

## Clarke Capital Management Inc. - Worldwide Program

12/6/2017

| 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 |              |
|-----------------|------------------|-------------|-------------|----------------------------|---------------------------------|------------------------|---------------------|-----------------------------|----------------------------|----------------|--------------|
| 1996            |                  |             |             |                            |                                 |                        |                     |                             |                            |                |              |
| JAN             | \$0              | \$500,000   | \$17,016    | (\$349)                    | (\$291)                         | \$749                  | (\$1,390)           | (\$1,390)                   | \$482,343                  | (4.38)         | Nominal 956  |
| FEB             | \$482,343        | \$500,000   | \$10,800    | \$6,292                    | (\$8,921)                       | \$3,403                | (\$6,032)           | (\$6,032)                   | \$968,915                  | (0.90)         | Nominal 948  |
| MAR             | \$968,915        | \$2,250,000 | \$0         | \$1,894                    | \$18,519                        | \$7,853                | \$12,559            | \$12,559                    | \$3,239,327                | 1.79           | Nominal 965  |
| APR             | \$3,239,327      | \$250,000   | \$0         | \$109,666                  | \$195,850                       | \$81,783               | \$223,733           | \$223,733                   | \$3,794,843                | 9.10           | Nominal 1052 |
| MAY             | \$3,794,843      | \$0         | \$0         | \$134,756                  | (\$421,630)                     | (\$2,612)              | (\$284,029)         | (\$284,029)                 | \$3,508,202                | (7.33)         | Nominal 975  |
| JUN             | \$3,508,202      | \$0         | \$2,086,936 | (\$44,946)                 | \$280,334                       | \$56,210               | \$179,387           | \$179,387                   | \$1,656,864                | 6.87           | Nominal 1042 |
| JUL             | \$1,656,864      | \$0         | \$0         | (\$43,836)                 | \$56,062                        | \$5,560                | \$6,666             | \$6,666                     | \$1,669,090                | 0.17           | Nominal 1044 |
| AUG             | \$1,669,090      | \$0         | \$20,300    | \$129,189                  | (\$164,178)                     | \$2,451                | (\$37,440)          | (\$37,440)                  | \$1,613,801                | (1.94)         | Nominal 1024 |
| SEP             | \$1,613,801      | \$0         | \$0         | \$41,063                   | \$520,438                       | \$137,650              | \$423,796           | \$423,796                   | \$2,175,547                | 22.29          | Nominal 1252 |
| OCT             | \$2,175,547      | \$504,286   | \$114,007   | \$214,690                  | \$103,647                       | \$84,146               | \$234,446           | \$234,446                   | \$2,884,418                | 9.10           | Nominal 1366 |
| NOV             | \$2,884,418      | \$0         | \$0         | \$678,990                  | (\$78,576)                      | \$155,477              | \$445,519           | \$445,519                   | \$3,485,414                | 15.64          | Nominal 1579 |
| DEC             | \$3,485,414      | \$0         | \$0         | \$86,835                   | (\$510,552)                     | (\$101,157)            | (\$321,845)         | (\$321,845)                 | \$3,062,413                | (8.48)         | Nominal 1445 |
| 1996 YTD -----> |                  |             |             |                            |                                 |                        |                     | 44.53                       |                            |                |              |
| 1997            |                  |             |             |                            |                                 |                        |                     |                             |                            |                |              |
| JAN             | \$3,062,413      | \$0         | \$85,477    | (\$103,454)                | \$284,222                       | \$50,269               | \$131,344           | \$131,344                   | \$3,158,549                | 3.81           | Nominal 1501 |
| FEB             | \$3,158,549      | \$0         | \$0         | \$348,759                  | \$39,967                        | \$102,709              | \$286,838           | \$286,838                   | \$3,548,081                | 8.56           | Nominal 1629 |
| MAR             | \$3,548,081      | \$0         | \$0         | \$294,707                  | (\$344,614)                     | (\$7,058)              | (\$42,166)          | (\$42,166)                  | \$3,498,858                | (1.14)         | Nominal 1610 |
| APR             | \$3,498,858      | \$750,000   | \$161,931   | \$3,306                    | \$20,803                        | \$12,878               | \$12,716            | \$12,716                    | \$4,112,430                | 0.55           | Nominal 1619 |
| MAY             | \$4,112,430      | \$0         | \$5,704     | (\$33,544)                 | \$29,284                        | \$5,423                | (\$8,389)           | (\$8,389)                   | \$4,103,760                | (0.13)         | Nominal 1617 |
| JUN             | \$4,103,760      | \$0         | \$239,396   | \$139,685                  | (\$99,431)                      | \$16,721               | \$24,773            | \$24,773                    | \$3,905,859                | 0.76           | Nominal 1629 |
| JUL             | \$3,905,859      | \$250,000   | \$21,029    | (\$41,861)                 | \$287,921                       | \$68,423               | \$178,849           | \$178,849                   | \$4,382,101                | 4.88           | Nominal 1709 |
| AUG             | \$4,382,101      | \$0         | \$0         | \$47,092                   | (\$233,026)                     | (\$38,851)             | (\$145,780)         | (\$145,780)                 | \$4,197,470                | (3.63)         | Nominal 1647 |
| SEP             | \$4,197,470      | \$750,000   | \$0         | (\$13,129)                 | \$386,431                       | \$101,768              | \$273,367           | \$273,367                   | \$5,322,605                | 6.11           | Nominal 1748 |
| OCT             | \$5,322,605      | \$0         | \$252,845   | \$84,990                   | (\$335,357)                     | (\$52,105)             | (\$196,340)         | (\$196,340)                 | \$4,821,316                | (3.88)         | Nominal 1680 |
| NOV             | \$4,821,316      | \$0         | \$88,438    | (\$54,103)                 | \$167,383                       | \$36,214               | \$79,024            | \$79,024                    | \$4,848,116                | 1.61           | Nominal 1707 |
| DEC             | \$4,848,116      | \$0         | \$73,971    | \$363,535                  | (\$12,878)                      | \$95,883               | \$256,447           | \$256,447                   | \$5,126,475                | 5.57           | Nominal 1802 |
| 1997 YTD -----> |                  |             |             |                            |                                 |                        |                     | 24.65                       |                            |                |              |
| 1998            |                  |             |             |                            |                                 |                        |                     |                             |                            |                |              |
| JAN             | \$5,126,474      | \$0         | \$54,090    | \$417,068                  | (\$41,849)                      | \$94,368               | \$280,852           | \$5,447,604                 | \$5,447,604                | 5.91           | Nominal 1908 |
| FEB             | \$5,447,604      | \$438,357   | \$981,682   | (\$64,294)                 | \$61,747                        | \$9,570                | (\$12,117)          | \$4,901,731                 | \$4,901,731                | (0.35)         | Nominal 1902 |
| MAR             | \$4,901,731      | \$530,000   | \$0         | \$216,414                  | (\$212,263)                     | \$9,438                | (\$5,286)           | \$5,435,883                 | \$5,435,883                | (0.41)         | Nominal 1894 |
| APR             | \$5,435,883      | \$502,663   | \$79,594    | (\$76,039)                 | (\$77,831)                      | \$13,887               | (\$148,128)         | \$5,705,082                 | \$5,705,082                | (3.22)         | Nominal 1833 |
| MAY             | \$5,705,082      | \$1,660,982 | \$0         | (\$48,832)                 | \$474,987                       | \$52,774               | \$347,986           | \$7,792,219                 | \$7,792,219                | 6.40           | Nominal 1950 |
| JUN             | \$7,792,219      | \$1,000,000 | \$2,127,195 | \$17,924                   | (\$214,541)                     | (\$13,852)             | (\$198,809)         | \$6,468,406                 | \$6,468,406                | (3.17)         | Nominal 1888 |
| JUL             | \$6,468,406      | \$718,227   | \$31,339    | (\$24,512)                 | (\$7,344)                       | \$10,732               | (\$41,141)          | \$7,123,438                 | \$7,123,438                | (0.56)         | Nominal 1878 |

|     |              |             |           |             |               |           |             |              |              |        |         |      |
|-----|--------------|-------------|-----------|-------------|---------------|-----------|-------------|--------------|--------------|--------|---------|------|
| AUG | \$7,123,438  | \$2,073,424 | \$695,980 | \$1,200,491 | \$1,210,829   | \$581,554 | \$1,830,912 | \$10,912,202 | \$10,912,202 | 21.67  | Nominal | 2285 |
| SEP | \$10,912,202 | \$2,037,327 | \$5,569   | \$896,810   | \$892,147     | \$469,435 | \$1,319,522 | \$14,732,917 | \$14,732,917 | 11.35  | Nominal | 2544 |
| OCT | \$14,732,917 | \$2,577,369 | \$943,579 | \$1,270,859 | (\$2,386,237) | \$24,292  | (\$882,862) | \$15,251,329 | \$15,251,329 | (6.10) | Nominal | 2389 |
| NOV | \$15,251,329 | \$2,345,975 | \$158,691 | (\$709,314) | \$1,027,654   | \$40,836  | \$220,474   | \$17,756,953 | \$17,756,953 | 1.33   | Nominal | 2421 |
| DEC | \$17,756,953 | \$1,788,860 | \$0       | \$837,262   | (\$974,527)   | \$22,844  | (\$161,629) | \$19,408,548 | \$19,408,548 | (0.77) | Nominal | 2402 |

1998 YTD -----> 33.30

1999

|     |              |             |             |               |               |           |               |              |              |        |         |      |
|-----|--------------|-------------|-------------|---------------|---------------|-----------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$19,408,548 | \$4,500,000 | \$601,792   | (\$1,037,139) | \$1,245,093   | \$55,444  | \$152,510     | \$23,459,266 | \$23,514,711 | 0.87   | Nominal | 2423 |
| FEB | \$23,459,266 | \$3,238,736 | \$19,727    | \$1,473,571   | \$504,595     | \$348,938 | \$1,629,228   | \$28,307,503 | \$28,711,886 | 6.84   | Nominal | 2589 |
| MAR | \$28,307,503 | \$2,061,014 | \$20,000    | \$731,763     | (\$343,773)   | \$145,526 | \$242,464     | \$30,590,982 | \$31,140,891 | 0.61   | Nominal | 2604 |
| APR | \$30,590,982 | \$4,967,212 | \$549,709   | (\$1,179,525) | \$598,808     | \$52,819  | (\$633,536)   | \$34,374,949 | \$34,604,913 | (1.84) | Nominal | 2556 |
| MAY | \$34,374,949 | \$4,008,393 | \$1,274,524 | (\$77,107)    | (\$1,961,367) | \$54,165  | (\$2,092,638) | \$35,016,180 | \$35,213,599 | (5.99) | Nominal | 2403 |
| JUN | \$35,016,180 | \$2,738,684 | \$1,309,999 | (\$375,151)   | \$2,297,573   | \$115,752 | \$1,806,669   | \$38,251,534 | \$38,540,920 | 5.08   | Nominal | 2525 |
| JUL | \$38,251,534 | \$3,213,690 | \$505,438   | \$1,876,506   | \$202,475     | \$376,167 | \$1,702,814   | \$42,662,601 | \$43,240,343 | 4.61   | Nominal | 2642 |
| AUG | \$42,662,601 | \$3,406,000 | \$505,761   | \$2,235,668   | (\$1,518,980) | \$251,145 | \$465,543     | \$46,028,382 | \$46,842,455 | 1.04   | Nominal | 2669 |
| SEP | \$46,028,382 | \$2,605,000 | \$1,774,146 | (\$659,185)   | \$544,005     | \$72,415  | (\$187,595)   | \$46,671,641 | \$47,551,700 | 0.01   | Nominal | 2669 |
| OCT | \$46,671,641 | \$8,007,196 | \$281,066   | (\$1,420,834) | (\$574,366)   | \$79,025  | (\$2,074,225) | \$52,323,546 | \$52,750,903 | (4.57) | Nominal | 2547 |
| NOV | \$52,323,546 | \$1,500,000 | \$2,816,554 | \$2,964,788   | \$569,433     | \$473,564 | \$3,060,657   | \$54,067,649 | \$54,958,155 | 6.29   | Nominal | 2708 |
| DEC | \$54,067,649 | \$2,781,682 | \$1,058,894 | (\$397,689)   | \$1,814,181   | \$424,790 | \$991,702     | \$56,782,138 | \$58,072,681 | 1.69   | Nominal | 2753 |

1999 YTD -----> 14.63

|     |              |             |             |               |                |             |               |              |              |        |         |      |
|-----|--------------|-------------|-------------|---------------|----------------|-------------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$56,782,138 | \$6,030,000 | \$7,522,683 | (\$31,592)    | \$2,323,896    | \$661,279   | \$1,631,024   | \$56,920,480 | \$58,567,418 | 2.85   | Nominal | 2832 |
| FEB | \$56,920,480 | \$4,318,000 | \$1,714,263 | \$2,107,924   | (\$5,151,501)  | (\$449,514) | (\$2,594,063) | \$56,930,154 | \$57,822,319 | (4.57) | Nominal | 2702 |
| MAR | \$56,930,154 | \$5,794,980 | \$1,579,231 | (\$1,215,012) | (\$551,623)    | \$72,972    | (\$1,839,606) | \$59,306,296 | \$60,239,286 | (2.94) | Nominal | 2623 |
| APR | \$59,306,296 | \$1,461,000 | \$1,356,424 | (\$832,313)   | \$2,936,422    | \$185,839   | \$1,918,269   | \$61,329,141 | \$62,366,281 | 2.96   | Nominal | 2701 |
| MAY | \$61,329,141 | \$1,464,455 | \$3,307,490 | \$5,482,493   | \$1,853,201    | \$1,688,332 | \$5,647,363   | \$65,133,469 | \$67,750,291 | 9.52   | Nominal | 2958 |
| JUN | \$65,133,469 | \$3,498,535 | \$1,123,042 | \$3,104,309   | (\$891,765)    | \$657,805   | \$1,554,738   | \$69,063,700 | \$72,318,481 | 2.45   | Nominal | 3030 |
| JUL | \$69,063,700 | \$3,054,775 | \$2,500,430 | (\$3,485,993) | (\$1,840,431)  | \$108,432   | (\$5,434,857) | \$64,183,188 | \$65,659,682 | (7.82) | Nominal | 2793 |
| AUG | \$64,183,188 | \$2,878,301 | \$1,457,133 | (\$1,225,748) | \$8,054,865    | \$511,107   | \$6,318,010   | \$71,922,366 | \$73,645,765 | 9.73   | Nominal | 3065 |
| SEP | \$71,922,366 | \$2,419,260 | \$3,710,499 | \$12,336,287  | (\$11,457,494) | \$334,977   | \$543,816     | \$71,174,942 | \$74,003,235 | 0.47   | Nominal | 3079 |
| OCT | \$71,174,942 | \$9,755,991 | \$2,417,823 | (\$8,666,058) | \$1,126,313    | \$112,888   | (\$7,652,633) | \$70,860,477 | \$72,580,365 | (9.34) | Nominal | 2792 |
| NOV | \$70,860,477 | \$4,845,474 | \$2,208,607 | (\$1,858,530) | \$5,237,877    | \$183,045   | \$3,196,302   | \$76,693,646 | \$78,826,674 | 4.68   | Nominal | 2922 |
| DEC | \$76,693,646 | \$3,021,317 | \$1,179,485 | \$3,253,556   | \$5,503,261    | \$1,261,577 | \$7,495,240   | \$86,030,718 | \$89,092,321 | 10.48  | Nominal | 3229 |

2000 YTD -----> 17.26

|     |              |             |             |               |               |           |               |              |              |        |         |      |
|-----|--------------|-------------|-------------|---------------|---------------|-----------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$86,030,718 | \$6,354,000 | \$1,944,033 | \$6,695,703   | (\$7,675,820) | \$141,547 | (\$1,121,664) | \$89,319,021 | \$91,779,324 | (1.32) | Nominal | 3186 |
| FEB | \$89,319,021 | \$4,203,174 | \$2,903,563 | \$319,576     | (\$2,493,349) | \$132,402 | (\$2,306,175) | \$88,312,457 | \$91,201,026 | (2.65) | Nominal | 3101 |
| MAR | \$88,312,457 | \$5,470,647 | \$1,910,867 | (\$2,694,007) | \$7,752,893   | \$631,689 | \$4,427,198   | \$96,299,435 | \$98,891,998 | 5.25   | Nominal | 3264 |
| APR | \$96,299,435 | \$5,430,565 | \$4,835,293 | (\$710,629)   | (\$7,426,069) | \$140,821 | (\$8,277,518) | \$88,617,188 | \$92,515,576 | (9.00) | Nominal | 2971 |
| MAY | \$88,617,188 | \$3,841,456 | \$383,634   | (\$1,355,244) | \$4,879,997   | \$179,960 | \$3,344,793   | \$95,419,803 | \$97,501,001 | 3.83   | Nominal | 3084 |
| JUN | \$95,419,803 | \$1,123,315 | \$1,961,094 | (\$1,480,517) | (\$3,634,598) | \$101,157 | (\$5,216,272) | \$89,365,752 | \$91,531,278 | (5.68) | Nominal | 2909 |
| JUL | \$89,365,752 | \$3,100,741 | \$1,036,237 | (\$541,525)   | \$752,574     | \$139,016 | \$72,033      | \$91,502,289 | \$94,250,213 | 0.20   | Nominal | 2915 |
| AUG | \$91,502,289 | \$3,783,332 | \$9,681,350 | \$24,017      | (\$1,906,053) | \$140,105 | (\$2,022,141) | \$83,582,130 | \$86,945,448 | (2.16) | Nominal | 2852 |
| SEP | \$83,582,130 | \$470,320   | \$7,251,513 | (\$2,207,789) | \$2,744,216   | \$126,883 | \$409,544     | \$77,210,480 | \$80,048,017 | 0.51   | Nominal | 2867 |
| OCT | \$77,210,480 | \$768,266   | \$5,198,139 | \$446,894     | \$2,900,333   | \$135,342 | \$3,211,885   | \$75,992,492 | \$78,336,593 | 4.49   | Nominal | 2996 |
| NOV | \$75,992,492 | \$366,841   | \$1,443,746 | \$1,500,298   | (\$5,764,094) | \$94,790  | (\$4,358,586) | \$70,557,000 | \$72,752,891 | (5.98) | Nominal | 2816 |
| DEC | \$70,557,000 | \$197,000   | \$2,330,347 | (\$521,471)   | \$209,206     | \$105,663 | (\$417,928)   | \$68,005,725 | \$70,333,805 | (0.62) | Nominal | 2799 |

|                           |              |             |             |               |               |             |               |              |              |        |                |      |
|---------------------------|--------------|-------------|-------------|---------------|---------------|-------------|---------------|--------------|--------------|--------|----------------|------|
| <b>2001 YTD -----&gt;</b> |              |             |             |               |               |             |               |              |              |        | <b>(13.31)</b> |      |
| JAN                       | \$68,005,725 | \$63,539    | \$4,345,852 | (\$1,129,333) | \$430,500     | \$101,056   | (\$799,889)   | \$62,923,523 | \$64,987,592 | (1.31) | Nominal        | 2762 |
| FEB                       | \$62,923,523 | \$300,000   | \$7,463,494 | (\$1,059,397) | (\$948,580)   | \$91,823    | (\$2,099,801) | \$53,660,228 | \$59,241,055 | (3.63) | Nominal        | 2662 |
| MAR                       | \$53,660,228 | \$260,000   | \$5,347,342 | (\$794,360)   | \$2,565,535   | \$83,537    | \$1,687,637   | \$50,260,523 | \$56,280,578 | 4.00   | Nominal        | 2769 |
| APR                       | \$50,260,523 | \$490,000   | \$3,179,541 | \$308,508     | (\$1,482,277) | \$74,365    | (\$1,248,134) | \$46,322,848 | \$48,372,709 | (2.94) | Nominal        | 2687 |
| MAY                       | \$46,322,848 | \$0         | \$4,078,422 | \$66,280      | \$991,450     | \$71,071    | \$986,659     | \$43,231,085 | \$48,484,706 | 2.52   | Nominal        | 2755 |
| JUN                       | \$43,231,085 | \$776,449   | \$993,502   | \$1,221,516   | \$1,248,308   | \$88,586    | \$2,381,239   | \$45,395,271 | \$47,521,162 | 6.11   | Nominal        | 2923 |
| JUL                       | \$45,395,271 | \$484,000   | \$2,164,536 | \$1,557,863   | \$144,709     | \$110,680   | \$1,591,892   | \$45,306,627 | \$48,725,622 | 3.96   | Nominal        | 3039 |
| AUG                       | \$45,306,627 | \$250,000   | \$2,471,844 | \$3,844,704   | (\$2,901,143) | \$107,182   | \$836,379     | \$43,921,163 | \$45,856,689 | 2.01   | Nominal        | 3100 |
| SEP                       | \$43,921,163 | \$0         | \$10,180    | \$92,252      | \$1,708,754   | \$265,011   | \$1,535,995   | \$45,446,977 | \$47,647,515 | 3.80   | Nominal        | 3218 |
| OCT                       | \$45,446,977 | \$806,664   | \$509,543   | (\$1,247,201) | (\$2,012,367) | \$64,491    | (\$3,324,060) | \$42,420,039 | \$44,525,013 | (7.87) | Nominal        | 2965 |
| NOV                       | \$42,420,039 | \$0         | \$1,412,125 | (\$504,304)   | (\$323,400)   | \$62,389    | (\$890,092)   | \$40,117,822 | \$42,278,837 | (2.40) | Nominal        | 2894 |
| DEC                       | \$40,117,822 | \$175,000   | \$2,715,118 | (\$6,546)     | \$6,388,821   | \$668,964   | \$5,713,310   | \$43,291,014 | \$46,476,172 | 16.57  | Nominal        | 3373 |
| <b>2002 YTD -----&gt;</b> |              |             |             |               |               |             |               |              |              |        | <b>20.50</b>   |      |
| JAN                       | \$43,291,014 | \$0         | \$1,086,888 | \$185,013     | \$937,789     | \$363,544   | \$759,257     | \$42,963,384 | \$45,484,479 | 2.62   | Nominal        | 3461 |
| FEB                       | \$42,963,384 | \$0         | \$1,566,460 | \$7,212,748   | (\$4,148,490) | \$811,134   | \$2,253,124   | \$43,650,048 | \$47,593,248 | 6.21   | Nominal        | 3676 |
| MAR                       | \$43,650,048 | \$729,234   | \$1,483,825 | (\$161,944)   | (\$3,346,517) | (\$794,239) | (\$2,714,222) | \$40,181,235 | \$42,381,851 | (7.42) | Nominal        | 3403 |
| APR                       | \$40,181,235 | \$1,049,000 | \$1,051,895 | \$203,743     | \$1,591,190   | \$500,378   | \$1,294,555   | \$41,472,895 | \$44,255,828 | 3.69   | Nominal        | 3529 |
| MAY                       | \$41,472,895 | \$1,343,332 | \$3,423,227 | \$4,939,688   | \$1,576,309   | \$1,682,403 | \$4,833,594   | \$44,226,594 | \$48,139,495 | 14.59  | Nominal        | 4044 |
| JUN                       | \$44,226,594 | \$1,580,000 | \$4,778,832 | \$1,279,525   | (\$3,032,177) | (\$361,671) | (\$1,390,982) | \$39,636,781 | \$46,763,135 | (3.99) | Nominal        | 3882 |
| JUL                       | \$39,636,781 | \$3,540,000 | \$1,772,567 | (\$844,309)   | \$788,741     | \$88,718    | (\$144,287)   | \$41,259,927 | \$43,144,183 | (0.55) | Nominal        | 3861 |
| AUG                       | \$41,259,927 | \$2,297,919 | \$127,497   | (\$364,972)   | \$387,517     | \$73,775    | (\$51,230)    | \$43,379,119 | \$45,225,207 | (0.03) | Nominal        | 3860 |
| SEP                       | \$43,379,119 | \$2,170,551 | \$703,882   | \$393,563     | \$1,042,776   | \$382,019   | \$1,054,320   | \$45,900,108 | \$48,541,782 | 2.75   | Nominal        | 3966 |
| OCT                       | \$45,900,108 | \$33,332    | \$42,192    | \$736,223     | \$1,240,741   | \$555,848   | \$1,421,115   | \$47,312,363 | \$49,599,643 | 3.49   | Nominal        | 4104 |
| NOV                       | \$47,312,363 | \$1,700,762 | \$2,798,948 | \$440,023     | (\$1,212,049) | (\$103,158) | (\$668,868)   | \$45,545,310 | \$47,729,432 | (1.48) | Nominal        | 4044 |
| DEC                       | \$45,545,310 | \$1,587,695 | \$200,843   | \$2,593,490   | \$437,401     | \$807,031   | \$2,223,860   | \$49,156,022 | \$51,987,215 | 5.27   | Nominal        | 4257 |
| <b>2003 YTD -----&gt;</b> |              |             |             |               |               |             |               |              |              |        | <b>26.20</b>   |      |
| JAN                       | \$49,156,022 | \$2,239,736 | \$1,049,987 | \$896,869     | (\$797,404)   | \$109,421   | (\$9,956)     | \$50,335,815 | \$52,200,768 | 0.03   | Nominal        | 4258 |
| FEB                       | \$50,335,815 | \$1,656,762 | \$1,846,250 | \$2,365,810   | \$1,945,837   | \$1,150,030 | \$3,161,617   | \$53,307,944 | \$56,939,148 | 6.82   | Nominal        | 4549 |
| MAR                       | \$53,307,944 | \$1,958,914 | \$593,461   | \$3,629,031   | (\$351,995)   | \$903,022   | \$2,374,014   | \$57,047,411 | \$60,866,883 | 4.88   | Nominal        | 4770 |
| APR                       | \$57,047,411 | \$3,309,520 | \$532,878   | (\$1,755,795) | (\$3,036,158) | \$84,017    | (\$4,875,970) | \$54,948,083 | \$56,891,141 | (9.11) | Nominal        | 4336 |
| MAY                       | \$54,948,083 | \$1,793,328 | \$3,930,061 | \$1,000,660   | (\$222,482)   | \$94,053    | \$684,124     | \$53,495,475 | \$55,489,849 | 1.31   | Nominal        | 4393 |
| JUN                       | \$53,495,475 | \$1,848,658 | \$1,047,133 | (\$1,076,237) | (\$531,602)   | \$67,121    | (\$1,674,960) | \$52,622,040 | \$54,302,055 | (3.48) | Nominal        | 4240 |
| JUL                       | \$52,622,040 | \$675,578   | \$2,564,854 | (\$1,858,002) | \$1,981,526   | \$81,620    | \$41,905      | \$50,774,668 | \$53,457,365 | 0.12   | Nominal        | 4245 |
| AUG                       | \$50,774,668 | \$1,534,643 | \$1,547,392 | \$548,900     | (\$1,587,360) | \$75,418    | (\$1,113,878) | \$49,648,042 | \$51,339,663 | (2.37) | Nominal        | 4144 |
| SEP                       | \$49,648,042 | \$2,286,167 | \$1,746,873 | (\$1,200,550) | \$3,476,420   | \$119,840   | \$2,156,030   | \$52,343,366 | \$55,472,553 | 4.73   | Nominal        | 4340 |
| OCT                       | \$52,343,366 | \$1,082,831 | \$1,530,896 | \$1,560,845   | (\$966,383)   | \$113,974   | \$480,487     | \$52,375,875 | \$55,379,357 | 0.89   | Nominal        | 4379 |
| NOV                       | \$52,375,875 | \$1,725,286 | \$2,558,500 | \$440,770     | \$2,980,716   | \$336,250   | \$3,085,236   | \$54,627,896 | \$57,111,862 | 6.15   | Nominal        | 4649 |
| DEC                       | \$54,627,896 | \$1,841,959 | \$382,703   | \$2,789,565   | (\$5,131,754) | (\$107,054) | (\$2,235,135) | \$53,852,016 | \$55,662,019 | (4.29) | Nominal        | 4449 |
| <b>2004 YTD -----&gt;</b> |              |             |             |               |               |             |               |              |              |        | <b>4.53</b>    |      |
| JAN                       | \$53,852,016 | \$2,745,557 | \$846,689   | (\$1,188,940) | \$373,109     | \$90,199    | (\$906,031)   | \$54,844,854 | \$56,239,824 | (1.83) | Nominal        | 4368 |
| FEB                       | \$54,848,857 | \$1,425,695 | \$2,255,993 | (\$953,963)   | \$1,263,840   | \$163,380   | \$146,497     | \$54,165,055 | \$56,174,364 | (0.18) | Nominal        | 4360 |
| MAR                       | \$54,165,055 | \$969,371   | \$2,650,158 | \$14,468      | (\$2,344,092) | (\$5,823)   | (\$2,323,800) | \$50,160,467 | \$52,760,075 | (4.26) | Nominal        | 4174 |

|     |              |             |             |               |               |           |               |              |              |        |         |      |
|-----|--------------|-------------|-------------|---------------|---------------|-----------|---------------|--------------|--------------|--------|---------|------|
| APR | \$50,160,467 | \$1,500,000 | \$983,615   | (\$2,469,940) | \$2,012,167   | \$76,804  | (\$534,577)   | \$50,142,275 | \$52,313,006 | (1.06) | Nominal | 4130 |
| MAY | \$50,142,275 | \$1,566,665 | \$1,906,009 | \$1,682,901   | \$2,016,113   | \$199,464 | \$3,499,550   | \$53,302,481 | \$55,395,657 | 7.40   | Nominal | 4436 |
| JUN | \$53,302,481 | \$250,000   | \$1,793,959 | \$2,597,135   | (\$2,395,938) | \$102,913 | \$98,284      | \$51,856,806 | \$54,204,008 | 0.13   | Nominal | 4442 |
| JUL | \$51,856,806 | \$786,795   | \$852,513   | (\$905,927)   | (\$1,682,078) | \$75,756  | (\$2,663,762) | \$49,127,327 | \$50,684,115 | (5.47) | Nominal | 4198 |
| AUG | \$49,127,327 | \$901,498   | \$1,133,554 | (\$1,638,401) | \$826,357     | \$73,056  | (\$885,100)   | \$48,010,171 | \$49,805,463 | (1.80) | Nominal | 4123 |
| SEP | \$48,010,171 | \$250,000   | \$1,214,534 | (\$1,049,349) | (\$419,867)   | \$70,186  | (\$1,539,403) | \$45,506,234 | \$47,213,471 | (3.32) | Nominal | 3986 |
| OCT | \$45,506,234 | \$550,000   | \$3,232,760 | (\$1,604,165) | \$1,018,837   | \$68,206  | (\$653,534)   | \$42,169,940 | \$44,066,041 | (1.48) | Nominal | 3927 |
| NOV | \$42,169,940 | \$500,000   | \$1,980,312 | \$1,182,285   | (\$553,796)   | \$65,725  | \$562,764     | \$41,252,392 | \$42,994,576 | 1.40   | Nominal | 3982 |
| DEC | \$41,252,392 | \$250,000   | \$720,872   | (\$173,230)   | \$254,075     | \$61,979  | \$18,866      | \$40,800,386 | \$42,371,150 | 0.09   | Nominal | 3985 |

2005 YTD -----> (10.43)

|     |              |             |             |               |               |             |               |              |              |        |         |      |
|-----|--------------|-------------|-------------|---------------|---------------|-------------|---------------|--------------|--------------|--------|---------|------|
| JAN | \$40,800,386 | \$500,000   | \$4,564,267 | (\$969,881)   | (\$462,603)   | \$59,802    | (\$1,492,286) | \$35,243,834 | \$37,544,154 | (3.72) | Nominal | 3837 |
| FEB | \$35,243,834 | \$750,000   | \$3,084,747 | (\$578,932)   | (\$49,447)    | \$53,048    | (\$681,426)   | \$32,227,661 | \$34,648,342 | (1.99) | Nominal | 3760 |
| MAR | \$32,227,661 | \$500,000   | \$4,233,939 | (\$966,274)   | \$2,018,658   | \$55,383    | \$997,001     | \$29,490,723 | \$32,251,111 | 3.64   | Nominal | 3897 |
| APR | \$29,490,723 | \$215,642   | \$789,982   | \$5,032,212   | \$823,133     | \$445,410   | \$5,409,935   | \$34,326,318 | \$35,783,884 | 18.95  | Nominal | 4636 |
| MAY | \$34,326,318 | \$1,184,124 | \$3,378,166 | \$3,853,470   | (\$2,530,613) | \$356,500   | \$966,357     | \$33,098,632 | \$35,563,162 | 2.62   | Nominal | 4757 |
| JUN | \$33,098,632 | \$250,000   | \$544,560   | (\$1,585,638) | (\$568,528)   | (\$386,285) | (\$1,767,881) | \$31,036,191 | \$32,435,816 | (5.39) | Nominal | 4501 |
| JUL | \$31,036,191 | \$25,000    | \$597,696   | (\$2,065,322) | \$26,863      | \$43,534    | (\$2,081,992) | \$28,381,503 | \$29,263,899 | (6.76) | Nominal | 4197 |
| AUG | \$28,381,503 | \$0         | \$291,942   | (\$1,836,190) | \$1,017,953   | \$41,345    | (\$859,582)   | \$27,229,979 | \$28,247,076 | (3.03) | Nominal | 4070 |
| SEP | \$27,229,979 | \$0         | \$1,196,812 | (\$408,285)   | (\$524,301)   | \$39,446    | (\$972,032)   | \$25,061,135 | \$26,234,065 | (3.76) | Nominal | 3917 |
| OCT | \$25,061,135 | \$94,352    | \$4,180,614 | (\$416,352)   | (\$389,251)   | \$36,525    | (\$842,128)   | \$20,132,745 | \$23,604,735 | (3.75) | Nominal | 3770 |
| NOV | \$20,132,745 | \$0         | \$2,024,048 | (\$562,219)   | \$1,771,894   | \$32,014    | \$1,177,661   | \$19,286,358 | \$20,722,116 | 6.56   | Nominal | 4017 |
| DEC | \$19,286,358 | \$0         | \$1,283,404 | (\$77,501)    | (\$1,521,010) | \$26,532    | (\$1,625,044) | \$16,377,910 | \$17,287,073 | (8.05) | Nominal | 3694 |

2006 YTD -----> (7.31)

|     |              |             |             |             |               |           |             |              |              |        |         |      |
|-----|--------------|-------------|-------------|-------------|---------------|-----------|-------------|--------------|--------------|--------|---------|------|
| JAN | \$16,377,910 | \$0         | \$538,419   | (\$89,538)  | \$51,993      | \$24,511  | (\$62,055)  | \$15,777,436 | \$16,688,300 | (0.46) | Nominal | 3677 |
| FEB | \$15,777,436 | \$0         | \$340,147   | (\$226,676) | (\$25,131)    | \$23,288  | (\$275,096) | \$15,162,193 | \$15,928,108 | (1.77) | Nominal | 3612 |
| MAR | \$15,162,193 | \$0         | \$838,421   | (\$487,024) | \$153,918     | \$22,244  | (\$355,350) | \$13,968,422 | \$14,754,800 | (2.33) | Nominal | 3528 |
| APR | \$13,968,422 | \$0         | \$31,744    | \$123,189   | \$413,334     | \$21,757  | \$514,765   | \$14,451,443 | \$15,228,345 | 3.69   | Nominal | 3658 |
| MAY | \$14,451,443 | \$0         | \$245,553   | (\$263,083) | \$485,224     | \$22,010  | \$200,131   | \$14,406,021 | \$15,190,998 | 1.40   | Nominal | 3709 |
| JUN | \$14,406,020 | \$0         | \$657,684   | \$1,055,897 | (\$524,947)   | \$22,405  | \$508,545   | \$14,256,881 | \$15,062,339 | 3.61   | Nominal | 3843 |
| JUL | \$14,256,881 | \$0         | \$702,906   | \$1,011,193 | \$7,497       | \$22,913  | \$995,777   | \$14,549,751 | \$15,511,378 | 6.48   | Nominal | 4092 |
| AUG | \$14,549,751 | \$0         | \$351,474   | (\$765,220) | \$314,321     | \$21,148  | (\$472,047) | \$13,726,229 | \$14,464,815 | (3.57) | Nominal | 3946 |
| SEP | \$13,568,185 | \$0         | \$2,720,423 | \$2,157,627 | \$1,380,230   | \$450,309 | \$3,087,548 | \$13,935,310 | \$17,054,712 | 30.57  | Nominal | 5152 |
| OCT | \$13,935,310 | \$1,060,462 | \$473,739   | \$860,107   | (\$496,817)   | \$103,226 | \$260,064   | \$14,782,097 | \$15,539,972 | 0.59   | Nominal | 5182 |
| NOV | \$14,782,097 | \$554,326   | \$155,769   | \$2,121,137 | (\$1,791,656) | \$97,122  | \$232,359   | \$15,413,013 | \$16,264,337 | 2.61   | Nominal | 5317 |
| DEC | \$15,413,013 | \$515,468   | \$1,564,305 | (\$462,728) | \$474,564     | \$36,958  | (\$25,122)  | \$14,339,054 | \$15,210,071 | (0.12) | Nominal | 5311 |

2007 YTD -----> 43.77

|     |              |             |             |             |               |           |               |              |              |         |         |      |
|-----|--------------|-------------|-------------|-------------|---------------|-----------|---------------|--------------|--------------|---------|---------|------|
| JAN | \$14,339,054 | \$250,000   | \$675,195   | \$966,272   | (\$89,954)    | \$232,565 | \$643,752     | \$14,557,610 | \$15,413,410 | 4.88    | Nominal | 5570 |
| FEB | \$14,557,610 | \$500,814   | \$1,167,649 | \$119,339   | \$2,197,572   | \$565,745 | \$1,751,166   | \$15,641,941 | \$17,063,485 | 12.24   | Nominal | 6251 |
| MAR | \$15,641,941 | \$1,060,680 | \$2,097,593 | \$2,317,984 | (\$1,121,775) | \$327,890 | \$868,320     | \$15,473,347 | \$17,261,006 | 5.85    | Nominal | 6617 |
| APR | \$15,473,347 | \$884,247   | \$682,795   | \$83,012    | (\$990,071)   | \$27,802  | (\$934,861)   | \$14,739,938 | \$15,804,688 | (7.57)  | Nominal | 6116 |
| MAY | \$13,677,528 | \$141,716   | \$40,103    | \$573,057   | \$202,413     | \$52,407  | \$723,063     | \$14,502,204 | \$15,240,197 | 5.46    | Nominal | 6450 |
| JUN | \$14,502,204 | \$0         | \$15,836    | \$315,035   | \$241,903     | \$97,117  | \$459,820     | \$14,946,189 | \$15,781,299 | 3.21    | Nominal | 6657 |
| JUL | \$14,946,189 | \$0         | \$22,522    | (\$952,560) | (\$852,967)   | \$19,711  | (\$1,825,238) | \$13,098,428 | \$13,797,445 | (12.34) | Nominal | 5835 |
| AUG | \$13,098,428 | \$750,000   | \$505,299   | (\$226,626) | \$773,148     | \$27,619  | \$518,902     | \$13,862,032 | \$14,949,814 | 3.95    | Nominal | 6066 |
| SEP | \$13,862,032 | \$750,000   | \$34,934    | \$1,018,814 | \$317,182     | \$68,494  | \$1,267,502   | \$15,844,599 | \$16,638,629 | 9.15    | Nominal | 6621 |

|     |              |             |             |             |            |           |             |              |              |       |         |      |
|-----|--------------|-------------|-------------|-------------|------------|-----------|-------------|--------------|--------------|-------|---------|------|
| OCT | \$15,844,599 | \$1,734,940 | \$1,516,496 | \$1,546,458 | \$693,059  | \$560,664 | \$1,678,853 | \$17,741,896 | \$18,863,368 | 11.53 | Nominal | 7385 |
| NOV | \$17,741,896 | \$0         | \$20,195    | \$2,086,170 | (\$17,568) | \$546,784 | \$1,521,819 | \$19,243,520 | \$20,940,743 | 9.46  | Nominal | 8083 |
| DEC | \$19,243,520 | \$2,744,504 | \$3,557,793 | \$1,691,975 | \$89,158   | \$482,498 | \$1,298,636 | \$19,728,867 | \$21,908,587 | 7.04  | Nominal | 8652 |

2008 YTD -----> 62.92

|     |              |             |             |               |               |             |               |              |              |         |         |      |
|-----|--------------|-------------|-------------|---------------|---------------|-------------|---------------|--------------|--------------|---------|---------|------|
| JAN | \$19,728,867 | \$498,735   | \$693,745   | \$722,829     | (\$1,464,060) | \$29,251    | (\$770,482)   | \$18,763,374 | \$19,583,492 | (4.22)  | Nominal | 8287 |
| FEB | \$18,156,853 | \$2,405,772 | \$1,362,348 | \$169,353     | (\$22,809)    | \$31,400    | \$115,144     | \$19,315,421 | \$20,154,855 | 0.81    | Nominal | 8355 |
| MAR | \$19,315,421 | \$500,000   | \$118,643   | (\$851,030)   | (\$277,952)   | \$27,693    | (\$1,156,676) | \$18,540,101 | \$19,410,735 | (6.02)  | Nominal | 7851 |
| APR | \$18,540,101 | \$0         | \$1,223,035 | (\$871,133)   | \$14,403      | \$26,525    | (\$883,255)   | \$16,433,812 | \$17,260,693 | (4.84)  | Nominal | 7471 |
| MAY | \$16,433,812 | \$4,055,057 | \$751,077   | (\$875,918)   | \$4,786,195   | \$291,891   | \$3,618,386   | \$23,356,178 | \$24,678,633 | 19.16   | Nominal | 8903 |
| JUN | \$23,356,178 | \$1,690,250 | \$257,192   | \$3,433,168   | (\$4,671,424) | (\$173,477) | (\$1,064,778) | \$23,724,457 | \$24,668,140 | (4.46)  | Nominal | 8505 |
| JUL | \$23,724,457 | \$999,925   | \$1,560,100 | (\$982,794)   | \$607,666     | \$36,655    | (\$411,782)   | \$22,752,500 | \$23,803,635 | (1.76)  | Nominal | 8356 |
| AUG | \$22,752,500 | \$750,000   | \$462,054   | (\$1,457,627) | \$1,000,621   | \$34,438    | (\$491,444)   | \$22,549,002 | \$23,050,972 | (2.03)  | Nominal | 8186 |
| SEP | \$22,549,002 | \$1,145,000 | \$864,876   | \$1,347,947   | \$138,644     | \$132,739   | \$1,353,853   | \$24,182,979 | \$25,262,089 | 6.20    | Nominal | 8694 |
| OCT | \$24,182,979 | \$343,142   | \$606,846   | \$97,546      | (\$1,027,574) | \$37,700    | (\$967,728)   | \$22,951,547 | \$23,706,565 | (4.04)  | Nominal | 8343 |
| NOV | \$22,951,547 | \$0         | \$16,150    | \$238,708     | \$1,546,833   | \$204,307   | \$1,581,234   | \$24,516,631 | \$25,204,968 | 6.92    | Nominal | 8920 |
| DEC | \$24,444,189 | \$500,000   | \$938,864   | (\$1,214,006) | (\$2,338,674) | (\$134,895) | (\$3,417,786) | \$20,587,540 | \$21,976,754 | (13.74) | Nominal | 7694 |

2009 YTD -----> (11.07)

|     |              |             |             |             |               |             |               |              |              |        |         |       |
|-----|--------------|-------------|-------------|-------------|---------------|-------------|---------------|--------------|--------------|--------|---------|-------|
| JAN | \$20,587,540 | \$750,000   | \$527,402   | (\$609,353) | \$1,741,414   | \$37,909    | \$1,094,152   | \$21,904,290 | \$22,834,009 | 5.90   | Nominal | 8149  |
| FEB | \$21,904,290 | \$1,024,793 | \$2,148,143 | (\$368,476) | (\$552,385)   | \$28,018    | (\$948,879)   | \$19,831,271 | \$21,638,276 | (4.63) | Nominal | 7771  |
| MAR | \$19,831,271 | \$1,338,915 | \$192,235   | \$488,369   | (\$161,580)   | \$32,469    | \$294,320     | \$21,272,270 | \$21,845,075 | 1.41   | Nominal | 7880  |
| APR | \$21,272,270 | \$0         | \$1,060,518 | \$1,003,133 | \$80,059      | \$47,121    | \$1,036,071   | \$21,247,824 | \$22,261,394 | 5.45   | Nominal | 8310  |
| MAY | \$21,247,824 | \$498,000   | \$6,100     | \$684,368   | \$140,224     | \$79,195    | \$745,397     | \$22,485,121 | \$23,098,972 | 3.95   | Nominal | 8639  |
| JUN | \$22,485,121 | \$3,132,494 | \$3,000,034 | \$1,229,863 | (\$321,062)   | \$190,861   | \$717,940     | \$23,335,520 | \$24,585,927 | 3.16   | Nominal | 8912  |
| JUL | \$23,335,520 | \$500,000   | \$16,645    | (\$105,095) | \$972,767     | \$198,406   | \$669,266     | \$24,488,142 | \$25,143,584 | 2.86   | Nominal | 9166  |
| AUG | \$23,832,170 | \$207,811   | \$47,011    | \$2,995,694 | (\$188,260)   | \$600,121   | \$2,207,313   | \$26,200,283 | \$27,461,777 | 9.15   | Nominal | 10005 |
| SEP | \$26,200,283 | \$748,913   | \$472,127   | \$1,046,095 | \$416,796     | \$343,261   | \$1,119,629   | \$27,596,698 | \$29,201,453 | 4.23   | Nominal | 10428 |
| OCT | \$27,596,698 | \$1,244,154 | \$217,717   | \$44,576    | \$1,487,557   | \$354,814   | \$1,177,319   | \$29,800,453 | \$30,633,294 | 4.24   | Nominal | 10870 |
| NOV | \$29,800,453 | \$1,593,363 | \$448,837   | \$2,561,008 | (\$3,839,775) | (\$192,522) | (\$1,086,245) | \$29,858,734 | \$30,489,956 | (3.53) | Nominal | 10487 |
| DEC | \$29,858,734 | \$984,423   | \$726,737   | (\$417,596) | \$1,911,156   | \$318,691   | \$1,174,869   | \$31,291,289 | \$32,790,945 | 3.96   | Nominal | 10902 |

2010 YTD -----> 41.68

|     |              |             |             |               |               |          |               |              |              |         |         |       |
|-----|--------------|-------------|-------------|---------------|---------------|----------|---------------|--------------|--------------|---------|---------|-------|
| JAN | \$31,291,289 | \$1,416,552 | \$75,508    | (\$1,191,177) | (\$1,401,859) | \$45,593 | (\$2,638,629) | \$29,993,704 | \$30,519,699 | (8.43)  | Nominal | 9983  |
| FEB | \$29,993,704 | \$498,511   | \$105,802   | (\$373,287)   | \$33,562      | \$44,808 | (\$384,532)   | \$30,001,881 | \$30,572,683 | (1.22)  | Nominal | 9861  |
| MAR | \$30,001,881 | \$1,845,795 | \$845,809   | (\$2,321,281) | (\$422,276)   | \$43,656 | (\$2,787,213) | \$28,214,654 | \$29,488,821 | (9.13)  | Nominal | 8960  |
| APR | \$28,214,654 | \$1,232,697 | \$515,752   | (\$2,913,644) | \$6,534,848   | \$89,005 | \$3,532,198   | \$32,463,797 | \$33,375,979 | 12.55   | Nominal | 10085 |
| MAY | \$32,463,797 | \$2,503,179 | \$444,545   | \$2,399,356   | (\$5,044,984) | \$21,200 | (\$2,666,828) | \$31,855,604 | \$32,600,241 | (8.49)  | Nominal | 9228  |
| JUN | \$31,855,604 | \$1,500,000 | \$489,330   | (\$427,345)   | (\$304,945)   | \$43,682 | (\$775,972)   | \$32,090,303 | \$32,949,150 | (2.40)  | Nominal | 9007  |
| JUL | \$32,090,303 | \$2,459,029 | \$206,984   | (\$280,781)   | \$2,286,776   | \$88,488 | \$1,917,506   | \$36,259,853 | \$36,845,972 | 5.97    | Nominal | 9544  |
| AUG | \$36,259,853 | \$250,000   | \$556,059   | \$2,934,535   | (\$2,387,452) | \$86,101 | \$460,982     | \$36,414,777 | \$37,607,004 | 1.00    | Nominal | 9640  |
| SEP | \$36,414,777 | \$0         | \$776,716   | (\$770,131)   | \$1,684,829   | \$95,991 | \$818,707     | \$36,456,768 | \$37,673,546 | 2.64    | Nominal | 9894  |
| OCT | \$36,456,768 | \$975,000   | \$545,120   | (\$3,640,257) | (\$3,356,296) | \$45,653 | (\$7,042,206) | \$29,844,442 | \$30,991,882 | (19.12) | Nominal | 8003  |
| NOV | \$29,844,442 | \$2,161,845 | \$6,175,032 | (\$733,929)   | \$940,480     | \$48,847 | \$157,704     | \$25,988,537 | \$32,788,565 | 2.07    | Nominal | 8168  |
| DEC | \$25,166,780 | \$500,000   | \$1,219,365 | (\$9,810)     | (\$18,706)    | \$52,309 | (\$80,825)    | \$24,366,590 | \$25,259,406 | (1.01)  | Nominal | 8086  |

2011 YTD -----> (25.83)

|     |              |             |             |             |               |             |               |              |              |         |         |       |
|-----|--------------|-------------|-------------|-------------|---------------|-------------|---------------|--------------|--------------|---------|---------|-------|
| JAN | \$24,366,590 | \$250,000   | \$376,782   | (\$826,744) | \$487,412     | \$36,416    | (\$375,748)   | \$23,864,060 | \$24,752,317 | (1.79)  | Nominal | 7941  |
| FEB | \$23,864,060 | \$500,000   | \$1,517,149 | \$138,453   | \$1,452,267   | \$68,347    | \$1,522,373   | \$24,369,284 | \$25,388,661 | 7.78    | Nominal | 8559  |
| MAR | \$24,369,284 | \$0         | \$566,141   | \$588,844   | (\$1,514,118) | \$18,602    | (\$943,876)   | \$22,859,267 | \$23,869,420 | (4.62)  | Nominal | 8163  |
| APR | \$22,859,267 | \$250,000   | \$937,901   | \$296,393   | \$1,236,940   | \$76,169    | \$1,457,164   | \$23,628,530 | \$24,917,750 | 6.88    | Nominal | 8725  |
| MAY | \$23,628,530 | \$0         | \$708,868   | \$2,537,376 | \$4,055,393   | \$734,926   | \$5,857,843   | \$28,777,505 | \$30,535,044 | 28.42   | Nominal | 11204 |
| JUN | \$28,777,505 | \$750,000   | \$191,905   | \$2,921,159 | (\$5,656,376) | (\$375,963) | (\$2,359,253) | \$26,976,347 | \$27,871,693 | (15.64) | Nominal | 9452  |
| JUL | \$26,976,347 | \$0         | \$4,968,871 | \$471,996   | \$1,528,255   | \$286,710   | \$1,713,541   | \$23,721,017 | \$29,540,053 | 8.95    | Nominal | 10298 |
| AUG | \$23,721,017 | \$750,000   | \$778,673   | \$649,286   | (\$1,108,099) | (\$21,978)  | (\$436,835)   | \$23,255,509 | \$24,032,438 | (2.10)  | Nominal | 10082 |
| SEP | \$23,255,509 | \$1,000,000 | \$79,246    | \$163,285   | (\$208,506)   | \$31,380    | (\$76,600)    | \$24,099,663 | \$24,901,392 | (0.27)  | Nominal | 10055 |
| OCT | \$24,099,663 | \$250,000   | \$26,000    | (\$512,957) | (\$752,590)   | \$34,626    | (\$1,300,173) | \$23,023,490 | \$23,676,099 | (5.52)  | Nominal | 9500  |
| NOV | \$23,023,490 | \$250,000   | \$0         | (\$643,707) | \$987,651     | \$35,426    | \$308,518     | \$23,582,009 | \$24,270,044 | 1.37    | Nominal | 9630  |
| DEC | \$23,582,009 | \$500,000   | \$20,528    | \$1,105,563 | \$99,866      | \$86,917    | \$1,118,512   | \$25,179,993 | \$25,954,945 | 4.92    | Nominal | 10104 |

2012 YTD -----> 24.96

|     |              |             |             |               |               |           |               |              |              |         |         |       |
|-----|--------------|-------------|-------------|---------------|---------------|-----------|---------------|--------------|--------------|---------|---------|-------|
| JAN | \$25,179,993 | \$750,000   | \$600,273   | \$1,715,021   | (\$630,135)   | \$211,010 | \$873,877     | \$26,203,597 | \$27,245,546 | 3.72    | Nominal | 10479 |
| FEB | \$26,203,597 | \$510,000   | \$1,278,257 | (\$480,154)   | \$812,202     | \$104,979 | \$227,070     | \$25,662,410 | \$26,633,910 | 0.85    | Nominal | 10568 |
| MAR | \$25,662,410 | \$985,249   | \$157,280   | \$1,791,821   | (\$1,223,188) | \$154,840 | \$413,793     | \$26,904,172 | \$28,042,420 | 1.60    | Nominal | 10737 |
| APR | \$26,904,172 | \$474,160   | \$723,073   | (\$613,987)   | \$537,967     | \$44,978  | (\$120,997)   | \$26,534,262 | \$27,748,384 | (0.47)  | Nominal | 10687 |
| MAY | \$26,534,262 | \$250,000   | \$0         | (\$361,176)   | (\$277,046)   | \$36,302  | (\$674,525)   | \$26,109,737 | \$26,843,801 | (2.60)  | Nominal | 10409 |
| JUN | \$26,109,737 | \$250,000   | \$635,810   | (\$774,923)   | \$751,443     | \$39,652  | (\$63,131)    | \$25,660,796 | \$27,070,321 | (0.20)  | Nominal | 10388 |
| JUL | \$25,660,796 | \$0         | \$1,503,002 | (\$1,259,586) | (\$1,194,966) | \$34,809  | (\$2,489,362) | \$21,668,432 | \$23,886,759 | (10.34) | Nominal | 9313  |
| AUG | \$21,668,432 | \$0         | \$165,775   | (\$1,149,752) | \$1,340,050   | \$32,788  | \$157,510     | \$21,660,168 | \$22,453,226 | 0.74    | Nominal | 9382  |
| SEP | \$21,660,168 | \$500,000   | \$500,000   | \$212,183     | (\$669,230)   | \$33,630  | (\$490,676)   | \$21,169,492 | \$21,935,456 | (2.36)  | Nominal | 9161  |
| OCT | \$21,169,492 | \$2,000,000 | \$1,116,917 | (\$1,026,999) | (\$369,913)   | \$35,393  | (\$1,432,305) | \$20,620,270 | \$21,619,581 | (2.36)  | Nominal | 8945  |
| NOV | \$20,620,270 | \$250,000   | \$0         | (\$498,723)   | (\$583)       | \$27,823  | (\$527,129)   | \$20,343,141 | \$21,084,868 | (2.62)  | Nominal | 8710  |
| DEC | \$20,343,141 | \$250,000   | \$262,435   | \$121,859     | \$1,018,536   | \$55,646  | \$1,084,748   | \$21,415,454 | \$22,468,357 | 4.99    | Nominal | 9145  |

2013 YTD -----> (9.49)

|     |              |             |             |               |               |            |               |              |              |        |         |       |
|-----|--------------|-------------|-------------|---------------|---------------|------------|---------------|--------------|--------------|--------|---------|-------|
| JAN | \$21,415,454 | \$9,498,690 | \$6,000     | (\$1,696,262) | \$835,246     | \$72,701   | (\$933,718)   | \$29,974,427 | \$30,747,015 | (4.41) | Nominal | 8741  |
| FEB | \$29,974,427 | \$0         | \$773,502   | \$165,206     | \$1,161,772   | \$157,673  | \$1,169,305   | \$30,370,230 | \$31,823,270 | 4.27   | Nominal | 9114  |
| MAR | \$30,370,230 | \$2,250,000 | \$427,606   | \$1,223,136   | (\$2,476,678) | (\$79,224) | (\$1,174,319) | \$31,018,305 | \$32,292,763 | (3.45) | Nominal | 8800  |
| APR | \$31,018,305 | \$2,250,000 | \$397,344   | \$252,117     | \$433,007     | \$122,438  | \$562,686     | \$33,433,648 | \$34,572,691 | 1.84   | Nominal | 8962  |
| MAY | \$33,433,648 | \$1,500,000 | \$0         | (\$1,368,189) | (\$920,846)   | (\$22,541) | (\$2,266,494) | \$32,667,154 | \$33,579,122 | (6.30) | Nominal | 8397  |
| JUN | \$32,667,154 | \$0         | \$250,000   | (\$181,328)   | \$2,341,599   | \$133,823  | \$2,026,448   | \$34,443,602 | \$35,489,393 | 6.01   | Nominal | 8902  |
| JUL | \$34,443,602 | \$0         | \$995,362   | \$3,547,641   | (\$2,452,295) | \$193,124  | \$902,222     | \$34,350,461 | \$35,650,716 | 2.47   | Nominal | 9122  |
| AUG | \$34,350,461 | \$1,250,000 | \$241,868   | \$182,572     | \$1,829,404   | \$316,218  | \$1,695,758   | \$37,054,351 | \$38,720,190 | 4.54   | Nominal | 9536  |
| SEP | \$37,054,351 | \$2,250,000 | \$2,140,528 | \$1,599,273   | \$391,208     | \$336,911  | \$1,653,569   | \$38,817,392 | \$40,554,899 | 4.19   | Nominal | 9935  |
| OCT | \$38,817,392 | \$2,000,000 | \$1,283,124 | \$1,117,539   | (\$1,626,546) | \$64,321   | (\$573,328)   | \$38,960,941 | \$41,385,813 | (1.48) | Nominal | 9788  |
| NOV | \$38,960,941 | \$500,000   | \$856,873   | \$1,255,526   | \$146,772     | \$200,961  | \$1,201,337   | \$39,805,405 | \$42,238,978 | 2.96   | Nominal | 10078 |
| DEC | \$39,805,405 | \$940,493   | \$0         | \$346,184     | (\$90,980)    | \$111,462  | \$143,743     | \$40,889,641 | \$42,616,318 | 0.33   | Nominal | 10111 |

2014 YTD -----> 10.57

|     |              |             |           |               |               |             |               |              |              |        |         |       |
|-----|--------------|-------------|-----------|---------------|---------------|-------------|---------------|--------------|--------------|--------|---------|-------|
| JAN | \$40,889,641 | \$5,471,321 | \$283,195 | \$98,203      | \$3,537,578   | \$796,975   | \$2,838,806   | \$48,916,574 | \$51,429,011 | 6.07   | Nominal | 10725 |
| FEB | \$48,916,574 | \$3,000,000 | \$306,830 | \$1,428,132   | (\$4,329,501) | (\$529,883) | (\$2,371,486) | \$49,238,258 | \$51,210,411 | (4.50) | Nominal | 10243 |
| MAR | \$49,238,258 | \$0         | \$16,000  | (\$2,468,360) | \$1,181,446   | (\$46,418)  | (\$1,240,497) | \$47,981,761 | \$49,571,853 | (2.48) | Nominal | 9988  |
| APR | \$47,981,761 | \$0         | \$226,270 | (\$1,496,472) | (\$1,154,248) | \$67,997    | (\$2,718,716) | \$45,036,775 | \$46,751,980 | (5.67) | Nominal | 9422  |
| MAY | \$45,036,775 | \$3,000,000 | \$0       | (\$571,741)   | \$2,476,016   | \$74,912    | \$1,829,364   | \$49,866,139 | \$51,402,849 | 3.91   | Nominal | 9791  |
| JUN | \$49,866,139 | \$0         | \$248,466 | \$127,302     | (\$1,716,188) | \$72,416    | (\$1,661,302) | \$47,956,371 | \$49,786,798 | (3.32) | Nominal | 9465  |

|     |              |             |             |               |               |            |               |              |              |        |         |       |
|-----|--------------|-------------|-------------|---------------|---------------|------------|---------------|--------------|--------------|--------|---------|-------|
| JUL | \$47,956,371 | \$2,000,000 | \$2,199,785 | (\$764,146)   | \$3,701,793   | \$137,023  | \$2,800,624   | \$50,557,210 | \$54,305,072 | 5.85   | Nominal | 10019 |
| AUG | \$50,557,210 | \$0         | \$2,000,000 | \$4,809,777   | (\$4,742,874) | \$85,564   | (\$18,662)    | \$48,538,548 | \$50,157,440 | (0.05) | Nominal | 10013 |
| SEP | \$48,538,548 | \$0         | \$7,000,000 | (\$2,144,464) | \$1,417,459   | \$22,697   | (\$749,703)   | \$40,788,845 | \$42,430,435 | (1.50) | Nominal | 9863  |
| OCT | \$40,788,845 | \$250,000   | \$1,006,000 | (\$1,019,498) | (\$1,443,945) | \$57,863   | (\$2,521,306) | \$37,511,540 | \$39,107,845 | (6.34) | Nominal | 9238  |
| NOV | \$37,511,540 | \$0         | \$4,887,827 | \$1,126,764   | \$2,233,382   | \$154,008  | \$3,206,139   | \$35,829,851 | \$38,184,529 | 8.60   | Nominal | 10033 |
| DEC | \$35,829,851 | \$500,000   | \$165,524   | (\$1,721,355) | (\$1,396,548) | (\$42,882) | (\$3,075,022) | \$33,089,306 | \$34,852,971 | (8.54) | Nominal | 9176  |

2015 YTD -----> (9.25)

|     |              |             |              |               |             |          |               |              |              |         |         |      |
|-----|--------------|-------------|--------------|---------------|-------------|----------|---------------|--------------|--------------|---------|---------|------|
| JAN | \$33,089,306 | \$500,000   | \$1,831,501  | (\$1,040,060) | (\$328,564) | \$48,331 | (\$1,416,956) | \$30,340,849 | \$31,861,023 | (4.15)  | Nominal | 8795 |
| FEB | \$30,340,849 | \$747,366   | \$138,430    | (\$130,909)   | \$382,150   | \$47,009 | \$204,231     | \$31,154,016 | \$32,856,723 | 0.64    | Nominal | 8852 |
| MAR | \$31,154,016 | \$0         | \$2,683,928  | (\$740,689)   | (\$598,511) | \$44,722 | (\$1,383,922) | \$27,086,166 | \$29,879,835 | (4.48)  | Nominal | 8455 |
| APR | \$27,086,166 | \$0         | \$0          | \$216,635     | \$608,218   | \$41,867 | \$782,986     | \$27,869,152 | \$29,489,837 | 2.84    | Nominal | 8696 |
| MAY | \$27,869,152 | \$1,000,000 | \$11,661,828 | (\$798,693)   | \$266,336   | \$42,505 | (\$574,862)   | \$16,632,462 | \$29,957,480 | (2.19)  | Nominal | 8505 |
| JUN | \$16,632,462 | \$500,000   | \$0          | (\$260,458)   | \$398,002   | \$25,905 | \$111,640     | \$17,244,102 | \$18,105,546 | 0.65    | Nominal | 8561 |
| JUL | \$17,244,102 | \$250,000   | \$6,000      | (\$184,502)   | (\$862,720) | \$24,670 | (\$1,071,892) | \$16,416,210 | \$17,243,499 | (6.06)  | Nominal | 8042 |
| AUG | \$16,416,210 | \$250,000   | \$484,586    | (\$464,584)   | \$315,365   | \$25,727 | (\$174,945)   | \$16,006,679 | \$17,239,844 | (1.29)  | Nominal | 7938 |
| SEP | \$16,006,679 | \$0         | \$1,089,916  | (\$53,004)    | (\$415,520) | \$22,356 | (\$490,880)   | \$14,425,883 | \$16,417,186 | (3.66)  | Nominal | 7648 |
| OCT | \$14,425,883 | \$250,000   | \$2,621,000  | (\$95,425)    | \$54,495    | \$21,952 | (\$62,883)    | \$11,992,001 | \$12,955,228 | (0.92)  | Nominal | 7578 |
| NOV | \$11,992,001 | \$250,000   | \$800,906    | (\$791,168)   | (\$445,802) | \$16,508 | (\$1,253,478) | \$10,187,617 | \$12,464,268 | (10.14) | Nominal | 6809 |
| DEC | \$10,187,617 | \$0         | \$430,820    | (\$139,053)   | \$557,002   | \$15,908 | \$402,040     | \$10,158,838 | \$11,775,931 | 3.84    | Nominal | 7071 |

2016 YTD -----> (22.94)

|     |              |           |             |             |             |          |               |             |              |         |         |      |
|-----|--------------|-----------|-------------|-------------|-------------|----------|---------------|-------------|--------------|---------|---------|------|
| JAN | \$10,158,838 | \$0       | \$866,311   | (\$274,024) | \$69,618    | \$14,932 | (\$219,337)   | \$9,073,190 | \$10,891,736 | (2.05)  | Nominal | 6926 |
| FEB | \$9,073,190  | \$500,000 | \$123,490   | \$57,771    | \$102,171   | \$14,600 | \$145,342     | \$9,595,042 | \$11,187,123 | 1.49    | Nominal | 7029 |
| MAR | \$9,595,042  | \$0       | \$1,199,689 | (\$934,897) | (\$521,072) | \$12,209 | (\$1,468,178) | \$6,927,175 | \$8,792,473  | (16.27) | Nominal | 5885 |
| APR | \$6,927,175  | \$250,000 | \$817,790   | (\$160,823) | \$149,044   | \$10,748 | (\$22,526)    | \$6,336,859 | \$8,255,485  | (0.21)  | Nominal | 5873 |
| MAY | \$6,336,859  | \$0       | \$0         | (\$113,784) | \$268,975   | \$9,738  | \$145,453     | \$6,482,312 | \$7,717,056  | 2.71    | Nominal | 6032 |
| JUN | \$6,482,312  | \$272,796 | \$252,829   | \$593,538   | \$98,351    | \$11,630 | \$680,259     | \$7,182,538 | \$8,681,740  | 9.46    | Nominal | 6603 |
| JUL | \$7,182,538  | \$0       | \$0         | (\$340,053) | \$338,455   | \$11,114 | (\$12,712)    | \$7,169,826 | \$8,405,268  | 0.35    | Nominal | 6626 |
| AUG | \$7,169,826  | \$0       | \$186,076   | \$183,263   | (\$256,349) | \$10,516 | (\$83,602)    | \$6,900,148 | \$8,330,955  | (0.34)  | Nominal | 6604 |
| SEP | \$6,900,148  | \$0       | \$0         | (\$133,993) | (\$499,804) | \$9,186  | (\$642,984)   | \$6,257,165 | \$7,482,134  | (9.11)  | Nominal | 6002 |
| OCT | \$6,257,165  | \$250,000 | \$481,362   | \$33,432    | (\$122,160) | \$9,628  | (\$98,356)    | \$5,927,447 | \$7,617,319  | (1.60)  | Nominal | 5906 |
| NOV | \$5,927,447  | \$0       | \$0         | (\$125,145) | \$83,344    | \$8,828  | (\$50,629)    | \$5,876,818 | \$6,633,955  | (0.76)  | Nominal | 5861 |

2017 YTD -----> (17.12)

Total Program Funds: \$1,551,239  
Current Number Of Accounts: 21  
Return since inception: 486.07%

*Past performance is not necessarily indicative of future results*