

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Equity					
BP PLC	1,000,000	9.32	932,000.00	451,000.00	481,000.00
CALL OPTION OCT 10 @ 30					
Underlying Asset Price = \$38.47					
SUB-ACCOUNT: MGN					
055622-9B-Y BP AAA /					
Total Long			\$932,000.00	\$451,000.00	\$481,000.00
Total Short			(\$861,000.00)	(\$313,994.59)	(\$547,005.41)
Total Equity			\$71,000.00	\$137,005.41	(\$66,005.41)