| Trade Date / Settle Date | Type / Selection Method | Description | Quantity | Per Unit Amount | Proceeds | Tax Cost | Realized Gain/Loss |
|---|---|---|---|---|---|---|---|
| **Settled Sales/Maturities/Redemptions** | | | | | | | |
| 10/18 10/18 | Expired Option FIFO | WTI CALL OPTION USD PUT OPTION STRIKE 150.00 EXPIRING 10/17/2011 1,000,000 BARRELS EXPIRATION OF PURCHASED OTC CALL (ID: OTCBDC-JR-C) | (1,000.000) | | | (150,000.00) | (150,000.00) S |
| 10/19 10/19 | Expired Option FIFO | INR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 19, 2011 @ 47. EXPIRATION OF PURCHASED FX OPTION (ID: XINRCA-BE-Z) | (940,000,000.000) | | | (81,000.00) | (81,000.00) C |
| 10/19 10/19 | Expired Option FIFO | SGD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 19, 2011 @ 1.26 EXPIRATION OF PURCHASED FX OPTION (ID: XSGDCA-CD-Z) | (12,600,000.000) | | | (120,000.00) | (120,000.00) C |
| 10/19 10/24 | Sale FIFO | ZELTIQ AESTHETICS INC @ 14.50 39,150.00 BROKERAGE 135.00 TAX &/OR SEC .76 J.P. MORGAN SECURITIES LLC (ID: 98933Q-10-8) | (2,700.000) | 14.45 | 39,014.24 | (35,100.00) | 3,914.24 S |
| 10/20 10/25 | Sale FIFO | ARCOS DORADOS HOLDINGS INC-A @ 22.19511 799,023.96 BROKERAGE 1,800.00 TAX &/OR SEC 15.35 J.P. MORGAN SECURITIES LLC (ID: G0457F-10-7) | (36,000.000) | 22.145 | 797,208.61 | (792,000.00) | 5,208.61 S |
| 10/24 10/27 | Sale FIFO | FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 @ 108.25 JP MORGAN SECURITIES LLC (BIDL) (ID: 345397-VN-0) | (1,500,000.000) | 108.30 | 1,623,750.00 | (1,583,456.00) | 40,294.00 L |
| 10/26 10/31 | Sale FIFO | GNC ACQUISITION HOLDINGS INC @ 25.11 101,695.50 BROKERAGE 202.50 TAX &/OR SEC 1.96 J.P. MORGAN SECURITIES LLC (ID: 36191G-10-7) | (4,050.000) | 25.06 | 101,491.04 | (100,237.50) | 1,253.54 S |
| 10/26 10/31 | Sale FIFO | GNC ACQUISITION HOLDINGS INC @ 24.85987 100,682.47 BROKERAGE 202.50 TAX &/OR SEC 1.94 J.P. MORGAN SECURITIES LLC (ID: 36191G-10-7) | (4,050.000) | 24.809 | 100,478.03 | (100,237.50) | 240.53 S |
| **Total Settled Sales/Maturities/Redemptions** | | | | | **$6,723,522.54** | **($7,171,230.00)** | **$67,342.34 L** ($355,751.46) S ($201,000.00) C $41,701.66 O |