

| Month | Beginning equity | Deposits ^b | Withdrawals | Net realized profit/(loss) ^f | Unrealized profit/(loss) | Net performance | Monthly ending equity | VAMI previous | VAMI ^e revised |
|--------------------|------------------|-----------------------|-------------|---|--------------------------|------------------|-----------------------|---------------|---------------------------|
| | (1) | (2) | (3) | (4) | (5) | (6) ^c | (7) ^d | | |
| 2010 | | | | | | | | | |
| March ^a | 0.00 | 1,000.00 | 0.00 | -61.38 | 199.46 | 138.08 | 1,138.08 | 1,138 | 1,138 |
| April | 1,138.08 | 100.00 | 0.00 | -14.65 | -175.40 | -190.05 | 1,048.03 | 967 | 961 |
| May | 1,048.03 | 100.00 | 0.00 | 260.95 | -16.26 | 244.69 | 1,392.72 | 1,178 | 1,177 |
| June | 1,392.72 | 100.00 | 0.00 | -162.08 | -7.80 | -169.88 | 1,322.84 | 1,048 | 1,041 |
| July | 1,322.84 | 100.00 | 0.00 | -61.05 | 124.81 | 63.76 | 1,486.60 | 1,110 | 1,089 |
| August | 1,486.60 | 100.00 | 0.00 | 265.91 | 9.78 | 275.69 | 1,862.29 | 1,306 | 1,280 |
| September | 1,862.29 | 100.00 | 0.00 | -4.66 | 451.68 | 447.02 | 2,409.31 | 1,616 | 1,581 |
| October | 2,409.31 | 100.00 | 0.00 | 682.23 | -423.77 | 258.46 | 2,767.77 | 1,777 | 1,750 |
| November | 2,767.77 | 100.00 | 0.00 | 170.58 | 100.31 | 270.89 | 3,138.66 | 1,947 | 1,923 |
| December | 3,138.66 | 100.00 | 0.00 | 39.02 | -262.81 | -223.79 | 3,014.87 | 1,812 | 1,787 |
| 2011 | | | | | | | | | |
| January | 3,014.87 | 0.00 | 0.00 | -398.79 | 0.00 | -398.79 | 2,616.08 | 1,583 | 1,551 |
| February | 2,616.08 | 6.51 | 0.00 | -351.68 | 279.21 | -72.47 | 2,550.12 | 1,543 | 1,508 |
| March | 2,550.12 | 0.00 | 0.00 | 259.08 | -279.21 | -20.13 | 2,529.99 | 1,531 | 1,496 |
| April | 2,529.99 | 0.00 | 0.00 | -27.34 | 540.19 | 512.85 | 3,042.84 | 1,841 | 1,799 |
| May | 3,042.84 | 500.00 | 0.00 | 152.57 | -522.52 | -369.95 | 3,172.89 | 1,645 | 1,607 |
| June | 3,172.89 | 100.00 | 0.00 | 61.46 | 123.96 | 185.42 | 3,458.31 | NA | 1,699 |
| July | 3,458.31 | 100.00 | 0.00 | -68.97 | -168.64 | -237.61 | 3,320.70 | NA | 1,583 |
| August | 3,320.70 | 100.00 | 0.00 | -295.66 | 177.89 | -117.77 | 3,302.93 | NA | 1,529 |
| September | 3,302.93 | 0.00 | 0.00 | 361.71 | -183.68 | 178.03 | 3,480.96 | NA | 1,611 |
| | | 2,706.51 | | 807.25 | -32.80 | | | | |

^a For the period 18 March 2010 to 31 March 2010

^b Deposits are not entered into trade(s) existing at the time of deposit

^c (6) = (4)+(5)

^d (7) = (1)+(2)-(3)+(6)

^e VAMI is included for informational purposes only and represents the compounded monthly value of the initial \$1,000 investment.

| | | |
|--|--------------------------------|--|
| x | Swap | Profit |
| 1... | -0.11 | -36.00 |
| 1... | 0.00 | -36.40 |
| 1... | 0.04 | -38.40 |
| 1... | Archived to 2010 Dec 31, 23:59 | 3 014.87 |
| Profit/Loss: -307.62 Credit: 0.00 Deposit: 3 821.38 Withdrawal: 0.00 | | 3 513.76 |
| Terminal | Trade | Account History Alerts Mailbox Journal |