

System of A Thought of Class

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)						
2012									
May ^a	0.00	1,000.00	0.00	0.00	58.59	0.00	58.59	1,058.59	1,059
		<u>1,000.00</u>	<u>0.00</u>		<u>58.59</u>	<u>0.00</u>			

^a For the period 14 May 2012 to 20 May 2012

^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.