

January 27, 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 ("GPIP" or "Plan") initially approved in Docket No. 3436 and subsequently modified, most recently in Docket No. 4199, enclosed please find ten (10) copies of National Grid's semi-annual report on the status of the Plan penalties and incentives as of the end of December 2010.

The first page of the Report summarizes the savings to customers from the discretionary purchases in the column labeled "gain/(loss)." The incentive/penalty impact on the Company as of December 31, 2010 can be found in the last column of the table. For the July 2010 to June 2011 year, it shows a benefit to customers from discretionary purchases of \$2 million and a \$0.2 million calculated incentive. For the July 2011 to June 2012 measurement year, the benefit is \$0.5 million and the incentive is \$0.08 million.

The Report has been modified to improve the transparency of the results and to better reflect the recent changes made to the Plan. Page 1 of the Report summarizes the incentives and penalties associated with the GPIP and the hedges put in place under the GPIP for the months of July 2010 to December 2012 as of December 31, 2010. For each month, the schedule shows the average unit cost for both mandatory and discretionary hedge purchases and the difference between them. It also shows the amount of discretionary hedges made, the gain or loss on the discretionary hedges, and the calculated Company incentive or penalty. The summary results on page 1 reflect the calculated incentive/penalty information from page 2 (which shows the results for discretionary volumes purchased before December 2008) as well as the results for discretionary volumes purchased five to eight months before the supply period that are found on page 3; the results for discretionary volumes purchased longer than eight months prior to the supply period that are found on page 4; and the results for volumes purchased within four months of the supply period that are found on page 5. Additionally, beginning this year, the quarterly report information has been incorporated into this Report. Thus, the individual trade data that had previously been provided in the GPIP quarterly report is now incorporated into the Semi-annual Report, beginning on page 9.

The results shown on page 2 reflect the previously applicable Plan provisions where, for hedges made prior to December 2008, the incentive was 10% unless the discretionary purchases were at least 50 cents per dekatherm lower in cost, in which case the incentive was 20%. The recent revisions to the Plan 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.

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.

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

Very truly yours,



Thomas R. Teehan

Enclosures

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

Certificate of Service

I hereby certify that a copy of the cover letter and / or any materials accompanying this certificate has been electronically transmitted, sent via U.S. mail or hand-delivered to the individuals listed below.



Joanne M. Scanlon

January 27, 2011
Date

**Docket No. 4199 – National Grid – Annual Gas Cost Recovery Filing
("GCR") - Service List as of 9/3/10**

Name/Address	E-mail	Phone/FAX
Thomas R. Teehan, Esq. National Grid 280 Melrose St. Providence, RI 02907	Thomas.teehan@us.ngrid.com	401-784-7667
	Joanne.scanlon@us.ngrid.com	401-784-4321
John Nestor National Grid 40 Sylvan Road Waltham, MA 02541	John.nestor@us.ngrid.com	
Leo Wold, Esq. Dept. of Attorney General 150 South Main St. Providence RI 02903	Lwold@riag.ri.gov	401-222-2424
	Sscialabba@ripuc.state.ri.us	401-222-3016
	Mtobin@riag.ri.gov	
	dmacrae@riag.ri.gov	
Bruce Oliver Revilo Hill Associates 7103 Laketree Drive Fairfax Station, VA 22039	Boliver.rha@verizon.net	703-569-6480
File an original & nine (9) copies w/: Luly E. Massaro, Commission Clerk Public Utilities Commission 89 Jefferson Blvd. Warwick RI 02888	Lmassaro@puc.state.ri.us	401-780-2107
	Plucarelli@puc.state.ri.us	401-941-1691
	Sccamara@puc.state.ri.us	

Gas Procurement Incentive Program Worksheet - Dec 31, 2010

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	\$ 4.9834	\$ 0.50	536,000	\$ 267,856	3.13%	\$ 8,373
May-11	\$ 5.4859	\$ 5.4787	\$ 0.01	228,000	\$ 1,636	10.00%	\$ 164
Jun-11	\$ 5.5617	\$ 4.8300	\$ 0.73	114,000	\$ 83,413	10.00%	\$ 8,341
Subtotal 10-11				4,959,000	\$ 1,991,525		\$ 213,302
Jul-11	\$ 5.5650	\$ 4.7641	\$ 0.80	133,000	\$ 106,525	10.00%	\$ 10,653
Aug-11	\$ 5.7189	\$ 5.1131	\$ 0.61	152,000	\$ 92,080	10.00%	\$ 9,208
Sep-11	\$ 6.0901	\$ 5.0487	\$ 1.04	116,000	\$ 120,800	20.00%	\$ 24,160
Oct-11	\$ 5.7175	\$ 5.4044	\$ 0.31	54,000	\$ 16,912	10.00%	\$ 1,691
Nov-11	\$ 5.8693	\$ 5.6796	\$ 0.19	68,000	\$ 12,900	10.00%	\$ 1,290
Dec-11	\$ 6.2298	\$ 5.3958	\$ 0.83	101,000	\$ 84,235	20.00%	\$ 16,847
Jan-12	\$ 6.2662	\$ 5.5759	\$ 0.69	104,000	\$ 71,792	20.00%	\$ 14,358
Feb-12	\$ 6.0613	\$ 6.1321	\$ (0.07)	122,000	\$ (8,634)	-10.00%	\$ (863)
Mar-12	\$ 5.6624	\$ 5.0518	\$ 0.61	19,000	\$ 11,600	20.00%	\$ 2,320
Apr-12	\$ 5.2295	\$ 4.9685	\$ 0.26	26,000	\$ 6,787	10.00%	\$ 679
May-12	\$ 5.1960	\$ 5.0145	\$ 0.18	30,000	\$ 5,446	10.00%	\$ 545
Jun-12	\$ 5.1376	\$ 4.9508	\$ 0.19	30,000	\$ 5,604	10.00%	\$ 560
Subtotal 11-12				955,000	\$ 526,047		\$ 81,447
Jul-12	\$ 5.0593	\$ 4.8075	\$ 0.25	20,000	\$ 5,036	10.00%	\$ 504
Aug-12	\$ 5.0250	\$ 4.9025	\$ 0.12	20,000	\$ 2,450	10.00%	\$ 245
Sep-12	\$ 4.9825	\$ 4.9175	\$ 0.06	20,000	\$ 1,300	10.00%	\$ 130
Oct-12	\$ 4.8600	\$ -	\$ -	-	\$ -	0.00%	\$ -
Nov-12	\$ 5.2308	\$ 5.1200	\$ 0.11	10,000	\$ 1,108	10.00%	\$ 111
Dec-12	\$ 5.3600	\$ -	\$ -	-	\$ -	0.00%	\$ -
Jan-13	\$ -	\$ -	\$ -	-	\$ -	0.00%	\$ -
Feb-13	\$ -	\$ -	\$ -	-	\$ -	0.00%	\$ -
Mar-13	\$ -	\$ -	\$ -	-	\$ -	0.00%	\$ -
Apr-13	\$ -	\$ -	\$ -	-	\$ -	0.00%	\$ -
May-13	\$ -	\$ -	\$ -	-	\$ -	0.00%	\$ -
Jun-13	\$ -	\$ -	\$ -	-	\$ -	0.00%	\$ -
Subtotal 12-13				70,000	9,893		989
TOTAL				5,984,000	\$ 2,527,465		\$ 295,739

* 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" page 8

Gas Procurement Incentive Program Worksheet - Dec 31, 2010

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	587,000	480,000	-	\$ 3,264,715	\$ 3,177,600	\$ -	\$ 5.5617	\$ 6.6200	\$ -	\$ -	\$ -	0%
Jul-11	350,000	480,000	-	\$ 1,947,750	\$ 3,084,500	\$ -	\$ 5.5650	\$ 6.4260	\$ -	\$ -	\$ -	0%
Aug-11	268,000	470,000	-	\$ 1,532,660	\$ 3,109,050	\$ -	\$ 5.7189	\$ 6.6150	\$ -	\$ -	\$ -	0%
Sep-11	116,000	470,000	-	\$ 706,450	\$ 3,062,050	\$ -	\$ 6.0901	\$ 6.5150	\$ -	\$ -	\$ -	0%
Oct-11	356,000	590,000	-	\$ 2,035,440	\$ 3,986,800	\$ -	\$ 5.7175	\$ 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	648,000	1,670,000	-	\$ 4,060,480	\$ 11,361,150	\$ -	\$ 6.2662	\$ 6.8031	\$ -	\$ -	\$ -	0%
Feb-12	530,000	1,500,000	-	\$ 3,212,500	\$ 9,728,000	\$ -	\$ 6.0613	\$ 6.4853	\$ -	\$ -	\$ -	0%
Mar-12	500,000	1,670,000	-	\$ 2,831,180	\$ 9,787,250	\$ -	\$ 5.6624	\$ 5.8606	\$ -	\$ -	\$ -	0%
Apr-12	459,000	970,000	-	\$ 2,400,345	\$ 5,431,650	\$ -	\$ 5.2295	\$ 5.5996	\$ -	\$ -	\$ -	0%
May-12	325,000	740,000	-	\$ 1,688,715	\$ 4,133,550	\$ -	\$ 5.1960	\$ 5.5859	\$ -	\$ -	\$ -	0%
Jun-12	190,000	540,000	-	\$ 976,150	\$ 2,972,800	\$ -	\$ 5.1376	\$ 5.5052	\$ -	\$ -	\$ -	0%
Jul-12	140,000	420,000	-	\$ 708,300	\$ 2,207,900	\$ -	\$ 5.0593	\$ 5.2569	\$ -	\$ -	\$ -	0%
Aug-12	100,000	400,000	-	\$ 502,500	\$ 2,071,900	\$ -	\$ 5.0250	\$ 5.1798	\$ -	\$ -	\$ -	0%
Sep-12	60,000	300,000	-	\$ 298,950	\$ 1,501,500	\$ -	\$ 4.9825	\$ 5.0050	\$ -	\$ -	\$ -	0%
Oct-12	50,000	540,000	-	\$ 243,000	\$ 2,664,900	\$ -	\$ 4.8600	\$ 4.9350	\$ -	\$ -	\$ -	0%
Nov-12	130,000	950,000	-	\$ 680,000	\$ 4,987,250	\$ -	\$ 5.2308	\$ 5.2497	\$ -	\$ -	\$ -	0%
Dec-12	110,000	1,110,000	-	\$ 589,600	\$ 5,951,000	\$ -	\$ 5.3600	\$ 5.3613	\$ -	\$ -	\$ -	0%
Jan-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Feb-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Mar-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Apr-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
May-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jun-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Jul-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Aug-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Sep-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Oct-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Nov-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%
Dec-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%

Gas Procurement Incentive Program Worksheet - Dec 31, 2010

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	
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary		(USD)	%
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	587,000	480,000	60,000	\$ 3,264,715	\$ 3,177,600	\$ 255,250	\$ 5.5617	\$ 6.6200	\$ 4.2542	\$ 1.3075	\$ 7,845	10%
Jul-11	350,000	480,000	60,000	\$ 1,947,750	\$ 3,084,500	\$ 259,250	\$ 5.5650	\$ 6.4260	\$ 4.3208	\$ 1.2442	\$ 7,465	10%
Aug-11	268,000	470,000	60,000	\$ 1,532,660	\$ 3,109,050	\$ 261,650	\$ 5.7189	\$ 6.6150	\$ 4.3608	\$ 1.3580	\$ 8,148	10%
Sep-11	116,000	470,000	-	\$ 706,450	\$ 3,062,050	\$ -	\$ 6.0901	\$ 6.5150	\$ -	\$ -	\$ -	10%
Oct-11	356,000	590,000	-	\$ 2,035,440	\$ 3,986,800	\$ -	\$ 5.7175	\$ 6.7573	\$ -	\$ -	\$ -	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	648,000	1,670,000	-	\$ 4,060,480	\$ 11,361,150	\$ -	\$ 6.2662	\$ 6.8031	\$ -	\$ -	\$ -	10%
Feb-12	530,000	1,500,000	-	\$ 3,212,500	\$ 9,728,000	\$ -	\$ 6.0613	\$ 6.4853	\$ -	\$ -	\$ -	10%
Mar-12	500,000	1,670,000	-	\$ 2,831,180	\$ 9,787,250	\$ -	\$ 5.6624	\$ 5.8606	\$ -	\$ -	\$ -	10%
Apr-12	459,000	970,000	-	\$ 2,400,345	\$ 5,431,650	\$ -	\$ 5.2295	\$ 5.5996	\$ -	\$ -	\$ -	10%
May-12	325,000	740,000	-	\$ 1,688,715	\$ 4,133,550	\$ -	\$ 5.1960	\$ 5.5859	\$ -	\$ -	\$ -	10%
Jun-12	190,000	540,000	-	\$ 976,150	\$ 2,972,800	\$ -	\$ 5.1376	\$ 5.5052	\$ -	\$ -	\$ -	10%
Jul-12	140,000	420,000	-	\$ 708,300	\$ 2,207,900	\$ -	\$ 5.0593	\$ 5.2569	\$ -	\$ -	\$ -	10%
Aug-12	100,000	400,000	-	\$ 502,500	\$ 2,071,900	\$ -	\$ 5.0250	\$ 5.1798	\$ -	\$ -	\$ -	10%
Sep-12	60,000	300,000	-	\$ 298,950	\$ 1,501,500	\$ -	\$ 4.9825	\$ 5.0050	\$ -	\$ -	\$ -	10%
Oct-12	50,000	540,000	-	\$ 243,000	\$ 2,664,900	\$ -	\$ 4.8600	\$ 4.9350	\$ -	\$ -	\$ -	10%
Nov-12	130,000	950,000	-	\$ 680,000	\$ 4,987,250	\$ -	\$ 5.2308	\$ 5.2497	\$ -	\$ -	\$ -	10%
Dec-12	110,000	1,110,000	-	\$ 589,600	\$ 5,951,000	\$ -	\$ 5.3600	\$ 5.3613	\$ -	\$ -	\$ -	10%
Jan-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Feb-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Mar-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Apr-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
May-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Jun-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Jul-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Aug-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Sep-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Oct-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%

Gas Procurement Incentive Program Worksheet - Dec 31, 2010

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 (\$/Dth)	Incentive (USD)	Incentive %
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary			
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	587,000	480,000	54,000	\$ 3,264,715	\$ 3,177,600	\$ 295,370	\$ 5.5617	\$ 6.6200	\$ 5.4698	\$ 0.0919	\$ 496	10%
Jul-11	350,000	480,000	73,000	\$ 1,947,750	\$ 3,084,500	\$ 374,370	\$ 5.5650	\$ 6.4260	\$ 5.1284	\$ 0.4366	\$ 3,188	10%
Aug-11	268,000	470,000	92,000	\$ 1,532,660	\$ 3,109,050	\$ 515,540	\$ 5.7189	\$ 6.6150	\$ 5.6037	\$ 0.1152	\$ 1,060	10%
Sep-11	116,000	470,000	116,000	\$ 706,450	\$ 3,062,050	\$ 585,650	\$ 6.0901	\$ 6.5150	\$ 5.0487	\$ 1.0414	\$ 24,160	20%
Oct-11	356,000	590,000	54,000	\$ 2,035,440	\$ 3,986,800	\$ 291,835	\$ 5.7175	\$ 6.7573	\$ 5.4044	\$ 0.3132	\$ 1,691	10%
Nov-11	609,000	1,510,000	68,000	\$ 3,574,430	\$ 9,795,450	\$ 386,215	\$ 5.8693	\$ 6.4871	\$ 5.6796	\$ 0.1897	\$ 1,290	10%
Dec-11	691,000	1,700,000	101,000	\$ 4,304,790	\$ 11,367,600	\$ 544,975	\$ 6.2298	\$ 6.6868	\$ 5.3958	\$ 0.8340	\$ 16,847	20%
Jan-12	648,000	1,670,000	104,000	\$ 4,060,480	\$ 11,361,150	\$ 579,890	\$ 6.2662	\$ 6.8031	\$ 5.5759	\$ 0.6903	\$ 14,358	20%
Feb-12	530,000	1,500,000	122,000	\$ 3,212,500	\$ 9,728,000	\$ 748,115	\$ 6.0613	\$ 6.4853	\$ 6.1321	\$ (0.0708)	\$ (863)	10%
Mar-12	500,000	1,670,000	19,000	\$ 2,831,180	\$ 9,787,250	\$ 95,985	\$ 5.6624	\$ 5.8606	\$ 5.0518	\$ 0.6105	\$ 2,320	20%
Apr-12	459,000	970,000	26,000	\$ 2,400,345	\$ 5,431,650	\$ 129,180	\$ 5.2295	\$ 5.5996	\$ 4.9685	\$ 0.2610	\$ 679	10%
May-12	325,000	740,000	30,000	\$ 1,688,715	\$ 4,133,550	\$ 150,435	\$ 5.1960	\$ 5.5859	\$ 5.0145	\$ 0.1815	\$ 545	10%
Jun-12	190,000	540,000	30,000	\$ 976,150	\$ 2,972,800	\$ 148,525	\$ 5.1376	\$ 5.5052	\$ 4.9508	\$ 0.1868	\$ 560	10%
Jul-12	140,000	420,000	20,000	\$ 708,300	\$ 2,207,900	\$ 96,150	\$ 5.0593	\$ 5.2569	\$ 4.8075	\$ 0.2518	\$ 504	10%
Aug-12	100,000	400,000	20,000	\$ 502,500	\$ 2,071,900	\$ 98,050	\$ 5.0250	\$ 5.1798	\$ 4.9025	\$ 0.1225	\$ 245	10%
Sep-12	60,000	300,000	20,000	\$ 298,950	\$ 1,501,500	\$ 98,350	\$ 4.9825	\$ 5.0050	\$ 4.9175	\$ 0.0650	\$ 130	10%
Oct-12	50,000	540,000	-	\$ 243,000	\$ 2,664,900	\$ -	\$ 4.8600	\$ 4.9350	\$ -	\$ -	\$ -	10%
Nov-12	130,000	950,000	10,000	\$ 680,000	\$ 4,987,250	\$ 51,200	\$ 5.2308	\$ 5.2497	\$ 5.1200	\$ 0.1108	\$ 111	10%
Dec-12	110,000	1,110,000	-	\$ 589,600	\$ 5,951,000	\$ -	\$ 5.3600	\$ 5.3613	\$ -	\$ -	\$ -	10%
Jan-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Feb-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Mar-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Apr-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
May-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Jun-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Jul-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Aug-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Sep-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Oct-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Nov-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%
Dec-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	10%

Gas Procurement Incentive Program Worksheet - Dec 31, 2010
Incentive Calculation
National Grid - Rhode Island

NEW MECHANISM_ < 4 MONTHS ~ 5%

- Volume Purchased within four Months of the Supply Period.

	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	270,000	\$ 6,327,550	\$ 5,159,890	\$ 1,112,200	\$ 5.4831	\$ 6.2925	\$ 4.1193	\$ 1.3639	\$ 18,412	5%
May-11	909,000	620,000	-	\$ 4,986,645	\$ 4,212,900	\$ -	\$ 5.4859	\$ 6.7950	\$ -	\$ -	\$ -	5%
Jun-11	587,000	480,000	-	\$ 3,264,715	\$ 3,177,600	\$ -	\$ 5.5617	\$ 6.6200	\$ -	\$ -	\$ -	5%
Jul-11	350,000	480,000	-	\$ 1,947,750	\$ 3,084,500	\$ -	\$ 5.5650	\$ 6.4260	\$ -	\$ -	\$ -	5%
Aug-11	268,000	470,000	-	\$ 1,532,660	\$ 3,109,050	\$ -	\$ 5.7189	\$ 6.6150	\$ -	\$ -	\$ -	5%
Sep-11	116,000	470,000	-	\$ 706,450	\$ 3,062,050	\$ -	\$ 6.0901	\$ 6.5150	\$ -	\$ -	\$ -	5%
Oct-11	356,000	590,000	-	\$ 2,035,440	\$ 3,986,800	\$ -	\$ 5.7175	\$ 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	648,000	1,670,000	-	\$ 4,060,480	\$ 11,361,150	\$ -	\$ 6.2662	\$ 6.8031	\$ -	\$ -	\$ -	5%
Feb-12	530,000	1,500,000	-	\$ 3,212,500	\$ 9,728,000	\$ -	\$ 6.0613	\$ 6.4853	\$ -	\$ -	\$ -	5%
Mar-12	500,000	1,670,000	-	\$ 2,831,180	\$ 9,787,250	\$ -	\$ 5.6624	\$ 5.8606	\$ -	\$ -	\$ -	5%
Apr-12	459,000	970,000	-	\$ 2,400,345	\$ 5,431,650	\$ -	\$ 5.2295	\$ 5.5996	\$ -	\$ -	\$ -	5%
May-12	325,000	740,000	-	\$ 1,688,715	\$ 4,133,550	\$ -	\$ 5.1960	\$ 5.5859	\$ -	\$ -	\$ -	5%
Jun-12	190,000	540,000	-	\$ 976,150	\$ 2,972,800	\$ -	\$ 5.1376	\$ 5.5052	\$ -	\$ -	\$ -	5%
Jul-12	140,000	420,000	-	\$ 708,300	\$ 2,207,900	\$ -	\$ 5.0593	\$ 5.2569	\$ -	\$ -	\$ -	5%
Aug-12	100,000	400,000	-	\$ 502,500	\$ 2,071,900	\$ -	\$ 5.0250	\$ 5.1798	\$ -	\$ -	\$ -	5%
Sep-12	60,000	300,000	-	\$ 298,950	\$ 1,501,500	\$ -	\$ 4.9825	\$ 5.0050	\$ -	\$ -	\$ -	5%
Oct-12	50,000	540,000	-	\$ 243,000	\$ 2,664,900	\$ -	\$ 4.8600	\$ 4.9350	\$ -	\$ -	\$ -	5%
Nov-12	130,000	950,000	-	\$ 680,000	\$ 4,987,250	\$ -	\$ 5.2308	\$ 5.2497	\$ -	\$ -	\$ -	5%
Dec-12	110,000	1,110,000	-	\$ 589,600	\$ 5,951,000	\$ -	\$ 5.3600	\$ 5.3613	\$ -	\$ -	\$ -	5%
Jan-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	5%
Feb-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	5%
Mar-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	5%
Apr-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	5%
May-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	5%
Jun-13	-	-	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	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 *	HEDGED VOLUME (Dth)			Monthly	Percentage	Average	
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	"Locked"	"Locked"	NYMEX	Total Cost
Jul-10	1,276,406	607,000	290,000	250,000	1,147,000	90%	\$ 6.4360	\$ 7,382,120
Aug-10	1,197,004	526,000	310,000	250,000	1,086,000	91%	\$ 6.3655	\$ 6,912,960
Sep-10	905,122	470,000	330,000	200,000	1,000,000	110%	\$ 6.3133	\$ 6,313,290
Oct-10	1,904,228	695,000	440,000	645,000	1,780,000	93%	\$ 6.1480	\$ 10,943,500
Nov-10	2,565,295	1,700,000	770,000	616,000	3,086,000	120%	\$ 6.1225	\$ 18,893,950
Dec-10	3,329,067	1,720,000	1,110,000	410,000	3,240,000	97%	\$ 6.4902	\$ 21,028,190
Jan-11	3,583,094	1,510,000	1,240,000	520,000	3,270,000	91%	\$ 6.5703	\$ 21,484,885
Feb-11	3,164,810	1,270,000	1,100,000	660,000	3,030,000	96%	\$ 6.5305	\$ 19,787,470
Mar-11	3,500,444	1,520,000	1,140,000	530,000	3,190,000	91% **	\$ 6.1706	\$ 19,684,190
Apr-11	2,919,502	1,154,000	820,000	536,000	2,510,000	86%	\$ 5.6409	\$ 14,158,550
May-11	1,930,990	909,000	620,000	228,000	1,757,000	91%	\$ 5.9469	\$ 10,448,685
Jun-11	1,556,612	587,000	480,000	114,000	1,181,000	76%	\$ 5.9212	\$ 6,992,935
Jul-11	1,213,899	350,000	480,000	133,000	963,000	79%	\$ 5.8836	\$ 5,665,870
Aug-11	1,104,835	268,000	470,000	152,000	890,000	81%	\$ 6.0887	\$ 5,418,900
Sep-11	878,854	116,000	470,000	116,000	702,000	80%	\$ 6.2025	\$ 4,354,150
Oct-11	1,193,508	356,000	590,000	54,000	1,000,000	84%	\$ 6.3141	\$ 6,314,075
Nov-11	2,565,295	609,000	1,510,000	68,000	2,187,000	85%	\$ 6.2899	\$ 13,756,095
Dec-11	3,329,067	691,000	1,700,000	101,000	2,492,000	75%	\$ 6.5078	\$ 16,217,365
Jan-12	3,583,094	648,000	1,670,000	104,000	2,422,000	68%	\$ 6.6067	\$ 16,001,520
Feb-12	3,164,810	530,000	1,500,000	122,000	2,152,000	68%	\$ 6.3609	\$ 13,688,615
Mar-12	3,500,444	500,000	1,670,000	19,000	2,189,000	63%	\$ 5.8083	\$ 12,714,415
Apr-12	2,919,502	459,000	970,000	26,000	1,455,000	50%	\$ 5.4716	\$ 7,961,175
May-12	1,930,990	325,000	740,000	30,000	1,095,000	57%	\$ 5.4545	\$ 5,972,700
Jun-12	1,556,612	190,000	540,000	30,000	760,000	49%	\$ 5.3914	\$ 4,097,475
Jul-12	1,213,899	140,000	420,000	20,000	580,000	48%	\$ 5.1937	\$ 3,012,350
Aug-12	1,104,835	100,000	400,000	20,000	520,000	47%	\$ 5.1393	\$ 2,672,450
Sep-12	878,854	60,000	300,000	20,000	380,000	43%	\$ 4.9968	\$ 1,898,800
Oct-12	1,193,508	50,000	540,000	-	590,000	49%	\$ 4.9286	\$ 2,907,900
Nov-12	2,565,295	130,000	950,000	10,000	1,090,000	42%	\$ 5.2463	\$ 5,718,450
Dec-12	3,329,067	110,000	1,110,000	-	1,220,000	37%	\$ 5.3611	\$ 6,540,600

** See "Exception (Error) Trades" page 8

NEC Gas Cost Volatility Hedging Summary

	PURCHASE (USD)			Average Price (\$/Dth)		
	Mandatory	Accelerated	Discretionary	Mandatory	Accelerated	Discretionary
Jul-10	\$ 4,232,690	\$ 1,657,680	\$ 1,491,750	\$ 6.9731	\$ 5.7161	\$ 5.9670
Aug-10	\$ 3,607,940	\$ 1,794,470	\$ 1,510,550	\$ 6.8592	\$ 5.7886	\$ 6.0422
Sep-10	\$ 3,169,800	\$ 1,920,490	\$ 1,223,000	\$ 6.7443	\$ 5.8197	\$ 6.1150
Oct-10	\$ 4,404,590	\$ 2,601,660	\$ 3,937,250	\$ 6.3375	\$ 5.9129	\$ 6.1043
Nov-10	\$ 10,359,200	\$ 4,796,230	\$ 3,738,520	\$ 6.0936	\$ 6.2289	\$ 6.0690
Dec-10	\$ 11,131,500	\$ 7,326,740	\$ 2,569,950	\$ 6.4718	\$ 6.6007	\$ 6.2682
Jan-11	\$ 9,950,240	\$ 8,466,940	\$ 3,067,705	\$ 6.5896	\$ 6.8282	\$ 5.8994
Feb-11	\$ 8,199,150	\$ 7,510,920	\$ 4,077,400	\$ 6.4560	\$ 6.8281	\$ 6.1779
Mar-11	\$ 8,971,110	\$ 7,850,420	\$ 2,862,660	\$ 5.9020	\$ 6.8863	\$ 5.4012
Apr-11	\$ 6,327,550	\$ 5,159,890	\$ 2,671,110	\$ 5.4831	\$ 6.2925	\$ 4.9834
May-11	\$ 4,986,645	\$ 4,212,900	\$ 1,249,140	\$ 5.4859	\$ 6.7950	\$ 5.4787
Jun-11	\$ 3,264,715	\$ 3,177,600	\$ 550,620	\$ 5.5617	\$ 6.6200	\$ 4.8300
Jul-11	\$ 1,947,750	\$ 3,084,500	\$ 633,620	\$ 5.5650	\$ 6.4260	\$ 4.7641
Aug-11	\$ 1,532,660	\$ 3,109,050	\$ 777,190	\$ 5.7189	\$ 6.6150	\$ 5.1131
Sep-11	\$ 706,450	\$ 3,062,050	\$ 585,650	\$ 6.0901	\$ 6.5150	\$ 5.0487
Oct-11	\$ 2,035,440	\$ 3,986,800	\$ 291,835	\$ 5.7175	\$ 6.7573	\$ 5.4044
Nov-11	\$ 3,574,430	\$ 9,795,450	\$ 386,215	\$ 5.8693	\$ 6.4871	\$ 5.6796
Dec-11	\$ 4,304,790	\$ 11,367,600	\$ 544,975	\$ 6.2298	\$ 6.6868	\$ 5.3958
Jan-12	\$ 4,060,480	\$ 11,361,150	\$ 579,890	\$ 6.2662	\$ 6.8031	\$ 5.5759
Feb-12	\$ 3,212,500	\$ 9,728,000	\$ 748,115	\$ 6.0613	\$ 6.4853	\$ 6.1321
Mar-12	\$ 2,831,180	\$ 9,787,250	\$ 95,985	\$ 5.6624	\$ 5.8606	\$ 5.0518
Apr-12	\$ 2,400,345	\$ 5,431,650	\$ 129,180	\$ 5.2295	\$ 5.5996	\$ 4.9685
May-12	\$ 1,688,715	\$ 4,133,550	\$ 150,435	\$ 5.1960	\$ 5.5859	\$ 5.0145
Jun-12	\$ 976,150	\$ 2,972,800	\$ 148,525	\$ 5.1376	\$ 5.5052	\$ 4.9508
Jul-12	\$ 708,300	\$ 2,207,900	\$ 96,150	\$ 5.0593	\$ 5.2569	\$ 4.8075
Aug-12	\$ 502,500	\$ 2,071,900	\$ 98,050	\$ 5.0250	\$ 5.1798	\$ 4.9025
Sep-12	\$ 298,950	\$ 1,501,500	\$ 98,350	\$ 4.9825	\$ 5.0050	\$ 4.9175
Oct-12	\$ 243,000	\$ 2,664,900	\$ -	\$ 4.8600	\$ 4.9350	\$ -
Nov-12	\$ 680,000	\$ 4,987,250	\$ 51,200	\$ 5.2308	\$ 5.2497	\$ 5.1200
Dec-12	\$ 589,600	\$ 5,951,000	\$ -	\$ 5.3600	\$ 5.3613	\$ -

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
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
11922	FUTS	201007	MANDATORY	03/18/2009	2.0	\$ 5.4900	\$ 109,800
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
11959	FUTS	201007	MANDATORY	07/06/2009	2.0	\$ 5.7350	\$ 114,700
14955	SWPS	201007	MANDATORY	08/06/2009	3.0	\$ 5.9800	\$ 179,400
12016	FUTS	201007	MANDATORY	09/03/2009	2.0	\$ 5.2900	\$ 105,800
15172	SWPS	201007	MANDATORY	10/01/2009	3.0	\$ 5.9450	\$ 178,350
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
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
12181	FUTS	201007	MANDATORY	06/09/2010	-46.0	\$ 4.7940	\$ -
12182	FUTS	201007	DISCRETIONARY	06/09/2010	-20.0	\$ 4.7940	\$ -
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
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
11923	FUTS	201008	MANDATORY	03/18/2009	2.0	\$ 5.5550	\$ 111,100
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
11960	FUTS	201008	MANDATORY	07/06/2009	2.0	\$ 5.8200	\$ 116,400
14955	SWPS	201008	MANDATORY	08/06/2009	3.0	\$ 6.1300	\$ 183,900
12017	FUTS	201008	MANDATORY	09/03/2009	2.0	\$ 5.3900	\$ 107,800
15172	SWPS	201008	MANDATORY	10/01/2009	3.0	\$ 6.0200	\$ 180,600
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
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
12193	FUTS	201008	DISCRETIONARY	07/06/2010	-15.0	\$ 4.8620	\$ -
12194	FUTS	201008	MANDATORY	07/06/2010	-39.0	\$ 4.8620	\$ -
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
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
11924	FUTS	201009	MANDATORY	03/18/2009	2.0	\$ 5.5800	\$ 111,600
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
11961	FUTS	201009	MANDATORY	07/08/2009	3.0	\$ 5.7800	\$ 173,400
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
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	\$ -
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
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
11931	FUTS	201010	MANDATORY	04/20/2009	3.0	\$ 6.0840	\$ 182,520
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
11962	FUTS	201010	MANDATORY	07/08/2009	3.0	\$ 5.8850	\$ 176,550
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
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
15471	SWPS	201010	MANDATORY	12/23/2009	1.0	\$ 5.9900	\$ 59,900
12107	FUTS	201010	DISCRETIONARY	12/31/2009	2.0	\$ 5.8700	\$ 117,400
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
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
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
12214	FUTS	201010	MANDATORY	09/17/2010	-38.0	\$ 4.0210	\$ -
12215	FUTS	201010	DISCRETIONARY	09/17/2010	-47.0	\$ 4.0210	\$ -
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
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
11932	FUTS	201011	MANDATORY	04/20/2009	5.0	\$ 6.4400	\$ 322,000
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
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
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
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
15486	SWPS	201011	MANDATORY	12/30/2009	10.0	\$ 6.4350	\$ 643,500
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
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
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
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
12224	FUTS	201011	MANDATORY	10/25/2010	-72.0	\$ 3.3010	\$ -
12225	FUTS	201011	DISCRETIONARY	10/25/2010	-52.0	\$ 3.3010	\$ -
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
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
11980	FUTS	201012	MANDATORY	07/23/2009	7.0	\$ 6.8000	\$ 476,000
14989	SWPS	201012	MANDATORY	08/13/2009	6.0	\$ 6.8890	\$ 413,340
12009	FUTS	201012	DISCRETIONARY	08/21/2009	5.0	\$ 6.7250	\$ 336,250
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
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
15486	SWPS	201012	MANDATORY	12/30/2009	7.0	\$ 6.7450	\$ 472,150
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
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
12152	FUTS	201012	DISCRETIONARY	02/22/2010	15.0	\$ 5.8800	\$ 882,000
15814	SWPS	201012	MANDATORY	03/18/2010	9.0	\$ 5.3700	\$ 483,300
12159	FUTS	201012	DISCRETIONARY	03/25/2010	4.0	\$ 5.1850	\$ 207,400
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
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	\$ -
16825	SWPS	201012	MANDATORY	11/22/2010	64.0	\$ 4.1600	\$ -
16826	SWPS	201012	DISCRETIONARY	11/22/2010	29.0	\$ 4.1600	\$ -
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	\$ -
					316.0	\$	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
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
11981	FUTS	201101	MANDATORY	07/23/2009	7.0	\$ 7.0150	\$ 491,050
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
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
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
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
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
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	\$ -
16877	SWPS	201101	MANDATORY	12/03/2010	42.0	\$ 4.3800	\$ -
16878	SWPS	201101	DISCRETIONARY	12/03/2010	28.0	\$ 4.3800	\$ -
12244	FUTS	201101	MANDATORY	12/10/2010	-14.0	\$ 4.3620	\$ -
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
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	\$ -
					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
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
11982	FUTS	201102	MANDATORY	07/23/2009	6.0	\$ 7.0000	\$ 420,000
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
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
16427	SWPS	201102	MANDATORY	12/23/2009	6.0	\$ 6.8150	\$ 408,900
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
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
12175	FUTS	201102	DISCRETIONARY	05/19/2010	10.0	\$ 5.4180	\$ 541,800
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
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
					303.0		\$ 19,787,470

Transaction History							March-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14421	SWPS	201103	MANDATORY	03/19/2009	11.0	\$ 6.6400	\$ 730,400
14422	SWPS	201103	ACCELERATED_Overhedged	03/19/2009	27.0	\$ 6.6400	\$ -
14423	SWPS	201103	ACCELERATED_Overhedged	03/20/2009	-27.0	\$ 6.7050	\$ -
14443	SWPS	201103	ACCELERATED	03/25/2009	38.0	\$ 7.0350	\$ 2,673,300
14448	SWPS	201103	ACCELERATED	03/26/2009	38.0	\$ 6.8300	\$ 2,595,400
14460	SWPS	201103	ACCELERATED	03/27/2009	38.0	\$ 6.7940	\$ 2,581,720
14479	SWPS	201103	MANDATORY	04/01/2009	7.0	\$ 6.7580	\$ 473,060
14598	SWPS	201103	MANDATORY	05/08/2009	5.0	\$ 7.3300	\$ 366,500
14688	SWPS	201103	MANDATORY	06/05/2009	5.0	\$ 7.3450	\$ 367,250
14926	SWPS	201103	MANDATORY	07/28/2009	5.0	\$ 6.7800	\$ 339,000
14997	SWPS	201103	MANDATORY	08/17/2009	5.0	\$ 6.7850	\$ 339,250
15129	SWPS	201103	MANDATORY	09/17/2009	5.0	\$ 6.9100	\$ 345,500
15158	SWPS	201103	DISCRETIONARY	09/25/2009	9.0	\$ 7.0690	\$ 636,210
15199	SWPS	201103	MANDATORY	10/13/2009	5.0	\$ 7.0100	\$ 350,500
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
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
12176	FUTS	201103	DISCRETIONARY	05/20/2010	5.0	\$ 5.2550	\$ 262,750
16133	SWPS	201103	MANDATORY	06/01/2010	9.0	\$ 5.2900	\$ 476,100
12178	FUTS	201103	DISCRETIONARY	06/02/2010	15.0	\$ 5.2700	\$ 790,500
16419	SWPS	201103	MANDATORY	07/30/2010	8.0	\$ 5.2150	\$ 417,200
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
16718	SWPS	201103	MANDATORY	10/22/2010	9.0	\$ 3.9550	\$ 355,950
12260	FUTS	201103	DISCRETIONARY	12/21/2010	13.0	\$ 4.1500	\$ 539,500
					319.0	\$	19,684,190

Transaction History							April-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
12041	FUTS	201104	DISCRETIONARY	10/15/2009	5.0	\$ 6.4200	\$ 321,000
12070	FUTS	201104	MANDATORY	11/12/2009	7.0	\$ 5.9300	\$ 415,100
15471	SWPS	201104	MANDATORY	12/23/2009	7.0	\$ 6.0150	\$ 421,050
12125	FUTS	201104	MANDATORY	01/13/2010	7.0	\$ 5.9900	\$ 419,300
12126	FUTS	201104	DISCRETIONARY	01/13/2010	1.0	\$ 5.9900	\$ 59,900
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
12184	FUTS	201104	DISCRETIONARY	06/16/2010	4.0	\$ 5.2550	\$ 210,200
12187	FUTS	201104	DISCRETIONARY	06/21/2010	4.0	\$ 5.1900	\$ 207,600
12189	FUTS	201104	DISCRETIONARY	06/22/2010	4.0	\$ 5.1850	\$ 207,400
16420	SWPS	201104	MANDATORY	07/30/2010	7.0	\$ 5.0250	\$ 351,750
12205	FUTS	201104	MANDATORY	08/26/2010	7.0	\$ 4.4100	\$ 308,700
12218	FUTS	201104	MANDATORY	09/28/2010	7.0	\$ 4.2700	\$ 298,900
16719	SWPS	201104	MANDATORY	10/22/2010	7.0	\$ 3.9300	\$ 275,100
12252	FUTS	201104	DISCRETIONARY	12/15/2010	3.0	\$ 4.2100	\$ 126,300
16931	SWPS	201104	DISCRETIONARY	12/17/2010	5.0	\$ 4.0100	\$ 200,500
12254	FUTS	201104	DISCRETIONARY	12/20/2010	9.0	\$ 4.1100	\$ 369,900
12259	FUTS	201104	DISCRETIONARY	12/21/2010	10.0	\$ 4.1550	\$ 415,500
					251.0		\$ 14,158,550

Transaction History							May-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
12001	FUTS	201105	MANDATORY	08/20/2009	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
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
15471	SWPS	201105	MANDATORY	12/23/2009	6.0	\$ 5.9900	\$ 359,400
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
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
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
16420	SWPS	201105	MANDATORY	07/30/2010	5.0	\$ 5.0350	\$ 251,750
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
16719	SWPS	201105	MANDATORY	10/22/2010	6.0	\$ 3.9750	\$ 238,500
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
					175.7		\$ 10,448,685

Transaction History							June-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14689	SWPS	201106	MANDATORY	06/05/2009	5.0	\$ 6.9200	\$ 346,000
11948	FUTS	201106	ACCELERATED	06/30/2009	10.0	\$ 6.6200	\$ 662,000
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
12002	FUTS	201106	MANDATORY	08/20/2009	3.0	\$ 6.3400	\$ 190,200
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
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
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
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
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
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
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
12248	FUTS	201106	MANDATORY	12/14/2010	2.0	\$ 4.3500	\$ 87,000
16931	SWPS	201106	DISCRETIONARY	12/17/2010	1.0	\$ 4.1500	\$ 41,500
12256	FUTS	201106	DISCRETIONARY	12/21/2010	5.0	\$ 4.2750	\$ 213,750
					118.1		\$ 6,992,935

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
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
12010	FUTS	201107	MANDATORY	08/26/2009	2.0	\$ 6.4600	\$ 129,200
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
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
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
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
16158	SWPS	201107	MANDATORY	06/08/2010	2.0	\$ 5.4350	\$ 108,700
12185	FUTS	201107	DISCRETIONARY	06/16/2010	1.0	\$ 5.3500	\$ 53,500
16416	SWPS	201107	MANDATORY	07/29/2010	2.0	\$ 5.0850	\$ 101,700
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
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
12248	FUTS	201107	MANDATORY	12/14/2010	1.0	\$ 4.4000	\$ 44,000
16931	SWPS	201107	DISCRETIONARY	12/17/2010	1.0	\$ 4.2000	\$ 42,000
12256	FUTS	201107	DISCRETIONARY	12/21/2010	5.0	\$ 4.3450	\$ 217,250
					96.3		\$ 5,665,870

Transaction History							August-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14992	SWPS	201108	ACCELERATED	08/14/2009	47.0	\$ 6.6150	\$ 3,109,050
12011	FUTS	201108	MANDATORY	08/26/2009	2.0	\$ 6.5200	\$ 130,400
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
12096	FUTS	201108	MANDATORY	12/09/2009	2.0	\$ 6.2600	\$ 125,200
15497	SWPS	201108	MANDATORY	01/05/2010	2.0	\$ 6.2950	\$ 125,900
12134	FUTS	201108	DISCRETIONARY	01/19/2010	2.0	\$ 6.1500	\$ 123,000
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
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
16158	SWPS	201108	MANDATORY	06/08/2010	2.0	\$ 5.4700	\$ 109,400
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
16931	SWPS	201108	DISCRETIONARY	12/17/2010	1.0	\$ 4.2400	\$ 42,400
12256	FUTS	201108	DISCRETIONARY	12/21/2010	5.0	\$ 4.3850	\$ 219,250
					89.0		\$ 5,418,900

Transaction History							September-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
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
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
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
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
12256	FUTS	201109	DISCRETIONARY	12/21/2010	5.0	\$ 4.4050	\$ 220,250
					70.2		\$ 4,354,150

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
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
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
15667	SWPS	201110	MANDATORY	02/08/2010	3.0	\$ 6.2500	\$ 187,500
12144	FUTS	201110	DISCRETIONARY	02/09/2010	2.0	\$ 6.1700	\$ 123,400
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
12172	FUTS	201110	MANDATORY	05/14/2010	3.0	\$ 5.6600	\$ 169,800
12173	FUTS	201110	DISCRETIONARY	05/14/2010	1.0	\$ 5.6600	\$ 56,600
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
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
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
12219	FUTS	201110	MANDATORY	10/22/2010	2.0	\$ 4.2370	\$ 84,740
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
					100.0		\$ 6,314,075

Transaction History							November-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15375	SWPS	201111	MANDATORY	11/20/2009	4.0	\$ 6.4800	\$ 259,200
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
15404	SWPS	201111	ACCELERATED	11/30/2009	65.0	\$ 6.7100	\$ 4,361,500
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
15668	SWPS	201111	MANDATORY	02/08/2010	7.0	\$ 6.4900	\$ 454,300
12146	FUTS	201111	DISCRETIONARY	02/17/2010	3.0	\$ 6.3400	\$ 190,200
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
12209	FUTS	201111	MANDATORY	08/27/2010	4.0	\$ 4.9400	\$ 197,600
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
12220	FUTS	201111	MANDATORY	10/22/2010	4.0	\$ 4.4890	\$ 179,560
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
					218.7		\$ 13,756,095

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
15491	SWPS	201112	ACCELERATED	12/30/2009	45.0	\$ 6.8800	\$ 3,096,000
12112	FUTS	201112	MANDATORY	01/05/2010	7.0	\$ 6.9300	\$ 485,100
15668	SWPS	201112	MANDATORY	02/08/2010	7.0	\$ 6.8000	\$ 476,000
12145	FUTS	201112	DISCRETIONARY	02/09/2010	2.0	\$ 6.7100	\$ 134,200
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
12209	FUTS	201112	MANDATORY	08/27/2010	4.0	\$ 5.2400	\$ 209,600
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
12220	FUTS	201112	MANDATORY	10/22/2010	4.0	\$ 4.8070	\$ 192,280
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
12257	FUTS	201112	DISCRETIONARY	12/21/2010	5.0	\$ 4.9150	\$ 245,750
					249.2		\$ 16,217,365

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
15517	SWPS	201201	ACCELERATED	01/07/2010	21.0	\$ 7.0950	\$ 1,489,950
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
15668	SWPS	201201	MANDATORY	02/08/2010	7.0	\$ 7.0000	\$ 490,000
12147	FUTS	201201	DISCRETIONARY	02/17/2010	2.0	\$ 6.8500	\$ 137,000
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
12209	FUTS	201201	MANDATORY	08/27/2010	4.0	\$ 5.4350	\$ 217,400
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
12222	FUTS	201201	MANDATORY	10/22/2010	4.0	\$ 4.9650	\$ 198,600
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
12257	FUTS	201201	DISCRETIONARY	12/21/2010	5.0	\$ 5.0740	\$ 253,700
					242.2		\$ 16,001,520

Transaction History							February-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
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
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
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
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
12209	FUTS	201202	MANDATORY	08/27/2010	4.0	\$ 5.3800	\$ 215,200
16621	SWPS	201202	MANDATORY	09/24/2010	4.0	\$ 5.2900	\$ 211,600
12222	FUTS	201202	MANDATORY	10/22/2010	4.0	\$ 4.9400	\$ 197,600
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
12253	FUTS	201202	DISCRETIONARY	12/17/2010	1.0	\$ 4.9750	\$ 49,750
16932	SWPS	201202	DISCRETIONARY	12/17/2010	1.0	\$ 4.9400	\$ 49,400
					215.2		\$ 13,688,615

Transaction History							March-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
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
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
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
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
12222	FUTS	201203	MANDATORY	10/22/2010	4.0	\$ 4.8170	\$ 192,680
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
					218.9		\$ 12,714,415

Transaction History							April-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15878	SWPS	201204	MANDATORY	04/06/2010	11.0	\$ 5.5400	\$ 609,400
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
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
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
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
12223	FUTS	201204	MANDATORY	10/22/2010	5.0	\$ 4.6200	\$ 231,000
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
					145.5	\$	7,961,175

Transaction History							May-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
12174	FUTS	201205	ACCELERATED	05/19/2010	25.0	\$ 5.5300	\$ 1,382,500
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
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
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
12223	FUTS	201205	MANDATORY	10/22/2010	4.0	\$ 4.6100	\$ 184,400
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
					109.5		\$ 5,972,700

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
16212	SWPS	201206	ACCELERATED	06/16/2010	15.0	\$ 5.5100	\$ 826,500
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
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
12227	FUTS	201206	MANDATORY	10/27/2010	3.0	\$ 4.8150	\$ 144,450
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
					76.0		\$ 4,097,475

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
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
12227	FUTS	201207	MANDATORY	10/27/2010	2.0	\$ 4.8600	\$ 97,200
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
					58.0		\$ 3,012,350

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
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
12227	FUTS	201208	MANDATORY	10/27/2010	2.0	\$ 4.9000	\$ 98,000
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
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
					52.0		\$ 2,672,450

Transaction History							September-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
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
12227	FUTS	201209	MANDATORY	10/27/2010	1.0	\$ 4.9200	\$ 49,200
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
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
					38.0		\$ 1,898,800

Transaction History							October-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12219	FUTS	201210	MANDATORY	10/22/2010	5.0	\$ 4.8600	\$ 243,000
12221	FUTS	201210	ACCELERATED	10/22/2010	27.0	\$ 4.8600	\$ 1,312,200
12226	FUTS	201210	ACCELERATED	10/27/2010	27.0	\$ 5.0100	\$ 1,352,700
					59.0		\$ 2,907,900

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
					109.0		\$ 5,718,450

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
16940	SWPS	201212	ACCELERATED	12/17/2010	20.0	\$ 5.3100	\$ 1,062,000
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
					122.0		\$ 6,540,600