

	JKMAM Active Aggregate	Aggregate Index
OA Dur	6.19	6.58
Yield to Worst	1.35%	1.50%
Maturity (years)	7.9	8.5
OAS (bps)	36	32
Index Rating	AA1/AA2	AA1/AA2
Count	158	12,207

Performance Summary	2Q 2021	YTD	1 Year	3 Year	5 Year	Inception To Date*
Gross of Fees	1.98	-1.29	1.09	5.69	3.23	4.41
Net of Fees	1.94	-1.37	0.93	5.52	3.07	4.21
Index	1.83	-1.60	-0.33	5.34	3.03	4.13

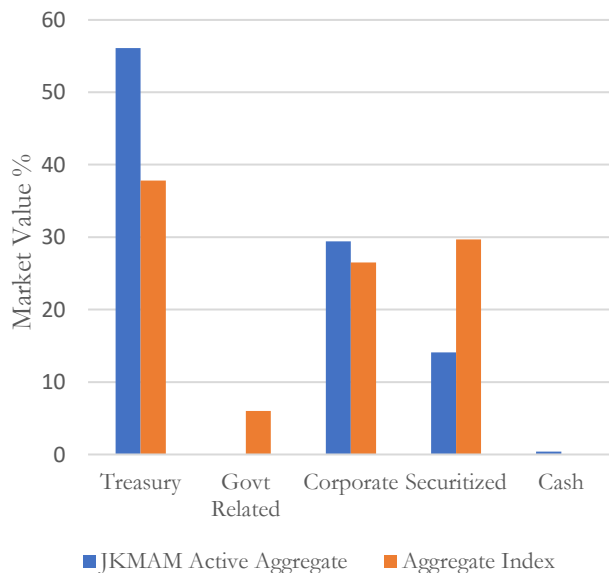
*Composite inception date is October 31, 2007.

Account Index: Bloomberg Barclays Aggregate Index
Performance greater than one year is annualized.

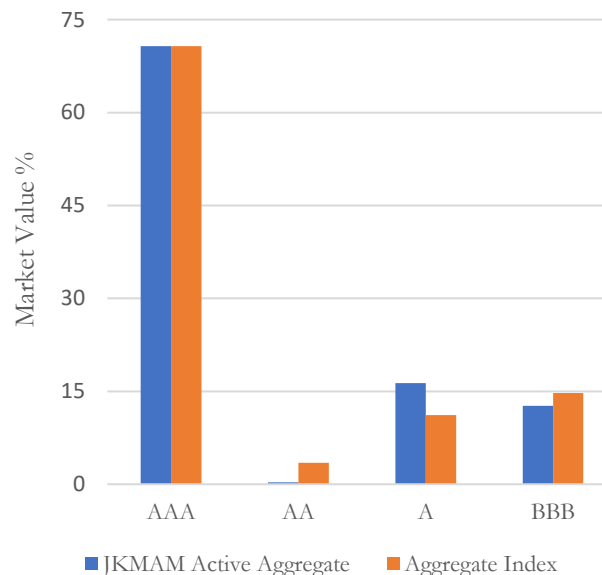
Past performance is no guarantee of future success.

The objective of JKMilne Asset Management's active fixed income strategy is to exceed the returns of a standard or customized bond index, which may include, but not inclusive of, Domestic Broad Market, Bloomberg Barclays Aggregate, Government /Credit, Intermediate Aggregate or Government/Credit, and Long duration. The weightings of the market segments in the benchmark may be market weights or policy-specific weights. The inclusion of assets may be index issuers or comparable liquid issuers. The strategy is developed using internal and Wall Street research focused on risk control.

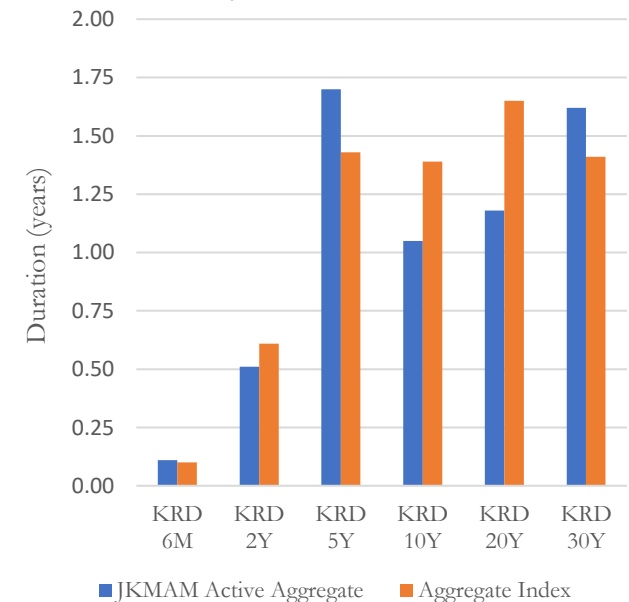
Sector Distribution



Quality Distribution



Key Rate Durations



**Sector allocation is determined by Bloomberg PORT[®], whereas our market value and performance numbers are determined by our Advent[®] APX accounting system. Due to slight differences in the pricing of securities (and therefore total market value), this may cause a difference of as much as 1% in the sector allocation data. Bloomberg Barclays Aggregate Index is a trademark of Bloomberg L.P. Active Aggregate portfolio statistics are representative of one portfolio within the composite. Graphs and charts are for illustrative purposes only and should not serve as a basis for any investment decision. Source: Bloomberg Barclays, Bloomberg, LP