

System of Never-Ending Sorrow

Month	Beginning equity (1)	Deposits ^b		Withdrawals (4)	Net realized profit/(loss) (5)	Unrealized profit/(loss) (6)	Net performance (7) ^c	Monthly ending equity (8) ^d	VAMI ^e
		Actual (2)	Notional (3)						
2010									
March ^a	0.00	1,000.00	0.00	0.00	-61.38	199.46	138.08	1,138.08	1,138
April	1,138.08	100.00	0.00	0.00	-14.65	-175.40	-190.05	1,048.03	961
May	1,048.03	100.00	0.00	0.00	260.95	-16.26	244.69	1,392.72	1,177
June	1,392.72	100.00	0.00	0.00	-162.08	-7.80	-169.88	1,322.84	1,041
July	1,322.84	100.00	0.00	0.00	-61.05	124.81	63.76	1,486.60	1,089
August	1,486.60	100.00	0.00	0.00	265.91	9.78	275.69	1,862.29	1,280
September	1,862.29	100.00	0.00	0.00	-4.66	451.68	447.02	2,409.31	1,581
October	2,409.31	100.00	0.00	0.00	682.23	-423.77	258.46	2,767.77	1,750
November	2,767.77	100.00	0.00	0.00	170.58	100.31	270.89	3,138.66	1,923
December	3,138.66	100.00	0.00	0.00	39.02	-262.81	-223.79	3,014.87	1,787
2011									
January	3,014.87	0.00	0.00	0.00	-398.79	0.00	-398.79	2,616.08	1,551
February	2,616.08	6.51	0.00	0.00	-351.68	279.21	-72.47	2,550.12	1,508
March	2,550.12	0.00	0.00	0.00	259.08	-279.21	-20.13	2,529.99	1,496
April	2,529.99	0.00	0.00	0.00	-27.34	540.19	512.85	3,042.84	1,799
May	3,042.84	500.00	0.00	0.00	152.57	-522.52	-369.95	3,172.89	1,607
June	3,172.89	100.00	0.00	0.00	61.46	123.96	185.42	3,458.31	1,699
July	3,458.31	100.00	0.00	0.00	-68.97	-168.64	-237.61	3,320.70	1,583
August	3,320.70	100.00	0.00	0.00	-295.66	177.89	-117.77	3,302.93	1,529
September	3,302.93	0.00	0.00	0.00	361.71	-183.68	178.03	3,480.96	1,611
October	3,480.96	0.00	0.00	0.00	-706.05	32.80	-673.25	2,807.71	1,300
November	2,807.71	0.00	0.00	0.00	110.30	0.00	110.30	2,918.01	1,351
December	2,918.01	0.00	0.00	0.00	-555.42	0.00	-555.42	2,362.59	1,094
2012									
January	2,362.59	0.00	0.00	0.00	-59.12	283.02	223.90	2,586.49	1,198
February	2,586.49	0.00	0.00	0.00	266.53	679.09	945.62	3,532.11	1,635
March	3,532.11	0.00	0.00	0.00	1,489.65	-962.11	527.54	4,059.65	1,880
April	4,059.65	0.00	0.00	0.00	-186.17	537.44	351.27	4,410.92	2,042
May ^f	4,410.92	0.00	0.00	0.00	158.32	-537.44	-379.12	4,031.80	1,867
		2,706.51	0.00		1,325.29	0.00			

^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 (7) = (5)+(6)

^d (8) = (1)+(2)+(3)-(4)+(7)

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

^f For the period 1 May 2012 to 20 May 2012