

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
<b>Equity</b>					
<b>BP PLC</b>	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 /					
<b>Total Long</b>			<b>\$932,000.00</b>	<b>\$451,000.00</b>	<b>\$481,000.00</b>
<b>Total Short</b>			<b>(\$861,000.00)</b>	<b>(\$313,994.59)</b>	<b>(\$547,005.41)</b>
<b>Total Equity</b>			<b>\$71,000.00</b>	<b>\$137,005.41</b>	<b>(\$66,005.41)</b>