

Clarke Capital Management Inc. - Millennium Program

8/2/2017

| Month | Beginning Equity | Additions | Withdrawals | Net Realized Profit (Loss) | Change Unrealized Profit (Loss) | Trading Advisor's Fees | Nom Net Performance | Pro-Forma Nom Ending Equity | TRUE Monthly Ending Equity | Rate Of Return | |
|---------------------------|------------------|-------------|-------------|----------------------------|---------------------------------|------------------------|---------------------|-----------------------------|----------------------------|----------------|--------------|
| 1998 | | | | | | | | | | | |
| JAN | \$0 | \$3,000,000 | \$0 | (\$6,299) | \$18,783 | \$7,640 | \$4,845 | \$3,012,484 | \$3,012,484 | 0.29 | Nominal 1003 |
| FEB | \$3,012,484 | \$3,000,000 | \$0 | (\$360,593) | \$26,104 | \$5,396 | (\$343,005) | \$5,677,996 | \$5,677,996 | (6.94) | Nominal 933 |
| MAR | \$5,677,996 | \$2,981,682 | \$0 | (\$279,745) | \$60,057 | \$7,338 | (\$227,026) | \$8,439,990 | \$8,439,990 | (3.17) | Nominal 904 |
| APR | \$8,439,990 | \$0 | \$917,588 | (\$842,486) | (\$178,060) | \$11,129 | (\$1,031,674) | \$6,501,857 | \$6,501,857 | (12.67) | Nominal 789 |
| MAY | \$6,501,857 | \$0 | \$0 | (\$392,841) | \$1,534,622 | \$40,743 | \$1,098,189 | \$7,643,637 | \$7,643,637 | 16.89 | Nominal 923 |
| JUN | \$7,643,637 | \$0 | \$0 | \$667,944 | (\$1,193,856) | (\$18,601) | (\$536,589) | \$7,117,725 | \$7,117,725 | (7.02) | Nominal 858 |
| JUL | \$7,117,725 | \$0 | \$939,519 | (\$20,738) | \$277,904 | \$12,481 | \$244,685 | \$6,435,372 | \$6,435,372 | 4.13 | Nominal 893 |
| AUG | \$6,435,372 | \$435,000 | \$0 | \$1,115,686 | \$1,355,820 | \$490,113 | \$1,981,394 | \$9,341,878 | \$9,341,878 | 29.81 | Nominal 1160 |
| SEP | \$9,341,878 | \$1,000,000 | \$0 | \$1,112,981 | \$890,677 | \$519,433 | \$1,484,225 | \$12,345,536 | \$12,345,536 | 16.26 | Nominal 1348 |
| OCT | \$12,345,536 | \$1,000,000 | \$787,828 | \$853,426 | (\$1,816,230) | \$18,574 | (\$740,677) | \$11,594,904 | \$11,594,904 | (6.90) | Nominal 1255 |
| NOV | \$11,594,904 | \$3,000,000 | \$0 | \$173,157 | \$745,296 | \$75,850 | \$665,569 | \$15,513,357 | \$15,513,357 | 5.45 | Nominal 1324 |
| DEC | \$15,513,357 | \$0 | \$0 | \$1,772,919 | (\$1,017,293) | \$149,642 | \$542,317 | \$16,268,983 | \$16,268,983 | 3.51 | Nominal 1370 |
| 1998 YTD -----> | | | | | | | | 37.02 | | | |
| 1999 | | | | | | | | | | | |
| JAN | \$16,268,983 | \$4,350,000 | \$902,122 | (\$1,016,913) | \$758,239 | \$33,306 | (\$291,980) | \$19,424,882 | \$19,458,188 | (1.68) | Nominal 1347 |
| FEB | \$19,424,882 | \$750,502 | \$0 | \$626,270 | (\$350,731) | \$48,903 | \$226,636 | \$20,402,020 | \$20,482,979 | 1.12 | Nominal 1362 |
| MAR | \$20,402,020 | \$0 | \$0 | (\$492,739) | \$444,709 | \$37,624 | (\$85,653) | \$20,316,367 | \$20,434,949 | (0.42) | Nominal 1357 |
| APR | \$20,316,367 | \$0 | \$0 | (\$120,879) | \$1,043,898 | \$226,737 | \$696,282 | \$21,012,649 | \$21,324,477 | 3.43 | Nominal 1403 |
| MAY | \$21,012,649 | \$0 | \$0 | \$927,638 | (\$2,456,479) | (\$165,652) | (\$1,363,188) | \$19,649,460 | \$19,795,637 | (6.49) | Nominal 1312 |
| JUN | \$19,649,460 | \$0 | \$0 | (\$184,560) | \$1,311,152 | \$125,480 | \$1,001,112 | \$20,650,572 | \$20,922,228 | 5.09 | Nominal 1379 |
| JUL | \$20,650,572 | \$1,000,000 | \$0 | \$745,798 | \$608,486 | \$373,078 | \$981,206 | \$22,631,778 | \$23,190,267 | 4.74 | Nominal 1444 |
| AUG | \$22,631,778 | \$0 | \$0 | \$864,463 | (\$859,358) | \$37,585 | (\$32,479) | \$22,599,299 | \$23,195,373 | (0.08) | Nominal 1443 |
| SEP | \$22,599,299 | \$0 | \$1,580,000 | \$387,825 | (\$107,302) | \$109,509 | \$171,014 | \$21,190,313 | \$21,895,895 | 0.92 | Nominal 1456 |
| OCT | \$21,190,313 | \$1,004,985 | \$0 | (\$978,982) | (\$716,490) | \$30,750 | (\$1,726,221) | \$20,469,076 | \$20,852,463 | (7.82) | Nominal 1342 |
| NOV | \$20,469,076 | \$0 | \$0 | \$458,778 | \$1,104,476 | \$51,035 | \$1,512,219 | \$21,981,295 | \$22,415,717 | 7.39 | Nominal 1442 |
| DEC | \$21,981,295 | \$750,000 | \$2,500,000 | (\$147,400) | \$183,738 | \$46,371 | (\$10,033) | \$20,221,261 | \$20,702,055 | (0.03) | Nominal 1441 |
| 1999 YTD -----> | | | | | | | | 5.18 | | | |
| JAN | \$20,221,261 | \$500,000 | \$0 | (\$531,191) | \$1,348,641 | \$180,369 | \$637,081 | \$21,358,342 | \$21,989,774 | 3.09 | Nominal 1486 |
| FEB | \$21,358,342 | \$0 | \$0 | \$1,264,454 | (\$979,370) | \$107,639 | \$177,446 | \$21,535,788 | \$22,274,859 | 0.77 | Nominal 1497 |
| MAR | \$21,535,788 | \$900,000 | \$461,218 | \$901,611 | (\$1,604,663) | (\$130,079) | (\$572,973) | \$21,401,597 | \$22,010,686 | (2.66) | Nominal 1457 |
| APR | \$21,401,597 | \$1,000,000 | \$0 | (\$868,200) | \$1,229,234 | \$111,427 | \$249,607 | \$22,651,203 | \$23,337,223 | 1.16 | Nominal 1474 |
| MAY | \$22,651,203 | \$0 | \$0 | \$1,624,367 | \$41,211 | \$452,870 | \$1,212,708 | \$23,863,912 | \$25,002,801 | 5.35 | Nominal 1553 |
| JUN | \$23,863,912 | \$0 | \$0 | \$1,748,028 | (\$740,231) | \$289,257 | \$718,540 | \$24,582,452 | \$26,010,598 | 3.01 | Nominal 1600 |
| JUL | \$24,582,452 | \$750,000 | \$0 | (\$1,570,766) | \$782,541 | \$36,816 | (\$825,041) | \$24,507,411 | \$25,337,695 | (3.26) | Nominal 1548 |
| AUG | \$24,507,411 | \$0 | \$0 | \$90,217 | \$1,646,605 | \$276,516 | \$1,460,306 | \$25,967,717 | \$27,074,517 | 5.96 | Nominal 1640 |
| SEP | \$25,967,717 | \$1,000,000 | \$0 | \$3,174,728 | (\$3,880,529) | (\$130,981) | (\$574,820) | \$26,392,897 | \$27,368,716 | (2.17) | Nominal 1604 |

| | | | | | | | | | | | | |
|-----|--------------|-------------|-------------|---------------|-------------|-------------|-------------|--------------|--------------|--------|---------|------|
| OCT | \$26,392,897 | \$0 | \$20 | (\$2,123,296) | \$1,564,019 | \$38,750 | (\$598,028) | \$25,794,849 | \$26,745,933 | (2.05) | Nominal | 1571 |
| NOV | \$25,794,849 | \$1,000,000 | \$1,517,226 | (\$618,880) | \$4,666,422 | \$929,736 | \$3,117,806 | \$28,395,429 | \$30,276,250 | 12.57 | Nominal | 1769 |
| DEC | \$28,395,429 | \$0 | \$0 | \$5,368,749 | \$801,439 | \$1,594,395 | \$4,575,792 | \$32,971,221 | \$35,293,468 | 16.11 | Nominal | 2054 |

2000 YTD -----> 42.53

| | | | | | | | | | | | | |
|-----|--------------|--------------|-------------|---------------|---------------|-------------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$32,971,221 | \$1,500,000 | \$0 | \$2,992,253 | (\$1,851,551) | \$338,593 | \$802,108 | \$35,273,329 | \$36,217,856 | 2.38 | Nominal | 2103 |
| FEB | \$35,273,329 | \$2,738,675 | \$0 | \$674,549 | (\$259,590) | \$165,895 | \$249,065 | \$38,261,069 | \$39,371,490 | 0.71 | Nominal | 2118 |
| MAR | \$38,261,069 | \$2,791,693 | \$0 | \$4,076,452 | \$590,379 | \$1,224,969 | \$3,441,862 | \$44,494,624 | \$46,830,014 | 8.60 | Nominal | 2300 |
| APR | \$44,494,624 | \$750,000 | \$3,240,000 | (\$1,402,380) | (\$2,657,046) | \$61,778 | (\$4,121,204) | \$37,883,420 | \$39,131,553 | (9.51) | Nominal | 2082 |
| MAY | \$37,883,420 | \$10,150,000 | \$0 | (\$822,112) | \$1,933,322 | \$73,717 | \$1,037,494 | \$49,070,913 | \$50,392,763 | 2.88 | Nominal | 2141 |
| JUN | \$49,070,913 | \$1,000,000 | \$0 | \$1,012,618 | (\$3,529,705) | \$71,331 | (\$2,588,418) | \$47,482,495 | \$48,875,676 | (5.37) | Nominal | 2027 |
| JUL | \$47,482,495 | \$3,865,115 | \$1,858,096 | (\$1,940,715) | \$3,070,494 | \$81,944 | \$1,047,835 | \$50,537,350 | \$53,866,419 | 2.26 | Nominal | 2072 |
| AUG | \$50,537,350 | \$2,800,000 | \$0 | \$1,665,123 | (\$1,759,181) | \$79,770 | (\$173,829) | \$53,163,521 | \$54,697,832 | (0.26) | Nominal | 2067 |
| SEP | \$53,163,521 | \$12,686,171 | \$2,048,410 | (\$1,649,792) | \$1,543,433 | \$95,482 | (\$201,840) | \$63,599,441 | \$65,229,234 | (0.23) | Nominal | 2062 |
| OCT | \$63,599,441 | \$4,055,248 | \$1,231,854 | (\$629,352) | \$6,141,273 | \$445,353 | \$5,066,569 | \$71,489,404 | \$73,553,201 | 7.54 | Nominal | 2218 |
| NOV | \$71,489,404 | \$2,624,439 | \$1,821,615 | \$3,725,914 | (\$9,365,235) | (\$232,891) | (\$5,406,430) | \$66,885,798 | \$69,627,094 | (7.28) | Nominal | 2056 |
| DEC | \$66,885,798 | \$1,174,122 | \$4,806,746 | (\$1,193,332) | \$865,010 | \$102,198 | (\$430,520) | \$62,822,654 | \$69,454,692 | (0.64) | Nominal | 2043 |

2001 YTD -----> (0.55)

| | | | | | | | | | | | | |
|-----|--------------|--------------|--------------|---------------|---------------|-------------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$62,822,654 | \$22,298,840 | \$833,500 | (\$4,117,021) | \$1,921,373 | \$124,389 | (\$2,320,036) | \$81,967,958 | \$83,739,340 | (3.42) | Nominal | 1973 |
| FEB | \$81,967,958 | \$505,000 | \$21,275,164 | (\$1,767,899) | (\$1,370,856) | \$306,907 | (\$3,445,662) | \$57,752,131 | \$69,995,041 | (5.54) | Nominal | 1864 |
| MAR | \$57,752,131 | \$311,000 | \$48,010 | (\$1,251,101) | \$444,755 | \$60,032 | (\$866,378) | \$57,148,743 | \$59,265,852 | (1.58) | Nominal | 1834 |
| APR | \$57,148,743 | \$33,000 | \$11,777,071 | (\$2,848,957) | (\$1,027,607) | \$79,958 | (\$3,956,523) | \$41,448,150 | \$46,807,324 | (8.12) | Nominal | 1685 |
| MAY | \$41,448,150 | \$4,000,000 | \$5,992,221 | \$77,205 | \$1,092,071 | \$69,926 | \$1,099,350 | \$40,555,278 | \$44,243,334 | 2.06 | Nominal | 1720 |
| JUN | \$40,555,278 | \$0 | \$0 | \$985,218 | \$5,802,030 | \$442,638 | \$6,344,611 | \$46,899,889 | \$49,477,583 | 16.44 | Nominal | 2003 |
| JUL | \$46,899,889 | \$1,500,000 | \$1,067,009 | \$3,800,524 | \$2,417,121 | \$1,133,991 | \$5,083,654 | \$52,416,534 | \$56,966,639 | 11.26 | Nominal | 2228 |
| AUG | \$52,416,534 | \$0 | (\$77,519) | \$12,157,536 | (\$7,049,007) | \$1,127,105 | \$3,981,424 | \$56,475,477 | \$61,177,526 | 8.14 | Nominal | 2410 |
| SEP | \$56,475,477 | \$22,633,500 | \$0 | \$106,821 | \$1,692,008 | \$498,258 | \$1,300,571 | \$80,409,548 | \$85,687,217 | 2.35 | Nominal | 2466 |
| OCT | \$80,409,548 | \$2,012,442 | \$1,000,000 | (\$735,639) | (\$3,904,859) | \$116,672 | (\$4,757,170) | \$76,664,820 | \$79,436,805 | (7.54) | Nominal | 2280 |
| NOV | \$76,664,820 | \$0 | \$0 | (\$1,159,282) | (\$2,045,202) | \$110,191 | (\$3,314,674) | \$73,350,146 | \$76,175,532 | (5.51) | Nominal | 2155 |
| DEC | \$73,350,146 | \$0 | \$24,026,393 | \$3,899,482 | \$11,926,291 | \$1,933,125 | \$13,892,649 | \$63,216,401 | \$67,974,912 | 27.63 | Nominal | 2750 |

2002 YTD -----> 34.61

| | | | | | | | | | | | | |
|-----|---------------|--------------|--------------|---------------|----------------|---------------|---------------|---------------|---------------|---------|---------|------|
| JAN | \$63,216,401 | \$0 | \$250,000 | \$3,176,175 | \$2,818,971 | \$1,372,527 | \$4,622,619 | \$67,589,020 | \$71,786,007 | 10.11 | Nominal | 3028 |
| FEB | \$67,589,020 | \$0 | \$15,565,563 | \$11,104,238 | (\$640,744) | \$2,536,777 | \$7,926,718 | \$59,950,175 | \$80,119,040 | 16.15 | Nominal | 3517 |
| MAR | \$59,950,175 | \$1,680,000 | \$5,274,527 | \$998,993 | (\$13,226,315) | (\$2,697,824) | (\$9,529,498) | \$46,826,151 | \$50,156,234 | (18.26) | Nominal | 2875 |
| APR | \$46,826,151 | \$29,000,000 | \$544,434 | (\$926,974) | \$5,354,174 | \$1,131,084 | \$3,296,117 | \$78,577,833 | \$82,003,846 | 4.31 | Nominal | 2999 |
| MAY | \$78,577,833 | \$2,000,000 | \$0 | \$15,215,296 | \$10,418,377 | \$6,362,296 | \$19,271,377 | \$99,849,210 | \$109,637,519 | 25.01 | Nominal | 3749 |
| JUN | \$99,849,210 | \$2,641,170 | \$1,400,000 | \$23,117,653 | (\$16,672,023) | \$1,833,849 | \$4,611,781 | \$105,702,161 | \$117,190,198 | (10.09) | Nominal | 3371 |
| JUL | \$105,702,161 | \$21,099,400 | \$4,774 | (\$8,329,560) | \$4,145,960 | \$192,909 | (\$4,376,510) | \$122,420,278 | \$125,178,382 | (4.13) | Nominal | 3231 |
| AUG | \$122,420,278 | \$37,002,527 | \$0 | (\$469,959) | \$4,298,956 | \$366,720 | \$3,462,277 | \$162,885,082 | \$166,009,906 | 2.50 | Nominal | 3312 |
| SEP | \$162,885,082 | \$19,016,888 | \$4,641 | (\$1,130,777) | \$9,235,741 | \$2,058,633 | \$6,046,331 | \$187,943,660 | \$193,127,117 | 3.36 | Nominal | 3423 |
| OCT | \$187,943,660 | \$2,000,000 | \$150,709 | \$11,313,989 | \$9,419,542 | \$5,425,126 | \$15,308,405 | \$205,101,356 | \$215,240,090 | 8.23 | Nominal | 3705 |
| NOV | \$205,101,356 | \$6,000,000 | \$0 | \$144,614 | (\$9,119,189) | (\$1,870,071) | (\$7,104,503) | \$203,996,852 | \$212,265,515 | (3.43) | Nominal | 3578 |
| DEC | \$203,996,852 | \$2,356,941 | \$29,930,747 | \$8,901,093 | \$16,411,565 | \$6,587,772 | \$18,724,886 | \$195,147,933 | \$210,004,368 | 8.11 | Nominal | 3868 |

2003 YTD -----> 40.67

| | | | | | | | | | | | | |
|-----|---------------|--------------|--------------|----------------|----------------|---------------|----------------|---------------|---------------|--------|---------|------|
| JAN | \$195,147,933 | \$7,592,435 | \$50,567,343 | \$26,710,485 | (\$33,318,516) | \$348,892 | (\$6,956,922) | \$145,216,103 | \$151,801,588 | (4.74) | Nominal | 3685 |
| FEB | \$145,216,103 | \$1,981,897 | \$35,229,700 | (\$3,025,815) | \$9,855,208 | \$1,459,724 | \$5,369,669 | \$117,337,968 | \$124,583,539 | 6.96 | Nominal | 3941 |
| MAR | \$117,337,968 | \$3,061,994 | \$16,440 | \$2,348,109 | \$938,884 | \$970,810 | \$2,316,183 | \$122,699,706 | \$130,916,087 | 1.96 | Nominal | 4019 |
| APR | \$122,699,706 | \$18,500,000 | \$933,774 | (\$7,271,396) | (\$2,034,906) | \$197,840 | (\$9,504,141) | \$130,761,791 | \$138,424,716 | (7.36) | Nominal | 3723 |
| MAY | \$130,761,791 | \$12,019,884 | \$208,908 | \$23,115,239 | (\$10,405,910) | \$1,208,768 | \$11,500,561 | \$154,073,329 | \$162,421,660 | 8.06 | Nominal | 4023 |
| JUN | \$154,073,329 | \$8,368,033 | \$3,861,163 | (\$12,409,915) | \$760,987 | (\$632,726) | (\$11,016,202) | \$147,563,997 | \$155,279,602 | (7.55) | Nominal | 3719 |
| JUL | \$147,563,997 | \$6,006,234 | \$2,844,256 | (\$4,258,264) | \$14,705,395 | \$893,474 | \$9,553,658 | \$160,279,633 | \$171,030,997 | 6.80 | Nominal | 3972 |
| AUG | \$160,279,633 | \$2,705,407 | \$3,195,088 | \$6,152,822 | (\$14,999,015) | \$273,546 | (\$9,119,739) | \$150,670,212 | \$157,656,450 | (8.91) | Nominal | 3618 |
| SEP | \$150,670,212 | \$32,452,761 | \$7,120,267 | (\$6,476,005) | \$22,602,737 | \$2,011,903 | \$14,114,829 | \$190,117,535 | \$199,115,180 | 11.60 | Nominal | 4038 |
| OCT | \$190,117,535 | \$7,020,568 | \$2,891,878 | \$15,099,947 | (\$10,365,466) | \$1,360,906 | \$3,373,574 | \$197,619,799 | \$206,542,944 | 1.97 | Nominal | 4117 |
| NOV | \$197,619,799 | \$5,531,803 | \$12,107,803 | (\$4,863,444) | \$29,243,748 | \$6,321,585 | \$18,058,719 | \$209,102,518 | \$227,608,268 | 9.39 | Nominal | 4504 |
| DEC | \$209,102,518 | \$813,160 | \$3,534,080 | \$24,972,128 | (\$37,965,960) | (\$2,913,771) | (\$10,080,061) | \$196,301,538 | \$208,821,157 | (5.11) | Nominal | 4274 |

2004 YTD -----> 10.49

| | | | | | | | | | | | | |
|-----|---------------|--------------|--------------|----------------|----------------|-------------|----------------|---------------|---------------|---------|---------|------|
| JAN | \$196,301,538 | \$3,662,906 | \$50,000 | (\$12,782,084) | \$583,264 | \$285,033 | (\$12,483,853) | \$187,430,591 | \$194,731,632 | (6.53) | Nominal | 3995 |
| FEB | \$187,430,591 | \$6,139,370 | \$0 | (\$16,639,037) | \$8,316,888 | \$291,113 | (\$8,613,261) | \$184,956,700 | \$191,518,367 | (4.66) | Nominal | 3809 |
| MAR | \$184,956,700 | \$9,273,629 | \$4,583,202 | \$2,829,767 | \$3,504,704 | \$341,087 | \$5,993,384 | \$195,640,510 | \$202,531,432 | 3.25 | Nominal | 3932 |
| APR | \$195,640,510 | \$2,877,538 | \$39,394,546 | (\$2,539,654) | (\$416,594) | \$322,645 | (\$3,278,893) | \$155,844,609 | \$163,421,665 | (1.84) | Nominal | 3860 |
| MAY | \$155,844,609 | \$0 | \$2,162,809 | \$3,187,280 | \$13,577,323 | \$1,081,550 | \$15,683,053 | \$169,364,853 | \$177,104,284 | 10.77 | Nominal | 4276 |
| JUN | \$169,364,853 | \$2,798,928 | \$1,200,000 | \$16,326,239 | (\$14,452,369) | \$632,493 | \$1,241,377 | \$172,205,158 | \$180,563,248 | 0.32 | Nominal | 4289 |
| JUL | \$172,205,158 | \$3,510,223 | \$2,312,215 | (\$8,823,226) | (\$7,955,243) | \$238,405 | (\$17,016,874) | \$156,386,293 | \$163,655,350 | (10.71) | Nominal | 3830 |
| AUG | \$156,386,293 | \$0 | \$6,512,984 | \$6,075,121 | \$12,278,286 | \$903,030 | \$17,450,377 | \$167,323,685 | \$175,443,403 | 12.22 | Nominal | 4298 |
| SEP | \$167,323,685 | \$2,000,000 | \$3,831,939 | (\$3,336,925) | (\$12,701,495) | (\$226,140) | (\$15,812,280) | \$149,679,466 | \$159,460,630 | (13.50) | Nominal | 3718 |
| OCT | \$149,679,466 | \$61,434,668 | \$64,102,410 | (\$6,388,205) | \$2,564,400 | \$683,085 | (\$4,506,890) | \$142,504,834 | \$153,270,332 | (4.02) | Nominal | 3569 |
| NOV | \$142,504,834 | \$15,951,472 | \$414,637 | \$9,775,825 | (\$1,936,923) | \$1,064,646 | \$6,774,256 | \$164,815,926 | \$170,263,432 | 5.76 | Nominal | 3774 |
| DEC | \$164,815,926 | \$805,782 | \$9,099,431 | (\$5,642,106) | \$1,786,621 | (\$302,177) | (\$3,553,308) | \$152,968,969 | \$158,602,588 | (2.02) | Nominal | 3698 |

2005 YTD -----> (13.48)

| | | | | | | | | | | | | |
|-----|---------------|--------------|--------------|---------------|---------------|-------------|---------------|---------------|---------------|---------|---------|------|
| JAN | \$152,968,969 | \$7,798,948 | \$4,618,407 | (\$9,040,744) | \$3,235,891 | \$247,809 | (\$6,052,663) | \$150,096,848 | \$157,516,711 | (3.71) | Nominal | 3560 |
| FEB | \$150,096,848 | \$4,274,780 | \$33,333,302 | \$3,094,574 | (\$7,782,030) | \$209,161 | (\$4,896,618) | \$116,141,708 | \$134,774,069 | (3.54) | Nominal | 3434 |
| MAR | \$116,141,708 | \$1,000,000 | \$41,449,246 | (\$4,440,252) | \$6,554,445 | \$182,645 | \$1,931,548 | \$77,624,010 | \$121,986,852 | 0.64 | Nominal | 3457 |
| APR | \$77,624,010 | \$4,218,041 | \$18,343,602 | \$12,416,610 | \$2,788,919 | \$874,689 | \$14,330,841 | \$77,829,289 | \$89,963,789 | 20.25 | Nominal | 4157 |
| MAY | \$77,829,290 | \$1,337,608 | \$14,724,047 | \$10,459,599 | (\$7,789,691) | \$642,640 | \$2,027,268 | \$66,470,119 | \$80,070,204 | 2.15 | Nominal | 4246 |
| JUN | \$66,470,119 | \$11,000,000 | \$1,645,146 | (\$865,361) | (\$1,667,587) | (\$195,023) | (\$2,337,925) | \$73,487,048 | \$77,134,741 | (3.62) | Nominal | 4092 |
| JUL | \$73,487,048 | \$349,780 | \$1,000 | (\$6,432,831) | (\$1,106,568) | \$99,446 | (\$7,638,845) | \$66,196,983 | \$68,391,057 | (10.47) | Nominal | 3664 |
| AUG | \$66,196,983 | \$0 | \$1,855,978 | (\$4,304,887) | \$3,037,928 | \$97,395 | (\$1,364,354) | \$62,976,650 | \$66,042,536 | (2.38) | Nominal | 3577 |
| SEP | \$62,976,650 | \$348,478 | \$205,358 | \$4,572,838 | \$989,505 | \$103,331 | \$5,459,012 | \$68,578,782 | \$70,896,104 | 8.92 | Nominal | 3896 |
| OCT | \$68,578,782 | \$6,073,615 | \$500,000 | \$649,272 | (\$1,517,329) | \$110,677 | (\$978,733) | \$73,173,664 | \$76,103,950 | (1.37) | Nominal | 3842 |
| NOV | \$73,173,664 | \$2,142,999 | \$3,094,219 | (\$447,568) | \$3,741,002 | \$135,141 | \$3,158,293 | \$75,380,737 | \$81,540,383 | 4.46 | Nominal | 4014 |
| DEC | \$75,380,737 | \$0 | \$6,945,760 | (\$274,285) | \$748,397 | \$150,284 | \$323,829 | \$68,758,806 | \$75,153,107 | 1.06 | Nominal | 4056 |

2006 YTD -----> 9.69

| | | | | | | | | | | | | |
|-----|--------------|-------------|--------------|---------------|---------------|-------------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$67,830,420 | \$1,000,000 | \$7,003,019 | \$9,734,363 | (\$4,855,965) | \$956,659 | \$3,921,740 | \$65,749,141 | \$68,844,314 | 2.45 | Nominal | 4155 |
| FEB | \$65,749,141 | \$3,179,218 | \$740,263 | (\$2,682,426) | (\$1,886,355) | (\$230,731) | (\$4,338,050) | \$63,850,046 | \$66,563,133 | (8.62) | Nominal | 3797 |
| MAR | \$63,722,557 | \$2,139,710 | \$2,610,636 | (\$4,250,729) | \$2,236,427 | \$3,110 | (\$2,017,411) | \$61,234,219 | \$63,223,869 | (3.14) | Nominal | 3678 |
| APR | \$60,408,508 | \$0 | \$10,848,412 | (\$737,515) | \$1,218,692 | \$101,201 | \$379,976 | \$49,940,072 | \$51,597,728 | (0.78) | Nominal | 3649 |
| MAY | \$49,940,071 | \$0 | \$0 | (\$1,150,531) | (\$221,411) | \$72,852 | (\$1,444,794) | \$48,495,277 | \$50,046,131 | (2.96) | Nominal | 3541 |
| JUN | \$48,495,277 | \$0 | \$1,843,939 | \$260,398 | \$1,682,085 | \$89,440 | \$1,853,043 | \$48,504,381 | \$50,142,169 | 3.94 | Nominal | 3681 |

| | | | | | | | | | | | | |
|-----|--------------|--------------|-------------|---------------|---------------|-----------|---------------|--------------|--------------|--------|---------|------|
| JUL | \$48,504,381 | \$1,900,000 | \$2,814,115 | \$2,894,347 | (\$1,838,633) | \$146,549 | \$909,165 | \$48,499,431 | \$50,125,541 | 1.42 | Nominal | 3733 |
| AUG | \$48,499,431 | \$1,741,012 | \$6,293,773 | (\$1,217,827) | (\$1,878,551) | \$1,358 | (\$3,097,735) | \$40,848,935 | \$43,416,375 | (7.16) | Nominal | 3465 |
| SEP | \$40,159,275 | \$0 | \$9,684,783 | \$3,702,285 | \$3,666,784 | \$815,912 | \$6,553,157 | \$37,027,649 | \$43,408,292 | 19.36 | Nominal | 4136 |
| OCT | \$37,050,098 | \$0 | \$1,372,110 | \$2,100,999 | \$1,193,207 | \$858,379 | \$2,435,827 | \$38,113,816 | \$41,336,196 | 7.95 | Nominal | 4465 |
| NOV | \$38,288,392 | \$2,781,783 | \$5,366,319 | \$5,102,114 | (\$4,999,362) | \$335,813 | (\$233,060) | \$35,470,795 | \$39,799,451 | 2.97 | Nominal | 4598 |
| DEC | \$35,470,795 | \$11,054,258 | \$422,552 | (\$22,925) | \$245,248 | \$150,004 | \$72,318 | \$46,174,819 | \$48,203,711 | 1.28 | Nominal | 4657 |

2007 YTD -----> 14.81

| | | | | | | | | | | | | |
|-----|--------------|-------------|-------------|---------------|---------------|-------------|----------------|--------------|--------------|---------|---------|------|
| JAN | \$46,174,819 | \$6,000,000 | \$3,235,468 | \$222,429 | \$3,069,901 | \$899,638 | \$2,392,692 | \$51,332,044 | \$53,064,995 | 5.94 | Nominal | 4934 |
| FEB | \$51,332,044 | \$0 | \$2,677,459 | \$14,282,230 | \$124,201 | \$3,621,519 | \$10,784,912 | \$59,439,497 | \$64,767,753 | 27.36 | Nominal | 6284 |
| MAR | \$60,705,915 | \$4,766,044 | \$6,479,351 | \$6,587,603 | (\$1,806,944) | \$1,300,544 | \$3,480,115 | \$62,472,724 | \$68,922,195 | 12.76 | Nominal | 7086 |
| APR | \$59,128,962 | \$7,446,758 | \$1,861,889 | \$2,449,807 | (\$790,988) | \$507,541 | \$1,151,277 | \$65,865,108 | \$67,355,630 | 6.76 | Nominal | 7564 |
| MAY | \$65,345,681 | \$5,205,955 | \$96,222 | \$2,599,731 | \$2,021,156 | \$1,247,109 | \$3,373,778 | \$73,829,192 | \$76,519,005 | 11.93 | Nominal | 8467 |
| JUN | \$73,829,192 | \$2,830,567 | \$2,244,626 | \$799,551 | (\$1,410,103) | (\$27,982) | (\$582,570) | \$73,832,563 | \$76,494,393 | (0.81) | Nominal | 8398 |
| JUL | \$73,832,563 | \$3,090,349 | \$386,063 | (\$8,909,436) | (\$3,071,828) | \$97,412 | (\$12,078,677) | \$64,458,172 | \$65,653,434 | (16.44) | Nominal | 7017 |
| AUG | \$64,458,172 | \$4,455,226 | \$1,213,916 | (\$3,483,003) | \$5,968,801 | \$107,099 | \$2,378,699 | \$70,078,181 | \$72,392,458 | 3.90 | Nominal | 7291 |
| SEP | \$70,078,181 | \$2,142,168 | \$6,153,211 | \$5,696,687 | (\$1,744,125) | \$129,686 | \$3,822,876 | \$69,890,015 | \$77,195,652 | 5.01 | Nominal | 7656 |
| OCT | \$69,890,015 | \$1,582,597 | \$3,140,631 | \$6,357,883 | \$1,636,448 | \$979,018 | \$7,015,313 | \$75,347,294 | \$77,237,286 | 10.82 | Nominal | 8484 |
| NOV | \$75,347,294 | \$2,198,633 | \$170,276 | \$6,811,582 | (\$2,900,673) | \$1,050,086 | \$2,860,823 | \$80,236,473 | \$83,176,552 | 4.98 | Nominal | 8906 |
| DEC | \$80,236,473 | \$2,500,000 | \$3,386,924 | (\$456,588) | \$2,137,708 | \$535,836 | \$1,145,285 | \$80,494,834 | \$83,970,748 | 2.23 | Nominal | 9105 |

2008 YTD -----> 95.51

| | | | | | | | | | | | | |
|-----|--------------|--------------|--------------|----------------|---------------|------------|----------------|--------------|--------------|---------|---------|------|
| JAN | \$79,520,126 | \$4,661,890 | \$2,528,008 | (\$1,236,972) | (\$2,423,548) | \$120,796 | (\$3,781,316) | \$77,872,691 | \$81,617,548 | (5.20) | Nominal | 8631 |
| FEB | \$76,768,307 | \$4,267,444 | \$2,453,376 | (\$822,367) | (\$423,713) | \$119,685 | (\$1,365,764) | \$77,216,612 | \$78,773,256 | (1.99) | Nominal | 8459 |
| MAR | \$77,216,612 | \$7,271,492 | \$6,451,720 | (\$10,948,900) | (\$2,730,065) | \$106,200 | (\$13,785,166) | \$64,251,218 | \$65,910,119 | (21.15) | Nominal | 6671 |
| APR | \$64,251,218 | \$6,805,176 | \$10,381,743 | (\$7,800,933) | \$2,713,751 | \$100,768 | (\$5,187,951) | \$55,486,700 | \$61,289,274 | (8.99) | Nominal | 6071 |
| MAY | \$55,486,700 | \$1,466,242 | \$10 | (\$838,138) | \$6,776,943 | \$216,091 | \$5,722,713 | \$62,675,645 | \$64,485,491 | 11.67 | Nominal | 6780 |
| JUN | \$62,675,645 | \$2,421,742 | \$3,202,771 | \$1,448,905 | (\$6,554,109) | (\$26,735) | (\$5,078,469) | \$56,816,148 | \$60,083,057 | (10.41) | Nominal | 6074 |
| JUL | \$56,073,947 | \$4,997,278 | \$3,616,049 | (\$4,525,953) | \$387,847 | \$86,399 | (\$4,224,505) | \$53,230,671 | \$56,348,957 | (7.97) | Nominal | 5590 |
| AUG | \$52,148,401 | \$0 | \$2,048,737 | (\$3,610,177) | \$229,701 | \$72,153 | (\$3,452,629) | \$46,647,034 | \$48,378,137 | (6.83) | Nominal | 5208 |
| SEP | \$46,647,034 | \$40,000 | \$0 | (\$1,319,481) | \$1,709,753 | \$70,616 | \$319,657 | \$47,006,691 | \$48,808,410 | 1.10 | Nominal | 5266 |
| OCT | \$47,006,691 | \$0 | \$4,864,510 | (\$895,886) | (\$2,233,240) | \$65,816 | (\$3,194,942) | \$38,947,239 | \$40,654,816 | (7.90) | Nominal | 4849 |
| NOV | \$38,947,239 | \$64,640 | \$1,593,678 | \$478,837 | \$2,622,059 | \$63,169 | \$3,037,728 | \$40,455,929 | \$42,577,757 | 8.08 | Nominal | 5241 |
| DEC | \$40,455,929 | \$10,000,000 | \$1,413,511 | (\$3,972,939) | (\$2,284,010) | \$66,298 | (\$6,323,248) | \$42,719,170 | \$45,791,426 | (10.17) | Nominal | 4708 |

2009 YTD -----> (48.28)

| | | | | | | | | | | | | |
|-----|--------------|-------------|-------------|---------------|---------------|------------|---------------|--------------|--------------|---------|---------|------|
| JAN | \$42,979,267 | \$5,000,000 | \$4,087,220 | (\$7,805,953) | \$408,574 | \$60,873 | (\$7,458,252) | \$36,433,795 | \$41,401,857 | (18.95) | Nominal | 3816 |
| FEB | \$34,882,826 | \$309,460 | \$3,303,014 | (\$2,280,150) | \$180,825 | \$49,639 | (\$2,148,965) | \$29,740,307 | \$32,162,272 | (6.90) | Nominal | 3553 |
| MAR | \$28,660,809 | \$0 | \$0 | \$738,524 | (\$646,374) | \$43,129 | \$49,020 | \$28,709,829 | \$29,658,948 | 0.15 | Nominal | 3558 |
| APR | \$28,709,829 | \$0 | \$0 | (\$138,358) | \$598,505 | \$43,755 | \$416,393 | \$29,126,222 | \$30,047,433 | 1.90 | Nominal | 3625 |
| MAY | \$29,126,222 | \$0 | \$3,794,124 | (\$729,272) | (\$79,471) | \$42,476 | (\$851,219) | \$24,480,878 | \$28,751,097 | (1.89) | Nominal | 3557 |
| JUN | \$24,480,878 | \$0 | (\$86,764) | \$2,290,905 | \$1,005,639 | \$41,666 | \$3,254,878 | \$27,822,520 | \$28,821,105 | 16.08 | Nominal | 4129 |
| JUL | \$27,736,175 | \$1,453,884 | \$2,019,237 | (\$196,255) | \$829,187 | \$44,734 | \$588,197 | \$27,759,019 | \$30,055,989 | 2.63 | Nominal | 4238 |
| AUG | \$26,987,049 | \$41,278 | \$0 | \$5,598,394 | (\$996,838) | \$375,487 | \$4,226,068 | \$31,254,396 | \$31,976,674 | 17.27 | Nominal | 4970 |
| SEP | \$31,254,396 | \$1,500,000 | \$1,543,844 | (\$52,758) | \$4,825,149 | \$800,748 | \$3,971,643 | \$35,182,195 | \$38,089,066 | 13.38 | Nominal | 5635 |
| OCT | \$35,182,195 | \$0 | \$273,653 | \$2,968,068 | \$1,488,343 | \$786,732 | \$3,669,680 | \$38,578,221 | \$40,808,103 | 11.01 | Nominal | 6255 |
| NOV | \$38,578,221 | \$0 | \$240,071 | \$8,083,554 | (\$9,048,168) | (\$69,349) | (\$895,266) | \$37,442,885 | \$39,603,417 | (1.58) | Nominal | 6156 |
| DEC | \$37,442,885 | \$0 | \$3,471,635 | \$151,842 | \$3,748,580 | \$745,309 | \$3,155,113 | \$37,126,363 | \$40,994,798 | 9.08 | Nominal | 6715 |

| 2010 YTD -----> | | | | | | | | | | | 42.62 | |
|-----------------|--------------|-------------|--------------|---------------|----------------|---------------|---------------|--------------|--------------|---------|---------|-------|
| JAN | \$37,126,363 | \$0 | \$0 | (\$399,521) | \$787,436 | \$141,631 | \$246,284 | \$37,372,647 | \$38,911,242 | 0.70 | Nominal | 6762 |
| FEB | \$36,549,696 | \$0 | \$333,690 | \$4,677,500 | (\$930,525) | \$717,163 | \$3,029,812 | \$39,245,818 | \$41,480,268 | 8.50 | Nominal | 7336 |
| MAR | \$39,245,818 | \$0 | \$974,054 | \$162,808 | (\$2,531,144) | (\$416,210) | (\$1,952,125) | \$36,319,639 | \$39,086,932 | (5.32) | Nominal | 6946 |
| APR | \$36,319,639 | \$1,240,587 | \$0 | (\$1,547,564) | \$6,333,364 | \$995,624 | \$3,790,176 | \$41,350,401 | \$44,039,101 | 10.64 | Nominal | 7685 |
| MAY | \$41,350,401 | \$0 | \$60,000 | (\$506,800) | (\$3,754,411) | (\$739,433) | (\$3,521,778) | \$37,768,624 | \$39,717,890 | (8.80) | Nominal | 7009 |
| JUN | \$37,768,624 | \$0 | \$1,508,761 | \$165,559 | (\$2,724,412) | (\$84,224) | (\$2,474,629) | \$33,785,234 | \$37,151,982 | (6.83) | Nominal | 6530 |
| JUL | \$33,785,234 | \$0 | \$0 | \$92,515 | \$5,402,022 | \$773,123 | \$4,721,415 | \$38,506,649 | \$41,077,692 | 13.97 | Nominal | 7443 |
| AUG | \$38,506,649 | \$0 | \$50,000 | \$1,797,650 | (\$1,003,691) | \$250,305 | \$543,653 | \$39,000,302 | \$41,812,053 | 1.41 | Nominal | 7548 |
| SEP | \$39,000,302 | \$0 | \$0 | \$1,426,658 | (\$2,379,573) | (\$130,703) | (\$822,213) | \$38,178,089 | \$40,859,137 | (2.11) | Nominal | 7389 |
| OCT | \$38,178,089 | \$0 | \$1,614,269 | (\$2,936,082) | (\$2,827,633) | \$48,622 | (\$5,812,337) | \$30,751,484 | \$35,037,837 | (16.00) | Nominal | 6206 |
| NOV | \$30,751,484 | \$0 | \$1,828,126 | \$1,775,821 | \$2,371,355 | \$52,348 | \$4,094,828 | \$33,018,185 | \$37,476,053 | 15.80 | Nominal | 7187 |
| DEC | \$33,018,185 | \$0 | \$0 | \$608,304 | (\$1,237,918) | \$48,583 | (\$678,196) | \$32,339,989 | \$35,045,241 | (2.25) | Nominal | 7025 |
| 2011 YTD -----> | | | | | | | | | | | 4.61 | |
| JAN | \$32,339,989 | \$0 | \$0 | (\$1,140,243) | (\$555,929) | \$45,966 | (\$1,742,138) | \$30,597,851 | \$33,026,351 | (5.78) | Nominal | 6619 |
| FEB | \$30,597,851 | \$0 | \$0 | (\$518,168) | \$2,829,758 | \$49,364 | \$2,262,226 | \$32,860,076 | \$35,337,940 | 7.39 | Nominal | 7108 |
| MAR | \$32,860,076 | \$0 | \$25,000 | \$1,074,096 | (\$675,391) | \$49,888 | \$348,816 | \$33,183,893 | \$35,711,645 | 1.06 | Nominal | 7183 |
| APR | \$33,183,893 | \$0 | \$0 | \$53,488 | \$291,181 | \$50,293 | \$294,376 | \$33,478,269 | \$36,015,436 | 0.89 | Nominal | 7247 |
| MAY | \$33,478,269 | \$0 | \$35,000 | \$4,130,348 | \$15,936,038 | \$4,523,135 | \$15,543,251 | \$48,986,520 | \$56,046,822 | 46.47 | Nominal | 10615 |
| JUN | \$48,986,520 | \$0 | \$0 | \$12,450,137 | (\$20,452,008) | (\$1,819,566) | (\$6,182,305) | \$42,804,215 | \$48,044,951 | (14.40) | Nominal | 9086 |
| JUL | \$42,804,215 | \$0 | \$35,000 | (\$3,207,824) | \$5,774,264 | \$682,828 | \$1,883,612 | \$44,652,827 | \$48,972,798 | 5.18 | Nominal | 9557 |
| AUG | \$44,652,827 | \$1,000,000 | \$300,000 | \$796,823 | (\$2,651,434) | (\$372,098) | (\$1,482,513) | \$43,870,314 | \$47,818,187 | (3.77) | Nominal | 9197 |
| SEP | \$43,870,314 | \$4,000,000 | \$50,000 | \$102,195 | (\$1,512,276) | (\$107,286) | (\$1,302,795) | \$46,517,519 | \$50,358,106 | (2.90) | Nominal | 8930 |
| OCT | \$46,517,519 | \$2,000,000 | \$0 | (\$3,830,172) | (\$214,267) | \$66,710 | (\$4,111,149) | \$44,406,370 | \$48,256,022 | (8.79) | Nominal | 8145 |
| NOV | \$44,406,370 | \$0 | \$0 | (\$1,017,154) | \$1,356,322 | \$67,118 | \$272,050 | \$44,678,420 | \$48,595,190 | 0.63 | Nominal | 8197 |
| DEC | \$44,678,420 | \$0 | \$22,000,000 | (\$957,015) | (\$362,219) | \$65,039 | (\$1,384,272) | \$21,294,148 | \$25,275,956 | (1.45) | Nominal | 8078 |
| 2012 YTD -----> | | | | | | | | | | | 14.99 | |
| JAN | \$21,294,148 | \$0 | \$0 | (\$518,700) | \$194,883 | \$31,455 | (\$355,272) | \$20,938,875 | \$24,890,544 | (1.79) | Nominal | 7933 |
| FEB | \$20,938,875 | \$0 | \$0 | (\$336,463) | (\$1,530,352) | \$28,608 | (\$1,895,422) | \$19,043,453 | \$23,023,730 | (9.83) | Nominal | 7154 |
| MAR | \$19,043,453 | \$0 | \$0 | (\$503,633) | \$768,398 | \$28,962 | \$235,802 | \$19,279,255 | \$23,288,494 | 1.24 | Nominal | 7242 |
| APR | \$19,279,255 | \$750,000 | \$40,025 | \$1,069,582 | \$643,904 | \$32,614 | \$1,680,872 | \$21,670,102 | \$25,666,258 | 8.42 | Nominal | 7852 |
| MAY | \$21,670,102 | \$0 | \$0 | (\$1,149,718) | (\$740,746) | \$29,669 | (\$1,920,133) | \$19,749,969 | \$23,775,794 | (8.86) | Nominal | 7157 |
| JUN | \$19,749,969 | \$0 | \$500,000 | (\$865,861) | \$655,204 | \$29,309 | (\$239,967) | \$19,010,002 | \$23,065,136 | (1.11) | Nominal | 7078 |
| JUL | \$19,010,002 | \$0 | \$0 | (\$333,474) | (\$585,534) | \$27,136 | (\$946,145) | \$18,063,857 | \$22,097,623 | (4.96) | Nominal | 6727 |
| AUG | \$18,063,857 | \$5,050,000 | \$0 | (\$320,686) | \$57,397 | \$34,276 | (\$297,564) | \$22,816,293 | \$26,884,335 | (0.70) | Nominal | 6679 |
| SEP | \$22,816,293 | \$1,000,000 | \$0 | (\$1,556,130) | \$532,887 | \$34,190 | (\$1,057,432) | \$22,758,861 | \$26,861,092 | (4.20) | Nominal | 6399 |
| OCT | \$22,758,861 | \$0 | \$674,819 | \$3,960 | \$87,785 | \$34,276 | \$57,470 | \$22,141,512 | \$26,161,937 | 0.29 | Nominal | 6417 |
| NOV | \$22,141,512 | \$0 | \$0 | (\$670,773) | (\$358,357) | \$31,669 | (\$1,060,798) | \$21,080,714 | \$25,132,808 | (4.68) | Nominal | 6117 |
| DEC | \$21,080,714 | \$750,000 | \$0 | (\$67,669) | \$516,270 | \$33,419 | \$415,181 | \$22,245,895 | \$26,331,408 | 1.75 | Nominal | 6224 |
| 2013 YTD -----> | | | | | | | | | | | (22.95) | |
| JAN | \$22,245,895 | \$0 | \$0 | (\$1,836,911) | \$1,559,222 | \$32,952 | (\$310,641) | \$21,935,254 | \$26,022,297 | (1.37) | Nominal | 6139 |
| FEB | \$21,935,254 | \$0 | \$0 | \$1,064,001 | \$613,817 | \$39,549 | \$1,638,269 | \$23,573,523 | \$27,700,115 | 7.05 | Nominal | 6572 |
| MAR | \$23,573,523 | \$0 | \$0 | \$791,553 | (\$1,403,680) | \$30,313 | (\$642,440) | \$22,931,083 | \$27,087,988 | (2.64) | Nominal | 6399 |

| | | | | | | | | | | | | |
|-----|--------------|-------------|-------------|---------------|-------------|-----------|---------------|--------------|--------------|--------|---------|------|
| APR | \$22,931,083 | \$0 | \$0 | \$1,510,362 | (\$856,799) | \$40,486 | \$613,077 | \$23,544,160 | \$27,701,419 | 2.57 | Nominal | 6563 |
| MAY | \$23,544,160 | \$0 | \$0 | (\$1,470,430) | (\$327,798) | \$27,510 | (\$1,825,738) | \$21,718,422 | \$25,903,191 | (7.36) | Nominal | 6080 |
| JUN | \$21,718,422 | \$0 | \$2,893,752 | (\$974,701) | \$38,386 | \$31,173 | (\$967,488) | \$17,857,182 | \$22,073,124 | (2.60) | Nominal | 5922 |
| JUL | \$17,857,182 | \$1,750,000 | \$6,604,960 | (\$512,992) | \$371,204 | \$40,039 | (\$181,827) | \$12,820,395 | \$22,159,092 | 0.02 | Nominal | 5923 |
| AUG | \$12,820,395 | \$2,445,184 | \$0 | \$1,138,415 | (\$663,634) | \$33,152 | \$441,629 | \$15,707,208 | \$16,101,054 | 2.35 | Nominal | 6062 |
| SEP | \$15,707,208 | \$0 | \$0 | \$357,372 | \$708,070 | \$52,025 | \$1,013,417 | \$16,720,625 | \$17,166,496 | 5.36 | Nominal | 6387 |
| OCT | \$16,720,625 | \$2,639,639 | \$1,065,847 | \$2,154,269 | (\$512,596) | \$221,569 | \$1,420,105 | \$19,714,522 | \$21,297,912 | 7.23 | Nominal | 6849 |
| NOV | \$19,714,522 | \$215,979 | \$2,464,533 | \$310,324 | \$879,344 | \$275,861 | \$913,807 | \$18,379,774 | \$19,239,025 | 5.93 | Nominal | 7255 |
| DEC | \$18,379,774 | \$0 | \$500,000 | \$1,409,626 | \$52,592 | \$266,211 | \$1,196,007 | \$19,075,781 | \$20,286,820 | 5.92 | Nominal | 7684 |

2014 YTD -----> 23.46

| | | | | | | | | | | | | |
|-----|--------------|-------------|-------------|-------------|---------------|-------------|-------------|--------------|--------------|--------|---------|------|
| JAN | \$19,075,781 | \$0 | \$3,316,489 | \$1,935,217 | \$9,628 | \$351,180 | \$1,593,666 | \$17,352,958 | \$18,771,165 | 8.89 | Nominal | 8368 |
| FEB | \$17,352,958 | \$0 | \$0 | \$403,584 | (\$1,225,566) | (\$112,862) | (\$709,121) | \$16,643,837 | \$17,949,182 | (4.13) | Nominal | 8022 |
| MAR | \$16,643,837 | \$0 | \$0 | (\$35) | (\$285,992) | (\$17,594) | (\$268,433) | \$16,375,404 | \$17,663,155 | (1.56) | Nominal | 7897 |
| APR | \$16,375,404 | \$0 | \$1,743,879 | (\$255,671) | (\$248,734) | \$23,806 | (\$528,211) | \$14,103,314 | \$16,965,755 | (3.43) | Nominal | 7626 |
| MAY | \$14,103,314 | \$0 | \$14,405 | (\$222,944) | \$366,178 | \$21,370 | \$121,864 | \$14,210,773 | \$15,444,323 | 0.95 | Nominal | 7698 |
| JUN | \$14,210,773 | \$0 | \$0 | (\$84,829) | (\$89,901) | \$21,054 | (\$195,784) | \$14,014,990 | \$15,269,594 | (1.47) | Nominal | 7585 |
| JUL | \$14,014,990 | \$2,000,000 | \$3,279,900 | \$251,182 | \$238,817 | \$26,775 | \$463,224 | \$13,198,313 | \$14,455,443 | 3.32 | Nominal | 7837 |
| AUG | \$13,198,313 | \$0 | \$20,010 | \$287,139 | (\$659,610) | \$17,221 | (\$389,692) | \$12,788,611 | \$13,938,908 | (2.81) | Nominal | 7617 |
| SEP | \$12,788,611 | \$0 | \$0 | (\$173,026) | \$852,523 | \$62,488 | \$617,010 | \$13,405,621 | \$14,618,406 | 4.59 | Nominal | 7966 |
| OCT | \$13,405,621 | \$0 | \$10,350 | (\$155,859) | (\$487,091) | \$19,144 | (\$662,093) | \$12,733,177 | \$13,935,987 | (5.11) | Nominal | 7559 |
| NOV | \$12,733,177 | \$0 | \$0 | \$211,879 | \$159,176 | \$19,656 | \$351,399 | \$13,084,576 | \$14,298,309 | 3.12 | Nominal | 7795 |
| DEC | \$13,084,576 | \$1,191,399 | \$0 | (\$315,002) | (\$127,901) | \$20,750 | (\$463,652) | \$13,812,323 | \$15,046,805 | (4.00) | Nominal | 7483 |

2015 YTD -----> (2.62)

| | | | | | | | | | | | | |
|-----|--------------|-----|-------------|-------------|-------------|----------|-------------|--------------|--------------|--------|---------|------|
| JAN | \$13,812,323 | \$0 | \$0 | (\$108,716) | \$234,476 | \$20,907 | \$104,854 | \$13,917,176 | \$15,129,564 | 0.42 | Nominal | 7514 |
| FEB | \$13,917,176 | \$0 | \$0 | \$507,847 | (\$319,671) | \$24,282 | \$163,894 | \$14,081,070 | \$15,317,740 | 1.01 | Nominal | 7590 |
| MAR | \$14,081,070 | \$0 | \$823,029 | (\$580,411) | (\$60,575) | \$17,036 | (\$658,023) | \$12,600,019 | \$14,676,754 | (6.00) | Nominal | 7135 |
| APR | \$12,600,019 | \$0 | \$0 | (\$71,785) | \$148,870 | \$19,016 | \$58,070 | \$12,658,089 | \$13,735,626 | 0.35 | Nominal | 7160 |
| MAY | \$12,658,089 | \$0 | \$0 | (\$450,143) | \$249,987 | \$18,687 | (\$218,843) | \$12,439,246 | \$13,535,470 | (1.60) | Nominal | 7045 |
| JUN | \$12,439,246 | \$0 | \$3,289,227 | \$485,812 | \$648,104 | \$43,436 | \$1,090,479 | \$10,240,498 | \$14,669,386 | 10.45 | Nominal | 7781 |
| JUL | \$10,240,498 | \$0 | \$0 | \$186,181 | (\$344,453) | \$15,123 | (\$173,396) | \$10,067,102 | \$10,478,395 | (1.69) | Nominal | 7650 |
| AUG | \$10,067,102 | \$0 | \$0 | \$289,116 | (\$554,152) | \$14,703 | (\$279,739) | \$9,787,362 | \$10,213,358 | (2.78) | Nominal | 7437 |
| SEP | \$9,787,362 | \$0 | \$0 | (\$220,413) | (\$5,811) | \$14,342 | (\$240,566) | \$9,546,796 | \$9,987,134 | (2.46) | Nominal | 7254 |
| OCT | \$9,546,796 | \$0 | \$0 | (\$416,089) | (\$20,831) | \$13,665 | (\$450,585) | \$9,096,211 | \$9,528,104 | (4.72) | Nominal | 6912 |
| NOV | \$9,096,211 | \$0 | \$0 | (\$140,445) | (\$5,420) | \$13,426 | (\$159,290) | \$8,936,921 | \$9,382,239 | (1.75) | Nominal | 6791 |
| DEC | \$8,936,921 | \$0 | \$0 | (\$115,676) | \$106,437 | \$13,392 | (\$22,630) | \$8,914,291 | \$9,373,001 | (0.25) | Nominal | 6774 |

2016 YTD -----> (9.48)

| | | | | | | | | | | | | |
|-----|-------------|-----|-----------|-------------|-------------|----------|-------------|-------------|-------------|--------|---------|------|
| JAN | \$8,914,291 | \$0 | \$0 | (\$556,323) | (\$159,192) | \$12,298 | (\$727,813) | \$8,186,478 | \$8,635,652 | (8.16) | Nominal | 6221 |
| FEB | \$8,186,478 | \$0 | \$0 | \$27,037 | (\$81,318) | \$12,198 | (\$66,479) | \$8,119,998 | \$8,581,371 | (0.81) | Nominal | 6170 |
| MAR | \$8,119,998 | \$0 | \$0 | (\$472,479) | (\$118,813) | \$11,293 | (\$602,585) | \$7,517,414 | \$7,990,079 | (7.42) | Nominal | 5712 |
| APR | \$7,517,414 | \$0 | \$500,000 | (\$510,311) | \$319,204 | \$10,989 | (\$202,096) | \$6,815,317 | \$7,282,537 | (2.82) | Nominal | 5551 |
| MAY | \$6,815,317 | \$0 | \$724,674 | (\$410,316) | (\$97,727) | \$9,461 | (\$517,504) | \$5,573,140 | \$6,049,821 | (7.04) | Nominal | 5160 |
| JUN | \$5,573,140 | \$0 | \$0 | \$17,843 | (\$125,242) | \$8,199 | (\$115,597) | \$5,457,543 | \$5,913,676 | (1.39) | Nominal | 5088 |
| JUL | \$5,457,543 | \$0 | \$0 | (\$390,885) | \$588,656 | \$8,483 | \$189,288 | \$5,646,831 | \$6,097,830 | 2.16 | Nominal | 5199 |

2017 YTD -----> (23.25)

| | |
|-----------------------------|-----------|
| Total Program Funds: | \$722,829 |
| Current Number Of Accounts: | 7 |
| Return since inception | 419.86% |

Past performance is not necessarily indicative of future results