



This sample Form 6781 is provided for informational purposes only and should not be construed as legal or tax advice. Always consult an attorney or tax professional regarding your specific legal or tax situation.

This document is meant to demonstrate the relevant tax reporting documents that a client will receive for investing in the ZEGA High Probability strategies.

The specific trades in this document are not reflective of all of the recommendations ZEGA made within this strategy but it includes a sub-set of the recommendations. The full list of all recommendations for this strategy are available upon request.

This document doesn't reflect the performance of any advisory client - nor does it reflect the impact of advisory fees on any account and how management fees are treated under the tax law.

Gains and Losses From Section 1256 Contracts and Straddles

▶ Go to www.irs.gov/Form6781 for the latest information.
 ▶ Attach to your tax return.

Name(s) shown on tax return

John Doe (sample client)

Identifying number
 XXX-XX-XXXX

Check all applicable boxes (see instructions).
 A Mixed straddle election
 B Straddle-by-straddle identification election
 C Mixed straddle account election
 D Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

(a) Identification of account	(b) (Loss)	(c) Gain	
1			
Various TD Ameritrade XXX-XXXXXX		47,296.13	
Various TD Ameritrade 925-123456	2,413.00		
2 Add the amounts on line 1 in columns (b) and (c)	2 ()		
3 Net gain or (loss). Combine line 2, columns (b) and (c)			3 44,883.13
4 Form 1099-B adjustments. See instructions and attach statement			4
5 Combine lines 3 and 4			5 44,883.13
Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.			
6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number. If you didn't check box D, enter -0-			6
7 Combine lines 5 and 6			7 44,883.13
8 Short-term capital gain or (loss). Multiply line 7 by 40% (0.40). Enter here and include on line 4 of Schedule D or on Form 8949 (see instructions)			8 17,953.25
9 Long-term capital gain or (loss). Multiply line 7 by 60% (0.60). Enter here and include on line 11 of Schedule D or on Form 8949 (see instructions)			9 26,329.88

Part II Gains and Losses From Straddles. Attach a separate statement listing each straddle and its components.

Section A—Losses From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10							
11a Enter the short-term portion of losses from line 10, column (h), here and include on line 4 of Schedule D or on Form 8949 (see instructions)							11a ()
b Enter the long-term portion of losses from line 10, column (h), here and include on line 11 of Schedule D or on Form 8949 (see instructions)							11b ()

Section B—Gains From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-	
12						
13a Enter the short-term portion of gains from line 12, column (f), here and include on line 4 of Schedule D or on Form 8949 (see instructions)						13a
b Enter the long-term portion of gains from line 12, column (f), here and include on line 11 of Schedule D or on Form 8949 (see instructions)						13b

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14				