

Options Summary

Asset Categories	Beginning Market Value	Ending Market Value	Change In Value	Current Allocation
Equity	127,000.00	71,000.00	(56,000.00)	99%

Asset Categories



Market Value/Cost	Current Period Value
Market Value	71,000.00
Premium	137,005.41
Unrealized Gain/Loss	(66,005.41)

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Equity					
BP P L C SPONSORED ADR	(1,000,000)	8.61	(861,000.00)	(313,994.59)	(547,005.41)
CALL OPTION AUG 10 @ 30					
Underlying Asset Price = \$38.47					
SUB-ACCOUNT: MGN					
055622-9C-F BP AAA /					