

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Equity					
BP PLC	1,000,000	3.90	390,000.00	451,000.00	(61,000.00)
CALL OPTION OCT 10 @ 30					
Underlying Asset Price = \$29.39					
SUB-ACCOUNT: MGN					
055622-9B-Y BP AAA /					
Total Long			\$390,000.00	\$451,000.00	(\$61,000.00)
Total Short			(\$263,000.00)	(\$313,994.59)	\$50,994.59
Total Equity			\$127,000.00	\$137,005.41	(\$10,005.41)