

**RECONCILIATION MONTH SCHEDULES**

**Detail Schedule R 10 A N - Actual Spot Gas Purchases by Trade Day**

**March 2009**

**Direct Energy Regulated Services**

Nova Inventory Transfer Supplies

| DAY      | Yesterday (YD)        |                 | AECO YD       |                     | Same Day (SD) |                 |  |                 | AECO Daily    |             |
|----------|-----------------------|-----------------|---------------|---------------------|---------------|-----------------|--|-----------------|---------------|-------------|
|          | GJ's                  | Avg. Cost \$/GJ | Total Cost \$ | Daily Average \$/GJ | Fixed GJ's    | Avg. Cost \$/GJ | Index Related GJ's                     | Avg. Cost \$/GJ | Total Cost \$ | Index \$/GJ |
| <b>1</b> | 58,000                | 4.4479          | 257,980.00    | 4.4541              | 20,000        | 4.1900          | 80,000                                 | 4.1226          | 413,608.00    | 4.2120      |
| Trade:   | 0                     | 592593          | 0.00          | NIT                 | 0             |                 | 40,000                                 |                 | 164,804       |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_INDEX_E |                 |               |             |
|          | 0                     |                 | 0.00          |                     | 0             |                 | 40,000                                 |                 | 164,804       |             |
| Trade:   | 0                     | 592946          | 0.00          | NIT                 | 20,000        |                 | 0                                      |                 | 83,800        |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |                 |               |             |
|          | 0                     |                 | 0.00          |                     | 20,000        |                 | 0                                      |                 | 83,800        |             |
| Trade:   | 0                     | 592979          | 0.00          | NIT                 | 0             |                 | 40,000                                 |                 | 165,004       |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_INDEX_E |                 |               |             |
|          | 0                     |                 | 0.00          |                     | 0             |                 | 40,000                                 |                 | 165,004       |             |
| Trade:   | 10,000                | 593096          | 44,000.00     | NIT                 | 0             |                 | 0                                      |                 | 0             |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |                 |               |             |
|          | 10,000                |                 | 44,000.00     |                     | 0             |                 | 0                                      |                 | 0             |             |
| Trade:   | 10,000                | 593118          | 44,450.00     | NIT                 | 0             |                 | 0                                      |                 | 0             |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |                 |               |             |
|          | 10,000                |                 | 44,450.00     |                     | 0             |                 | 0                                      |                 | 0             |             |
| Trade:   | 10,000                | 593119          | 44,500.00     | NIT                 | 0             |                 | 0                                      |                 | 0             |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |                 |               |             |
|          | 10,000                |                 | 44,500.00     |                     | 0             |                 | 0                                      |                 | 0             |             |
| Trade:   | 10,000                | 593155          | 44,800.00     | NIT                 | 0             |                 | 0                                      |                 | 0             |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |                 |               |             |
|          | 10,000                |                 | 44,800.00     |                     | 0             |                 | 0                                      |                 | 0             |             |
| Trade:   | 5,000                 | 593212          | 22,300.00     | NIT                 | 0             |                 | 0                                      |                 | 0             |             |
| Book:    | <b>ABREG WR NORTH</b> |                 |               |                     |               |                 | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |                 |               |             |

|        |                       |        |           |            |        |        |  |        |        |            |
|--------|-----------------------|--------|-----------|------------|--------|--------|--|--------|--------|------------|
|        | 5,000                 |        | 22,300.00 |            | 0      |        | 0                                      |        | 0      |            |
| Trade: | 3,000                 | 593241 | 13,380.00 | NIT        | 0      |        | 0                                      |        | 0      |            |
|        |                       |        |           |            |        |        | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 3,000                 |        | 13,380.00 |            | 0      |        | 0                                      |        | 0      |            |
| Trade: | 5,000                 | 593262 | 22,300.00 | NIT        | 0      |        | 0                                      |        | 0      |            |
|        |                       |        |           |            |        |        | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 5,000                 |        | 22,300.00 |            | 0      |        | 0                                      |        | 0      |            |
| Trade: | 5,000                 | 593276 | 22,250.00 | NIT        | 0      |        | 0                                      |        | 0      |            |
|        |                       |        |           |            |        |        | MAR-01-20099_MAR-02-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 5,000                 |        | 22,250.00 |            | 0      |        | 0                                      |        | 0      |            |
|        | <b>2</b>              | 30,000 | 4.4892    | 134,675.50 | 4.5278 | 83,000 | 4.4285                                 | 71,500 | 4.4423 | 685,189.05 |
|        |                       |        |           |            |        |        |  |        |        | 4.4367     |
| Trade: | 0                     | 593301 | 0.00      | NIT        | 0      |        | 6,000                                  |        | 26,635 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_INDEX_E |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 0      |        | 6,000                                  |        | 26,635 |            |
| Trade: | 0                     | 593304 | 0.00      | NIT        | 0      |        | 14,000                                 |        | 62,149 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_INDEX_E |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 0      |        | 14,000                                 |        | 62,149 |            |
| Trade: | 0                     | 593323 | 0.00      | NIT        | 5,000  |        | 0                                      |        | 22,050 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 5,000  |        | 0                                      |        | 22,050 |            |
| Trade: | 0                     | 593377 | 0.00      | NIT        | 10,000 |        | 0                                      |        | 44,400 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 10,000 |        | 0                                      |        | 44,400 |            |
| Trade: | 0                     | 593382 | 0.00      | NIT        | 10,000 |        | 0                                      |        | 44,350 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 10,000 |        | 0                                      |        | 44,350 |            |
| Trade: | 0                     | 593383 | 0.00      | NIT        | 0      |        | 1,500                                  |        | 6,655  |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_INDEX_E |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 0      |        | 1,500                                  |        | 6,655  |            |
| Trade: | 0                     | 593390 | 0.00      | NIT        | 5,000  |        | 0                                      |        | 22,225 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 5,000  |        | 0                                      |        | 22,225 |            |
| Trade: | 0                     | 593411 | 0.00      | NIT        | 10,000 |        | 0                                      |        | 44,200 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 10,000 |        | 0                                      |        | 44,200 |            |
| Trade: | 0                     | 593424 | 0.00      | NIT        | 1,700  |        | 0                                      |        | 7,446  |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 1,700  |        | 0                                      |        | 7,446  |            |
| Trade: | 0                     | 593425 | 0.00      | NIT        | 3,300  |        | 0                                      |        | 14,454 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 3,300  |        | 0                                      |        | 14,454 |            |
| Trade: | 0                     | 593512 | 0.00      | NIT        | 0      |        | 20,000                                 |        | 88,784 |            |
|        |                       |        |           |            |        |        | MAR-02-20099_MAR-03-20099_AECO_INDEX_E |        |        |            |
| Book:  | <b>ABREG WR NORTH</b> |        |           |            |        |        |  |        |        |            |
|        | 0                     |        | 0.00      |            | 0      |        | 20,000                                 |        | 88,784 |            |

|          |                       |        |           |        |        |  |         |         |            |        |
|----------|-----------------------|--------|-----------|--------|--------|--|---------|---------|------------|--------|
| Trade:   | 0                     | 593524 | 0.00      | NIT    | 0      | 30,000                                 |         | 133,401 |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 0      | 30,000                                 |         | 133,401 |            |        |
| Trade:   | 0                     | 593542 | 0.00      | NIT    | 5,000  | 0                                      |         | 22,150  |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 5,000  | 0                                      |         | 22,150  |            |        |
| Trade:   | 0                     | 593558 | 0.00      | NIT    | 3,000  | 0                                      |         | 13,290  |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 3,000  | 0                                      |         | 13,290  |            |        |
| Trade:   | 0                     | 593567 | 0.00      | NIT    | 10,000 | 0                                      |         | 44,400  |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 10,000 | 0                                      |         | 44,400  |            |        |
| Trade:   | 0                     | 593594 | 0.00      | NIT    | 20,000 | 0                                      |         | 88,600  |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 20,000 | 0                                      |         | 88,600  |            |        |
| Trade:   | 5,000                 | 593740 | 22,775.00 | NIT    | 0      | 0                                      |         | 0       |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 5,000                 |        | 22,775.00 |        | 0      | 0                                      |         | 0       |            |        |
| Trade:   | 5,000                 | 593742 | 22,750.00 | NIT    | 0      | 0                                      |         | 0       |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 5,000                 |        | 22,750.00 |        | 0      | 0                                      |         | 0       |            |        |
| Trade:   | 5,000                 | 593765 | 22,600.00 | NIT    | 0      | 0                                      |         | 0       |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_FIXED_B |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 5,000                 |        | 22,600.00 |        | 0      | 0                                      |         | 0       |            |        |
| Trade:   | 15,000                | 593869 | 66,550.50 | NIT    | 0      | 0                                      |         | 0       |            |        |
|          |                       |        |           |        |        | MAR-02-20099_MAR-03-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 15,000                |        | 66,550.50 |        | 0      | 0                                      |         | 0       |            |        |
| <b>3</b> | 20,000                | 4.5161 | 90,322.00 | 4.3819 | 0      | 0.0000                                 | 85,000  | 4.5217  | 384,343.50 | 4.5161 |
| Trade:   | 0                     | 593816 | 0.00      | NIT    | 0      | 50,000                                 |         | 226,180 |            |        |
|          |                       |        |           |        |        | MAR-03-20099_MAR-04-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 0      | 50,000                                 |         | 226,180 |            |        |
| Trade:   | 0                     | 593821 | 0.00      | NIT    | 0      | 20,000                                 |         | 90,422  |            |        |
|          |                       |        |           |        |        | MAR-03-20099_MAR-04-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 0      | 20,000                                 |         | 90,422  |            |        |
| Trade:   | 0                     | 593850 | 0.00      | NIT    | 0      | 15,000                                 |         | 67,742  |            |        |
|          |                       |        |           |        |        | MAR-03-20099_MAR-04-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 0      | 15,000                                 |         | 67,742  |            |        |
| Trade:   | 20,000                | 594568 | 90,322.00 | NIT    | 0      | 0                                      |         | 0       |            |        |
|          |                       |        |           |        |        | MAR-03-20099_MAR-04-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 20,000                |        | 90,322.00 |        | 0      | 0                                      |         | 0       |            |        |
| <b>4</b> | 0                     | 0.0000 | 0.00      | 4.3896 | 20,000 | 4.3850                                 | 132,500 | 4.3786  | 667,867.00 | 4.3756 |
| Trade:   | 0                     | 594549 | 0.00      | NIT    | 0      | 40,000                                 |         | 175,224 |            |        |
|          |                       |        |           |        |        | MAR-04-20099_MAR-05-20099_AECO_INDEX_E |         |         |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |           |        |        |  |         |         |            |        |
|          | 0                     |        | 0.00      |        | 0      | 40,000                                 |         | 175,224 |            |        |

|          |                       |        |             |        |        |              |              |              |              |        |
|----------|-----------------------|--------|-------------|--------|--------|--------------|--------------|--------------|--------------|--------|
| Trade:   | 0                     | 594575 | 0.00        | NIT    | 20,000 |              | 0            |              | 87,700       |        |
|          |                       |        |             |        |        | MAR-04-20099 | MAR-05-20099 | AECO_FIXED_B |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 20,000 |              | 0            |              | 87,700       |        |
| Trade:   | 0                     | 594595 | 0.00        | NIT    | 0      |              | 40,000       |              | 175,024      |        |
|          |                       |        |             |        |        | MAR-04-20099 | MAR-05-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 40,000       |              | 175,024      |        |
| Trade:   | 0                     | 594600 | 0.00        | NIT    | 0      |              | 40,000       |              | 175,224      |        |
|          |                       |        |             |        |        | MAR-04-20099 | MAR-05-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 40,000       |              | 175,224      |        |
| Trade:   | 0                     | 594606 | 0.00        | NIT    | 0      |              | 12,500       |              | 54,695       |        |
|          |                       |        |             |        |        | MAR-04-20099 | MAR-05-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 12,500       |              | 54,695       |        |
| <b>5</b> | (10,000)              | 4.1470 | (41,470.00) | 4.1263 | 10,000 | 4.4400       | 105,000      | 4.4058       | 507,004.50   | 4.4029 |
| Trade:   | 0                     | 595067 | 0.00        | NIT    | 0      |              | 5,000        |              | 22,015       |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 5,000        |              | 22,015       |        |
| Trade:   | 0                     | 595069 | 0.00        | NIT    | 0      |              | 10,000       |              | 44,029       |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 10,000       |              | 44,029       |        |
| Trade:   | 0                     | 595076 | 0.00        | NIT    | 0      |              | 40,000       |              | 176,216      |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 40,000       |              | 176,216      |        |
| Trade:   | 0                     | 595077 | 0.00        | NIT    | 0      |              | 40,000       |              | 176,316      |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 40,000       |              | 176,316      |        |
| Trade:   | 0                     | 595080 | 0.00        | NIT    | 10,000 |              | 0            |              | 44,400       |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_FIXED_B |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 10,000 |              | 0            |              | 44,400       |        |
| Trade:   | 0                     | 595086 | 0.00        | NIT    | 0      |              | 10,000       |              | 44,029       |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_INDEX_F |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 10,000       |              | 44,029       |        |
| Trade:   | (5,000)               | 595550 | (20,750.00) | NIT    | 0      |              | 0            |              | 0            |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_FIXED_S |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | (5,000)               |        | (20,750.00) |        | 0      |              | 0            |              | 0            |        |
| Trade:   | (4,000)               | 595559 | (16,640.00) | NIT    | 0      |              | 0            |              | 0            |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_FIXED_S |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | (4,000)               |        | (16,640.00) |        | 0      |              | 0            |              | 0            |        |
| Trade:   | (1,000)               | 595628 | (4,080.00)  | NIT    | 0      |              | 0            |              | 0            |        |
|          |                       |        |             |        |        | MAR-05-20099 | MAR-06-20099 | AECO_FIXED_S |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | (1,000)               |        | (4,080.00)  |        | 0      |              | 0            |              | 0            |        |
| <b>6</b> | 0                     | 0.0000 | 0.00        | 3.9780 | 75,000 | 4.1100       | 385,000      | 4.0215       | 1,856,534.20 | 4.0948 |
| Trade:   | 0                     | 595179 | 0.00        | NIT    | 0      |              | 130,000      |              | 508,292      |        |
|          |                       |        |             |        |        | MAR-06-20099 | APR-01-20099 | AECO_INDEX_B |              |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |              |              |              |              |        |
|          | 0                     |        | 0.00        |        | 0      |              | 130,000      |              | 508,292      |        |

|          |                       |        |             |        |        |        |  |        |            |        |
|----------|-----------------------|--------|-------------|--------|--------|--------|--|--------|------------|--------|
| Trade:   | 0                     | 595556 | 0.00        | NIT    | 0      |        | 120,000                                |        | 489,408    |        |
|          |                       |        |             |        |        |        | MAR-06-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 120,000                                |        | 489,408    |        |
| Trade:   | 0                     | 595589 | 0.00        | NIT    | 0      |        | 15,000                                 |        | 61,176     |        |
|          |                       |        |             |        |        |        | MAR-06-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 15,000                                 |        | 61,176     |        |
| Trade:   | 0                     | 595593 | 0.00        | NIT    | 75,000 |        | 0                                      |        | 308,250    |        |
|          |                       |        |             |        |        |        | MAR-06-20099_MAR-09-20099_AECO_FIXED_B |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 75,000 |        | 0                                      |        | 308,250    |        |
| Trade:   | 0                     | 595599 | 0.00        | NIT    | 0      |        | 120,000                                |        | 489,408    |        |
|          |                       |        |             |        |        |        | MAR-06-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 120,000                                |        | 489,408    |        |
| <b>7</b> | 0                     | 0.0000 | 0.00        | 3.9086 | 0      | 0.0000 | 20,000                                 | 3.9747 | 79,493.00  | 3.9333 |
| Trade:   | 0                     | 595575 | 0.00        | NIT    | 0      |        | 20,000                                 |        | 79,493     |        |
|          |                       |        |             |        |        |        | MAR-07-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 20,000                                 |        | 79,493     |        |
| <b>8</b> | (10,000)              | 4.0160 | (40,160.00) | 4.0732 | 20,000 | 3.9700 | 50,000                                 | 4.0170 | 280,250.00 | 4.0160 |
| Trade:   | 0                     | 595508 | 0.00        | NIT    | 0      |        | 20,000                                 |        | 80,370     |        |
|          |                       |        |             |        |        |        | MAR-08-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 20,000                                 |        | 80,370     |        |
| Trade:   | 0                     | 595993 | 0.00        | NIT    | 10,000 |        | 0                                      |        | 39,900     |        |
|          |                       |        |             |        |        |        | MAR-08-20099_MAR-09-20099_AECO_FIXED_B |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 10,000 |        | 0                                      |        | 39,900     |        |
| Trade:   | 0                     | 596002 | 0.00        | NIT    | 0      |        | 30,000                                 |        | 120,480    |        |
|          |                       |        |             |        |        |        | MAR-08-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 30,000                                 |        | 120,480    |        |
| Trade:   | 0                     | 596007 | 0.00        | NIT    | 10,000 |        | 0                                      |        | 39,500     |        |
|          |                       |        |             |        |        |        | MAR-08-20099_MAR-09-20099_AECO_FIXED_B |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 10,000 |        | 0                                      |        | 39,500     |        |
| Trade:   | (10,000)              | 596248 | (40,160.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|          |                       |        |             |        |        |        | MAR-08-20099_MAR-09-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | (10,000)              |        | (40,160.00) |        | 0      |        | 0                                      |        | 0          |        |
| <b>9</b> | (18,000)              | 4.0753 | (73,356.00) | 4.1185 | 30,000 | 4.0800 | 81,700                                 | 4.0917 | 456,691.40 | 4.0870 |
| Trade:   | 0                     | 596155 | 0.00        | NIT    | 0      |        | 20,000                                 |        | 81,840     |        |
|          |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 20,000                                 |        | 81,840     |        |
| Trade:   | 0                     | 596231 | 0.00        | NIT    | 0      |        | 10,000                                 |        | 40,895     |        |
|          |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 10,000                                 |        | 40,895     |        |
| Trade:   | 0                     | 596261 | 0.00        | NIT    | 0      |        | 11,700                                 |        | 47,876     |        |
|          |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_INDEX_F |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|          | 0                     |        | 0.00        |        | 0      |        | 11,700                                 |        | 47,876     |        |
| Trade:   | 0                     | 596275 | 0.00        | NIT    | 30,000 |        | 0                                      |        | 122,400    |        |
|          |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_B |        |            |        |
| Book:    | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |

|           |                       |        |             |        |        |        |  |        |            |        |
|-----------|-----------------------|--------|-------------|--------|--------|--------|--|--------|------------|--------|
|           | 0                     |        | 0.00        |        | 30,000 |        | 0                                      |        | 122,400    |        |
| Trade:    | 0                     | 596282 | 0.00        | NIT    | 0      |        | 40,000                                 |        | 163,680    |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_INDEX_E |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000                                 |        | 163,680    |        |
| Trade:    | (2,000)               | 596606 | (8,140.00)  | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (2,000)               |        | (8,140.00)  |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (2,600)               | 596608 | (10,608.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (2,600)               |        | (10,608.00) |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (5,500)               | 596610 | (22,440.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (5,500)               |        | (22,440.00) |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (2,300)               | 596624 | (9,361.00)  | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (2,300)               |        | (9,361.00)  |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (1,500)               | 596648 | (6,120.00)  | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (1,500)               |        | (6,120.00)  |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (2,000)               | 596673 | (8,140.00)  | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (2,000)               |        | (8,140.00)  |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (2,100)               | 596675 | (8,547.00)  | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-09-20099_MAR-10-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (2,100)               |        | (8,547.00)  |        | 0      |        | 0                                      |        | 0          |        |
| <b>10</b> | (6,000)               | 4.1200 | (24,720.00) | 4.2642 | 20,000 | 4.0800 | 30,000                                 | 4.1250 | 205,350.00 | 4.1200 |
| Trade:    | 0                     | 596729 | 0.00        | NIT    | 20,000 |        | 0                                      |        | 81,600     |        |
|           |                       |        |             |        |        |        | MAR-10-20099_MAR-11-20099_AECO_FIXED_B |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 20,000 |        | 0                                      |        | 81,600     |        |
| Trade:    | 0                     | 596730 | 0.00        | NIT    | 0      |        | 30,000                                 |        | 123,750    |        |
|           |                       |        |             |        |        |        | MAR-10-20099_MAR-11-20099_AECO_INDEX_E |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 30,000                                 |        | 123,750    |        |
| Trade:    | (6,000)               | 597180 | (24,720.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-10-20099_MAR-11-20099_AECO_INDEX_E |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (6,000)               |        | (24,720.00) |        | 0      |        | 0                                      |        | 0          |        |
| <b>11</b> | 0                     | 0.0000 | 0.00        | 3.9263 | 30,000 | 4.2000 | 50,000                                 | 4.3112 | 341,560.00 | 4.3102 |
| Trade:    | 0                     | 597195 | 0.00        | NIT    | 0      |        | 40,000                                 |        | 172,408    |        |
|           |                       |        |             |        |        |        | MAR-11-20099_MAR-12-20099_AECO_INDEX_E |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000                                 |        | 172,408    |        |
| Trade:    | 0                     | 597202 | 0.00        | NIT    | 30,000 |        | 0                                      |        | 126,000    |        |
|           |                       |        |             |        |        |        | MAR-11-20099_MAR-12-20099_AECO_FIXED_B |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 30,000 |        | 0                                      |        | 126,000    |        |
| Trade:    | 0                     | 597245 | 0.00        | NIT    | 0      |        | 7,000                                  |        | 30,206     |        |
|           |                       |        |             |        |        |        | MAR-11-20099_MAR-12-20099_AECO_INDEX_E |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 7,000                                  |        | 30,206     |        |

|           |                       |        |             |        |        |        |  |        |            |        |
|-----------|-----------------------|--------|-------------|--------|--------|--------|--|--------|------------|--------|
| Trade:    | 0                     | 597250 | 0.00        | NIT    | 0      |        | 3,000                                  |        | 12,946     |        |
|           |                       |        |             |        |        |        | MAR-11-20099_MAR-12-20099_AECO_INDEX_F |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 3,000                                  |        | 12,946     |        |
| <b>12</b> | (10,000)              | 3.8750 | (38,750.00) | 3.8947 | 40,000 | 3.9100 | 80,000                                 | 3.9275 | 470,600.00 | 3.9275 |
| Trade:    | 0                     | 597705 | 0.00        | NIT    | 40,000 |        | 0                                      |        | 156,400    |        |
|           |                       |        |             |        |        |        | MAR-12-20099_MAR-13-20099_AECO_FIXED_B |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 40,000 |        | 0                                      |        | 156,400    |        |
| Trade:    | 0                     | 597708 | 0.00        | NIT    | 0      |        | 30,000                                 |        | 117,825    |        |
|           |                       |        |             |        |        |        | MAR-12-20099_MAR-13-20099_AECO_INDEX_F |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 30,000                                 |        | 117,825    |        |
| Trade:    | 0                     | 597793 | 0.00        | NIT    | 0      |        | 50,000                                 |        | 196,375    |        |
|           |                       |        |             |        |        |        | MAR-12-20099_MAR-13-20099_AECO_INDEX_F |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 50,000                                 |        | 196,375    |        |
| Trade:    | (5,000)               | 598200 | (19,500.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-12-20099_MAR-13-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (5,000)               |        | (19,500.00) |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (5,000)               | 598220 | (19,250.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-12-20099_MAR-13-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (5,000)               |        | (19,250.00) |        | 0      |        | 0                                      |        | 0          |        |
| <b>13</b> | (23,000)              | 3.6783 | (84,600.00) | 3.6669 | 0      | 0.0000 | 240,000                                | 3.8911 | 933,864.00 | 3.9164 |
| Trade:    | 0                     | 598347 | 0.00        | NIT    | 0      |        | 90,000                                 |        | 350,199    |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-16-20099_AECO_INDEX_F |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 90,000                                 |        | 350,199    |        |
| Trade:    | 0                     | 598363 | 0.00        | NIT    | 0      |        | 30,000                                 |        | 116,733    |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-16-20099_AECO_INDEX_F |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 30,000                                 |        | 116,733    |        |
| Trade:    | 0                     | 598370 | 0.00        | NIT    | 0      |        | 120,000                                |        | 466,932    |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-16-20099_AECO_INDEX_F |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 120,000                                |        | 466,932    |        |
| Trade:    | (10,000)              | 598597 | (36,400.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-14-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (10,000)              |        | (36,400.00) |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (3,000)               | 598598 | (10,950.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-14-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (3,000)               |        | (10,950.00) |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (5,000)               | 598600 | (18,250.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-14-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (5,000)               |        | (18,250.00) |        | 0      |        | 0                                      |        | 0          |        |
| Trade:    | (5,000)               | 598601 | (19,000.00) | NIT    | 0      |        | 0                                      |        | 0          |        |
|           |                       |        |             |        |        |        | MAR-13-20099_MAR-14-20099_AECO_FIXED_S |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |
|           | (5,000)               |        | (19,000.00) |        | 0      |        | 0                                      |        | 0          |        |
| <b>14</b> | 0                     | 0.0000 | 0.00        | 3.8131 | 60,000 | 3.8700 | (15,000)                               | 3.5916 | 178,326.00 | 3.6916 |
| Trade:    | 0                     | 598355 | 0.00        | NIT    | 60,000 |        | 0                                      |        | 232,200    |        |
|           |                       |        |             |        |        |        | MAR-14-20099_MAR-16-20099_AECO_FIXED_B |        |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |  |        |            |        |

|           |                       |        |           |        |        |        |          |        |            |        |
|-----------|-----------------------|--------|-----------|--------|--------|--------|----------|--------|------------|--------|
|           | 0                     |        | 0.00      |        | 60,000 |        | 0        |        | 232,200    |        |
| Trade:    | 0                     | 598587 | 0.00      | NIT    | 0      |        | (5,000)  |        | (17,958)   |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 0      |        | (5,000)  |        | (17,958)   |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598591 | 0.00      | NIT    | 0      |        | (10,000) |        | (35,916)   |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 0      |        | (10,000) |        | (35,916)   |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| <b>15</b> | 15,000                | 3.7538 | 56,307.50 | 3.7469 | 60,000 | 3.8608 | 5,000    | 3.8115 | 250,707.50 | 3.8015 |
| Trade:    | 0                     | 598605 | 0.00      | NIT    | 0      |        | 5,000    |        | 19,058     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 0      |        | 5,000    |        | 19,058     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598606 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,050     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,050     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598607 | 0.00      | NIT    | 10,000 |        | 0        |        | 37,800     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 10,000 |        | 0        |        | 37,800     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598608 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,450     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,450     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598609 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,475     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,475     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598610 | 0.00      | NIT    | 3,000  |        | 0        |        | 11,580     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 3,000  |        | 0        |        | 11,580     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598611 | 0.00      | NIT    | 2,000  |        | 0        |        | 7,720      |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 2,000  |        | 0        |        | 7,720      |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598612 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,300     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,300     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598613 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,425     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,425     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598614 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,300     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,300     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598615 | 0.00      | NIT    | 10,000 |        | 0        |        | 39,100     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 10,000 |        | 0        |        | 39,100     |        |
|           |                       |        |           |        |        |        |          |        |            |        |
| Trade:    | 0                     | 598616 | 0.00      | NIT    | 5,000  |        | 0        |        | 19,450     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |           |        |        |        |          |        |            |        |
|           | 0                     |        | 0.00      |        | 5,000  |        | 0        |        | 19,450     |        |

|           |                       |        |             |        |        |        |         |  |            |        |
|-----------|-----------------------|--------|-------------|--------|--------|--------|---------|--|------------|--------|
| Trade:    | 2,000                 | 598632 | 7,560.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,000                 |        | 7,560.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 300                   | 598677 | 1,128.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 300                   |        | 1,128.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 2,200                 | 598678 | 8,272.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,200                 |        | 8,272.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 2,000                 | 598692 | 7,520.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,000                 |        | 7,520.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 2,000                 | 598696 | 7,520.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,000                 |        | 7,520.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 2,000                 | 598705 | 7,490.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,000                 |        | 7,490.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 2,000                 | 598709 | 7,480.00    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,000                 |        | 7,480.00    |        | 0      | 0      | 0       |  |            |        |
| Trade:    | 2,500                 | 598713 | 9,337.50    | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-15-20099_MAR-16-20099_AECO_FIXED_B |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 2,500                 |        | 9,337.50    |        | 0      | 0      | 0       |  |            |        |
| <b>16</b> | (23,000)              | 3.7390 | (85,997.00) | 3.7461 | 0      | 0.0000 | 97,000  | 3.7390                                 | 362,683.00 | 3.7390 |
| Trade:    | 0                     | 598684 | 0.00        | NIT    | 0      | 50,000 | 186,950 |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-16-20099_MAR-17-20099_AECO_INDEX_F |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 0                     |        | 0.00        |        | 0      | 50,000 | 186,950 |  |            |        |
| Trade:    | 0                     | 598967 | 0.00        | NIT    | 0      | 27,000 | 100,953 |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-16-20099_MAR-17-20099_AECO_INDEX_F |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 0                     |        | 0.00        |        | 0      | 27,000 | 100,953 |  |            |        |
| Trade:    | 0                     | 598973 | 0.00        | NIT    | 0      | 20,000 | 74,780  |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-16-20099_MAR-17-20099_AECO_INDEX_F |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 0                     |        | 0.00        |        | 0      | 20,000 | 74,780  |  |            |        |
| Trade:    | (23,000)              | 599183 | (85,997.00) | NIT    | 0      | 0      | 0       |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-16-20099_MAR-17-20099_AECO_INDEX_F |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | (23,000)              |        | (85,997.00) |        | 0      | 0      | 0       |  |            |        |
| <b>17</b> | (20,000)              | 3.7553 | (75,106.00) | 3.7143 | 30,000 | 3.7300 | 110,000 | 3.7553                                 | 524,983.00 | 3.7553 |
| Trade:    | 0                     | 599376 | 0.00        | NIT    | 0      | 40,000 | 150,212 |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-17-20099_MAR-18-20099_AECO_INDEX_F |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 0                     |        | 0.00        |        | 0      | 40,000 | 150,212 |  |            |        |
| Trade:    | 0                     | 599382 | 0.00        | NIT    | 0      | 40,000 | 150,212 |  |            |        |
|           |                       |        |             |        |        |        |         | MAR-17-20099_MAR-18-20099_AECO_INDEX_F |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |            |        |
|           | 0                     |        | 0.00        |        | 0      | 40,000 | 150,212 |  |            |        |

|           |                       |        |             |        |        |        |         |  |              |        |
|-----------|-----------------------|--------|-------------|--------|--------|--------|---------|--|--------------|--------|
| Trade:    | 0                     | 599385 | 0.00        | NIT    | 30,000 |        | 0       |  | 111,900      |        |
|           |                       |        |             |        |        |        |         | MAR-17-20099_MAR-18-20099_AECO_FIXED_B |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 30,000 |        | 0       |  | 111,900      |        |
| Trade:    | 0                     | 599388 | 0.00        | NIT    | 0      |        | 10,000  |  | 37,553       |        |
|           |                       |        |             |        |        |        |         | MAR-17-20099_MAR-18-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 10,000  |  | 37,553       |        |
| Trade:    | 0                     | 599389 | 0.00        | NIT    | 0      |        | 20,000  |  | 75,106       |        |
|           |                       |        |             |        |        |        |         | MAR-17-20099_MAR-18-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 20,000  |  | 75,106       |        |
| Trade:    | (20,000)              | 599561 | (75,106.00) | NIT    | 0      |        | 0       |  | 0            |        |
|           |                       |        |             |        |        |        |         | MAR-17-20099_MAR-18-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | (20,000)              |        | (75,106.00) |        | 0      |        | 0       |  | 0            |        |
| <b>18</b> | 0                     | 0.0000 | 0.00        | 3.5583 | 40,000 | 3.7300 | 120,000 | 3.7121                                 | 594,652.00   | 3.7096 |
| Trade:    | 0                     | 599635 | 0.00        | NIT    | 0      |        | 40,000  |  | 148,584      |        |
|           |                       |        |             |        |        |        |         | MAR-18-20099_MAR-19-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000  |  | 148,584      |        |
| Trade:    | 0                     | 599638 | 0.00        | NIT    | 0      |        | 40,000  |  | 148,484      |        |
|           |                       |        |             |        |        |        |         | MAR-18-20099_MAR-19-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000  |  | 148,484      |        |
| Trade:    | 0                     | 599643 | 0.00        | NIT    | 0      |        | 40,000  |  | 148,384      |        |
|           |                       |        |             |        |        |        |         | MAR-18-20099_MAR-19-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000  |  | 148,384      |        |
| Trade:    | 0                     | 599708 | 0.00        | NIT    | 40,000 |        | 0       |  | 149,200      |        |
|           |                       |        |             |        |        |        |         | MAR-18-20099_MAR-19-20099_AECO_FIXED_B |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 40,000 |        | 0       |  | 149,200      |        |
| <b>19</b> | 18,000                | 3.7229 | 67,013.00   | 3.9663 | 0      | 0.0000 | 63,000  | 3.5661                                 | 224,663.90   | 3.5653 |
| Trade:    | 0                     | 599968 | 0.00        | NIT    | 0      |        | 10,000  |  | 35,603       |        |
|           |                       |        |             |        |        |        |         | MAR-19-20099_MAR-20-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 10,000  |  | 35,603       |        |
| Trade:    | 0                     | 600247 | 0.00        | NIT    | 0      |        | 13,000  |  | 46,349       |        |
|           |                       |        |             |        |        |        |         | MAR-19-20099_MAR-20-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 13,000  |  | 46,349       |        |
| Trade:    | 0                     | 600250 | 0.00        | NIT    | 0      |        | 40,000  |  | 142,712      |        |
|           |                       |        |             |        |        |        |         | MAR-19-20099_MAR-20-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000  |  | 142,712      |        |
| Trade:    | 8,000                 | 600531 | 31,360.00   | NIT    | 0      |        | 0       |  | 0            |        |
|           |                       |        |             |        |        |        |         | MAR-19-20099_MAR-20-20099_AECO_FIXED_B |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 8,000                 |        | 31,360.00   |        | 0      |        | 0       |  | 0            |        |
| Trade:    | 10,000                | 600856 | 35,653.00   | NIT    | 0      |        | 0       |  | 0            |        |
|           |                       |        |             |        |        |        |         | MAR-19-20099_MAR-20-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |
|           | 10,000                |        | 35,653.00   |        | 0      |        | 0       |  | 0            |        |
| <b>20</b> | 6,000                 | 4.0134 | 24,080.40   | 4.0563 | 90,000 | 3.9300 | 180,000 | 3.9783                                 | 1,069,794.00 | 4.0134 |
| Trade:    | 0                     | 600824 | 0.00        | NIT    | 0      |        | 90,000  |  | 358,047      |        |
|           |                       |        |             |        |        |        |         | MAR-20-20099_MAR-23-20099_AECO_INDEX_F |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        |         |  |              |        |

|        |  |          |             |             |        |        |        |   |         |            |        |
|--------|--|----------|-------------|-------------|--------|--------|--------|---|---------|------------|--------|
|        | 0                                      |          | 0.00        |             | 0      | 90,000 |        |   | 358,047 |            |        |
| Trade: | 0                                      | 600839   | 0.00        | NIT         | 0      | 90,000 |        |   | 358,047 |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 0      | 90,000 |        |   | 358,047 |            |        |
|        | MAR-20-20099_MAR-23-20099_AECO_INDEX_E |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 600869   | 0.00        | NIT         | 90,000 | 0      |        |   | 353,700 |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 90,000 | 0      |        |   | 353,700 |            |        |
|        | MAR-20-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 6,000                                  | 601076   | 24,080.40   | NIT         | 0      | 0      |        |   | 0       |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 6,000                                  |          | 24,080.40   |             | 0      | 0      |        |   | 0       |            |        |
|        | 21                                     | (21,000) | 4.1046      | (86,196.60) | 4.0672 | 27,000 | 4.1000 | 0 | 0.0000  | 110,700.00 | 4.1046 |
| Trade: | 0                                      | 601077   | 0.00        | NIT         | 17,000 | 0      |        |   | 69,700  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 17,000 | 0      |        |   | 69,700  |            |        |
|        | MAR-21-20099_MAR-22-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601078   | 0.00        | NIT         | 5,000  | 0      |        |   | 20,500  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 5,000  | 0      |        |   | 20,500  |            |        |
|        | MAR-21-20099_MAR-22-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601079   | 0.00        | NIT         | 5,000  | 0      |        |   | 20,500  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 5,000  | 0      |        |   | 20,500  |            |        |
|        | MAR-21-20099_MAR-22-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | (21,000)                               | 601080   | (86,196.60) | NIT         | 0      | 0      |        |   | 0       |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | (21,000)                               |          | (86,196.60) |             | 0      | 0      |        |   | 0       |            |        |
|        | 22                                     | (22,000) | 4.1048      | (90,305.60) | 4.1146 | 55,000 | 4.1000 | 0 | 0.0000  | 225,500.00 | 4.1048 |
| Trade: | 0                                      | 601091   | 0.00        | NIT         | 10,000 | 0      |        |   | 41,000  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 10,000 | 0      |        |   | 41,000  |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601092   | 0.00        | NIT         | 10,000 | 0      |        |   | 41,000  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 10,000 | 0      |        |   | 41,000  |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601093   | 0.00        | NIT         | 10,000 | 0      |        |   | 41,000  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 10,000 | 0      |        |   | 41,000  |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601094   | 0.00        | NIT         | 10,000 | 0      |        |   | 41,000  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 10,000 | 0      |        |   | 41,000  |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601096   | 0.00        | NIT         | 5,000  | 0      |        |   | 20,500  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 5,000  | 0      |        |   | 20,500  |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | 0                                      | 601100   | 0.00        | NIT         | 10,000 | 0      |        |   | 41,000  |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | 0                                      |          | 0.00        |             | 10,000 | 0      |        |   | 41,000  |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_FIXED_B |          |             |             |        |        |        |   |         |            |        |
| Trade: | (22,000)                               | 601140   | (90,305.60) | NIT         | 0      | 0      |        |   | 0       |            |        |
| Book:  | ABREG WR NORTH                         |          |             |             |        |        |        |   |         |            |        |
|        | (22,000)                               |          | (90,305.60) |             | 0      | 0      |        |   | 0       |            |        |
|        | MAR-22-20099_MAR-23-20099_AECO_INDEX_E |          |             |             |        |        |        |   |         |            |        |

|           |                       |        |             |        |        |        |  |        |            |        |
|-----------|-----------------------|--------|-------------|--------|--------|--------|--|--------|------------|--------|
| <b>23</b> | (18,000)              | 4.1212 | (74,181.60) | 4.1132 | 0      | 0.0000 | 80,000                                 | 4.1225 | 329,796.00 | 4.1212 |
| Trade:    | 0                     | 601169 | 0.00        | NIT    | 0      |        | 20,000                                 |        | 82,424     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-23-20099_MAR-24-20099_AECO_INDEX_E |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 20,000                                 |        | 82,424     |        |
| Trade:    | 0                     | 601184 | 0.00        | NIT    | 0      |        | 40,000                                 |        | 164,848    |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-23-20099_MAR-24-20099_AECO_INDEX_E |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 40,000                                 |        | 164,848    |        |
| Trade:    | 0                     | 601197 | 0.00        | NIT    | 0      |        | 20,000                                 |        | 82,524     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-23-20099_MAR-24-20099_AECO_INDEX_E |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 20,000                                 |        | 82,524     |        |
| Trade:    | (18,000)              | 601960 | (74,181.60) | NIT    | 0      |        | 0                                      |        | 0          |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-23-20099_MAR-24-20099_AECO_INDEX_E |        |            |        |
|           | (18,000)              |        | (74,181.60) |        | 0      |        | 0                                      |        | 0          |        |
| <b>24</b> | (23,000)              | 4.1065 | (94,449.50) | 4.2807 | 25,000 | 4.0200 | 28,000                                 | 4.1065 | 215,482.00 | 4.1065 |
| Trade:    | 0                     | 601957 | 0.00        | NIT    | 25,000 |        | 0                                      |        | 100,500    |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-24-20099_MAR-25-20099_AECO_FIXED_B |        |            |        |
|           | 0                     |        | 0.00        |        | 25,000 |        | 0                                      |        | 100,500    |        |
| Trade:    | 0                     | 601962 | 0.00        | NIT    | 0      |        | 20,000                                 |        | 82,130     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-24-20099_MAR-25-20099_AECO_INDEX_E |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 20,000                                 |        | 82,130     |        |
| Trade:    | 0                     | 601964 | 0.00        | NIT    | 0      |        | 8,000                                  |        | 32,852     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-24-20099_MAR-25-20099_AECO_INDEX_E |        |            |        |
|           | 0                     |        | 0.00        |        | 0      |        | 8,000                                  |        | 32,852     |        |
| Trade:    | (23,000)              | 602388 | (94,449.50) | NIT    | 0      |        | 0                                      |        | 0          |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-24-20099_MAR-25-20099_AECO_INDEX_E |        |            |        |
|           | (23,000)              |        | (94,449.50) |        | 0      |        | 0                                      |        | 0          |        |
| <b>25</b> | (20,000)              | 4.1770 | (83,539.50) | 4.0325 | 65,000 | 4.2315 | 58,000                                 | 4.2371 | 520,803.00 | 4.2285 |
| Trade:    | 0                     | 602376 | 0.00        | NIT    | 5,000  |        | 0                                      |        | 21,150     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_B |        |            |        |
|           | 0                     |        | 0.00        |        | 5,000  |        | 0                                      |        | 21,150     |        |
| Trade:    | 0                     | 602377 | 0.00        | NIT    | 5,000  |        | 0                                      |        | 21,175     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_B |        |            |        |
|           | 0                     |        | 0.00        |        | 5,000  |        | 0                                      |        | 21,175     |        |
| Trade:    | 0                     | 602378 | 0.00        | NIT    | 5,000  |        | 0                                      |        | 21,150     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_B |        |            |        |
|           | 0                     |        | 0.00        |        | 5,000  |        | 0                                      |        | 21,150     |        |
| Trade:    | 0                     | 602383 | 0.00        | NIT    | 5,000  |        | 0                                      |        | 21,200     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_B |        |            |        |
|           | 0                     |        | 0.00        |        | 5,000  |        | 0                                      |        | 21,200     |        |
| Trade:    | 0                     | 602390 | 0.00        | NIT    | 5,000  |        | 0                                      |        | 21,175     |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_B |        |            |        |
|           | 0                     |        | 0.00        |        | 5,000  |        | 0                                      |        | 21,175     |        |
| Trade:    | 0                     | 602406 | 0.00        | NIT    | 0      |        | 50,000                                 |        | 211,925    |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |        | MAR-25-20099_MAR-26-20099_AECO_INDEX_E |        |            |        |

|           |                       |        |             |        |        |  |         |         |            |        |
|-----------|-----------------------|--------|-------------|--------|--------|--|---------|---------|------------|--------|
|           | 0                     |        | 0.00        |        | 0      | 50,000                                 |         | 211,925 |            |        |
| Trade:    | 0                     | 602410 | 0.00        | NIT    | 0      | 8,000                                  |         | 33,828  |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_INDEX_E |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 0      | 8,000                                  |         | 33,828  |            |        |
| Trade:    | 0                     | 602412 | 0.00        | NIT    | 40,000 | 0                                      |         | 169,200 |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_B |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 40,000 | 0                                      |         | 169,200 |            |        |
| Trade:    | (7,000)               | 602812 | (29,599.50) | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_INDEX_E |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (7,000)               |        | (29,599.50) |        | 0      | 0                                      |         | 0       |            |        |
| Trade:    | (2,000)               | 603105 | (8,330.00)  | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_S |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (2,000)               |        | (8,330.00)  |        | 0      | 0                                      |         | 0       |            |        |
| Trade:    | (2,500)               | 603108 | (10,375.00) | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_S |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (2,500)               |        | (10,375.00) |        | 0      | 0                                      |         | 0       |            |        |
| Trade:    | (4,500)               | 603109 | (18,675.00) | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_S |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (4,500)               |        | (18,675.00) |        | 0      | 0                                      |         | 0       |            |        |
| Trade:    | (2,000)               | 603112 | (8,260.00)  | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_S |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (2,000)               |        | (8,260.00)  |        | 0      | 0                                      |         | 0       |            |        |
| Trade:    | (2,000)               | 603113 | (8,300.00)  | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-25-20099_MAR-26-20099_AECO_FIXED_S |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (2,000)               |        | (8,300.00)  |        | 0      | 0                                      |         | 0       |            |        |
| <b>26</b> | (8,000)               | 3.8240 | (30,591.70) | 3.6575 | 30,000 | 4.0983                                 | 100,000 | 4.0889  | 531,840.00 | 4.0889 |
| Trade:    | 0                     | 602778 | 0.00        | NIT    | 0      | 40,000                                 |         | 163,556 |            |        |
|           |                       |        |             |        |        | MAR-26-20099_MAR-27-20099_AECO_INDEX_E |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 0      | 40,000                                 |         | 163,556 |            |        |
| Trade:    | 0                     | 602785 | 0.00        | NIT    | 0      | 20,000                                 |         | 81,778  |            |        |
|           |                       |        |             |        |        | MAR-26-20099_MAR-27-20099_AECO_INDEX_E |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 0      | 20,000                                 |         | 81,778  |            |        |
| Trade:    | 0                     | 602787 | 0.00        | NIT    | 0      | 40,000                                 |         | 163,556 |            |        |
|           |                       |        |             |        |        | MAR-26-20099_MAR-27-20099_AECO_INDEX_E |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 0      | 40,000                                 |         | 163,556 |            |        |
| Trade:    | 0                     | 602796 | 0.00        | NIT    | 20,000 | 0                                      |         | 83,200  |            |        |
|           |                       |        |             |        |        | MAR-26-20099_MAR-27-20099_AECO_FIXED_B |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 20,000 | 0                                      |         | 83,200  |            |        |
| Trade:    | 0                     | 603103 | 0.00        | NIT    | 10,000 | 0                                      |         | 39,750  |            |        |
|           |                       |        |             |        |        | MAR-26-20099_MAR-27-20099_AECO_FIXED_B |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | 0                     |        | 0.00        |        | 10,000 | 0                                      |         | 39,750  |            |        |
| Trade:    | (2,500)               | 603539 | (9,175.00)  | NIT    | 0      | 0                                      |         | 0       |            |        |
|           |                       |        |             |        |        | MAR-26-20099_MAR-27-20099_AECO_FIXED_S |         |         |            |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |        |  |         |         |            |        |
|           | (2,500)               |        | (9,175.00)  |        | 0      | 0                                      |         | 0       |            |        |

|           |                       |        |              |        |        |         |         |  |                     |
|-----------|-----------------------|--------|--------------|--------|--------|---------|---------|--|---------------------|
| Trade:    | (2,500)               | 603602 | (9,150.00)   | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-26-20099_MAR-27-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (2,500)               |        | (9,150.00)   |        | 0      | 0       | 0       |  |                     |
| Trade:    | (3,000)               | 603781 | (12,266.70)  | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-26-20099_MAR-27-20099_AECO_INDEX_E |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (3,000)               |        | (12,266.70)  |        | 0      | 0       | 0       |  |                     |
| <b>27</b> | (35,000)              | 3.4657 | (121,300.00) | 3.3683 | 75,000 | 3.6400  | 234,000 | 3.6603                                 | 1,129,510.20 3.6644 |
| Trade:    | 0                     | 603895 | 0.00         | NIT    | 0      | 90,000  | 329,427 |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-30-20099_AECO_INDEX_E |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | 0                     |        | 0.00         |        | 0      | 90,000  | 329,427 |  |                     |
| Trade:    | 0                     | 603899 | 0.00         | NIT    | 0      | 120,000 | 439,236 |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-30-20099_AECO_INDEX_E |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | 0                     |        | 0.00         |        | 0      | 120,000 | 439,236 |  |                     |
| Trade:    | 0                     | 603909 | 0.00         | NIT    | 75,000 | 0       | 273,000 |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-30-20099_AECO_FIXED_B |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | 0                     |        | 0.00         |        | 75,000 | 0       | 273,000 |  |                     |
| Trade:    | 0                     | 603917 | 0.00         | NIT    | 0      | 24,000  | 87,847  |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-30-20099_AECO_INDEX_E |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | 0                     |        | 0.00         |        | 0      | 24,000  | 87,847  |  |                     |
| Trade:    | (7,700)               | 603983 | (26,603.50)  | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-28-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (7,700)               |        | (26,603.50)  |        | 0      | 0       | 0       |  |                     |
| Trade:    | (2,300)               | 603984 | (7,946.50)   | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-28-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (2,300)               |        | (7,946.50)   |        | 0      | 0       | 0       |  |                     |
| Trade:    | (5,000)               | 603991 | (17,275.00)  | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-28-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (5,000)               |        | (17,275.00)  |        | 0      | 0       | 0       |  |                     |
| Trade:    | (5,000)               | 603992 | (17,350.00)  | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-28-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (5,000)               |        | (17,350.00)  |        | 0      | 0       | 0       |  |                     |
| Trade:    | (10,000)              | 603993 | (34,700.00)  | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-28-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (10,000)              |        | (34,700.00)  |        | 0      | 0       | 0       |  |                     |
| Trade:    | (5,000)               | 603994 | (17,425.00)  | NIT    | 0      | 0       | 0       |  |                     |
|           |                       |        |              |        |        |         |         | MAR-27-20099_MAR-28-20099_AECO_FIXED_S |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | (5,000)               |        | (17,425.00)  |        | 0      | 0       | 0       |  |                     |
| <b>28</b> | (55,000)              | 2.9084 | (159,960.00) | 3.0592 | 0      | 0.0000  | 57,500  | 3.3744                                 | 194,025.50 3.4701   |
| Trade:    | 0                     | 603620 | 0.00         | NIT    | 0      | 40,000  | 135,138 |  |                     |
|           |                       |        |              |        |        |         |         | MAR-28-20099_MAR-30-20099_AECO_INDEX_E |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | 0                     |        | 0.00         |        | 0      | 40,000  | 135,138 |  |                     |
| Trade:    | 0                     | 603628 | 0.00         | NIT    | 0      | 20,000  | 67,569  |  |                     |
|           |                       |        |              |        |        |         |         | MAR-28-20099_MAR-30-20099_AECO_INDEX_E |                     |
| Book:     | <b>ABREG WR NORTH</b> |        |              |        |        |         |         |  |                     |
|           | 0                     |        | 0.00         |        | 0      | 20,000  | 67,569  |  |                     |

|           |                       |        |             |        |          |         |  |        |              |        |
|-----------|-----------------------|--------|-------------|--------|----------|---------|--|--------|--------------|--------|
| Trade:    | 0                     | 603987 | 0.00        | NIT    | 0        | (2,500) |  |        | (8,682)      |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_INDEX_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | 0                     |        | 0.00        |        | 0        | (2,500) |  |        | (8,682)      |        |
| Trade:    | (500)                 | 603997 | (1,455.00)  | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (500)                 |        | (1,455.00)  |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (9,000)               | 604005 | (26,145.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (9,000)               |        | (26,145.00) |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (5,000)               | 604007 | (14,500.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (5,000)               |        | (14,500.00) |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (5,000)               | 604009 | (14,500.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (5,000)               |        | (14,500.00) |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (10,000)              | 604011 | (28,500.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (10,000)              |        | (28,500.00) |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (500)                 | 604012 | (1,452.50)  | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (500)                 |        | (1,452.50)  |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (5,000)               | 604014 | (14,500.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (5,000)               |        | (14,500.00) |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (9,500)               | 604016 | (28,785.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (9,500)               |        | (28,785.00) |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (500)                 | 604017 | (1,522.50)  | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (500)                 |        | (1,522.50)  |        | 0        | 0       |  |        | 0            |        |
| Trade:    | (10,000)              | 604018 | (28,600.00) | NIT    | 0        | 0       |  |        | 0            |        |
|           |                       |        |             |        |          |         | MAR-28-20099_MAR-29-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | (10,000)              |        | (28,600.00) |        | 0        | 0       |  |        | 0            |        |
| <b>29</b> | 0                     | 0.0000 | 0.00        | 3.3570 | (49,000) | 3.2300  | 0                                      | 0.0000 | (158,270.00) | 3.2868 |
| Trade:    | 0                     | 604021 | 0.00        | NIT    | (10,000) | 0       |  |        | (32,200)     |        |
|           |                       |        |             |        |          |         | MAR-29-20099_MAR-30-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | 0                     |        | 0.00        |        | (10,000) | 0       |  |        | (32,200)     |        |
| Trade:    | 0                     | 604022 | 0.00        | NIT    | (10,000) | 0       |  |        | (32,200)     |        |
|           |                       |        |             |        |          |         | MAR-29-20099_MAR-30-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | 0                     |        | 0.00        |        | (10,000) | 0       |  |        | (32,200)     |        |
| Trade:    | 0                     | 604023 | 0.00        | NIT    | (10,000) | 0       |  |        | (32,400)     |        |
|           |                       |        |             |        |          |         | MAR-29-20099_MAR-30-20099_AECO_FIXED_S |        |              |        |
| Book:     | <b>ABREG WR NORTH</b> |        |             |        |          |         |  |        |              |        |
|           | 0                     |        | 0.00        |        | (10,000) | 0       |  |        | (32,400)     |        |
| Trade:    | 0                     | 604024 | 0.00        | NIT    | (9,000)  | 0       |  |        | (29,070)     |        |
|           |                       |        |             |        |          |         | MAR-29-20099_MAR-30-20099_AECO_FIXED_S |        |              |        |

|           |                       |        |              |               |          |        |           |   |               |        |
|-----------|-----------------------|--------|--------------|---------------|----------|--------|-----------|---|---------------|--------|
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | (9,000)  |        | 0         |   | (29,070)      |        |
| Trade:    | 0                     | 604025 | 0.00         | NIT           | (10,000) |        | 0         |   | (32,400)      |        |
|           |                       |        |              |               |          |        |           | MAR-29-20099_MAR-30-20099_AECO_FIXED_S  |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | (10,000) |        | 0         |   | (32,400)      |        |
| <b>30</b> | (4,500)               | 3.5197 | (15,838.50)  | 3.6111        | 30,000   | 3.4700 | 30,000    | 3.4590                                  | 207,870.00    | 3.4590 |
| Trade:    | 0                     | 604345 | 0.00         | NIT           | 0        |        | 20,000    |   | 69,180        |        |
|           |                       |        |              |               |          |        |           | MAR-30-20099_MAR-31-20099_AECO_INDEX_E  |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | 0        |        | 20,000    |   | 69,180        |        |
| Trade:    | 0                     | 604359 | 0.00         | NIT           | 0        |        | 10,000    |   | 34,590        |        |
|           |                       |        |              |               |          |        |           | MAR-30-20099_MAR-31-20099_AECO_INDEX_E  |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | 0        |        | 10,000    |   | 34,590        |        |
| Trade:    | 0                     | 604361 | 0.00         | NIT           | 30,000   |        | 0         |   | 104,100       |        |
|           |                       |        |              |               |          |        |           | MAR-30-20099_MAR-31-20099_AECO_FIXED_B  |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | 30,000   |        | 0         |   | 104,100       |        |
| Trade:    | (3,000)               | 604733 | (10,650.00)  | NIT           | 0        |        | 0         |   | 0             |        |
|           |                       |        |              |               |          |        |           | MAR-30-20099_MAR-31-20099_AECO_FIXED_S  |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | (3,000)               |        | (10,650.00)  |               | 0        |        | 0         |   | 0             |        |
| Trade:    | (1,500)               | 604906 | (5,188.50)   | NIT           | 0        |        | 0         |   | 0             |        |
|           |                       |        |              |               |          |        |           | MAR-30-20099_MAR-31-20099_AECO_INDEX_E  |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | (1,500)               |        | (5,188.50)   |               | 0        |        | 0         |   | 0             |        |
| <b>31</b> | 0                     | 0.0000 | 0.00         | 3.7003        | 15,000   | 3.5800 | 70,000    | 3.6190                                  | 307,027.00    | 3.6161 |
| Trade:    | 0                     | 604808 | 0.00         | NIT           | 0        |        | 30,000    |   | 108,483       |        |
|           |                       |        |              |               |          |        |           | MAR-31-20099_APR-01-20099_AECO_INDEX_BI |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | 0        |        | 30,000    |   | 108,483       |        |
| Trade:    | 0                     | 604870 | 0.00         | NIT           | 0        |        | 40,000    |   | 144,844       |        |
|           |                       |        |              |               |          |        |           | MAR-31-20099_APR-01-20099_AECO_INDEX_BI |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | 0        |        | 40,000    |   | 144,844       |        |
| Trade:    | 0                     | 604884 | 0.00         | NIT           | 15,000   |        | 0         |   | 53,700        |        |
|           |                       |        |              |               |          |        |           | MAR-31-20099_APR-01-20099_AECO_FIXED_BU |               |        |
| Book:     | <b>ABREG WR NORTH</b> |        |              |               |          |        |           |   |               |        |
|           | 0                     |        | 0.00         |               | 15,000   |        | 0         |   | 53,700        |        |
|           | (179,500)             |        | (590,143.60) | <b>TOTALS</b> | 901,000  |        | 2,628,200 |   | 14,102,447.75 |        |