 5.5336	\$ 6.6150	\$ 5.6037	\$ (0.0701)	\$ (645)	10%
Sep-11	136,000	470,000	116,000	\$ 790,650	\$ 3,062,050	\$ 585,650	\$ 5.8136	\$ 6.5150	\$ 5.0487	\$ 0.7649	\$ 17,746	20%
Oct-11	356,000	590,000	74,000	\$ 2,035,140	\$ 3,986,800	\$ 385,655	\$ 5.7167	\$ 6.7573	\$ 5.2116	\$ 0.5051	\$ 7,476	20%
Nov-11	609,000	1,510,000	138,000	\$ 3,574,430	\$ 9,795,450	\$ 716,415	\$ 5.8693	\$ 6.4871	\$ 5.1914	\$ 0.6779	\$ 18,711	20%
Dec-11	691,000	1,700,000	281,000	\$ 4,304,790	\$ 11,367,600	\$ 1,397,775	\$ 6.2298	\$ 6.6868	\$ 4.9743	\$ 1.2555	\$ 70,560	20%
Jan-12	798,000	1,670,000	254,000	\$ 4,796,980	\$ 11,361,150	\$ 1,304,490	\$ 6.0113	\$ 6.8031	\$ 5.1358	\$ 0.8755	\$ 44,474	20%
Feb-12	660,000	1,500,000	392,000	\$ 3,854,450	\$ 9,728,000	\$ 2,081,465	\$ 5.8401	\$ 6.4853	\$ 5.3099	\$ 0.5302	\$ 41,569	20%
Mar-12	670,000	1,670,000	439,000	\$ 3,655,530	\$ 9,787,250	\$ 2,110,585	\$ 5.4560	\$ 5.8606	\$ 4.8077	\$ 0.6483	\$ 56,921	20%
Apr-12	629,000	970,000	356,000	\$ 3,199,435	\$ 5,431,650	\$ 1,668,080	\$ 5.0865	\$ 5.5996	\$ 4.6856	\$ 0.4009	\$ 14,273	10%
May-12	495,000	740,000	150,000	\$ 2,498,565	\$ 4,133,550	\$ 716,635	\$ 5.0476	\$ 5.5859	\$ 4.7776	\$ 0.2700	\$ 4,051	10%
Jun-12	360,000	540,000	150,000	\$ 1,790,000	\$ 2,972,800	\$ 713,875	\$ 4.9722	\$ 5.5052	\$ 4.7592	\$ 0.2131	\$ 3,196	10%
Jul-12	270,000	420,000	40,000	\$ 1,334,800	\$ 2,207,900	\$ 189,850	\$ 4.9437	\$ 5.2569	\$ 4.7463	\$ 0.1975	\$ 790	10%
Aug-12	210,000	400,000	40,000	\$ 1,038,850	\$ 2,071,900	\$ 192,350	\$ 4.9469	\$ 5.1798	\$ 4.8088	\$ 0.1382	\$ 553	10%
Sep-12	170,000	300,000	40,000	\$ 842,550	\$ 1,501,500	\$ 192,800	\$ 4.9562	\$ 5.0050	\$ 4.8200	\$ 0.1362	\$ 545	10%
Oct-12	90,000	540,000	20,000	\$ 442,650	\$ 2,664,900	\$ 95,400	\$ 4.9183	\$ 4.9350	\$ 4.7700	\$ 0.1483	\$ 297	10%
Nov-12	370,000	950,000	20,000	\$ 1,920,600	\$ 4,987,250	\$ 100,800	\$ 5.1908	\$ 5.2497	\$ 5.0400	\$ 0.1508	\$ 302	10%
Dec-12	460,000	1,110,000	20,000	\$ 2,478,450	\$ 5,951,000	\$ 104,900	\$ 5.3879	\$ 5.3613	\$ 5.2450	\$ 0.1429	\$ 286	10%
Jan-13	470,000	1,190,000	20,000	\$ 2,600,700	\$ 6,515,050	\$ 107,000	\$ 5.5334	\$ 5.4748	\$ 5.3500	\$ 0.1834	\$ 367	10%
Feb-13	360,000	1,040,000	10,000	\$ 1,959,900	\$ 5,443,600	\$ 52,100	\$ 5.4442	\$ 5.2342	\$ 5.2100	\$ 0.2342	\$ 234	10%
Mar-13	320,000	1,170,000	20,000	\$ 1,713,700	\$ 6,229,900	\$ 105,100	\$ 5.3553	\$ 5.3247	\$ 5.2550	\$ 0.1003	\$ 201	10%
Apr-13	190,000	880,000	10,000	\$ 979,200	\$ 4,579,900	\$ 51,200	\$ 5.1537	\$ 5.2044	\$ 5.1200	\$ 0.0337	\$ 34	10%
May-13	110,000	640,000	20,000	\$ 578,750	\$ 3,294,000	\$ 100,700	\$ 5.2614	\$ 5.1469	\$ 5.0350	\$ 0.2264	\$ 453	10%
Jun-13	60,000	520,000	10,000	\$ 309,000	\$ 2,632,100	\$ 49,550	\$ 5.1500	\$ 5.0617	\$ 4.9550	\$ 0.1950	\$ 195	10%
Jul-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Aug-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Sep-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Oct-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Nov-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Dec-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%



Gas Procurement Incentive Program Worksheet - Jun 30, 2011
Incentive Calculation
National Grid - Rhode Island

NEW MECHANISM < 4 MONTHS ~ 5%														- Volume Purchased within four Months of the Supply Period.										5%		
	VOLUME (Dth)				PURCHASE (USD)				Average Price (\$/Dth)				Margin (\$/Dth)	Incentive (USD)	Incentive %											
	Mandatory	Accelerated	Discretionary		Mandatory	Accelerated	Discretionary		Mandatory	Accelerated	Discretionary															
Jul-10	607,000	290,000	-	\$	4,232,690	\$ 1,657,680	\$ -	\$	6.9731	\$ 5.7161	\$ -	\$ -	\$ -	\$ -	5%											
Aug-10	526,000	310,000	-	\$	3,607,940	\$ 1,794,470	\$ -	\$	6.8592	\$ 5.7886	\$ -	\$ -	\$ -	\$ -	5%											
Sep-10	470,000	330,000	-	\$	3,169,800	\$ 1,920,490	\$ -	\$	6.7443	\$ 5.8197	\$ -	\$ -	\$ -	\$ -	5%											
Oct-10	695,000	440,000	-	\$	4,404,590	\$ 2,601,660	\$ -	\$	6.3375	\$ 5.9129	\$ -	\$ -	\$ -	\$ -	5%											
Nov-10	1,700,000	770,000	-	\$	10,359,200	\$ 4,796,230	\$ -	\$	6.0936	\$ 6.2289	\$ -	\$ -	\$ -	\$ -	5%											
Dec-10	1,720,000	1,110,000	-	\$	11,131,500	\$ 7,326,740	\$ -	\$	6.4718	\$ 6.6007	\$ -	\$ -	\$ -	\$ -	5%											
Jan-11	1,510,000	1,240,000	120,000	\$	9,950,240	\$ 8,466,940	\$ 506,485	\$	6.5896	\$ 6.8282	\$ 4.2207	\$ 2.3689	\$ 14,213	\$ -	5%											
Feb-11	1,270,000	1,100,000	-	\$	8,199,150	\$ 7,510,920	\$ -	\$	6.4560	\$ 6.8281	\$ -	\$ -	\$ -	\$ -	5%											
Mar-11	1,520,000	1,140,000	130,000	\$	8,971,110	\$ 7,850,420	\$ 539,500	\$	5.9020	\$ 6.8863	\$ 4.1500	\$ 1.7520	\$ 11,388	\$ -	5%											
Apr-11	1,154,000	820,000	320,000	\$	6,327,550	\$ 5,159,890	\$ 1,335,700	\$	5.4831	\$ 6.2925	\$ 4.1741	\$ 1.3091	\$ 20,945	\$ -	5%											
May-11	909,000	620,000	-	\$	4,986,645	\$ 4,212,900	\$ -	\$	5.4859	\$ 6.7950	\$ -	\$ -	\$ -	\$ -	5%											
Jun-11	607,000	480,000	-	\$	3,352,115	\$ 3,177,600	\$ -	\$	5.5224	\$ 6.6200	\$ -	\$ -	\$ -	\$ -	5%											
Jul-11	370,000	480,000	-	\$	2,034,650	\$ 3,084,500	\$ -	\$	5.4991	\$ 6.4260	\$ -	\$ -	\$ -	\$ -	5%											
Aug-11	308,000	470,000	-	\$	1,704,360	\$ 3,109,050	\$ -	\$	5.5336	\$ 6.6150	\$ -	\$ -	\$ -	\$ -	5%											
Sep-11	136,000	470,000	-	\$	790,650	\$ 3,062,050	\$ -	\$	5.8136	\$ 6.5150	\$ -	\$ -	\$ -	\$ -	5%											
Oct-11	356,000	590,000	-	\$	2,035,140	\$ 3,986,800	\$ -	\$	5.7167	\$ 6.7573	\$ -	\$ -	\$ -	\$ -	5%											
Nov-11	609,000	1,510,000	-	\$	3,574,430	\$ 9,795,450	\$ -	\$	5.8693	\$ 6.4871	\$ -	\$ -	\$ -	\$ -	5%											
Dec-11	691,000	1,700,000	-	\$	4,304,790	\$ 11,367,600	\$ -	\$	6.2298	\$ 6.6868	\$ -	\$ -	\$ -	\$ -	5%											
Jan-12	798,000	1,670,000	-	\$	4,796,980	\$ 11,361,150	\$ -	\$	6.0113	\$ 6.8031	\$ -	\$ -	\$ -	\$ -	5%											
Feb-12	660,000	1,500,000	-	\$	3,854,450	\$ 9,728,000	\$ -	\$	5.8401	\$ 6.4853	\$ -	\$ -	\$ -	\$ -	5%											
Mar-12	670,000	1,670,000	-	\$	3,655,530	\$ 9,787,250	\$ -	\$	5.4560	\$ 5.8606	\$ -	\$ -	\$ -	\$ -	5%											
Apr-12	629,000	970,000	-	\$	3,199,435	\$ 5,431,650	\$ -	\$	5.0865	\$ 5.5996	\$ -	\$ -	\$ -	\$ -	5%											
May-12	495,000	740,000	-	\$	2,498,565	\$ 4,133,550	\$ -	\$	5.0476	\$ 5.5859	\$ -	\$ -	\$ -	\$ -	5%											
Jun-12	360,000	540,000	-	\$	1,790,000	\$ 2,972,800	\$ -	\$	4.9722	\$ 5.5052	\$ -	\$ -	\$ -	\$ -	5%											
Jul-12	270,000	420,000	-	\$	1,334,800	\$ 2,207,900	\$ -	\$	4.9437	\$ 5.2569	\$ -	\$ -	\$ -	\$ -	5%											
Aug-12	210,000	400,000	-	\$	1,038,850	\$ 2,071,900	\$ -	\$	4.9469	\$ 5.1798	\$ -	\$ -	\$ -	\$ -	5%											
Sep-12	170,000	300,000	-	\$	842,550	\$ 1,501,500	\$ -	\$	4.9562	\$ 5.0050	\$ -	\$ -	\$ -	\$ -	5%											
Oct-12	90,000	540,000	-	\$	442,650	\$ 2,664,900	\$ -	\$	4.9183	\$ 4.9350	\$ -	\$ -	\$ -	\$ -	5%											
Nov-12	370,000	950,000	-	\$	1,920,600	\$ 4,987,250	\$ -	\$	5.1908	\$ 5.2497	\$ -	\$ -	\$ -	\$ -	5%											
Dec-12	460,000	1,110,000	-	\$	2,478,450	\$ 5,951,000	\$ -	\$	5.3879	\$ 5.3613	\$ -	\$ -	\$ -	\$ -	5%											
Jan-13	470,000	1,190,000	-	\$	2,600,700	\$ 6,515,050	\$ -	\$	5.5334	\$ 5.4748	\$ -	\$ -	\$ -	\$ -	5%											
Feb-13	360,000	1,040,000	-	\$	1,959,900	\$ 5,443,600	\$ -	\$	5.4442	\$ 5.2342	\$ -	\$ -	\$ -	\$ -	5%											
Mar-13	320,000	1,170,000	-	\$	1,713,700	\$ 6,229,900	\$ -	\$	5.3553	\$ 5.3247	\$ -	\$ -	\$ -	\$ -	5%											
Apr-13	190,000	880,000	-	\$	979,200	\$ 4,579,900	\$ -	\$	5.1537	\$ 5.2044	\$ -	\$ -	\$ -	\$ -	5%											
May-13	110,000	640,000	-	\$	578,750	\$ 3,294,000	\$ -	\$	5.2614	\$ 5.1469	\$ -	\$ -	\$ -	\$ -	5%											
Jun-13	60,000	520,000	-	\$	309,000	\$ 2,632,100	\$ -	\$	5.1500	\$ 5.0617	\$ -	\$ -	\$ -	\$ -	5%											
Jul-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	5%											
Aug-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	5%											
Sep-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	5%											
Oct-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	5%											
Nov-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	5%											
Dec-13	-	-	-	\$	-	\$ -	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -	\$ -	5%											

NEC Gas Cost Volatility Hedging Summary

	Volume * Forecast (Dth)	HEDGED VOLUME (Dth)			Monthly "Locked"	Percentage "Locked"	Average	
		Mandatory	Accelerated	Discretionary			Hedge Price	Total Cost
07/01/2010	1,276,406	607,000	290,000	250,000	1,147,000	90%	\$ 6.4360	\$ 7,382,120
08/01/2010	1,197,004	526,000	310,000	250,000	1,086,000	91%	\$ 6.3655	\$ 6,912,960
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	695,000	440,000	645,000	1,780,000	93%	\$ 6.1480	\$ 10,943,500
11/01/2010	2,565,295	1,700,000	770,000	616,000	3,086,000	120%	\$ 6.1225	\$ 18,893,950
12/01/2010	3,329,067	1,720,000	1,110,000	410,000	3,240,000	97%	\$ 6.4902	\$ 21,028,190
01/01/2011	3,583,094	1,510,000	1,240,000	520,000	3,270,000	91%	\$ 6.5703	\$ 21,484,885
02/01/2011	3,164,810	1,270,000	1,100,000	660,000	3,030,000	96%	\$ 6.5305	\$ 19,787,470
03/01/2011	3,500,444	1,520,000	1,140,000	530,000	3,190,000	91% **	\$ 6.1706	\$ 19,684,190
04/01/2011	2,919,502	1,154,000	820,000	586,000	2,560,000	88%	\$ 5.6180	\$ 14,382,050
05/01/2011	1,930,990	909,000	620,000	228,000	1,757,000	91%	\$ 5.9469	\$ 10,448,685
06/01/2011	1,556,612	607,000	480,000	214,000	1,301,000	84%	\$ 5.7843	\$ 7,525,435
07/01/2011	1,213,899	370,000	480,000	163,000	1,013,000	83%	\$ 5.8085	\$ 5,883,970
08/01/2011	1,104,835	308,000	470,000	202,000	980,000	89%	\$ 5.9218	\$ 5,803,400
09/01/2011	878,854	136,000	470,000	166,000	772,000	88%	\$ 6.0207	\$ 4,647,950
10/01/2011	1,193,508	356,000	590,000	94,000	1,040,000	87%	\$ 6.2430	\$ 6,492,695
11/01/2011	2,565,295	609,000	1,510,000	138,000	2,257,000	88%	\$ 6.2412	\$ 14,086,295
12/01/2011	3,329,067	691,000	1,700,000	281,000	2,672,000	80%	\$ 6.3885	\$ 17,070,165
01/01/2012	3,583,094	798,000	1,670,000	354,000	2,822,000	79%	\$ 6.3608	\$ 17,950,120
02/01/2012	3,164,810	660,000	1,500,000	432,000	2,592,000	82%	\$ 6.1209	\$ 15,865,315
03/01/2012	3,500,444	670,000	1,670,000	439,000	2,779,000	79%	\$ 5.5967	\$ 15,553,365
04/01/2012	2,919,502	629,000	970,000	356,000	1,955,000	67%	\$ 5.2681	\$ 10,299,165
05/01/2012	1,930,990	495,000	740,000	150,000	1,385,000	72%	\$ 5.3060	\$ 7,348,750
06/01/2012	1,556,612	360,000	540,000	150,000	1,050,000	67%	\$ 5.2159	\$ 5,476,675
07/01/2012	1,213,899	270,000	420,000	40,000	730,000	60%	\$ 5.1131	\$ 3,732,550
08/01/2012	1,104,835	210,000	400,000	40,000	650,000	59%	\$ 5.0817	\$ 3,303,100
09/01/2012	878,854	170,000	300,000	40,000	510,000	58%	\$ 4.9742	\$ 2,536,850
10/01/2012	1,193,508	90,000	540,000	20,000	650,000	54%	\$ 4.9276	\$ 3,202,950
11/01/2012	2,565,295	370,000	950,000	20,000	1,340,000	52%	\$ 5.2303	\$ 7,008,650
12/01/2012	3,329,067	460,000	1,110,000	20,000	1,590,000	48%	\$ 5.3675	\$ 8,534,350
01/01/2013	3,583,094	470,000	1,190,000	20,000	1,680,000	47%	\$ 5.4897	\$ 9,222,750
02/01/2013	3,164,810	360,000	1,040,000	10,000	1,410,000	45%	\$ 5.2877	\$ 7,455,600
03/01/2013	3,500,444	320,000	1,170,000	20,000	1,510,000	43%	\$ 5.3303	\$ 8,048,700
04/01/2013	2,919,502	190,000	880,000	10,000	1,080,000	37%	\$ 5.1947	\$ 5,610,300
05/01/2013	1,930,990	110,000	640,000	20,000	770,000	40%	\$ 5.1603	\$ 3,973,450
06/01/2013	1,556,612	60,000	520,000	10,000	590,000	38%	\$ 5.0689	\$ 2,990,650

** See "Exception (Error) Trades" tab!

NEC Gas Cost Volatility Hedging Summary

	PURCHASE (USD)			Average Price (\$/Dth)		
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary
07/01/2010	\$ 4,232,690	\$ 1,657,680	\$ 1,491,750	\$ 6.9731	\$ 5.7161	\$ 5.9670
08/01/2010	\$ 3,607,940	\$ 1,794,470	\$ 1,510,550	\$ 6.8592	\$ 5.7886	\$ 6.0422
09/01/2010	\$ 3,169,800	\$ 1,920,490	\$ 1,223,000	\$ 6.7443	\$ 5.8197	\$ 6.1150
10/01/2010	\$ 4,404,590	\$ 2,601,660	\$ 3,937,250	\$ 6.3375	\$ 5.9129	\$ 6.1043
11/01/2010	\$ 10,359,200	\$ 4,796,230	\$ 3,738,520	\$ 6.0936	\$ 6.2289	\$ 6.0690
12/01/2010	\$ 11,131,500	\$ 7,326,740	\$ 2,569,950	\$ 6.4718	\$ 6.6007	\$ 6.2682
01/01/2011	\$ 9,950,240	\$ 8,466,940	\$ 3,067,705	\$ 6.5896	\$ 6.8282	\$ 5.8994
02/01/2011	\$ 8,199,150	\$ 7,510,920	\$ 4,077,400	\$ 6.4560	\$ 6.8281	\$ 6.1779
03/01/2011	\$ 8,971,110	\$ 7,850,420	\$ 2,862,660	\$ 5.9020	\$ 6.8863	\$ 5.4012
04/01/2011	\$ 6,327,550	\$ 5,159,890	\$ 2,894,610	\$ 5.4831	\$ 6.2925	\$ 4.9396
05/01/2011	\$ 4,986,645	\$ 4,212,900	\$ 1,249,140	\$ 5.4859	\$ 6.7950	\$ 5.4787
06/01/2011	\$ 3,352,115	\$ 3,177,600	\$ 995,720	\$ 5.5224	\$ 6.6200	\$ 4.6529
07/01/2011	\$ 2,034,650	\$ 3,084,500	\$ 764,820	\$ 5.4991	\$ 6.4260	\$ 4.6921
08/01/2011	\$ 1,704,360	\$ 3,109,050	\$ 989,990	\$ 5.5336	\$ 6.6150	\$ 4.9009
09/01/2011	\$ 790,650	\$ 3,062,050	\$ 795,250	\$ 5.8136	\$ 6.5150	\$ 4.7907
10/01/2011	\$ 2,035,140	\$ 3,986,800	\$ 470,755	\$ 5.7167	\$ 6.7573	\$ 5.0080
11/01/2011	\$ 3,574,430	\$ 9,795,450	\$ 716,415	\$ 5.8693	\$ 6.4871	\$ 5.1914
12/01/2011	\$ 4,304,790	\$ 11,367,600	\$ 1,397,775	\$ 6.2298	\$ 6.6868	\$ 4.9743
01/01/2012	\$ 4,796,980	\$ 11,361,150	\$ 1,791,990	\$ 6.0113	\$ 6.8031	\$ 5.0621
02/01/2012	\$ 3,854,450	\$ 9,728,000	\$ 2,282,865	\$ 5.8401	\$ 6.4853	\$ 5.2844
03/01/2012	\$ 3,655,530	\$ 9,787,250	\$ 2,110,585	\$ 5.4560	\$ 5.8606	\$ 4.8077
04/01/2012	\$ 3,199,435	\$ 5,431,650	\$ 1,668,080	\$ 5.0865	\$ 5.5996	\$ 4.6856
05/01/2012	\$ 2,498,565	\$ 4,133,550	\$ 716,635	\$ 5.0476	\$ 5.5859	\$ 4.7776
06/01/2012	\$ 1,790,000	\$ 2,972,800	\$ 713,875	\$ 4.9722	\$ 5.5052	\$ 4.7592
07/01/2012	\$ 1,334,800	\$ 2,207,900	\$ 189,850	\$ 4.9437	\$ 5.2569	\$ 4.7463
08/01/2012	\$ 1,038,850	\$ 2,071,900	\$ 192,350	\$ 4.9469	\$ 5.1798	\$ 4.8088
09/01/2012	\$ 842,550	\$ 1,501,500	\$ 192,800	\$ 4.9562	\$ 5.0050	\$ 4.8200
10/01/2012	\$ 442,650	\$ 2,664,900	\$ 95,400	\$ 4.9183	\$ 4.9350	\$ 4.7700
11/01/2012	\$ 1,920,600	\$ 4,987,250	\$ 100,800	\$ 5.1908	\$ 5.2497	\$ 5.0400
12/01/2012	\$ 2,478,450	\$ 5,951,000	\$ 104,900	\$ 5.3879	\$ 5.3613	\$ 5.2450
01/01/2013	\$ 2,600,700	\$ 6,515,050	\$ 107,000	\$ 5.5334	\$ 5.4748	\$ 5.3500
02/01/2013	\$ 1,959,900	\$ 5,443,600	\$ 52,100	\$ 5.4442	\$ 5.2342	\$ 5.2100
03/01/2013	\$ 1,713,700	\$ 6,229,900	\$ 105,100	\$ 5.3553	\$ 5.3247	\$ 5.2550
04/01/2013	\$ 979,200	\$ 4,579,900	\$ 51,200	\$ 5.1537	\$ 5.2044	\$ 5.1200
05/01/2013	\$ 578,750	\$ 3,294,000	\$ 100,700	\$ 5.2614	\$ 5.1469	\$ 5.0350
06/01/2013	\$ 309,000	\$ 2,632,100	\$ 49,550	\$ 5.1500	\$ 5.0617	\$ 4.9550

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	CONTRACT MONTH	TRADE DATE	COMMODITY	VOLUME (Dth)	PRICE	M2M PRICE	PROFIT (LOSS)
Mar 11, Overhedge Accelerated	SWPS	14422	PURCHASE	201103	03/19/2009	NG	270,000	6.64	6.63	\$ (2,653)
Mar 11, Overhedge Accelerated	SWPS	14423	SALE	201103	03/20/2009	NG	(270,000)	6.705	6.63	\$ 19,896



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
12060	FUTS	201007	MANDATORY	11/04/2009	1.0	\$ 5.4050	\$ 54,050
12181	FUTS	201007	MANDATORY	06/09/2010	-46.0	\$ 4.7940	\$ -
12182	FUTS	201007	DISCRETIONARY	06/09/2010	-20.0	\$ 4.7940	\$ -
14389	SWPS	201007	ACCELERATED	03/05/2009	10.0	\$ 5.7800	\$ 578,000
14392	SWPS	201007	ACCELERATED	03/06/2009	9.0	\$ 5.7020	\$ 513,180
14397	SWPS	201007	ACCELERATED	03/09/2009	10.0	\$ 5.6650	\$ 566,500
14524	SWPS	201007	MANDATORY	04/16/2009	2.0	\$ 5.9160	\$ 118,320
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
15538	SWPS	201007	MANDATORY	01/11/2010	0.7	\$ 5.5600	\$ 38,920
15720	SWPS	201007	MANDATORY	02/18/2010	1.0	\$ 5.4600	\$ 54,600
16162	SWPS	201007	MANDATORY	06/09/2010	46.0	\$ 4.7900	\$ -
16163	SWPS	201007	DISCRETIONARY	06/09/2010	20.0	\$ 4.7900	\$ -
					114.7		\$ 7,382,120



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
12193	FUTS	201008	DISCRETIONARY	07/06/2010	-15.0	\$ 4.8620	\$ -
12194	FUTS	201008	MANDATORY	07/06/2010	-39.0	\$ 4.8620	\$ -
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
15539	SWPS	201008	MANDATORY	01/11/2010	0.6	\$ 5.6200	\$ 33,720
15720	SWPS	201008	MANDATORY	02/18/2010	1.0	\$ 5.5200	\$ 55,200
16290	SWPS	201008	DISCRETIONARY	07/06/2010	15.0	\$ 4.8600	\$ -
16291	SWPS	201008	MANDATORY	07/06/2010	39.0	\$ 4.8600	\$ -
					108.6		\$ 6,912,960



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
12200	FUTS	201009	DISCRETIONARY	08/04/2010	-15.0	\$ 4.6620	\$ -
12201	FUTS	201009	MANDATORY	08/04/2010	-34.0	\$ 4.6620	\$ -
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
16431	SWPS	201009	MANDATORY	08/04/2010	34.0	\$ 4.6600	\$ -
16432	SWPS	201009	DISCRETIONARY	08/04/2010	15.0	\$ 4.6600	\$ -
					100.0		\$ 6,313,290



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
12061 FUTS		201010	MANDATORY	11/04/2009	2.0 \$	5.7000	\$ 114,000
12107 FUTS		201010	DISCRETIONARY	12/31/2009	2.0 \$	5.8700	\$ 117,400
12118 FUTS		201010	DISCRETIONARY	01/11/2010	10.0 \$	5.7550	\$ 575,500
12129 FUTS		201010	DISCRETIONARY	01/14/2010	5.0 \$	5.8950	\$ 294,750
12214 FUTS		201010	MANDATORY	09/17/2010	-38.0 \$	4.0210	\$ -
12215 FUTS		201010	DISCRETIONARY	09/17/2010	-47.0 \$	4.0210	\$ -
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
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
16428 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
15528 SWPS		201010	MANDATORY	01/08/2010	1.5 \$	5.9900	\$ 89,850
15529 SWPS		201010	DISCRETIONARY	01/08/2010	2.5 \$	5.9900	\$ 149,750
15720 SWPS		201010	MANDATORY	02/18/2010	3.0 \$	5.6200	\$ 168,600
15793 SWPS		201010	MANDATORY	03/12/2010	3.0 \$	4.8450	\$ 145,350
15891 SWPS		201010	MANDATORY	04/15/2010	3.0 \$	4.4500	\$ 133,500
15987 SWPS		201010	MANDATORY	05/05/2010	2.0 \$	4.3650	\$ 87,300
16587 SWPS		201010	MANDATORY	09/17/2010	38.0 \$	4.0200	\$ -
16588 SWPS		201010	DISCRETIONARY	09/17/2010	47.0 \$	4.0200	\$ -
					178.0		\$ 10,943,500



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
12121	FUTS	201011	MANDATORY	01/13/2010	12.0	\$ 6.1300	\$ 735,600
12122	FUTS	201011	DISCRETIONARY	01/13/2010	8.0	\$ 6.1300	\$ 490,400
12131	FUTS	201011	DISCRETIONARY	01/19/2010	10.0	\$ 6.1700	\$ 617,000
12149	FUTS	201011	DISCRETIONARY	02/19/2010	10.0	\$ 5.7500	\$ 575,000
12151	FUTS	201011	DISCRETIONARY	02/22/2010	10.0	\$ 5.6100	\$ 561,000
12224	FUTS	201011	MANDATORY	10/25/2010	-72.0	\$ 3.3010	\$ -
12225	FUTS	201011	DISCRETIONARY	10/25/2010	-52.0	\$ 3.3010	\$ -
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
15486	SWPS	201011	MANDATORY	12/30/2009	10.0	\$ 6.4350	\$ 643,500
15890	SWPS	201011	DISCRETIONARY	01/29/2010	2.0	\$ 5.8700	\$ 117,400
15721	SWPS	201011	MANDATORY	02/18/2010	12.0	\$ 5.9150	\$ 709,800
15732	SWPS	201011	DISCRETIONARY	02/22/2010	0.6	\$ 5.6300	\$ 33,780
15814	SWPS	201011	MANDATORY	03/18/2010	12.0	\$ 4.9450	\$ 593,400
15892	SWPS	201011	MANDATORY	04/15/2010	12.0	\$ 4.8000	\$ 576,000
15988	SWPS	201011	MANDATORY	05/05/2010	12.0	\$ 4.8000	\$ 576,000
16132	SWPS	201011	MANDATORY	06/01/2010	12.0	\$ 4.8600	\$ 583,200
16730	SWPS	201011	MANDATORY	10/25/2010	72.0	\$ 3.3000	\$ -
16731	SWPS	201011	DISCRETIONARY	10/25/2010	52.0	\$ 3.3000	\$ -
					308.6		\$ 18,893,950

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
12119	FUTS	201012	MANDATORY	01/11/2010	9.0	\$ 6.4300	\$ 578,700
12120	FUTS	201012	DISCRETIONARY	01/11/2010	3.0	\$ 6.4300	\$ 192,900
12152	FUTS	201012	DISCRETIONARY	02/22/2010	15.0	\$ 5.8800	\$ 882,000
12159	FUTS	201012	DISCRETIONARY	03/25/2010	4.0	\$ 5.1850	\$ 207,400
12196	FUTS	201012	MANDATORY	07/30/2010	8.0	\$ 5.2200	\$ 417,600
12228	FUTS	201012	MANDATORY	11/22/2010	-64.0	\$ 4.1610	\$ -
12229	FUTS	201012	DISCRETIONARY	11/22/2010	-29.0	\$ 4.1610	\$ -
12232	FUTS	201012	MANDATORY	11/24/2010	-1.0	\$ 4.2550	\$ -
12233	FUTS	201012	MANDATORY	11/24/2010	-2.0	\$ 4.2650	\$ -
12234	FUTS	201012	MANDATORY	11/24/2010	-1.0	\$ 4.2700	\$ -
12235	FUTS	201012	MANDATORY	11/24/2010	-2.0	\$ 4.2750	\$ -
12236	FUTS	201012	MANDATORY	11/24/2010	-2.0	\$ 4.2900	\$ -
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
15486	SWPS	201012	MANDATORY	12/30/2009	7.0	\$ 6.7450	\$ 472,150
15890	SWPS	201012	DISCRETIONARY	01/29/2010	2.0	\$ 6.2300	\$ 124,600
15721	SWPS	201012	MANDATORY	02/18/2010	10.0	\$ 6.2250	\$ 622,500
15814	SWPS	201012	MANDATORY	03/18/2010	9.0	\$ 5.3700	\$ 483,300
15892	SWPS	201012	MANDATORY	04/15/2010	10.0	\$ 5.2050	\$ 520,500
15988	SWPS	201012	MANDATORY	05/05/2010	9.0	\$ 5.2600	\$ 473,400
16133	SWPS	201012	MANDATORY	06/01/2010	9.0	\$ 5.2000	\$ 468,000
16825	SWPS	201012	MANDATORY	11/22/2010	64.0	\$ 4.1600	\$ -
16826	SWPS	201012	DISCRETIONARY	11/22/2010	29.0	\$ 4.1600	\$ -
					324.0		\$ 21,028,190



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
12167 FUTS		201101	DISCRETIONARY	04/29/2010	8.0	\$ 5.5300	\$ 442,400
12169 FUTS		201101	DISCRETIONARY	04/30/2010	7.0	\$ 5.4250	\$ 379,750
12196 FUTS		201101	MANDATORY	07/30/2010	7.0	\$ 5.3450	\$ 374,150
12202 FUTS		201101	MANDATORY	08/26/2010	7.0	\$ 4.5700	\$ 319,900
12242 FUTS		201101	MANDATORY	12/03/2010	-42.0	\$ 4.3810	\$ -
12243 FUTS		201101	DISCRETIONARY	12/03/2010	-28.0	\$ 4.3810	\$ -
12244 FUTS		201101	MANDATORY	12/10/2010	-14.0	\$ 4.3620	\$ -
12258 FUTS		201101	DISCRETIONARY	12/21/2010	5.0	\$ 4.1300	\$ 206,500
12262 FUTS		201101	DISCRETIONARY	12/28/2010	-3.0	\$ 4.2340	\$ -
12263 FUTS		201101	DISCRETIONARY	12/28/2010	-2.0	\$ 4.2230	\$ -
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
15486 SWPS		201101	MANDATORY	12/30/2009	5.0	\$ 6.9650	\$ 348,250
15555 SWPS		201101	MANDATORY	01/13/2010	5.0	\$ 6.8700	\$ 343,500
15630 SWPS		201101	MANDATORY	01/29/2010	1.0	\$ 6.4650	\$ 64,650
15722 SWPS		201101	MANDATORY	02/19/2010	7.0	\$ 6.2800	\$ 439,600
15840 SWPS		201101	MANDATORY	03/25/2010	7.0	\$ 5.4000	\$ 378,000
15893 SWPS		201101	MANDATORY	04/15/2010	7.0	\$ 5.4050	\$ 378,350
15988 SWPS		201101	MANDATORY	05/05/2010	7.0	\$ 5.4850	\$ 383,950
16133 SWPS		201101	MANDATORY	06/01/2010	7.0	\$ 5.4100	\$ 378,700
16877 SWPS		201101	MANDATORY	12/03/2010	42.0	\$ 4.3800	\$ -
16878 SWPS		201101	DISCRETIONARY	12/03/2010	28.0	\$ 4.3800	\$ -
16902 SWPS		201101	DISCRETIONARY	12/10/2010	14.0	\$ 4.3600	\$ -
16901 SWPS		201101	DISCRETIONARY	12/10/2010	3.3	\$ 4.4150	\$ 145,695
16925 SWPS		201101	DISCRETIONARY	12/16/2010	3.7	\$ 4.1700	\$ 154,290
					327.0		\$ 21,484,885



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
12123	FUTS	201102	MANDATORY	01/13/2010	5.0	\$ 6.6800	\$ 334,000
12124	FUTS	201102	DISCRETIONARY	01/13/2010	1.0	\$ 6.6800	\$ 66,800
12130	FUTS	201102	DISCRETIONARY	01/14/2010	10.0	\$ 6.7300	\$ 673,000
12132	FUTS	201102	DISCRETIONARY	01/19/2010	5.0	\$ 6.6800	\$ 334,000
12175	FUTS	201102	DISCRETIONARY	05/19/2010	10.0	\$ 5.4180	\$ 541,800
12196	FUTS	201102	MANDATORY	07/30/2010	6.0	\$ 5.3150	\$ 318,900
12203	FUTS	201102	MANDATORY	08/26/2010	6.0	\$ 4.5600	\$ 273,600
12266	FUTS	201102	MANDATORY	01/04/2011	-32.0	\$ 4.6110	\$ -
12267	FUTS	201102	DISCRETIONARY	01/04/2011	-33.0	\$ 4.6110	\$ -
12268	FUTS	201102	MANDATORY	01/04/2011	-12.0	\$ 4.6110	\$ -
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
16427	SWPS	201102	MANDATORY	12/23/2009	6.0	\$ 6.8150	\$ 408,900
15630	SWPS	201102	MANDATORY	01/29/2010	1.0	\$ 6.4300	\$ 64,300
15722	SWPS	201102	MANDATORY	02/19/2010	7.0	\$ 6.2350	\$ 436,450
15840	SWPS	201102	MANDATORY	03/25/2010	7.0	\$ 5.3700	\$ 375,900
15893	SWPS	201102	MANDATORY	04/15/2010	7.0	\$ 5.3800	\$ 376,600
16034	SWPS	201102	MANDATORY	05/11/2010	7.0	\$ 5.6400	\$ 394,800
16083	SWPS	201102	DISCRETIONARY	05/19/2010	23.0	\$ 5.4200	\$ 1,246,600
16133	SWPS	201102	MANDATORY	06/01/2010	6.0	\$ 5.3850	\$ 323,100
16980	SWPS	201102	MANDATORY	01/04/2011	44.0	\$ 4.6100	\$ -
16981	SWPS	201102	DISCRETIONARY	01/04/2011	33.0	\$ 4.6100	\$ -
					303.0		\$ 19,787,470



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
12176	FUTS	201103	DISCRETIONARY	05/20/2010	5.0	\$ 5.2550	\$ 262,750
12178	FUTS	201103	DISCRETIONARY	06/02/2010	15.0	\$ 5.2700	\$ 790,500
12204	FUTS	201103	MANDATORY	08/26/2010	8.0	\$ 4.5000	\$ 360,000
12217	FUTS	201103	MANDATORY	09/28/2010	9.0	\$ 4.3100	\$ 387,900
12260	FUTS	201103	DISCRETIONARY	12/21/2010	13.0	\$ 4.1500	\$ 539,500
14421	SWPS	201103	MANDATORY	03/19/2009	11.0	\$ 6.6400	\$ 730,400
14422	SWPS	201103	ACCELERATED_C	03/19/2009	27.0	\$ 6.6400	\$ -
14423	SWPS	201103	ACCELERATED_C	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
15554	SWPS	201103	MANDATORY	01/13/2010	7.0	\$ 6.5900	\$ 461,300
15630	SWPS	201103	MANDATORY	01/29/2010	1.0	\$ 6.2650	\$ 62,650
15731	SWPS	201103	MANDATORY	02/18/2010	9.0	\$ 6.2400	\$ 561,600
15840	SWPS	201103	MANDATORY	03/25/2010	9.0	\$ 5.2800	\$ 475,200
15893	SWPS	201103	MANDATORY	04/15/2010	9.0	\$ 5.2900	\$ 476,100
16034	SWPS	201103	MANDATORY	05/11/2010	9.0	\$ 5.5500	\$ 499,500
16084	SWPS	201103	DISCRETIONARY	05/19/2010	6.0	\$ 5.2950	\$ 317,700
16133	SWPS	201103	MANDATORY	06/01/2010	9.0	\$ 5.2900	\$ 476,100
16419	SWPS	201103	MANDATORY	07/30/2010	8.0	\$ 5.2150	\$ 417,200
16718	SWPS	201103	MANDATORY	10/22/2010	9.0	\$ 3.9550	\$ 355,950
					319.0		\$ 19,684,190

Transaction History							April-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12041 FUTC		201104	DISCRETIONARY	10/15/2009	5.0 \$	6.4200	\$ 321,000
12070 FUTC		201104	MANDATORY	11/12/2009	7.0 \$	5.9300	\$ 415,100
12125 FUTC		201104	MANDATORY	01/13/2010	7.0 \$	5.9900	\$ 419,300
12126 FUTC		201104	DISCRETIONARY	01/13/2010	1.0 \$	5.9900	\$ 59,900
12184 FUTC		201104	DISCRETIONARY	06/16/2010	4.0 \$	5.2550	\$ 210,200
12187 FUTC		201104	DISCRETIONARY	06/21/2010	4.0 \$	5.1900	\$ 207,600
12189 FUTC		201104	DISCRETIONARY	06/22/2010	4.0 \$	5.1850	\$ 207,400
12205 FUTC		201104	MANDATORY	08/26/2010	7.0 \$	4.4100	\$ 308,700
12218 FUTC		201104	MANDATORY	09/28/2010	7.0 \$	4.2700	\$ 298,900
12252 FUTC		201104	DISCRETIONARY	12/15/2010	3.0 \$	4.2100	\$ 126,300
12254 FUTC		201104	DISCRETIONARY	12/20/2010	9.0 \$	4.1100	\$ 369,900
12259 FUTC		201104	DISCRETIONARY	12/21/2010	10.0 \$	4.1550	\$ 415,500
12280 FUTC		201104	DISCRETIONARY	01/25/2011	5.0 \$	4.4700	\$ 223,500
12340 FUTC		201104	MANDATORY	03/22/2011	-7.0 \$	4.2020	\$ -
12341 FUTC		201104	DISCRETIONARY	03/22/2011	-14.0 \$	4.2020	\$ -
12342 FUTC		201104	MANDATORY	03/22/2011	-21.0 \$	4.1920	\$ -
12343 FUTC		201104	DISCRETIONARY	03/22/2011	-31.0 \$	4.1920	\$ -
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
16428 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
15723 SWPS		201104	MANDATORY	02/19/2010	8.0 \$	5.6100	\$ 448,800
15841 SWPS		201104	MANDATORY	03/25/2010	8.0 \$	5.0600	\$ 404,800
15904 SWPS		201104	MANDATORY	04/22/2010	7.4 \$	5.1350	\$ 379,990
15905 SWPS		201104	DISCRETIONARY	04/22/2010	0.6 \$	5.1350	\$ 30,810
16035 SWPS		201104	MANDATORY	05/11/2010	8.0 \$	5.4100	\$ 432,800
16134 SWPS		201104	MANDATORY	06/01/2010	7.0 \$	5.1100	\$ 357,700
16420 SWPS		201104	MANDATORY	07/30/2010	7.0 \$	5.0250	\$ 351,750
16719 SWPS		201104	MANDATORY	10/22/2010	7.0 \$	3.9300	\$ 275,100
16931 SWPS		201104	DISCRETIONARY	12/17/2010	5.0 \$	4.0100	\$ 200,500
17283 SWPS		201104	MANDATORY	03/22/2011	7.0 \$	4.2000	\$ -
17284 SWPS		201104	MANDATORY	03/22/2011	21.0 \$	4.1900	\$ -
17285 SWPS		201104	DISCRETIONARY	03/22/2011	31.0 \$	4.1900	\$ -
17339 SWPS		201104	DISCRETIONARY	03/22/2011	14.0 \$	4.2000	\$ -
					256.0		\$ 14,382,050



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
12127 FUTS		201105	MANDATORY	01/13/2010	6.0	\$ 5.9700	\$ 358,200
12128 FUTS		201105	DISCRETIONARY	01/13/2010	1.0	\$ 5.9700	\$ 59,700
12133 FUTS		201105	DISCRETIONARY	01/19/2010	4.0	\$ 5.9800	\$ 239,200
12183 FUTS		201105	DISCRETIONARY	06/16/2010	4.0	\$ 5.2700	\$ 210,800
12187 FUTS		201105	DISCRETIONARY	06/21/2010	1.0	\$ 5.2000	\$ 52,000
12206 FUTS		201105	MANDATORY	08/26/2010	6.0	\$ 4.4400	\$ 266,400
12216 FUTS		201105	MANDATORY	09/28/2010	6.0	\$ 4.2750	\$ 256,500
12252 FUTS		201105	DISCRETIONARY	12/15/2010	3.0	\$ 4.2450	\$ 127,350
12261 FUTS		201105	DISCRETIONARY	12/21/2010	2.0	\$ 4.1850	\$ 83,700
12346 FUTS		201105	MANDATORY	04/25/2011	-21.0	\$ 4.3920	\$ -
12347 FUTS		201105	DISCRETIONARY	04/25/2011	-20.0	\$ 4.3920	\$ -
12348 FUTS		201105	MANDATORY	04/25/2011	-6.0	\$ 4.3810	\$ -
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
15713 SWPS		201105	MANDATORY	02/17/2010	5.9	\$ 5.8050	\$ 342,495
15714 SWPS		201105	DISCRETIONARY	02/17/2010	1.8	\$ 5.8050	\$ 104,490
15841 SWPS		201105	MANDATORY	03/25/2010	6.0	\$ 5.0600	\$ 303,600
15904 SWPS		201105	MANDATORY	04/22/2010	6.0	\$ 5.1650	\$ 309,900
16035 SWPS		201105	MANDATORY	05/11/2010	6.0	\$ 5.4200	\$ 325,200
16158 SWPS		201105	MANDATORY	06/08/2010	6.0	\$ 5.3300	\$ 319,800
16164 SWPS		201105	DISCRETIONARY	06/09/2010	1.0	\$ 5.2900	\$ 52,900
16420 SWPS		201105	MANDATORY	07/30/2010	5.0	\$ 5.0350	\$ 251,750
16719 SWPS		201105	MANDATORY	10/22/2010	6.0	\$ 3.9750	\$ 238,500
17429 SWPS		201105	MANDATORY	04/25/2011	21.0	\$ 4.3900	\$ -
17430 SWPS		201105	DISCRETIONARY	04/25/2011	20.0	\$ 4.3900	\$ -
17431 SWPS		201105	MANDATORY	04/25/2011	6.0	\$ 4.3800	\$ -
					175.7		\$ 10,448,685



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
12172	FUTS	201106	MANDATORY	05/14/2010	3.0	\$ 5.3900	\$ 161,700
12173	FUTS	201106	DISCRETIONARY	05/14/2010	1.0	\$ 5.3900	\$ 53,900
12207	FUTS	201106	MANDATORY	08/27/2010	3.0	\$ 4.4850	\$ 134,550
12216	FUTS	201106	MANDATORY	09/28/2010	3.0	\$ 4.3350	\$ 130,050
12248	FUTS	201106	MANDATORY	12/14/2010	2.0	\$ 4.3500	\$ 87,000
12256	FUTS	201106	DISCRETIONARY	12/21/2010	5.0	\$ 4.2750	\$ 213,750
12271	FUTS	201106	MANDATORY	01/07/2011	2.0	\$ 4.3700	\$ 87,400
12272	FUTS	201106	DISCRETIONARY	01/07/2011	1.0	\$ 4.3700	\$ 43,700
12284	FUTS	201106	DISCRETIONARY	01/31/2011	9.0	\$ 4.4600	\$ 401,400
12359	FUTS	201106	ACCELERATED	05/20/2011	-10.0	\$ 4.1710	\$ -
12360	FUTS	201106	DISCRETIONARY	05/20/2011	-16.0	\$ 4.1710	\$ -
12361	FUTS	201106	MANDATORY	05/20/2011	-16.0	\$ 4.1710	\$ -
12362	FUTS	201106	MANDATORY	05/23/2011	-3.0	\$ 4.3210	\$ -
12363	FUTS	201106	DISCRETIONARY	05/23/2011	-1.0	\$ 4.3210	\$ -
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
15553	SWPS	201106	MANDATORY	01/13/2010	3.0	\$ 6.0850	\$ 182,550
15723	SWPS	201106	MANDATORY	02/19/2010	3.4	\$ 5.6350	\$ 191,590
15724	SWPS	201106	DISCRETIONARY	02/19/2010	0.7	\$ 5.6350	\$ 39,445
15793	SWPS	201106	MANDATORY	03/12/2010	4.0	\$ 5.3550	\$ 214,200
15794	SWPS	201106	DISCRETIONARY	03/12/2010	1.0	\$ 5.3550	\$ 53,550
15904	SWPS	201106	MANDATORY	04/22/2010	3.3	\$ 5.2250	\$ 172,425
15905	SWPS	201106	DISCRETIONARY	04/22/2010	0.7	\$ 5.2250	\$ 36,575
16158	SWPS	201106	MANDATORY	06/08/2010	4.0	\$ 5.3700	\$ 214,800
16164	SWPS	201106	DISCRETIONARY	06/09/2010	1.0	\$ 5.3250	\$ 53,250
16420	SWPS	201106	MANDATORY	07/30/2010	3.0	\$ 5.0650	\$ 151,950
16719	SWPS	201106	MANDATORY	10/22/2010	3.0	\$ 4.0350	\$ 121,050
16847	SWPS	201106	MANDATORY	11/23/2010	2.0	\$ 4.3650	\$ 87,300
16931	SWPS	201106	DISCRETIONARY	12/17/2010	1.0	\$ 4.1500	\$ 41,500
17517	SWPS	201106	MANDATORY	05/20/2011	16.0	\$ 4.1700	\$ -
17518	SWPS	201106	DISCRETIONARY	05/20/2011	16.0	\$ 4.1700	\$ -
17519	SWPS	201106	ACCELERATED	05/20/2011	10.0	\$ 4.1700	\$ -
17521	SWPS	201106	MANDATORY	05/23/2011	3.0	\$ 4.3200	\$ -
17522	SWPS	201106	DISCRETIONARY	05/23/2011	1.0	\$ 4.3200	\$ -
					130.1		\$ 7,525,435

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
12172	FUTS	201107	MANDATORY	05/14/2010	2.0	\$ 5.4600	\$ 109,200
12173	FUTS	201107	DISCRETIONARY	05/14/2010	1.0	\$ 5.4600	\$ 54,600
12177	FUTS	201107	DISCRETIONARY	05/20/2010	1.0	\$ 5.2100	\$ 52,100
12185	FUTS	201107	DISCRETIONARY	06/16/2010	1.0	\$ 5.3500	\$ 53,500
12207	FUTS	201107	MANDATORY	08/27/2010	2.0	\$ 4.5400	\$ 90,800
12216	FUTS	201107	MANDATORY	09/28/2010	2.0	\$ 4.4100	\$ 88,200
12248	FUTS	201107	MANDATORY	12/14/2010	1.0	\$ 4.4000	\$ 44,000
12256	FUTS	201107	DISCRETIONARY	12/21/2010	5.0	\$ 4.3450	\$ 217,250
12271	FUTS	201107	MANDATORY	01/07/2011	1.0	\$ 4.4300	\$ 44,300
12272	FUTS	201107	DISCRETIONARY	01/07/2011	2.0	\$ 4.4300	\$ 88,600
12285	FUTS	201107	MANDATORY	02/09/2011	1.0	\$ 4.2600	\$ 42,600
12286	FUTS	201107	DISCRETIONARY	02/09/2011	1.0	\$ 4.2600	\$ 42,600
12373	FUTS	201107	MANDATORY	06/15/2011	-2.0	\$ 4.5510	\$ -
12374	FUTS	201107	DISCRETIONARY	06/15/2011	-1.0	\$ 4.5510	\$ -
12375	FUTS	201107	MANDATORY	06/15/2011	-11.0	\$ 4.5400	\$ -
12376	FUTS	201107	ACCELERATED	06/15/2011	-30.0	\$ 4.5400	\$ -
12377	FUTS	201107	DISCRETIONARY	06/15/2011	-11.0	\$ 4.5400	\$ -
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
15516	SWPS	201107	MANDATORY	01/07/2010	2.0	\$ 6.1600	\$ 123,200
15723	SWPS	201107	MANDATORY	02/19/2010	2.0	\$ 5.6900	\$ 113,800
15724	SWPS	201107	DISCRETIONARY	02/19/2010	0.7	\$ 5.6900	\$ 39,830
15793	SWPS	201107	MANDATORY	03/12/2010	2.0	\$ 5.4200	\$ 108,400
15794	SWPS	201107	DISCRETIONARY	03/12/2010	0.5	\$ 5.4200	\$ 27,100
15897	SWPS	201107	MANDATORY	04/19/2010	2.0	\$ 5.2150	\$ 104,300
16158	SWPS	201107	MANDATORY	06/08/2010	2.0	\$ 5.4350	\$ 108,700
16416	SWPS	201107	MANDATORY	07/29/2010	2.0	\$ 5.0850	\$ 101,700
16719	SWPS	201107	MANDATORY	10/22/2010	2.0	\$ 4.1050	\$ 82,100
16743	SWPS	201107	DISCRETIONARY	10/27/2010	2.1	\$ 4.1900	\$ 87,990
16847	SWPS	201107	MANDATORY	11/23/2010	1.0	\$ 4.4250	\$ 44,250
16931	SWPS	201107	DISCRETIONARY	12/17/2010	1.0	\$ 4.2000	\$ 42,000
17565	SWPS	201107	MANDATORY	06/15/2011	2.0	\$ 4.5500	\$ -
17566	SWPS	201107	DISCRETIONARY	06/15/2011	1.0	\$ 4.5500	\$ -
17567	SWPS	201107	MANDATORY	06/15/2011	11.0	\$ 4.5360	\$ -
17568	SWPS	201107	DISCRETIONARY	06/15/2011	11.0	\$ 4.5360	\$ -
17569	SWPS	201107	ACCELERATED	06/15/2011	30.0	\$ 4.5360	\$ -
					101.3		\$ 5,883,970

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
12134 FUTS		201108	DISCRETIONARY	01/19/2010	2.0	\$ 6.1500	\$ 123,000
12172 FUTS		201108	MANDATORY	05/14/2010	2.0	\$ 5.5200	\$ 110,400
12173 FUTS		201108	DISCRETIONARY	05/14/2010	1.0	\$ 5.5200	\$ 55,200
12177 FUTS		201108	DISCRETIONARY	05/20/2010	1.0	\$ 5.2600	\$ 52,600
12186 FUTS		201108	DISCRETIONARY	06/16/2010	4.0	\$ 5.3900	\$ 215,600
12195 FUTS		201108	MANDATORY	07/29/2010	1.0	\$ 5.1100	\$ 51,100
12207 FUTS		201108	MANDATORY	08/27/2010	1.0	\$ 4.6100	\$ 46,100
12216 FUTS		201108	MANDATORY	09/28/2010	1.0	\$ 4.4600	\$ 44,600
12219 FUTS		201108	MANDATORY	10/22/2010	2.0	\$ 4.1400	\$ 82,800
12256 FUTS		201108	DISCRETIONARY	12/21/2010	5.0	\$ 4.3850	\$ 219,250
12271 FUTS		201108	MANDATORY	01/07/2011	1.0	\$ 4.4700	\$ 44,700
12272 FUTS		201108	DISCRETIONARY	01/07/2011	1.0	\$ 4.4700	\$ 44,700
12287 FUTS		201108	MANDATORY	02/09/2011	2.0	\$ 4.2950	\$ 85,900
12288 FUTS		201108	DISCRETIONARY	02/09/2011	2.0	\$ 4.2950	\$ 85,900
12322 FUTS		201108	MANDATORY	03/07/2011	1.0	\$ 4.1100	\$ 41,100
12324 FUTS		201108	DISCRETIONARY	03/07/2011	2.0	\$ 4.1100	\$ 82,200
12378 FUTS		201108	MANDATORY	06/21/2011	-10.0	\$ 4.4080	\$ -
12379 FUTS		201108	DISCRETIONARY	06/21/2011	-15.0	\$ 4.4080	\$ -
12386 FUTS		201108	MANDATORY	06/27/2011	-5.0	\$ 4.2500	\$ -
12387 FUTS		201108	DISCRETIONARY	06/27/2011	-3.0	\$ 4.2500	\$ -
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
15497 SWPS		201108	MANDATORY	01/05/2010	2.0	\$ 6.2950	\$ 125,900
15711 SWPS		201108	MANDATORY	02/17/2010	1.8	\$ 5.9700	\$ 107,460
15712 SWPS		201108	DISCRETIONARY	02/17/2010	0.7	\$ 5.9700	\$ 41,790
15793 SWPS		201108	MANDATORY	03/12/2010	2.0	\$ 5.4700	\$ 109,400
15794 SWPS		201108	DISCRETIONARY	03/12/2010	0.5	\$ 5.4700	\$ 27,350
15897 SWPS		201108	MANDATORY	04/19/2010	2.0	\$ 5.2800	\$ 105,600
16158 SWPS		201108	MANDATORY	06/08/2010	2.0	\$ 5.4700	\$ 109,400
16931 SWPS		201108	DISCRETIONARY	12/17/2010	1.0	\$ 4.2400	\$ 42,400
17586 SWPS		201108	MANDATORY	06/21/2011	10.0	\$ 4.4050	\$ -
17587 SWPS		201108	DISCRETIONARY	06/21/2011	15.0	\$ 4.4050	\$ -
17608 SWPS		201108	MANDATORY	06/27/2011	5.0	\$ 4.2480	\$ -
17609 SWPS		201108	DISCRETIONARY	06/27/2011	3.0	\$ 4.2480	\$ -
					98.0	\$	5,803,400



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
12109	FUTS	201109	MANDATORY	01/05/2010	1.0	\$ 6.2800	\$ 62,800
12135	FUTS	201109	DISCRETIONARY	01/19/2010	2.0	\$ 6.1800	\$ 123,600
12172	FUTS	201109	MANDATORY	05/14/2010	1.0	\$ 5.5600	\$ 55,600
12173	FUTS	201109	DISCRETIONARY	05/14/2010	1.0	\$ 5.5600	\$ 55,600
12177	FUTS	201109	DISCRETIONARY	05/20/2010	1.0	\$ 5.2900	\$ 52,900
12256	FUTS	201109	DISCRETIONARY	12/21/2010	5.0	\$ 4.4050	\$ 220,250
12289	FUTS	201109	MANDATORY	02/09/2011	1.0	\$ 4.3000	\$ 43,000
12290	FUTS	201109	DISCRETIONARY	02/09/2011	2.0	\$ 4.3000	\$ 86,000
12322	FUTS	201109	MANDATORY	03/07/2011	1.0	\$ 4.1200	\$ 41,200
12324	FUTS	201109	DISCRETIONARY	03/07/2011	3.0	\$ 4.1200	\$ 123,600
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
15709	SWPS	201109	MANDATORY	02/17/2010	0.6	\$ 6.0000	\$ 36,000
15710	SWPS	201109	DISCRETIONARY	02/17/2010	0.6	\$ 6.0000	\$ 36,000
15793	SWPS	201109	MANDATORY	03/12/2010	1.0	\$ 5.5050	\$ 55,050
15897	SWPS	201109	MANDATORY	04/19/2010	1.0	\$ 5.3100	\$ 53,100
16158	SWPS	201109	MANDATORY	06/08/2010	1.0	\$ 5.5000	\$ 55,000
16164	SWPS	201109	DISCRETIONARY	06/09/2010	1.0	\$ 5.4600	\$ 54,600
16931	SWPS	201109	DISCRETIONARY	12/17/2010	1.0	\$ 4.2700	\$ 42,700
					77.2		\$ 4,647,950



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
12110	FUTS	201110	MANDATORY	01/05/2010	3.0	\$ 6.4000	\$ 192,000
12144	FUTS	201110	DISCRETIONARY	02/09/2010	2.0	\$ 6.1700	\$ 123,400
12172	FUTS	201110	MANDATORY	05/14/2010	3.0	\$ 5.6500	\$ 169,500
12173	FUTS	201110	DISCRETIONARY	05/14/2010	1.0	\$ 5.6500	\$ 56,500
12207	FUTS	201110	MANDATORY	08/27/2010	1.0	\$ 4.7200	\$ 47,200
12208	FUTS	201110	MANDATORY	08/27/2010	1.0	\$ 4.7150	\$ 47,150
12219	FUTS	201110	MANDATORY	10/22/2010	2.0	\$ 4.2370	\$ 84,740
12279	FUTS	201110	DISCRETIONARY	01/25/2011	2.0	\$ 4.6960	\$ 93,920
12320	FUTS	201110	DISCRETIONARY	02/25/2011	2.0	\$ 4.2550	\$ 85,100
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
15667	SWPS	201110	MANDATORY	02/08/2010	3.0	\$ 6.2500	\$ 187,500
15812	SWPS	201110	MANDATORY	03/18/2010	3.0	\$ 5.5200	\$ 165,600
15829	SWPS	201110	DISCRETIONARY	03/24/2010	0.3	\$ 5.4550	\$ 16,365
15897	SWPS	201110	MANDATORY	04/19/2010	3.0	\$ 5.4150	\$ 162,450
16158	SWPS	201110	MANDATORY	06/08/2010	3.0	\$ 5.5900	\$ 167,700
16284	SWPS	201110	MANDATORY	07/02/2010	2.6	\$ 5.3500	\$ 139,100
16285	SWPS	201110	DISCRETIONARY	07/02/2010	0.4	\$ 5.3500	\$ 21,400
16619	SWPS	201110	MANDATORY	09/24/2010	2.0	\$ 4.6300	\$ 92,600
16639	SWPS	201110	DISCRETIONARY	09/30/2010	0.2	\$ 4.5200	\$ 9,040
16741	SWPS	201110	DISCRETIONARY	10/27/2010	0.5	\$ 4.3260	\$ 21,630
16931	SWPS	201110	DISCRETIONARY	12/17/2010	1.0	\$ 4.3400	\$ 43,400
					104.0		\$ 6,492,695



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
12111	FUTS	201111	MANDATORY	01/05/2010	6.0	\$ 6.6450	\$ 398,700
12146	FUTS	201111	DISCRETIONARY	02/17/2010	3.0	\$ 6.3400	\$ 190,200
12209	FUTS	201111	MANDATORY	08/27/2010	4.0	\$ 4.9400	\$ 197,600
12220	FUTS	201111	MANDATORY	10/22/2010	4.0	\$ 4.4890	\$ 179,560
12281	FUTS	201111	DISCRETIONARY	01/25/2011	5.0	\$ 4.8300	\$ 241,500
12321	FUTS	201111	DISCRETIONARY	02/25/2011	2.0	\$ 4.4350	\$ 88,700
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
15668	SWPS	201111	MANDATORY	02/08/2010	7.0	\$ 6.4900	\$ 454,300
15813	SWPS	201111	MANDATORY	03/18/2010	6.0	\$ 5.7950	\$ 347,700
15828	SWPS	201111	DISCRETIONARY	03/24/2010	0.3	\$ 5.7100	\$ 17,130
15877	SWPS	201111	MANDATORY	04/06/2010	7.0	\$ 5.7400	\$ 401,800
15889	SWPS	201111	ACCELERATED	04/12/2010	30.0	\$ 5.6405	\$ 1,692,150
16000	SWPS	201111	MANDATORY	05/07/2010	4.3	\$ 5.8250	\$ 250,475
16001	SWPS	201111	DISCRETIONARY	05/07/2010	0.4	\$ 5.8250	\$ 23,300
16165	SWPS	201111	DISCRETIONARY	06/09/2010	0.5	\$ 5.7750	\$ 28,875
16166	SWPS	201111	MANDATORY	06/09/2010	4.3	\$ 5.7750	\$ 248,325
16286	SWPS	201111	MANDATORY	07/02/2010	4.3	\$ 5.5900	\$ 240,370
16287	SWPS	201111	DISCRETIONARY	07/02/2010	0.7	\$ 5.5900	\$ 39,130
16620	SWPS	201111	MANDATORY	09/24/2010	4.0	\$ 4.8600	\$ 194,400
16640	SWPS	201111	DISCRETIONARY	09/30/2010	0.4	\$ 4.7700	\$ 19,080
16742	SWPS	201111	DISCRETIONARY	10/27/2010	0.5	\$ 4.5800	\$ 22,900
16932	SWPS	201111	DISCRETIONARY	12/17/2010	1.0	\$ 4.5600	\$ 45,600
					225.7		\$ 14,086,295



Transaction History							December-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
12112	FUTS	201112	MANDATORY	01/05/2010	7.0	\$ 6.9300	\$ 485,100
12145	FUTS	201112	DISCRETIONARY	02/09/2010	2.0	\$ 6.7100	\$ 134,200
12209	FUTS	201112	MANDATORY	08/27/2010	4.0	\$ 5.2400	\$ 209,600
12220	FUTS	201112	MANDATORY	10/22/2010	4.0	\$ 4.8070	\$ 192,280
12257	FUTS	201112	DISCRETIONARY	12/21/2010	5.0	\$ 4.9150	\$ 245,750
12309	FUTS	201112	DISCRETIONARY	02/09/2011	10.0	\$ 4.7600	\$ 476,000
12321	FUTS	201112	DISCRETIONARY	02/25/2011	8.0	\$ 4.7100	\$ 376,800
15491	SWPS	201112	ACCELERATED	12/30/2009	45.0	\$ 6.8800	\$ 3,096,000
15668	SWPS	201112	MANDATORY	02/08/2010	7.0	\$ 6.8000	\$ 476,000
15813	SWPS	201112	MANDATORY	03/18/2010	7.0	\$ 6.1000	\$ 427,000
15828	SWPS	201112	DISCRETIONARY	03/24/2010	0.3	\$ 6.0150	\$ 18,045
15877	SWPS	201112	MANDATORY	04/06/2010	8.0	\$ 6.0400	\$ 483,200
15889	SWPS	201112	ACCELERATED	04/12/2010	35.0	\$ 5.9360	\$ 2,077,600
16000	SWPS	201112	MANDATORY	05/07/2010	4.7	\$ 6.1450	\$ 288,815
16001	SWPS	201112	DISCRETIONARY	05/07/2010	0.3	\$ 6.1450	\$ 18,435
16165	SWPS	201112	DISCRETIONARY	06/09/2010	0.3	\$ 6.0350	\$ 18,105
16166	SWPS	201112	MANDATORY	06/09/2010	4.7	\$ 6.0350	\$ 283,645
16286	SWPS	201112	MANDATORY	07/02/2010	4.7	\$ 5.8500	\$ 274,950
16287	SWPS	201112	DISCRETIONARY	07/02/2010	0.3	\$ 5.8500	\$ 17,550
16620	SWPS	201112	MANDATORY	09/24/2010	4.0	\$ 5.1400	\$ 205,600
16640	SWPS	201112	DISCRETIONARY	09/30/2010	0.4	\$ 5.0600	\$ 20,240
16742	SWPS	201112	DISCRETIONARY	10/27/2010	0.5	\$ 4.9100	\$ 24,550
16932	SWPS	201112	DISCRETIONARY	12/17/2010	1.0	\$ 4.8100	\$ 48,100
					267.2		\$ 17,070,165

Transaction History							January-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12113	FUTS	201201	MANDATORY	01/05/2010	14.0	\$ 7.1300	\$ 998,200
12136	FUTS	201201	ACCELERATED	01/19/2010	30.0	\$ 7.0500	\$ 2,115,000
12137	FUTS	201201	ACCELERATED	01/27/2010	30.0	\$ 6.9500	\$ 2,085,000
12138	FUTS	201201	ACCELERATED	01/27/2010	30.0	\$ 6.9300	\$ 2,079,000
12139	FUTS	201201	ACCELERATED	01/27/2010	20.0	\$ 6.9270	\$ 1,385,400
12147	FUTS	201201	DISCRETIONARY	02/17/2010	2.0	\$ 6.8500	\$ 137,000
12209	FUTS	201201	MANDATORY	08/27/2010	4.0	\$ 5.4350	\$ 217,400
12222	FUTS	201201	MANDATORY	10/22/2010	4.0	\$ 4.9650	\$ 198,600
12257	FUTS	201201	DISCRETIONARY	12/21/2010	5.0	\$ 5.0740	\$ 253,700
12273	FUTS	201201	MANDATORY	01/07/2011	2.0	\$ 5.1500	\$ 103,000
12274	FUTS	201201	DISCRETIONARY	01/07/2011	1.0	\$ 5.1500	\$ 51,500
12291	FUTS	201201	MANDATORY	02/09/2011	3.0	\$ 4.8900	\$ 146,700
12292	FUTS	201201	DISCRETIONARY	02/09/2011	1.0	\$ 4.8900	\$ 48,900
12321	FUTS	201201	DISCRETIONARY	02/25/2011	8.0	\$ 4.8400	\$ 387,200
12323	FUTS	201201	MANDATORY	03/07/2011	3.0	\$ 4.7400	\$ 142,200
12325	FUTS	201201	DISCRETIONARY	03/07/2011	5.0	\$ 4.7400	\$ 237,000
15517	SWPS	201201	ACCELERATED	01/07/2010	21.0	\$ 7.0950	\$ 1,489,950
15668	SWPS	201201	MANDATORY	02/08/2010	7.0	\$ 7.0000	\$ 490,000
15813	SWPS	201201	MANDATORY	03/18/2010	7.0	\$ 6.3100	\$ 441,700
15828	SWPS	201201	DISCRETIONARY	03/24/2010	0.3	\$ 6.2200	\$ 18,660
15877	SWPS	201201	MANDATORY	04/06/2010	7.0	\$ 6.2650	\$ 438,550
15889	SWPS	201201	ACCELERATED	04/12/2010	36.0	\$ 6.1300	\$ 2,206,800
16000	SWPS	201201	MANDATORY	05/07/2010	4.6	\$ 6.3550	\$ 292,330
16001	SWPS	201201	DISCRETIONARY	05/07/2010	0.4	\$ 6.3550	\$ 25,420
16208	SWPS	201201	MANDATORY	06/16/2010	4.6	\$ 6.1700	\$ 283,820
16209	SWPS	201201	DISCRETIONARY	06/16/2010	0.4	\$ 6.1700	\$ 24,680
16286	SWPS	201201	MANDATORY	07/02/2010	4.6	\$ 6.0300	\$ 277,380
16287	SWPS	201201	DISCRETIONARY	07/02/2010	0.4	\$ 6.0300	\$ 24,120
16620	SWPS	201201	MANDATORY	09/24/2010	4.0	\$ 5.3200	\$ 212,800
16640	SWPS	201201	DISCRETIONARY	09/30/2010	0.4	\$ 5.2400	\$ 20,960
16742	SWPS	201201	DISCRETIONARY	10/27/2010	0.5	\$ 5.1100	\$ 25,550
16848	SWPS	201201	MANDATORY	11/23/2010	2.0	\$ 5.2600	\$ 105,200
16904	SWPS	201201	MANDATORY	12/10/2010	2.0	\$ 5.2250	\$ 104,500
16932	SWPS	201201	DISCRETIONARY	12/17/2010	1.0	\$ 4.9800	\$ 49,800
17407	SWPS	201201	MANDATORY	04/18/2011	3.0	\$ 4.9200	\$ 147,600
17484	SWPS	201201	MANDATORY	05/11/2011	2.0	\$ 4.8750	\$ 97,500
17485	SWPS	201201	DISCRETIONARY	05/11/2011	10.0	\$ 4.8750	\$ 487,500
17570	SWPS	201201	MANDATORY	06/16/2011	2.0	\$ 4.9750	\$ 99,500
					282.2	\$	17,950,120



Transaction History							February-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12148	FUTS	201202	DISCRETIONARY	02/17/2010	4.0	\$ 6.7900	\$ 271,600
12150	FUTS	201202	ACCELERATED	02/22/2010	10.0	\$ 6.5300	\$ 653,000
12153	FUTS	201202	ACCELERATED	02/24/2010	20.0	\$ 6.5750	\$ 1,315,000
12154	FUTS	201202	ACCELERATED	02/24/2010	26.0	\$ 6.5800	\$ 1,710,800
12209	FUTS	201202	MANDATORY	08/27/2010	4.0	\$ 5.3800	\$ 215,200
12222	FUTS	201202	MANDATORY	10/22/2010	4.0	\$ 4.9400	\$ 197,600
12253	FUTS	201202	DISCRETIONARY	12/17/2010	1.0	\$ 4.9750	\$ 49,750
12281	FUTS	201202	DISCRETIONARY	01/25/2011	5.0	\$ 5.1400	\$ 257,000
12293	FUTS	201202	MANDATORY	02/09/2011	3.0	\$ 4.8750	\$ 146,250
12294	FUTS	201202	DISCRETIONARY	02/09/2011	1.0	\$ 4.8750	\$ 48,750
12321	FUTS	201202	DISCRETIONARY	02/25/2011	8.0	\$ 4.8300	\$ 386,400
12323	FUTS	201202	MANDATORY	03/07/2011	2.0	\$ 4.7300	\$ 94,600
12325	FUTS	201202	DISCRETIONARY	03/07/2011	2.0	\$ 4.7300	\$ 94,600
12371	FUTS	201202	MANDATORY	06/15/2011	2.0	\$ 5.0350	\$ 100,700
12372	FUTS	201202	DISCRETIONARY	06/15/2011	4.0	\$ 5.0350	\$ 201,400
15668	SWPS	201202	MANDATORY	02/08/2010	12.0	\$ 6.9500	\$ 834,000
15702	SWPS	201202	ACCELERATED	02/16/2010	20.0	\$ 6.8500	\$ 1,370,000
15728	SWPS	201202	ACCELERATED	02/22/2010	20.0	\$ 6.5300	\$ 1,306,000
15729	SWPS	201202	ACCELERATED	02/22/2010	20.0	\$ 6.5300	\$ 1,306,000
15813	SWPS	201202	MANDATORY	03/18/2010	7.0	\$ 6.2700	\$ 438,900
15828	SWPS	201202	DISCRETIONARY	03/24/2010	0.3	\$ 6.1750	\$ 18,525
15851	SWPS	201202	DISCRETIONARY	03/26/2010	2.0	\$ 6.2700	\$ 125,400
15877	SWPS	201202	MANDATORY	04/06/2010	6.0	\$ 6.2050	\$ 372,300
15889	SWPS	201202	ACCELERATED	04/12/2010	34.0	\$ 6.0800	\$ 2,067,200
16000	SWPS	201202	MANDATORY	05/07/2010	4.0	\$ 6.2950	\$ 251,800
16001	SWPS	201202	DISCRETIONARY	05/07/2010	1.0	\$ 6.2950	\$ 62,950
16084	SWPS	201202	DISCRETIONARY	05/19/2010	0.3	\$ 6.1300	\$ 18,390
16208	SWPS	201202	MANDATORY	06/16/2010	4.0	\$ 6.1200	\$ 244,800
16209	SWPS	201202	DISCRETIONARY	06/16/2010	1.0	\$ 6.1200	\$ 61,200
16286	SWPS	201202	MANDATORY	07/02/2010	4.0	\$ 5.9500	\$ 238,000
16287	SWPS	201202	DISCRETIONARY	07/02/2010	1.1	\$ 5.9500	\$ 65,450
16621	SWPS	201202	MANDATORY	09/24/2010	4.0	\$ 5.2900	\$ 211,600
16742	SWPS	201202	DISCRETIONARY	10/27/2010	0.5	\$ 5.0900	\$ 25,450
16848	SWPS	201202	MANDATORY	11/23/2010	2.0	\$ 5.2300	\$ 104,600
16904	SWPS	201202	MANDATORY	12/10/2010	2.0	\$ 5.1850	\$ 103,700
16932	SWPS	201202	DISCRETIONARY	12/17/2010	1.0	\$ 4.9400	\$ 49,400
17031	SWPS	201202	MANDATORY	01/25/2011	2.0	\$ 5.1600	\$ 103,200
17033	SWPS	201202	DISCRETIONARY	01/25/2011	1.0	\$ 5.1600	\$ 51,600
17407	SWPS	201202	MANDATORY	04/18/2011	2.0	\$ 4.9100	\$ 98,200
17468	SWPS	201202	MANDATORY	05/06/2011	2.0	\$ 4.9500	\$ 99,000
17469	SWPS	201202	DISCRETIONARY	05/06/2011	10.0	\$ 4.9500	\$ 495,000
					259.2		\$ 15,865,315



Transaction History							March-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12158	FUTS	201203	ACCELERATED	03/25/2010	50.0	\$ 5.8650	\$ 2,932,500
12160	FUTS	201203	ACCELERATED	03/29/2010	50.0	\$ 5.7900	\$ 2,895,000
12196	FUTS	201203	MANDATORY	07/30/2010	4.0	\$ 5.5700	\$ 222,800
12209	FUTS	201203	MANDATORY	08/27/2010	4.0	\$ 5.2500	\$ 210,000
12222	FUTS	201203	MANDATORY	10/22/2010	4.0	\$ 4.8170	\$ 192,680
12300	FUTS	201203	DISCRETIONARY	02/09/2011	1.0	\$ 4.8000	\$ 48,000
12299	FUTS	201203	MANDATORY	02/09/2011	3.0	\$ 4.8000	\$ 144,000
12330	FUTS	201203	MANDATORY	03/09/2011	1.0	\$ 4.7100	\$ 47,100
12331	FUTS	201203	MANDATORY	03/09/2011	2.0	\$ 4.7050	\$ 94,100
12332	FUTS	201203	DISCRETIONARY	03/09/2011	1.0	\$ 4.7100	\$ 47,100
12357	FUTS	201203	DISCRETIONARY	05/12/2011	10.0	\$ 4.8150	\$ 481,500
12380	FUTS	201203	DISCRETIONARY	06/22/2011	10.0	\$ 4.8100	\$ 481,000
12388	FUTS	201203	DISCRETIONARY	06/29/2011	10.0	\$ 4.7300	\$ 473,000
15833	SWPS	201203	MANDATORY	03/24/2010	13.0	\$ 5.9250	\$ 770,250
15834	SWPS	201203	ACCELERATED	03/24/2010	27.0	\$ 5.9250	\$ 1,599,750
15861	SWPS	201203	DISCRETIONARY	03/29/2010	0.3	\$ 5.8000	\$ 17,400
15877	SWPS	201203	MANDATORY	04/06/2010	7.0	\$ 6.0200	\$ 421,400
15889	SWPS	201203	ACCELERATED	04/12/2010	40.0	\$ 5.9000	\$ 2,360,000
16000	SWPS	201203	MANDATORY	05/07/2010	5.0	\$ 6.1300	\$ 306,500
16208	SWPS	201203	MANDATORY	06/16/2010	5.0	\$ 5.9550	\$ 297,750
16621	SWPS	201203	MANDATORY	09/24/2010	4.0	\$ 5.1550	\$ 206,200
16640	SWPS	201203	DISCRETIONARY	09/30/2010	0.1	\$ 5.0850	\$ 5,085
16742	SWPS	201203	DISCRETIONARY	10/27/2010	0.5	\$ 4.9800	\$ 24,900
16848	SWPS	201203	MANDATORY	11/23/2010	2.0	\$ 5.1300	\$ 102,600
16917	SWPS	201203	MANDATORY	12/14/2010	2.0	\$ 5.0500	\$ 101,000
16932	SWPS	201203	DISCRETIONARY	12/17/2010	1.0	\$ 4.8600	\$ 48,600
17035	SWPS	201203	MANDATORY	01/25/2011	2.0	\$ 5.0650	\$ 101,300
17407	SWPS	201203	MANDATORY	04/18/2011	3.0	\$ 4.8450	\$ 145,350
17477	SWPS	201203	MANDATORY	05/06/2011	3.0	\$ 4.8400	\$ 145,200
17478	SWPS	201203	DISCRETIONARY	05/06/2011	10.0	\$ 4.8400	\$ 484,000
17570	SWPS	201203	MANDATORY	06/16/2011	3.0	\$ 4.9100	\$ 147,300
					277.9		
							\$ 15,553,365



Transaction History							April-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12161	FUTS	201204	ACCELERATED	04/22/2010	20.0	\$ 5.5400	\$ 1,108,000
12164	FUTS	201204	ACCELERATED	04/29/2010	25.0	\$ 5.5900	\$ 1,397,500
12165	FUTS	201204	ACCELERATED	04/29/2010	25.0	\$ 5.5850	\$ 1,396,250
12166	FUTS	201204	ACCELERATED	04/29/2010	7.0	\$ 5.5700	\$ 389,900
12168	FUTS	201204	ACCELERATED	04/29/2010	20.0	\$ 5.7000	\$ 1,140,000
12195	FUTS	201204	MANDATORY	07/29/2010	5.0	\$ 5.1750	\$ 258,750
12207	FUTS	201204	MANDATORY	08/27/2010	5.0	\$ 5.0400	\$ 252,000
12223	FUTS	201204	MANDATORY	10/22/2010	5.0	\$ 4.6200	\$ 231,000
12301	FUTS	201204	MANDATORY	02/09/2011	3.0	\$ 4.6400	\$ 139,200
12302	FUTS	201204	DISCRETIONARY	02/09/2011	1.0	\$ 4.6400	\$ 46,400
12333	FUTS	201204	MANDATORY	03/09/2011	1.0	\$ 4.5750	\$ 45,750
12334	FUTS	201204	MANDATORY	03/09/2011	2.0	\$ 4.5720	\$ 91,440
12335	FUTS	201204	DISCRETIONARY	03/09/2011	1.0	\$ 4.5750	\$ 45,750
12381	FUTS	201204	DISCRETIONARY	06/22/2011	5.0	\$ 4.6700	\$ 233,500
12382	FUTS	201204	DISCRETIONARY	06/22/2011	5.0	\$ 4.6650	\$ 233,250
12389	FUTS	201204	DISCRETIONARY	06/29/2011	10.0	\$ 4.6000	\$ 460,000
15878	SWPS	201204	MANDATORY	04/06/2010	11.0	\$ 5.5400	\$ 609,400
16002	SWPS	201204	MANDATORY	05/07/2010	5.9	\$ 5.7050	\$ 336,595
16003	SWPS	201204	DISCRETIONARY	05/07/2010	0.1	\$ 5.7050	\$ 5,705
16426	SWPS	201204	DISCRETIONARY	05/19/2010	0.2	\$ 5.5200	\$ 11,040
16210	SWPS	201204	MANDATORY	06/16/2010	5.0	\$ 5.4900	\$ 274,500
16211	SWPS	201204	DISCRETIONARY	06/16/2010	0.5	\$ 5.4900	\$ 27,450
16622	SWPS	201204	MANDATORY	09/24/2010	5.0	\$ 4.8800	\$ 244,000
16639	SWPS	201204	DISCRETIONARY	09/30/2010	0.3	\$ 4.8450	\$ 14,535
16741	SWPS	201204	DISCRETIONARY	10/27/2010	0.5	\$ 4.7900	\$ 23,950
16849	SWPS	201204	MANDATORY	11/23/2010	2.0	\$ 4.8950	\$ 97,900
16918	SWPS	201204	MANDATORY	12/14/2010	2.0	\$ 4.8100	\$ 96,200
16931	SWPS	201204	DISCRETIONARY	12/17/2010	1.0	\$ 4.6500	\$ 46,500
17032	SWPS	201204	MANDATORY	01/25/2011	2.0	\$ 4.8500	\$ 97,000
17034	SWPS	201204	DISCRETIONARY	01/25/2011	1.0	\$ 4.8500	\$ 48,500
17408	SWPS	201204	MANDATORY	04/18/2011	3.0	\$ 4.7100	\$ 141,300
17479	SWPS	201204	MANDATORY	05/06/2011	3.0	\$ 4.7150	\$ 141,450
17480	SWPS	201204	DISCRETIONARY	05/06/2011	10.0	\$ 4.7150	\$ 471,500
17571	SWPS	201204	MANDATORY	06/16/2011	3.0	\$ 4.7650	\$ 142,950
					195.5		\$ 10,299,165



Transaction History							May-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12174	FUTS	201205	ACCELERATED	05/19/2010	25.0	\$ 5.5300	\$ 1,382,500
12195	FUTS	201205	MANDATORY	07/29/2010	4.0	\$ 5.1700	\$ 206,800
12212	FUTS	201205	MANDATORY	08/30/2010	4.0	\$ 5.0700	\$ 202,800
12223	FUTS	201205	MANDATORY	10/22/2010	4.0	\$ 4.6100	\$ 184,400
12303	FUTS	201205	MANDATORY	02/09/2011	3.0	\$ 4.6600	\$ 139,800
12304	FUTS	201205	DISCRETIONARY	02/09/2011	1.0	\$ 4.6600	\$ 46,600
12352	FUTS	201205	MANDATORY	05/11/2011	3.0	\$ 4.7100	\$ 141,300
12353	FUTS	201205	DISCRETIONARY	05/11/2011	10.0	\$ 4.7100	\$ 471,000
16002	SWPS	201205	MANDATORY	05/07/2010	8.2	\$ 5.7150	\$ 468,630
16003	SWPS	201205	DISCRETIONARY	05/07/2010	0.3	\$ 5.7150	\$ 17,145
16055	SWPS	201205	ACCELERATED	05/14/2010	24.0	\$ 5.7075	\$ 1,369,800
16093	SWPS	201205	ACCELERATED	05/20/2010	25.0	\$ 5.5250	\$ 1,381,250
16210	SWPS	201205	MANDATORY	06/16/2010	4.3	\$ 5.4950	\$ 236,285
16211	SWPS	201205	DISCRETIONARY	06/16/2010	0.7	\$ 5.4950	\$ 38,465
16622	SWPS	201205	MANDATORY	09/24/2010	4.0	\$ 4.8750	\$ 195,000
16639	SWPS	201205	DISCRETIONARY	09/30/2010	0.5	\$ 4.8500	\$ 24,250
16741	SWPS	201205	DISCRETIONARY	10/27/2010	0.5	\$ 4.7950	\$ 23,975
16849	SWPS	201205	MANDATORY	11/23/2010	2.0	\$ 4.9300	\$ 98,600
16918	SWPS	201205	MANDATORY	12/14/2010	2.0	\$ 4.8100	\$ 96,200
16931	SWPS	201205	DISCRETIONARY	12/17/2010	1.0	\$ 4.6600	\$ 46,600
17032	SWPS	201205	MANDATORY	01/25/2011	2.0	\$ 4.8600	\$ 97,200
17034	SWPS	201205	DISCRETIONARY	01/25/2011	1.0	\$ 4.8600	\$ 48,600
17270	SWPS	201205	MANDATORY	03/21/2011	3.0	\$ 4.8650	\$ 145,950
17408	SWPS	201205	MANDATORY	04/18/2011	3.0	\$ 4.7300	\$ 141,900
17571	SWPS	201205	MANDATORY	06/16/2011	3.0	\$ 4.7900	\$ 143,700
					138.5		\$ 7,348,750



Transaction History							June-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12179	FUTS	201206	MANDATORY	06/08/2010	6.0	\$ 5.5200	\$ 331,200
12180	FUTS	201206	ACCELERATED	06/08/2010	13.0	\$ 5.5200	\$ 717,600
12188	FUTS	201206	ACCELERATED	06/21/2010	13.0	\$ 5.5100	\$ 716,300
12190	FUTS	201206	ACCELERATED	06/22/2010	13.0	\$ 5.4800	\$ 712,400
12191	FUTS	201206	DISCRETIONARY	06/22/2010	1.0	\$ 5.4800	\$ 54,800
12197	FUTS	201206	MANDATORY	07/30/2010	2.0	\$ 5.2100	\$ 104,200
12212	FUTS	201206	MANDATORY	08/30/2010	2.0	\$ 5.1100	\$ 102,200
12227	FUTS	201206	MANDATORY	10/27/2010	3.0	\$ 4.8150	\$ 144,450
12305	FUTS	201206	MANDATORY	02/09/2011	3.0	\$ 4.6850	\$ 140,550
12306	FUTS	201206	DISCRETIONARY	02/09/2011	1.0	\$ 4.6850	\$ 46,850
12326	FUTS	201206	MANDATORY	03/09/2011	3.0	\$ 4.6500	\$ 139,500
12327	FUTS	201206	DISCRETIONARY	03/09/2011	1.0	\$ 4.6500	\$ 46,500
12354	FUTS	201206	MANDATORY	05/12/2011	3.0	\$ 4.7200	\$ 141,600
12355	FUTS	201206	DISCRETIONARY	05/12/2011	10.0	\$ 4.7200	\$ 472,000
16212	SWPS	201206	ACCELERATED	06/16/2010	15.0	\$ 5.5100	\$ 826,500
16622	SWPS	201206	MANDATORY	09/24/2010	2.0	\$ 4.9050	\$ 98,100
16639	SWPS	201206	DISCRETIONARY	09/30/2010	0.5	\$ 4.8800	\$ 24,400
16741	SWPS	201206	DISCRETIONARY	10/27/2010	0.5	\$ 4.8250	\$ 24,125
16849	SWPS	201206	MANDATORY	11/23/2010	2.0	\$ 4.9700	\$ 99,400
16918	SWPS	201206	MANDATORY	12/14/2010	2.0	\$ 4.8300	\$ 96,600
16931	SWPS	201206	DISCRETIONARY	12/17/2010	1.0	\$ 4.5200	\$ 45,200
17036	SWPS	201206	MANDATORY	01/25/2011	2.0	\$ 4.8800	\$ 97,600
17408	SWPS	201206	MANDATORY	04/18/2011	3.0	\$ 4.7750	\$ 143,250
17539	SWPS	201206	MANDATORY	06/07/2011	3.0	\$ 5.0450	\$ 151,350
					105.0		\$ 5,476,675



Transaction History							July-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12197	FUTS	201207	MANDATORY	07/30/2010	4.0	\$ 5.2600	\$ 210,400
12198	FUTS	201207	ACCELERATED	07/30/2010	16.0	\$ 5.2600	\$ 841,600
12199	FUTS	201207	ACCELERATED	07/30/2010	26.0	\$ 5.2550	\$ 1,366,300
12212	FUTS	201207	MANDATORY	08/30/2010	2.0	\$ 5.1700	\$ 103,400
12227	FUTS	201207	MANDATORY	10/27/2010	2.0	\$ 4.8600	\$ 97,200
12326	FUTS	201207	MANDATORY	03/09/2011	2.0	\$ 4.6900	\$ 93,800
12327	FUTS	201207	DISCRETIONARY	03/09/2011	1.0	\$ 4.6900	\$ 46,900
12356	FUTS	201207	MANDATORY	05/12/2011	2.0	\$ 4.7750	\$ 95,500
16622	SWPS	201207	MANDATORY	09/24/2010	2.0	\$ 4.9550	\$ 99,100
16641	SWPS	201207	DISCRETIONARY	09/30/2010	0.5	\$ 4.9000	\$ 24,500
16741	SWPS	201207	DISCRETIONARY	10/27/2010	0.5	\$ 4.8700	\$ 24,350
16849	SWPS	201207	MANDATORY	11/23/2010	2.0	\$ 5.0400	\$ 100,800
16918	SWPS	201207	MANDATORY	12/14/2010	2.0	\$ 4.8700	\$ 97,400
16931	SWPS	201207	DISCRETIONARY	12/17/2010	1.0	\$ 4.7300	\$ 47,300
17036	SWPS	201207	MANDATORY	01/25/2011	2.0	\$ 4.9250	\$ 98,500
17148	SWPS	201207	MANDATORY	02/25/2011	3.0	\$ 4.6800	\$ 140,400
17149	SWPS	201207	DISCRETIONARY	02/25/2011	1.0	\$ 4.6800	\$ 46,800
17408	SWPS	201207	MANDATORY	04/18/2011	2.0	\$ 4.8250	\$ 96,500
17539	SWPS	201207	MANDATORY	06/07/2011	2.0	\$ 5.0900	\$ 101,800
					73.0		\$ 3,732,550



Transaction History							August-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12210	FUTS	201208	ACCELERATED	08/27/2010	16.0	\$ 5.1400	\$ 822,400
12211	FUTS	201208	MANDATORY	08/27/2010	4.0	\$ 5.1400	\$ 205,600
12213	FUTS	201208	ACCELERATED	08/31/2010	4.0	\$ 5.2000	\$ 208,000
12227	FUTS	201208	MANDATORY	10/27/2010	2.0	\$ 4.9000	\$ 98,000
12248	FUTS	201208	MANDATORY	12/14/2010	1.0	\$ 4.8800	\$ 48,800
12251	FUTS	201208	DISCRETIONARY	12/14/2010	1.0	\$ 4.8800	\$ 48,800
12326	FUTS	201208	MANDATORY	03/09/2011	2.0	\$ 4.7200	\$ 94,400
12327	FUTS	201208	DISCRETIONARY	03/09/2011	1.0	\$ 4.7200	\$ 47,200
12356	FUTS	201208	MANDATORY	05/12/2011	2.0	\$ 4.8000	\$ 96,000
16517	SWPS	201208	ACCELERATED	08/31/2010	20.0	\$ 5.2075	\$ 1,041,500
16622	SWPS	201208	MANDATORY	09/24/2010	2.0	\$ 4.9950	\$ 99,900
16641	SWPS	201208	DISCRETIONARY	09/30/2010	0.5	\$ 4.9400	\$ 24,700
16741	SWPS	201208	DISCRETIONARY	10/27/2010	0.5	\$ 4.9100	\$ 24,550
16861	SWPS	201208	MANDATORY	11/29/2010	1.0	\$ 5.0200	\$ 50,200
17036	SWPS	201208	MANDATORY	01/25/2011	1.0	\$ 4.9450	\$ 49,450
17148	SWPS	201208	MANDATORY	02/25/2011	2.0	\$ 4.7100	\$ 94,200
17149	SWPS	201208	DISCRETIONARY	02/25/2011	1.0	\$ 4.7100	\$ 47,100
17432	SWPS	201208	MANDATORY	04/25/2011	2.0	\$ 5.0050	\$ 100,100
17539	SWPS	201208	MANDATORY	06/07/2011	2.0	\$ 5.1100	\$ 102,200
					65.0		\$ 3,303,100



Transaction History							September-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12227	FUTS	201209	MANDATORY	10/27/2010	1.0	\$ 4.9200	\$ 49,200
12248	FUTS	201209	MANDATORY	12/14/2010	1.0	\$ 4.8900	\$ 48,900
12251	FUTS	201209	DISCRETIONARY	12/14/2010	1.0	\$ 4.8900	\$ 48,900
12336	FUTS	201209	MANDATORY	01/05/2011	1.0	\$ 4.9200	\$ 49,200
12326	FUTS	201209	MANDATORY	03/09/2011	2.0	\$ 4.7200	\$ 94,400
12327	FUTS	201209	DISCRETIONARY	03/09/2011	1.0	\$ 4.7200	\$ 47,200
16622	SWPS	201209	MANDATORY	09/24/2010	3.0	\$ 5.0150	\$ 150,450
16623	SWPS	201209	ACCELERATED	09/24/2010	30.0	\$ 5.0050	\$ 1,501,500
16641	SWPS	201209	DISCRETIONARY	09/30/2010	0.5	\$ 4.9600	\$ 24,800
16741	SWPS	201209	DISCRETIONARY	10/27/2010	0.5	\$ 4.9300	\$ 24,650
16861	SWPS	201209	MANDATORY	11/29/2010	1.0	\$ 5.0400	\$ 50,400
17154	SWPS	201209	MANDATORY	02/25/2011	2.0	\$ 4.7250	\$ 94,500
17155	SWPS	201209	DISCRETIONARY	02/25/2011	1.0	\$ 4.7250	\$ 47,250
17432	SWPS	201209	MANDATORY	04/25/2011	2.0	\$ 5.0150	\$ 100,300
17462	SWPS	201209	MANDATORY	05/04/2011	2.0	\$ 5.1400	\$ 102,800
17539	SWPS	201209	MANDATORY	06/07/2011	2.0	\$ 5.1200	\$ 102,400
					51.0		\$ 2,536,850



Transaction History							October-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12219 FULTS		201210	MANDATORY	10/22/2010	5.0	\$ 4.8600	\$ 243,000
12221 FULTS		201210	ACCELERATED	10/22/2010	27.0	\$ 4.8600	\$ 1,312,200
12226 FULTS		201210	ACCELERATED	10/27/2010	27.0	\$ 5.0100	\$ 1,352,700
12336 FULTS		201210	MANDATORY	01/05/2011	1.0	\$ 4.9750	\$ 49,750
12307 FULTS		201210	MANDATORY	02/09/2011	1.0	\$ 4.8200	\$ 48,200
12308 FULTS		201210	DISCRETIONARY	02/09/2011	1.0	\$ 4.8200	\$ 48,200
12337 FULTS		201210	MANDATORY	03/21/2011	1.0	\$ 5.0100	\$ 50,100
12385 FULTS		201210	DISCRETIONARY	06/23/2011	1.0	\$ 4.7200	\$ 47,200
17539 SWPS		201210	MANDATORY	06/07/2011	1.0	\$ 5.1600	\$ 51,600
					65.0		\$ 3,202,950



Transaction History							November-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12230	FUTS	201211	MANDATORY	11/23/2010	9.0	\$ 5.2800	\$ 475,200
12231	FUTS	201211	ACCELERATED	11/24/2010	10.0	\$ 5.2650	\$ 526,500
12237	FUTS	201211	ACCELERATED	11/29/2010	30.0	\$ 5.2600	\$ 1,578,000
12238	FUTS	201211	ACCELERATED	11/29/2010	10.0	\$ 5.2550	\$ 525,500
12239	FUTS	201211	ACCELERATED	11/29/2010	10.0	\$ 5.2450	\$ 524,500
12240	FUTS	201211	ACCELERATED	11/29/2010	10.0	\$ 5.2400	\$ 524,000
12241	FUTS	201211	ACCELERATED	11/29/2010	25.0	\$ 5.2350	\$ 1,308,750
12249	FUTS	201211	MANDATORY	12/14/2010	4.0	\$ 5.1200	\$ 204,800
12250	FUTS	201211	DISCRETIONARY	12/14/2010	1.0	\$ 5.1200	\$ 51,200
12316	FUTS	201211	MANDATORY	02/25/2011	4.0	\$ 4.8900	\$ 195,600
12338	FUTS	201211	MANDATORY	03/21/2011	4.0	\$ 5.1550	\$ 206,200
12383	FUTS	201211	DISCRETIONARY	06/22/2011	1.0	\$ 4.9600	\$ 49,600
16989	SWPS	201211	MANDATORY	01/05/2011	4.0	\$ 5.1450	\$ 205,800
17433	SWPS	201211	MANDATORY	04/25/2011	4.0	\$ 5.2250	\$ 209,000
17463	SWPS	201211	MANDATORY	05/04/2011	4.0	\$ 5.3300	\$ 213,200
17540	SWPS	201211	MANDATORY	06/07/2011	4.0	\$ 5.2700	\$ 210,800
					134.0		\$ 7,008,650



Transaction History							December-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12245	FUTS	201212	MANDATORY	12/10/2010	11.0	\$ 5.3600	\$ 589,600
12246	FUTS	201212	ACCELERATED	12/10/2010	9.0	\$ 5.3600	\$ 482,400
12247	FUTS	201212	ACCELERATED	12/14/2010	30.0	\$ 5.3600	\$ 1,608,000
12255	FUTS	201212	ACCELERATED	12/21/2010	20.0	\$ 5.3570	\$ 1,071,400
12264	FUTS	201212	ACCELERATED	12/30/2010	16.0	\$ 5.4000	\$ 864,000
12265	FUTS	201212	ACCELERATED	12/30/2010	16.0	\$ 5.3950	\$ 863,200
12270	FUTS	201212	DISCRETIONARY	01/07/2011	1.0	\$ 5.3100	\$ 53,100
12317	FUTS	201212	MANDATORY	02/25/2011	6.0	\$ 5.1900	\$ 311,400
12338	FUTS	201212	MANDATORY	03/21/2011	6.0	\$ 5.3700	\$ 322,200
12383	FUTS	201212	DISCRETIONARY	06/22/2011	1.0	\$ 5.1800	\$ 51,800
16940	SWPS	201212	ACCELERATED	12/17/2010	20.0	\$ 5.3100	\$ 1,062,000
16989	SWPS	201212	MANDATORY	01/05/2011	5.0	\$ 5.3650	\$ 268,250
17434	SWPS	201212	MANDATORY	04/25/2011	6.0	\$ 5.4400	\$ 326,400
17463	SWPS	201212	MANDATORY	05/04/2011	6.0	\$ 5.5400	\$ 332,400
17540	SWPS	201212	MANDATORY	06/07/2011	6.0	\$ 5.4700	\$ 328,200
					159.0		\$ 8,534,350



Transaction History							January-13
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12269	FUTS	201301	ACCELERATED	01/05/2011	20.0	\$ 5.5100	\$ 1,102,000
12275	FUTS	201301	ACCELERATED	01/13/2011	15.0	\$ 5.5200	\$ 828,000
12276	FUTS	201301	ACCELERATED	01/24/2011	15.0	\$ 5.5000	\$ 825,000
12277	FUTS	201301	ACCELERATED	01/24/2011	15.0	\$ 5.4910	\$ 823,650
12278	FUTS	201301	ACCELERATED	01/25/2011	30.0	\$ 5.4600	\$ 1,638,000
12282	FUTS	201301	ACCELERATED	01/28/2011	24.0	\$ 5.4100	\$ 1,298,400
12283	FUTS	201301	DISCRETIONARY	01/28/2011	1.0	\$ 5.4100	\$ 54,100
12318	FUTS	201301	MANDATORY	02/25/2011	8.0	\$ 5.3050	\$ 424,400
12338	FUTS	201301	MANDATORY	03/21/2011	7.0	\$ 5.4850	\$ 383,950
12383	FUTS	201301	DISCRETIONARY	06/22/2011	1.0	\$ 5.2900	\$ 52,900
16988	SWPS	201301	MANDATORY	01/05/2011	12.0	\$ 5.6000	\$ 672,000
17434	SWPS	201301	MANDATORY	04/25/2011	6.0	\$ 5.5650	\$ 333,900
17463	SWPS	201301	MANDATORY	05/04/2011	7.0	\$ 5.6550	\$ 395,850
17540	SWPS	201301	MANDATORY	06/07/2011	7.0	\$ 5.5800	\$ 390,600
					168.0		\$ 9,222,750



Transaction History							February-13
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12296	FUTS	201302	MANDATORY	02/09/2011	12.0	\$ 5.2750	\$ 633,000
12297	FUTS	201302	ACCELERATED	02/09/2011	18.0	\$ 5.2750	\$ 949,500
12298	FUTS	201302	ACCELERATED	02/09/2011	20.0	\$ 5.2800	\$ 1,056,000
12313	FUTS	201302	ACCELERATED	02/24/2011	23.0	\$ 5.2100	\$ 1,198,300
12314	FUTS	201302	ACCELERATED	02/24/2011	10.0	\$ 5.2050	\$ 520,500
12315	FUTS	201302	ACCELERATED	02/25/2011	33.0	\$ 5.2100	\$ 1,719,300
12319	FUTS	201302	DISCRETIONARY	02/25/2011	1.0	\$ 5.2100	\$ 52,100
12338	FUTS	201302	MANDATORY	03/21/2011	6.0	\$ 5.4500	\$ 327,000
17434	SWPS	201302	MANDATORY	04/25/2011	6.0	\$ 5.5450	\$ 332,700
17463	SWPS	201302	MANDATORY	05/04/2011	6.0	\$ 5.6250	\$ 337,500
17560	SWPS	201302	MANDATORY	06/13/2011	6.0	\$ 5.4950	\$ 329,700
					141.0		\$ 7,455,600



Transaction History							March-13
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12328	FUTS	201303	MANDATORY	03/09/2011	12.0	\$ 5.1800	\$ 621,600
12329	FUTS	201303	ACCELERATED	03/09/2011	28.0	\$ 5.1800	\$ 1,450,400
12339	FUTS	201303	ACCELERATED	03/21/2011	30.0	\$ 5.3300	\$ 1,599,000
12344	FUTS	201303	ACCELERATED	03/28/2011	30.0	\$ 5.4300	\$ 1,629,000
12345	FUTS	201303	ACCELERATED	03/29/2011	29.0	\$ 5.3500	\$ 1,551,500
12351	FUTS	201303	DISCRETIONARY	05/06/2011	1.0	\$ 5.3200	\$ 53,200
12383	FUTS	201303	DISCRETIONARY	06/22/2011	1.0	\$ 5.1900	\$ 51,900
17435	SWPS	201303	MANDATORY	04/25/2011	6.0	\$ 5.4500	\$ 327,000
17463	SWPS	201303	MANDATORY	05/04/2011	7.0	\$ 5.5400	\$ 387,800
17560	SWPS	201303	MANDATORY	06/13/2011	7.0	\$ 5.3900	\$ 377,300
					151.0		\$ 8,048,700



Transaction History							April-13
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12367 FUTC		201304	MANDATORY	04/18/2011	9.0	\$ 5.0800	\$ 457,200
12368 FUTC		201304	ACCELERATED	04/18/2011	20.0	\$ 5.0800	\$ 1,016,000
12349 FUTC		201304	ACCELERATED	04/29/2011	39.0	\$ 5.2500	\$ 2,047,500
12350 FUTC		201304	DISCRETIONARY	05/06/2011	1.0	\$ 5.1200	\$ 51,200
17436 SWPS		201304	ACCELERATED	04/25/2011	9.0	\$ 5.2100	\$ 468,900
17456 SWPS		201304	ACCELERATED	04/28/2011	20.0	\$ 5.2375	\$ 1,047,500
17462 SWPS		201304	MANDATORY	05/04/2011	5.0	\$ 5.3100	\$ 265,500
17561 SWPS		201304	MANDATORY	06/13/2011	5.0	\$ 5.1300	\$ 256,500
					108.0		\$ 5,610,300



Transaction History							May-13
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12358	FUTS	201305	ACCELERATED	05/16/2011	20.0	\$ 5.1200	\$ 1,024,000
12364	FUTS	201305	ACCELERATED	05/24/2011	15.0	\$ 5.1700	\$ 775,500
12365	FUTS	201305	ACCELERATED	05/31/2011	14.0	\$ 5.2000	\$ 728,000
12366	FUTS	201305	DISCRETIONARY	05/31/2011	1.0	\$ 5.2000	\$ 52,000
12385	FUTS	201305	DISCRETIONARY	06/23/2011	1.0	\$ 4.8700	\$ 48,700
17462	SWPS	201305	MANDATORY	05/04/2011	7.0	\$ 5.3250	\$ 372,750
17481	SWPS	201305	ACCELERATED	05/06/2011	15.0	\$ 5.1100	\$ 766,500
17561	SWPS	201305	MANDATORY	06/13/2011	4.0	\$ 5.1500	\$ 206,000
					77.0		\$ 3,973,450



Transaction History							June-13
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12369 FUTC		201306	MANDATORY	06/09/2011	6.0	\$ 5.1500	\$ 309,000
12370 FUTC		201306	ACCELERATED	06/09/2011	14.0	\$ 5.1500	\$ 721,000
12384 FUTC		201306	ACCELERATED	06/23/2011	12.0	\$ 4.9150	\$ 589,800
12390 FUTC		201306	ACCELERATED	06/29/2011	11.0	\$ 4.9550	\$ 545,050
12391 FUTC		201306	DISCRETIONARY	06/29/2011	1.0	\$ 4.9550	\$ 49,550
17562 SWPS		201306	ACCELERATED	06/13/2011	15.0	\$ 5.1750	\$ 776,250
					59.0		\$ 2,990,650