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Kenneth R. Jackson
Vice President
Rates and Regulatory Services

kjackson@scana.com

December 14, 2009

Mr. Charles L. A. Terreni
Chief Clerk and Administrator
Public Service Commission of South Carolina
Post Office Box 11649
Columbia, SC 29211

S. C. PUBLIC SERVICE COMMISSION
RECEIVED
DEC 15 2009

Mr. Dan F. Arnett
Chief of Staff
Office of Regulatory Staff of South Carolina
Post Office Box 11263
Columbia, SC 29211

Dear Messrs. Terreni and Arnett:

In compliance with PSC Order 2006-679 in Docket No. 2006-5-G, enclosed please find the report on South Carolina Electric and Gas Company's hedging activities for November, 2009.

If you have any questions concerning this report, please do not hesitate to call.

Sincerely,

Kenneth R. Jackson

Cc: Scott Elliott, Esq.

Encs.
Risk Management Program Adjustments
SCE&G Results
SCE&G Outstanding Positions

S. C. PUBLIC SERVICE COMMISSION
RECEIVED
DEC 15 2009

South Carolina Electric & Gas Company
Risk Management Program Adjustments
For November 2009

	Docket 2006-144-G Order 2006-331	Docket 2006-5-G Order 2006-679	Current Month	Inception To Date
Broker Fees	579.00	20,327.25	376.32	21,282.57
Software	-	133,897.64	-	133,897.64
Subscriptions	-	103,500.00	-	103,500.00
Labor	-	76,172.86	2,235.34	78,408.20
Carrying Cost	-	307,621.64	27.30	307,648.94
Non Hedging Addition to Cost of Gas	579.00	643,666.32	2,638.96	644,737.35
Hedging Additions / (Subtractions)	2,337,480.00	41,502,357.00	1,069,093.80	44,908,930.80
Total	2,338,059.00	42,146,023.32	1,071,732.76	45,553,668.15
Interest Rate			0.3211%	

JBE&GLAST MONTH
Database: Zainet_Merant_Prod

SCE&G November 2009 Results

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
29APR08		0.80	01NOV09	0.00	10.091	4.289	(80,728.00)	34,312.00	(46,416.00)
06MAY08		0.80	01NOV09	0.00	10.437	4.289	(83,497.60)	34,312.00	(49,185.60)
13MAY08		0.90	01NOV09	0.00	10.799	4.289	(97,191.00)	38,601.00	(58,590.00)
20MAY08		0.80	01NOV09	0.00	10.813	4.289	(86,504.00)	34,312.00	(52,192.00)
27MAY08		0.80	01NOV09	0.00	11.156	4.289	(89,248.00)	34,312.00	(54,936.00)
03JUN08		0.90	01NOV09	0.00	11.216	4.289	(100,944.00)	38,601.00	(62,343.00)
10JUN08		0.80	01NOV09	0.00	11.369	4.289	(90,952.00)	34,312.00	(56,640.00)
17JUN08		0.80	01NOV09	0.00	11.750	4.289	(94,000.00)	34,312.00	(59,688.00)
24JUN08		0.90	01NOV09	0.00	12.070	4.289	(108,630.00)	38,601.00	(70,029.00)
01JUL08		0.80	01NOV09	0.00	12.325	4.289	(98,599.20)	34,312.00	(64,287.20)
08JUL08		0.80	01NOV09	0.00	11.824	4.289	(94,588.80)	34,312.00	(60,276.80)
15JUL08		0.90	01NOV09	0.00	11.412	4.289	(102,708.00)	38,601.00	(64,107.00)
22JUL08		0.80	01NOV09	0.00	10.319	4.289	(82,552.00)	34,312.00	(48,240.00)
29JUL08		0.80	01NOV09	0.00	9.834	4.289	(78,675.20)	34,312.00	(44,363.20)
04NOV08	CALL	1.00	01NOV09	10.10	0.820	0.000	(8,200.00)	0.00	(8,200.00)
11NOV08	CALL	1.00	01NOV09	9.75	0.780	0.000	(7,800.00)	0.00	(7,800.00)
18NOV08	CALL	1.00	01NOV09	9.65	0.735	0.000	(7,350.00)	0.00	(7,350.00)
25NOV08	CALL	1.00	01NOV09	8.90	0.730	0.000	(7,300.00)	0.00	(7,300.00)
02DEC08	CALL	1.00	01NOV09	8.90	0.730	0.000	(7,300.00)	0.00	(7,300.00)
09DEC08	CALL	1.00	01NOV09	8.35	0.670	0.000	(6,700.00)	0.00	(6,700.00)
16DEC08	CALL	1.00	01NOV09	8.40	0.680	0.000	(6,800.00)	0.00	(6,800.00)
23DEC08	CALL	1.00	01NOV09	7.90	0.650	0.000	(6,500.00)	0.00	(6,500.00)
30DEC08	CALL	1.00	01NOV09	8.45	0.660	0.000	(6,600.00)	0.00	(6,600.00)
06JAN09	CALL	1.00	01NOV09	8.65	0.710	0.000	(7,100.00)	0.00	(7,100.00)
13JAN09	CALL	1.00	01NOV09	7.80	0.620	0.000	(6,200.00)	0.00	(6,200.00)
20JAN09	CALL	1.00	01NOV09	7.40	0.550	0.000	(5,500.00)	0.00	(5,500.00)
27JAN09	CALL	1.00	01NOV09	7.35	0.550	0.000	(5,500.00)	0.00	(5,500.00)
03FEB09	CALL	1.00	01NOV09	6.90	0.550	0.000	(5,500.00)	0.00	(5,500.00)
10FEB09	CALL	1.00	01NOV09	6.75	0.590	0.000	(5,900.00)	0.00	(5,900.00)
17FEB09	CALL	1.00	01NOV09	6.45	0.510	0.000	(5,100.00)	0.00	(5,100.00)
24FEB09	CALL	2.00	01NOV09	6.40	0.510	0.000	(10,200.00)	0.00	(10,200.00)
03MAR09	CALL	1.00	01NOV09	6.50	0.520	0.000	(5,200.00)	0.00	(5,200.00)
10MAR09	CALL	1.00	01NOV09	6.05	0.500	0.000	(5,000.00)	0.00	(5,000.00)
17MAR09	CALL	1.00	01NOV09	5.90	0.490	0.000	(4,900.00)	0.00	(4,900.00)
24MAR09	CALL	1.00	01NOV09	6.50	0.520	0.000	(5,200.00)	0.00	(5,200.00)
31MAR09	CALL	1.00	01NOV09	5.80	0.480	0.000	(4,800.00)	0.00	(4,800.00)
07APR09	CALL	1.00	01NOV09	5.75	0.440	0.000	(4,400.00)	0.00	(4,400.00)
14APR09	CALL	1.00	01NOV09	5.70	0.470	0.000	(4,700.00)	0.00	(4,700.00)
21APR09	CALL	1.00	01NOV09	5.60	0.480	0.000	(4,800.00)	0.00	(4,800.00)
28APR09	CALL	1.00	01NOV09	5.44	0.450	0.000	(4,500.00)	0.00	(4,500.00)
05MAY09	CALL	1.00	01NOV09	5.58	0.480	0.000	(4,800.00)	0.00	(4,800.00)
12MAY09	CALL	1.00	01NOV09	6.20	0.550	0.000	(5,500.00)	0.00	(5,500.00)
19MAY09	CALL	1.00	01NOV09	5.80	0.520	0.000	(5,200.00)	0.00	(5,200.00)
26MAY09	CALL	1.00	01NOV09	5.50	0.460	0.000	(4,600.00)	0.00	(4,600.00)
02JUN09	CALL	1.00	01NOV09	6.00	0.520	0.000	(5,200.00)	0.00	(5,200.00)
09JUN09	CALL	1.00	01NOV09	5.90	0.510	0.000	(5,100.00)	0.00	(5,100.00)
16JUN09	CALL	1.00	01NOV09	6.20	0.550	0.000	(5,500.00)	0.00	(5,500.00)
23JUN09	CALL	1.20	01NOV09	5.55	0.500	0.000	(6,000.00)	0.00	(6,000.00)
30JUN09	CALL	1.00	01NOV09	5.50	0.500	0.000	(5,000.00)	0.00	(5,000.00)
07JUL09	CALL	2.00	01NOV09	5.10	0.440	0.000	(8,800.00)	0.00	(8,800.00)
14JUL09	CALL	1.00	01NOV09	5.05	0.440	0.000	(4,400.00)	0.00	(4,400.00)
21JUL09	CALL	1.00	01NOV09	5.35	0.470	0.000	(4,700.00)	0.00	(4,700.00)
28JUL09	CALL	1.00	01NOV09	5.00	0.460	0.000	(4,600.00)	0.00	(4,600.00)
04AUG09	CALL	1.00	01NOV09	5.40	0.490	0.000	(4,900.00)	0.00	(4,900.00)
11AUG09	CALL	1.00	01NOV09	5.05	0.480	0.000	(4,800.00)	0.00	(4,800.00)
18AUG09	CALL	1.00	01NOV09	4.74	0.440	0.000	(4,400.00)	0.00	(4,400.00)
01SEP09	CALL	1.00	01NOV09	4.15	0.390	0.000	(3,900.00)	0.00	(3,900.00)
15SEP09	CALL	1.00	01NOV09	4.60	0.430	0.000	(4,300.00)	0.00	(4,300.00)
29SEP09	CALL	1.00	01NOV09	4.70	0.480	0.000	(4,800.00)	0.00	(4,800.00)
06OCT09	CALL	1.00	01NOV09	5.00	0.380	0.000	(3,800.00)	0.00	(3,800.00)
13OCT09	CALL	1.00	01NOV09	4.55	0.265	0.000	(2,650.00)	0.00	(2,650.00)
20OCT09	CALL	1.00	01NOV09	5.00	0.230	0.000	(2,300.00)	0.00	(2,300.00)
27OCT09	CALL	1.00	01NOV09	4.55	0.055	0.000	(550.00)	0.00	(550.00)
27OCT09		1.00	01NOV09	0.00	4.150	4.289	(41,500.00)	42,890.00	1,390.00
27OCT09		1.00	01NOV09	0.00	4.550	4.289	(45,500.00)	42,890.00	(2,610.00)
27OCT09		1.00	01NOV09	0.00	4.550	4.289	(45,500.00)	42,890.00	(2,610.00)
28OCT09		(1.00)	01NOV09	0.00	4.365	4.289	43,650.00	(42,890.00)	760.00
28OCT09		(1.00)	01NOV09	0.00	4.356	4.289	43,560.00	(42,890.00)	670.00
28OCT09		(1.00)	01NOV09	0.00	4.265	4.289	42,650.00	(42,890.00)	(240.00)

JBE&GLAST MONTH
Database: Zainet_Merant_Prod

SCE&G November 2009 Results

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
08SEP09	CALL	1.00	01NOV09	4.85	0.390	0.239	(3,900.00)	2,390.00	(1,510.00)
25AUG09	CALL	1.00	01NOV09	4.55	0.430	0.000	(4,300.00)	0.00	(4,300.00)
22SEP09	CALL	1.00	01NOV09	4.45	0.450	0.000	(4,500.00)	0.00	(4,500.00)
		65.80	*01NOV09				(1,569,007.80)	499,914.00	(1,069,093.80)
		65.80					(1,569,007.80)	499,914.00	(1,069,093.80)

JBE&GOPENPOSITIONS
Database: Zainet_Merant_Prod

SCE&G Outstanding Positions

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
03JUN08		1.300	01DEC09	0.0000	11.5850	4.4860	(150,605.00)	58,318.00	(92,287.00)
10JUN08		1.300	01DEC09	0.0000	11.7310	4.4860	(152,503.00)	58,318.00	(94,185.00)
17JUN08		1.200	01DEC09	0.0000	12.1100	4.4860	(145,320.00)	53,832.00	(91,488.00)
24JUN08		1.300	01DEC09	0.0000	12.4150	4.4860	(161,395.00)	58,318.00	(103,077.00)
01JUL08		1.300	01DEC09	0.0000	12.6768	4.4860	(164,798.40)	58,318.00	(106,480.40)
08JUL08		1.200	01DEC09	0.0000	12.1960	4.4860	(146,352.00)	53,832.00	(92,520.00)
15JUL08		1.300	01DEC09	0.0000	11.8070	4.4860	(153,491.00)	58,318.00	(95,173.00)
22JUL08		1.300	01DEC09	0.0000	10.6800	4.4860	(138,840.00)	58,318.00	(80,522.00)
29JUL08		1.200	01DEC09	0.0000	10.1544	4.4860	(121,852.80)	53,832.00	(68,020.80)
02DEC08	CALL	2.000	01DEC09	9.2500	0.7700	0.0000	(15,400.00)	0.00	(15,400.00)
09DEC08	CALL	1.000	01DEC09	8.9500	0.7200	0.0000	(7,200.00)	0.00	(7,200.00)
16DEC08	CALL	2.000	01DEC09	8.7000	0.7200	0.0000	(14,400.00)	0.00	(14,400.00)
23DEC08	CALL	1.000	01DEC09	8.3000	0.6900	0.0000	(6,900.00)	0.00	(6,900.00)
30DEC08	CALL	2.000	01DEC09	8.7500	0.7000	0.0000	(14,000.00)	0.00	(14,000.00)
06JAN09	CALL	2.000	01DEC09	9.0500	0.7500	0.0000	(15,000.00)	0.00	(15,000.00)
13JAN09	CALL	2.000	01DEC09	8.3000	0.6700	0.0000	(13,400.00)	0.00	(13,400.00)
20JAN09	CALL	1.000	01DEC09	7.8000	0.6300	0.0000	(6,300.00)	0.00	(6,300.00)
27JAN09	CALL	2.000	01DEC09	7.8500	0.6400	0.0000	(12,800.00)	0.00	(12,800.00)
03FEB09	CALL	1.000	01DEC09	7.3000	0.6300	0.0000	(6,300.00)	0.00	(6,300.00)
10FEB09	CALL	2.000	01DEC09	7.2500	0.6500	0.0000	(13,000.00)	0.00	(13,000.00)
17FEB09	CALL	2.000	01DEC09	7.0000	0.5700	0.0000	(11,400.00)	0.00	(11,400.00)
24FEB09	CALL	2.000	01DEC09	6.8000	0.5800	0.0000	(11,600.00)	0.00	(11,600.00)
03MAR09	CALL	1.000	01DEC09	6.9500	0.5600	0.0000	(5,600.00)	0.00	(5,600.00)
10MAR09	CALL	2.000	01DEC09	6.5500	0.5500	0.0000	(11,000.00)	0.00	(11,000.00)
17MAR09	CALL	1.000	01DEC09	6.4500	0.5300	0.0000	(5,300.00)	0.00	(5,300.00)
24MAR09	CALL	2.000	01DEC09	6.9000	0.5900	0.0000	(11,800.00)	0.00	(11,800.00)
31MAR09	CALL	2.000	01DEC09	6.3000	0.5500	0.0000	(11,000.00)	0.00	(11,000.00)
07APR09	CALL	2.000	01DEC09	6.2000	0.5350	0.0000	(10,700.00)	0.00	(10,700.00)
14APR09	CALL	1.000	01DEC09	6.3500	0.5400	0.0000	(5,400.00)	0.00	(5,400.00)
21APR09	CALL	2.000	01DEC09	6.2000	0.5500	0.0000	(11,000.00)	0.00	(11,000.00)
28APR09	CALL	1.000	01DEC09	6.0000	0.5200	0.0000	(5,200.00)	0.00	(5,200.00)
05MAY09	CALL	2.000	01DEC09	6.1500	0.5400	0.0000	(10,800.00)	0.00	(10,800.00)
12MAY09	CALL	2.000	01DEC09	6.6500	0.6100	0.0000	(12,200.00)	0.00	(12,200.00)
19MAY09	CALL	2.000	01DEC09	6.4000	0.5750	0.0000	(11,500.00)	0.00	(11,500.00)
26MAY09	CALL	1.000	01DEC09	6.1500	0.5300	0.0000	(5,300.00)	0.00	(5,300.00)
02JUN09	CALL	2.000	01DEC09	6.5500	0.5900	0.0000	(11,800.00)	0.00	(11,800.00)
09JUN09	CALL	1.000	01DEC09	6.5500	0.5800	0.0000	(5,800.00)	0.00	(5,800.00)
16JUN09	CALL	2.000	01DEC09	6.7500	0.5900	0.0000	(11,800.00)	0.00	(11,800.00)
23JUN09	CALL	2.600	01DEC09	6.0500	0.5600	0.0000	(14,560.00)	0.00	(14,560.00)
30JUN09	CALL	2.000	01DEC09	6.0000	0.5700	0.0000	(11,400.00)	0.00	(11,400.00)
07JUL09	CALL	1.000	01DEC09	5.7000	0.5300	0.0000	(5,300.00)	0.00	(5,300.00)
14JUL09	CALL	2.000	01DEC09	5.7000	0.5000	0.0000	(10,000.00)	0.00	(10,000.00)
21JUL09	CALL	1.000	01DEC09	5.9500	0.5300	0.0000	(5,300.00)	0.00	(5,300.00)
28JUL09	CALL	1.000	01DEC09	5.6000	0.5400	0.0000	(5,400.00)	0.00	(5,400.00)
28JUL09	CALL	1.000	01DEC09	5.6000	0.5300	0.0000	(5,300.00)	0.00	(5,300.00)
04AUG09	CALL	2.000	01DEC09	6.1000	0.5600	0.0000	(11,200.00)	0.00	(11,200.00)
11AUG09	CALL	2.000	01DEC09	5.7500	0.5500	0.0000	(11,000.00)	0.00	(11,000.00)
18AUG09	CALL	1.000	01DEC09	5.4900	0.5200	0.0000	(5,200.00)	0.00	(5,200.00)
25AUG09	CALL	2.000	01DEC09	5.3500	0.5100	0.0000	(10,200.00)	0.00	(10,200.00)
01SEP09	CALL	1.000	01DEC09	5.0000	0.4650	0.0000	(4,650.00)	0.00	(4,650.00)
08SEP09	CALL	2.000	01DEC09	4.8000	0.4600	0.0000	(9,200.00)	0.00	(9,200.00)
15SEP09	CALL	2.000	01DEC09	5.2500	0.5100	0.0000	(10,200.00)	0.00	(10,200.00)
22SEP09	CALL	2.000	01DEC09	5.1500	0.5200	0.0000	(10,400.00)	0.00	(10,400.00)
29SEP09	CALL	1.000	01DEC09	5.5500	0.5600	0.0000	(5,600.00)	0.00	(5,600.00)
06OCT09	CALL	2.000	01DEC09	5.7500	0.5000	0.0000	(10,000.00)	0.00	(10,000.00)
13OCT09	CALL	1.000	01DEC09	5.4500	0.4250	0.0000	(4,250.00)	0.00	(4,250.00)
20OCT09	CALL	2.000	01DEC09	5.8500	0.4300	0.0000	(8,600.00)	0.00	(8,600.00)
27OCT09	CALL	2.000	01DEC09	5.2500	0.3200	0.0000	(6,400.00)	0.00	(6,400.00)
03NOV09	CALL	2.000	01DEC09	4.9000	0.3000	0.0000	(6,000.00)	0.00	(6,000.00)
10NOV09	CALL	1.000	01DEC09	4.5000	0.2000	0.0000	(2,000.00)	0.00	(2,000.00)
17NOV09	CALL	2.000	01DEC09	4.6500	0.1600	0.0000	(3,200.00)	0.00	(3,200.00)
		97.000	*01DEC09				(1,804,417.20)	511,404.00	(1,293,013.20)
01JUL08		1.100	01JAN10	0.0000	12.8981	4.8480	(141,879.10)	53,328.00	(88,551.10)
08JUL08		1.100	01JAN10	0.0000	12.4193	4.8480	(136,612.30)	53,328.00	(83,284.30)
15JUL08		1.100	01JAN10	0.0000	12.0370	4.8480	(132,407.00)	53,328.00	(79,079.00)
22JUL08		1.000	01JAN10	0.0000	10.9050	4.8480	(109,050.00)	48,480.00	(60,570.00)
29JUL08		1.100	01JAN10	0.0000	10.4144	4.8480	(114,558.40)	53,328.00	(61,230.40)

SCE&G Outstanding Positions

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
30DEC08	CALL	2.000	01JAN10	9.0000	0.7500	0.0010	(15,000.00)	20.00	(14,980.00)
06JAN09	CALL	1.000	01JAN10	9.4000	0.7800	0.0001	(7,800.00)	1.00	(7,799.00)
13JAN09	CALL	2.000	01JAN10	8.7000	0.7100	0.0010	(14,200.00)	20.00	(14,180.00)
20JAN09	CALL	1.000	01JAN10	8.4000	0.6400	0.0010	(6,400.00)	10.00	(6,390.00)
27JAN09	CALL	2.000	01JAN10	8.3000	0.6600	0.0010	(13,200.00)	20.00	(13,180.00)
03FEB09	CALL	1.000	01JAN10	7.8000	0.6300	0.0010	(6,300.00)	10.00	(6,290.00)
10FEB09	CALL	2.000	01JAN10	7.6000	0.6800	0.0018	(13,600.00)	36.00	(13,564.00)
17FEB09	CALL	1.000	01JAN10	7.3000	0.6100	0.0030	(6,100.00)	30.00	(6,070.00)
24FEB09	CALL	2.000	01JAN10	7.3000	0.5700	0.0030	(11,400.00)	60.00	(11,340.00)
03MAR09	CALL	1.000	01JAN10	7.2500	0.6000	0.0030	(6,000.00)	30.00	(5,970.00)
10MAR09	CALL	2.000	01JAN10	6.9000	0.5800	0.0060	(11,600.00)	120.00	(11,480.00)
17MAR09	CALL	1.000	01JAN10	6.8000	0.5550	0.0080	(5,550.00)	80.00	(5,470.00)
24MAR09	CALL	2.000	01JAN10	7.3000	0.6100	0.0030	(12,200.00)	60.00	(12,140.00)
31MAR09	CALL	1.000	01JAN10	6.7500	0.5700	0.0080	(5,700.00)	80.00	(5,620.00)
07APR09	CALL	2.000	01JAN10	6.7000	0.5500	0.0090	(11,000.00)	180.00	(10,820.00)
14APR09	CALL	1.000	01JAN10	6.6000	0.5700	0.0110	(5,700.00)	110.00	(5,590.00)
21APR09	CALL	2.000	01JAN10	6.5500	0.5800	0.0120	(11,600.00)	240.00	(11,360.00)
28APR09	CALL	1.000	01JAN10	6.3000	0.5500	0.0205	(5,500.00)	205.00	(5,295.00)
05MAY09	CALL	2.000	01JAN10	6.4800	0.5700	0.0138	(11,400.00)	276.00	(11,124.00)
12MAY09	CALL	1.000	01JAN10	6.9500	0.6400	0.0058	(6,400.00)	58.00	(6,342.00)
19MAY09	CALL	2.000	01JAN10	6.8000	0.6000	0.0080	(12,000.00)	160.00	(11,840.00)
26MAY09	CALL	1.000	01JAN10	6.5500	0.5700	0.0120	(5,700.00)	120.00	(5,580.00)
02JUN09	CALL	2.000	01JAN10	7.0000	0.6200	0.0053	(12,400.00)	106.00	(12,294.00)
09JUN09	CALL	1.000	01JAN10	6.9500	0.6100	0.0058	(6,100.00)	58.00	(6,042.00)
16JUN09	CALL	2.000	01JAN10	7.1000	0.6200	0.0040	(12,400.00)	80.00	(12,320.00)
23JUN09	CALL	1.700	01JAN10	6.4000	0.5900	0.0168	(10,030.00)	285.60	(9,744.40)
30JUN09	CALL	2.000	01JAN10	6.4500	0.5900	0.0152	(11,800.00)	304.00	(11,496.00)
07JUL09	CALL	1.000	01JAN10	6.1500	0.5400	0.0280	(5,400.00)	280.00	(5,120.00)
14JUL09	CALL	2.000	01JAN10	6.1000	0.5300	0.0309	(10,600.00)	618.00	(9,982.00)
21JUL09	CALL	1.000	01JAN10	6.3000	0.5600	0.0205	(5,600.00)	205.00	(5,395.00)
28JUL09	CALL	2.000	01JAN10	6.0500	0.5600	0.0340	(11,200.00)	680.00	(10,520.00)
04AUG09	CALL	1.000	01JAN10	6.4500	0.5900	0.0152	(5,900.00)	152.00	(5,748.00)
11AUG09	CALL	2.000	01JAN10	6.1500	0.5700	0.0280	(11,400.00)	560.00	(10,840.00)
18AUG09	CALL	1.000	01JAN10	5.8900	0.5500	0.0466	(5,500.00)	466.00	(5,034.00)
25AUG09	CALL	2.000	01JAN10	5.7500	0.5400	0.0629	(10,800.00)	1,258.00	(9,542.00)
01SEP09	CALL	1.000	01JAN10	5.4000	0.5100	0.1210	(5,100.00)	1,210.00	(3,890.00)
08SEP09	CALL	2.000	01JAN10	5.2500	0.4900	0.1591	(9,800.00)	3,182.00	(6,618.00)
15SEP09	CALL	1.000	01JAN10	5.7000	0.5400	0.0690	(5,400.00)	690.00	(4,710.00)
22SEP09	CALL	2.000	01JAN10	5.6000	0.5500	0.0840	(11,000.00)	1,680.00	(9,320.00)
29SEP09	CALL	1.000	01JAN10	6.0100	0.5800	0.0380	(5,800.00)	380.00	(5,420.00)
06OCT09	CALL	2.000	01JAN10	6.0500	0.6000	0.0340	(12,000.00)	680.00	(11,320.00)
13OCT09	CALL	1.000	01JAN10	5.8000	0.5300	0.0570	(5,300.00)	570.00	(4,730.00)
20OCT09	CALL	2.000	01JAN10	6.1500	0.5500	0.0280	(11,000.00)	560.00	(10,440.00)
27OCT09	CALL	1.000	01JAN10	5.6000	0.4600	0.0840	(4,600.00)	840.00	(3,760.00)
03NOV09	CALL	2.000	01JAN10	5.2000	0.4400	0.1730	(8,800.00)	3,460.00	(5,340.00)
10NOV09	CALL	1.000	01JAN10	4.8500	0.3750	0.3050	(3,750.00)	3,050.00	(700.00)
17NOV09	CALL	2.000	01JAN10	5.0000	0.3900	0.2410	(7,800.00)	4,820.00	(2,980.00)
24NOV09	CALL	1.000	01JAN10	4.7500	0.3300	0.3560	(3,300.00)	3,560.00	260.00
		78.100	*01JAN10				(1,051,636.80)	293,452.60	(758,184.20)
29JUL08		0.900	01FEB10	0.0000	10.3784	4.9420	(93,405.60)	44,478.00	(48,927.60)
03FEB09	CALL	1.000	01FEB10	8.0500	0.6200	0.0100	(6,200.00)	100.00	(6,100.00)
10FEB09	CALL	1.000	01FEB10	7.7000	0.6700	0.0169	(6,700.00)	169.00	(6,531.00)
17FEB09	CALL	2.000	01FEB10	7.5000	0.6200	0.0200	(12,400.00)	400.00	(12,000.00)
24FEB09	CALL	1.000	01FEB10	7.4000	0.6000	0.0230	(6,000.00)	230.00	(5,770.00)
03MAR09	CALL	1.000	01FEB10	7.4500	0.5850	0.0220	(5,850.00)	220.00	(5,630.00)
10MAR09	CALL	2.000	01FEB10	7.1500	0.5800	0.0320	(11,600.00)	640.00	(10,960.00)
17MAR09	CALL	1.000	01FEB10	6.9500	0.5500	0.0410	(5,500.00)	410.00	(5,090.00)
24MAR09	CALL	1.000	01FEB10	7.5000	0.6000	0.0200	(6,000.00)	200.00	(5,800.00)
31MAR09	CALL	2.000	01FEB10	7.0000	0.5700	0.0390	(11,400.00)	780.00	(10,620.00)
07APR09	CALL	1.000	01FEB10	6.9000	0.5650	0.0440	(5,650.00)	440.00	(5,210.00)
14APR09	CALL	1.000	01FEB10	6.8500	0.5600	0.0470	(5,600.00)	470.00	(5,130.00)
21APR09	CALL	2.000	01FEB10	6.7000	0.5800	0.0570	(11,600.00)	1,140.00	(10,460.00)
28APR09	CALL	1.000	01FEB10	6.5000	0.5600	0.0731	(5,600.00)	731.00	(4,869.00)
05MAY09	CALL	1.000	01FEB10	6.6500	0.5800	0.0606	(5,800.00)	606.00	(5,194.00)
12MAY09	CALL	2.000	01FEB10	7.1500	0.6400	0.0320	(12,800.00)	640.00	(12,160.00)
19MAY09	CALL	1.000	01FEB10	6.9000	0.5950	0.0440	(5,950.00)	440.00	(5,510.00)
26MAY09	CALL	1.000	01FEB10	6.7500	0.5800	0.0530	(5,800.00)	530.00	(5,270.00)

SCE&G Outstanding Positions

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
02JUN09	CALL	1.000	01FEB10	7.1500	0.6300	0.0320	(6,300.00)	320.00	(5,980.00)
09JUN09	CALL	1.000	01FEB10	7.1000	0.6200	0.0321	(6,200.00)	321.00	(5,879.00)
16JUN09	CALL	1.000	01FEB10	7.2500	0.6300	0.0280	(6,300.00)	280.00	(6,020.00)
23JUN09	CALL	1.600	01FEB10	6.5400	0.5900	0.0687	(9,440.00)	1,099.20	(8,340.80)
30JUN09	CALL	1.000	01FEB10	6.6000	0.5900	0.0645	(5,900.00)	645.00	(5,255.00)
07JUL09	CALL	1.000	01FEB10	6.3000	0.5400	0.0930	(5,400.00)	930.00	(4,470.00)
14JUL09	CALL	2.000	01FEB10	6.2500	0.5300	0.0990	(10,600.00)	1,980.00	(8,620.00)
21JUL09	CALL	1.000	01FEB10	6.4500	0.5600	0.0827	(5,600.00)	827.00	(4,773.00)
28JUL09	CALL	1.000	01FEB10	6.2500	0.5500	0.0990	(5,500.00)	990.00	(4,510.00)
04AUG09	CALL	2.000	01FEB10	6.6500	0.5900	0.0606	(11,800.00)	1,212.00	(10,588.00)
11AUG09	CALL	1.000	01FEB10	6.3000	0.5800	0.0930	(5,800.00)	930.00	(4,870.00)
18AUG09	CALL	1.000	01FEB10	6.0800	0.5500	0.1194	(5,500.00)	1,194.00	(4,306.00)
25AUG09	CALL	2.000	01FEB10	6.0000	0.5400	0.1347	(10,800.00)	2,694.00	(8,106.00)
01SEP09	CALL	1.000	01FEB10	5.6000	0.5100	0.2140	(5,100.00)	2,140.00	(2,960.00)
08SEP09	CALL	1.000	01FEB10	5.5000	0.5000	0.2410	(5,000.00)	2,410.00	(2,590.00)
15SEP09	CALL	2.000	01FEB10	5.8500	0.5300	0.1600	(10,600.00)	3,200.00	(7,400.00)
22SEP09	CALL	1.000	01FEB10	5.8000	0.5500	0.1707	(5,500.00)	1,707.00	(3,793.00)
29SEP09	CALL	1.000	01FEB10	6.1900	0.5900	0.1058	(5,900.00)	1,058.00	(4,842.00)
06OCT09	CALL	2.000	01FEB10	6.3000	0.6100	0.0930	(12,200.00)	1,860.00	(10,340.00)
13OCT09	CALL	1.000	01FEB10	5.9000	0.5900	0.1510	(5,900.00)	1,510.00	(4,390.00)
20OCT09	CALL	1.000	01FEB10	6.2500	0.6200	0.0990	(6,200.00)	990.00	(5,210.00)
27OCT09	CALL	2.000	01FEB10	5.6500	0.5500	0.2020	(11,000.00)	4,040.00	(6,960.00)
03NOV09	CALL	1.000	01FEB10	5.2500	0.5300	0.3170	(5,300.00)	3,170.00	(2,130.00)
10NOV09	CALL	1.000	01FEB10	4.9500	0.4600	0.4350	(4,600.00)	4,350.00	(250.00)
17NOV09	CALL	2.000	01FEB10	5.0500	0.5000	0.3920	(10,000.00)	7,840.00	(2,160.00)
24NOV09	CALL	1.000	01FEB10	4.8500	0.4300	0.4830	(4,300.00)	4,830.00	530.00
		56.500	*01FEB10				(410,595.60)	105,151.20	(305,444.40)
03MAR09	CALL	1.000	01MAR10	7.5000	0.6000	0.0580	(6,000.00)	580.00	(5,420.00)
10MAR09	CALL	1.000	01MAR10	7.2500	0.5500	0.0720	(5,500.00)	720.00	(4,780.00)
17MAR09	CALL	1.000	01MAR10	6.9500	0.5500	0.0950	(5,500.00)	950.00	(4,550.00)
24MAR09	CALL	1.000	01MAR10	7.5500	0.5900	0.0550	(5,900.00)	550.00	(5,350.00)
31MAR09	CALL	1.000	01MAR10	7.0500	0.5700	0.0860	(5,700.00)	860.00	(4,840.00)
07APR09	CALL	1.000	01MAR10	7.0000	0.5500	0.0900	(5,500.00)	900.00	(4,600.00)
14APR09	CALL	1.000	01MAR10	6.9500	0.5600	0.0950	(5,600.00)	950.00	(4,650.00)
21APR09	CALL	1.000	01MAR10	6.7500	0.5700	0.1130	(5,700.00)	1,130.00	(4,570.00)
28APR09	CALL	1.000	01MAR10	6.6000	0.5500	0.1307	(5,500.00)	1,307.00	(4,193.00)
05MAY09	CALL	1.000	01MAR10	6.7300	0.5800	0.1141	(5,800.00)	1,141.00	(4,659.00)
12MAY09	CALL	1.000	01MAR10	7.3000	0.6300	0.0694	(6,300.00)	694.00	(5,606.00)
19MAY09	CALL	1.000	01MAR10	7.0500	0.5850	0.0860	(5,850.00)	860.00	(4,990.00)
26MAY09	CALL	1.000	01MAR10	6.9000	0.5700	0.0990	(5,700.00)	990.00	(4,710.00)
02JUN09	CALL	1.000	01MAR10	7.1800	0.6200	0.0760	(6,200.00)	760.00	(5,440.00)
09JUN09	CALL	1.000	01MAR10	7.2000	0.6100	0.0760	(6,100.00)	760.00	(5,340.00)
16JUN09	CALL	1.000	01MAR10	7.3500	0.6200	0.0660	(6,200.00)	660.00	(5,540.00)
23JUN09	CALL	2.300	01MAR10	6.5800	0.5900	0.1307	(13,570.00)	3,006.10	(10,563.90)
30JUN09	CALL	1.000	01MAR10	6.6500	0.5900	0.1249	(5,900.00)	1,249.00	(4,651.00)
07JUL09	CALL	1.000	01MAR10	6.4500	0.5400	0.1490	(5,400.00)	1,490.00	(3,910.00)
14JUL09	CALL	1.000	01MAR10	6.3500	0.5300	0.1630	(5,300.00)	1,630.00	(3,670.00)
21JUL09	CALL	1.000	01MAR10	6.4500	0.5600	0.1490	(5,600.00)	1,490.00	(4,110.00)
28JUL09	CALL	1.000	01MAR10	6.3000	0.5400	0.1710	(5,400.00)	1,710.00	(3,690.00)
04AUG09	CALL	1.000	01MAR10	6.7500	0.5800	0.1130	(5,800.00)	1,130.00	(4,670.00)
11AUG09	CALL	1.000	01MAR10	6.4500	0.5700	0.1490	(5,700.00)	1,490.00	(4,210.00)
18AUG09	CALL	1.000	01MAR10	6.2000	0.5500	0.1873	(5,500.00)	1,873.00	(3,627.00)
25AUG09	CALL	1.000	01MAR10	6.1500	0.5400	0.1959	(5,400.00)	1,959.00	(3,441.00)
01SEP09	CALL	1.000	01MAR10	5.8500	0.4900	0.2550	(4,900.00)	2,550.00	(2,350.00)
08SEP09	CALL	1.000	01MAR10	5.6500	0.5000	0.3058	(5,000.00)	3,058.00	(1,942.00)
15SEP09	CALL	1.000	01MAR10	6.0000	0.5400	0.2230	(5,400.00)	2,230.00	(3,170.00)
22SEP09	CALL	1.000	01MAR10	5.9500	0.5500	0.2343	(5,500.00)	2,343.00	(3,157.00)
29SEP09	CALL	1.000	01MAR10	6.3300	0.5800	0.1637	(5,800.00)	1,637.00	(4,163.00)
06OCT09	CALL	1.000	01MAR10	6.3500	0.5900	0.1630	(5,900.00)	1,630.00	(4,270.00)
13OCT09	CALL	1.000	01MAR10	6.0000	0.5900	0.2230	(5,900.00)	2,230.00	(3,670.00)
20OCT09	CALL	2.000	01MAR10	6.3500	0.6200	0.1630	(12,400.00)	3,260.00	(9,140.00)
27OCT09	CALL	1.000	01MAR10	5.7500	0.5350	0.2790	(5,350.00)	2,790.00	(2,560.00)
03NOV09	CALL	1.000	01MAR10	5.4000	0.5200	0.3790	(5,200.00)	3,790.00	(1,410.00)
10NOV09	CALL	1.000	01MAR10	5.1000	0.4700	0.4880	(4,700.00)	4,880.00	180.00
17NOV09	CALL	1.000	01MAR10	5.2000	0.5100	0.4490	(5,100.00)	4,490.00	(610.00)
24NOV09	CALL	1.000	01MAR10	4.9500	0.4900	0.5530	(4,900.00)	5,530.00	630.00

SCE&G Outstanding Positions

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
		41.300	*01MAR10				(232,670.00)	71,257.10	(161,412.90)
31MAR09	CALL	1.000	01APR10	6.7000	0.5400	0.1620	(5,400.00)	1,620.00	(3,780.00)
07APR09	CALL	1.000	01APR10	6.6500	0.5400	0.1680	(5,400.00)	1,680.00	(3,720.00)
14APR09	CALL	1.000	01APR10	6.7500	0.5400	0.1550	(5,400.00)	1,550.00	(3,850.00)
21APR09	CALL	1.000	01APR10	6.5500	0.5500	0.1830	(5,500.00)	1,830.00	(3,670.00)
05MAY09	CALL	1.000	01APR10	6.5300	0.5600	0.1911	(5,600.00)	1,911.00	(3,689.00)
12MAY09	CALL	1.000	01APR10	6.7000	0.6100	0.1620	(6,100.00)	1,620.00	(4,480.00)
19MAY09	CALL	1.000	01APR10	6.7500	0.5800	0.1550	(5,800.00)	1,550.00	(4,250.00)
26MAY09	CALL	1.000	01APR10	6.7000	0.5450	0.1620	(5,450.00)	1,620.00	(3,830.00)
09JUN09	CALL	1.000	01APR10	6.9500	0.6000	0.1379	(6,000.00)	1,379.00	(4,621.00)
23JUN09	CALL	1.700	01APR10	6.3800	0.5800	0.2072	(9,860.00)	3,522.40	(6,337.60)
30JUN09	CALL	1.000	01APR10	6.5000	0.5700	0.1900	(5,700.00)	1,900.00	(3,800.00)
14JUL09	CALL	1.000	01APR10	6.2000	0.5200	0.2420	(5,200.00)	2,420.00	(2,780.00)
21JUL09	CALL	1.000	01APR10	6.4500	0.5500	0.1980	(5,500.00)	1,980.00	(3,520.00)
28JUL09	CALL	1.000	01APR10	6.2000	0.5400	0.2420	(5,400.00)	2,420.00	(2,980.00)
04AUG09	CALL	1.000	01APR10	6.6500	0.5700	0.1680	(5,700.00)	1,680.00	(4,020.00)
18AUG09	CALL	1.000	01APR10	6.1800	0.5400	0.2433	(5,400.00)	2,433.00	(2,967.00)
25AUG09	CALL	1.000	01APR10	6.1500	0.5400	0.2520	(5,400.00)	2,520.00	(2,880.00)
01SEP09	CALL	1.000	01APR10	5.8500	0.5000	0.3200	(5,000.00)	3,200.00	(1,800.00)
08SEP09	CALL	1.000	01APR10	5.7000	0.5000	0.3608	(5,000.00)	3,608.00	(1,392.00)
22SEP09	CALL	1.000	01APR10	6.0000	0.5500	0.2852	(5,500.00)	2,852.00	(2,648.00)
29SEP09	CALL	1.000	01APR10	6.3600	0.5800	0.2157	(5,800.00)	2,157.00	(3,643.00)
06OCT09	CALL	1.000	01APR10	6.4000	0.5800	0.2060	(5,800.00)	2,060.00	(3,740.00)
13OCT09	CALL	1.000	01APR10	6.1500	0.5800	0.2520	(5,800.00)	2,520.00	(3,280.00)
27OCT09	CALL	1.000	01APR10	5.8500	0.5450	0.3200	(5,450.00)	3,200.00	(2,250.00)
03NOV09	CALL	1.000	01APR10	5.5500	0.5000	0.4040	(5,000.00)	4,040.00	(960.00)
10NOV09	CALL	1.000	01APR10	5.2500	0.4650	0.5070	(4,650.00)	5,070.00	420.00
17NOV09	CALL	1.000	01APR10	5.3500	0.5100	0.4700	(5,100.00)	4,700.00	(400.00)
		27.700	*01APR10				(151,910.00)	67,042.40	(84,867.60)
05MAY09	CALL	1.000	01MAY10	6.6200	0.5600	0.2238	(5,600.00)	2,238.00	(3,362.00)
19MAY09	CALL	1.000	01MAY10	6.9000	0.5800	0.1780	(5,800.00)	1,780.00	(4,020.00)
02JUN09	CALL	1.000	01MAY10	7.0500	0.6000	0.1600	(6,000.00)	1,600.00	(4,400.00)
16JUN09	CALL	1.000	01MAY10	7.1000	0.6200	0.1530	(6,200.00)	1,530.00	(4,670.00)
30JUN09	CALL	1.000	01MAY10	6.6500	0.5700	0.2157	(5,700.00)	2,157.00	(3,543.00)
07JUL09	CALL	1.000	01MAY10	6.4000	0.5300	0.2580	(5,300.00)	2,580.00	(2,720.00)
14JUL09	CALL	1.000	01MAY10	6.3500	0.5300	0.2680	(5,300.00)	2,680.00	(2,620.00)
28JUL09	CALL	1.000	01MAY10	6.3500	0.5400	0.2680	(5,400.00)	2,680.00	(2,720.00)
11AUG09	CALL	1.000	01MAY10	6.4500	0.5700	0.2501	(5,700.00)	2,501.00	(3,199.00)
25AUG09	CALL	1.000	01MAY10	6.3000	0.5500	0.2791	(5,500.00)	2,791.00	(2,709.00)
08SEP09	CALL	1.000	01MAY10	5.9000	0.5000	0.3726	(5,000.00)	3,726.00	(1,274.00)
15SEP09	CALL	1.000	01MAY10	6.3500	0.5300	0.2680	(5,300.00)	2,680.00	(2,620.00)
22SEP09	CALL	1.000	01MAY10	6.1500	0.5500	0.3113	(5,500.00)	3,113.00	(2,387.00)
06OCT09	CALL	1.000	01MAY10	6.5000	0.5900	0.2400	(5,900.00)	2,400.00	(3,500.00)
20OCT09	CALL	1.000	01MAY10	6.6000	0.5950	0.2230	(5,950.00)	2,230.00	(3,720.00)
03NOV09	CALL	1.000	01MAY10	5.7000	0.5200	0.4280	(5,200.00)	4,280.00	(920.00)
17NOV09	CALL	1.000	01MAY10	5.5000	0.5200	0.4930	(5,200.00)	4,930.00	(270.00)
24NOV09	CALL	1.000	01MAY10	5.3500	0.4900	0.5460	(4,900.00)	5,460.00	560.00
		18.000	*01MAY10				(99,450.00)	51,356.00	(48,094.00)
02JUN09	CALL	1.000	01JUN10	7.2200	0.6100	0.1823	(6,100.00)	1,823.00	(4,277.00)
16JUN09	CALL	1.000	01JUN10	7.2500	0.6400	0.1750	(6,400.00)	1,750.00	(4,650.00)
30JUN09	CALL	1.000	01JUN10	6.8000	0.5800	0.2397	(5,800.00)	2,397.00	(3,403.00)
14JUL09	CALL	1.000	01JUN10	6.5500	0.5400	0.2830	(5,400.00)	2,830.00	(2,570.00)
28JUL09	CALL	1.000	01JUN10	6.6000	0.5450	0.2730	(5,450.00)	2,730.00	(2,720.00)
11AUG09	CALL	1.000	01JUN10	6.6500	0.5700	0.2640	(5,700.00)	2,640.00	(3,060.00)
08SEP09	CALL	1.000	01JUN10	6.1000	0.5100	0.3837	(5,100.00)	3,837.00	(1,263.00)
22SEP09	CALL	1.000	01JUN10	6.3000	0.5600	0.3359	(5,600.00)	3,359.00	(2,241.00)
06OCT09	CALL	1.000	01JUN10	6.7000	0.5900	0.2550	(5,900.00)	2,550.00	(3,350.00)
20OCT09	CALL	1.000	01JUN10	6.7500	0.6100	0.2470	(6,100.00)	2,470.00	(3,630.00)
03NOV09	CALL	1.000	01JUN10	5.9000	0.5200	0.4360	(5,200.00)	4,360.00	(840.00)
17NOV09	CALL	1.000	01JUN10	5.7000	0.5300	0.4970	(5,300.00)	4,970.00	(330.00)
		12.000	*01JUN10				(68,050.00)	35,716.00	(32,334.00)
30JUN09	CALL	1.000	01JUL10	7.0000	0.5900	0.2700	(5,900.00)	2,700.00	(3,200.00)

SCE&G Outstanding Positions

Trade Date	PUT/CALL	Contracts	Month	Strike Price	Trade Price	Market Price	Total Cost	Current Value	Mark to Market
07JUL09	CALL	1.000	01JUL10	5.7000	0.5600	0.3230	(5,600.00)	3,230.00	(2,370.00)
14JUL09	CALL	1.000	01JUL10	6.8000	0.5500	0.3051	(5,500.00)	3,051.00	(2,449.00)
28JUL09	CALL	1.000	01JUL10	6.8500	0.5600	0.2950	(5,600.00)	2,950.00	(2,650.00)
11AUG09	CALL	1.000	01JUL10	6.9500	0.5800	0.2871	(5,800.00)	2,871.00	(2,929.00)
25AUG09	CALL	1.000	01JUL10	6.8000	0.5600	0.3051	(5,600.00)	3,051.00	(2,549.00)
08SEP09	CALL	1.000	01JUL10	6.4000	0.5200	0.3888	(5,200.00)	3,888.00	(1,312.00)
22SEP09	CALL	1.000	01JUL10	6.6500	0.5700	0.3343	(5,700.00)	3,343.00	(2,357.00)
06OCT09	CALL	1.000	01JUL10	6.9000	0.6000	0.2860	(6,000.00)	2,860.00	(3,140.00)
20OCT09	CALL	1.000	01JUL10	6.9000	0.6200	0.2860	(6,200.00)	2,860.00	(3,340.00)
03NOV09	CALL	1.000	01JUL10	6.1500	0.5400	0.4500	(5,400.00)	4,500.00	(900.00)
17NOV09	CALL	1.000	01JUL10	5.9000	0.5400	0.5230	(5,400.00)	5,230.00	(170.00)
		12.000	*01JUL10				(67,900.00)	40,534.00	(27,366.00)
04AUG09	CALL	1.000	01AUG10	7.5500	0.6000	0.2529	(6,000.00)	2,529.00	(3,471.00)
11AUG09	CALL	1.000	01AUG10	7.2500	0.5900	0.2983	(5,900.00)	2,983.00	(2,917.00)
18AUG09	CALL	1.000	01AUG10	7.1500	0.5700	0.3120	(5,700.00)	3,120.00	(2,580.00)
01SEP09	CALL	1.000	01AUG10	6.7500	0.5500	0.3880	(5,500.00)	3,880.00	(1,620.00)
15SEP09	CALL	1.000	01AUG10	7.1000	0.5600	0.3210	(5,600.00)	3,210.00	(2,390.00)
29SEP09	CALL	1.000	01AUG10	7.1500	0.6000	0.3120	(6,000.00)	3,120.00	(2,880.00)
13OCT09	CALL	1.000	01AUG10	6.9500	0.5900	0.3480	(5,900.00)	3,480.00	(2,420.00)
27OCT09	CALL	1.000	01AUG10	6.6500	0.5800	0.4100	(5,800.00)	4,100.00	(1,700.00)
10NOV09	CALL	1.000	01AUG10	6.1000	0.5100	0.5510	(5,100.00)	5,510.00	410.00
24NOV09	CALL	1.000	01AUG10	6.0000	0.5150	0.5810	(5,150.00)	5,810.00	660.00
		10.000	*01AUG10				(56,650.00)	37,742.00	(18,908.00)
01SEP09	CALL	1.000	01SEP10	7.1500	0.5500	0.3680	(5,500.00)	3,680.00	(1,820.00)
15SEP09	CALL	1.000	01SEP10	7.4500	0.5800	0.3160	(5,800.00)	3,160.00	(2,640.00)
29SEP09	CALL	1.000	01SEP10	7.3800	0.6200	0.3272	(6,200.00)	3,272.00	(2,928.00)
13OCT09	CALL	1.000	01SEP10	7.2000	0.6000	0.3590	(6,000.00)	3,590.00	(2,410.00)
27OCT09	CALL	1.000	01SEP10	6.9500	0.5800	0.4080	(5,800.00)	4,080.00	(1,720.00)
10NOV09	CALL	1.000	01SEP10	6.3500	0.5300	0.5510	(5,300.00)	5,510.00	210.00
24NOV09	CALL	1.000	01SEP10	6.3000	0.5250	0.5650	(5,250.00)	5,650.00	400.00
		7.000	*01SEP10				(39,850.00)	28,942.00	(10,908.00)
29SEP09	CALL	1.000	01OCT10	7.9400	0.6200	0.3687	(6,200.00)	3,687.00	(2,513.00)
13OCT09	CALL	1.000	01OCT10	7.6000	0.6250	0.4210	(6,250.00)	4,210.00	(2,040.00)
20OCT09	CALL	1.000	01OCT10	7.8500	0.6600	0.3810	(6,600.00)	3,810.00	(2,790.00)
27OCT09	CALL	1.000	01OCT10	7.4000	0.6100	0.4580	(6,100.00)	4,580.00	(1,520.00)
10NOV09	CALL	1.000	01OCT10	6.8000	0.5400	0.5910	(5,400.00)	5,910.00	510.00
24NOV09	CALL	1.000	01OCT10	6.7500	0.5400	0.6030	(5,400.00)	6,030.00	630.00
		6.000	*01OCT10				(35,950.00)	28,227.00	(7,723.00)
03NOV09	CALL	1.000	01NOV10	7.4000	0.6150	0.5420	(6,150.00)	5,420.00	(730.00)
17NOV09	CALL	1.000	01NOV10	7.2000	0.6000	0.5910	(6,000.00)	5,910.00	(90.00)
24NOV09	CALL	1.000	01NOV10	7.1000	0.5800	0.6170	(5,800.00)	6,170.00	370.00
		3.000	*01NOV10				(17,950.00)	17,500.00	(450.00)
		368.600					(4,037,029.60)	1,288,324.30	(2,748,705.30)