

	JKMAM Treasury Index	US Treasury Index
OA Dur	7.01	7.01
Yield to Worst	0.96%	0.95%
Maturity (years)	8.3	8.2
OAS (bps)	0	0
Index Rating	AAA	AAA
Count	29	266

Performance Summary	2Q 2021	YTD	1 Year	3 Year	5 Year	Inception To Date*
Gross of Fees	1.87	-2.57	-3.21	4.69	2.18	2.58
Net of Fees	1.85	-2.61	-3.29	4.61	2.11	2.51
Index	1.75	-2.58	-3.22	4.66	2.15	2.50

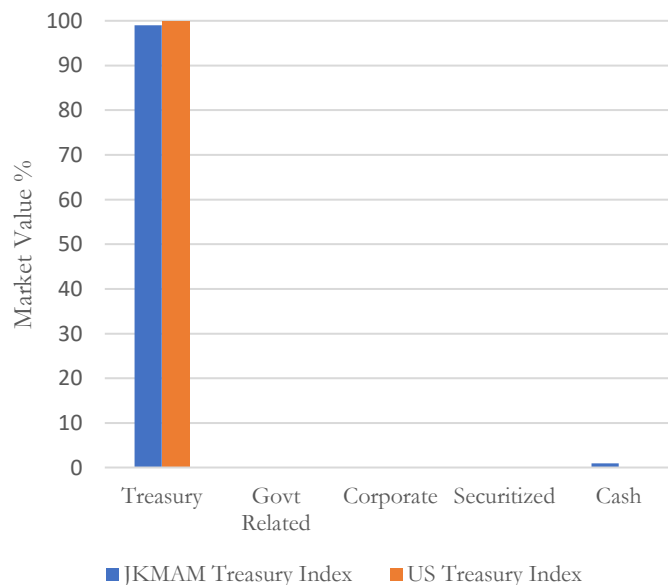
*Composite inception date is May 31, 2015.

Account Index: Bloomberg Barclays U.S. Treasury Index
Performance greater than one year is annualized.

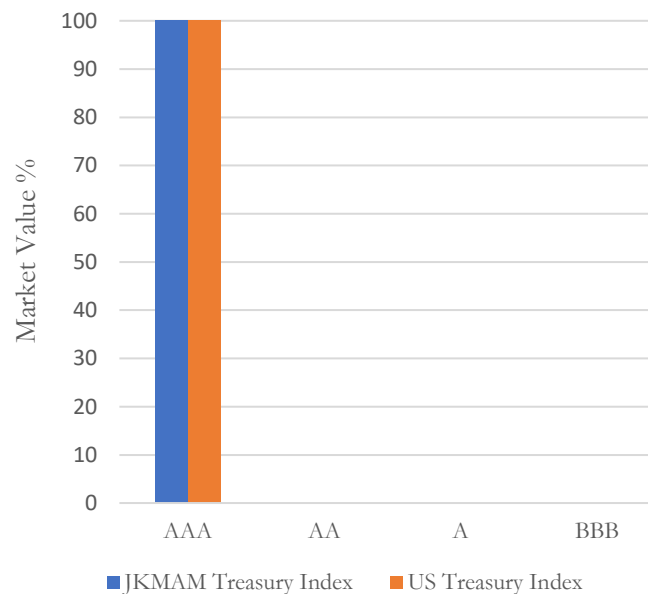
Past performance is no guarantee of future success.

The objective of JKMilne Asset Management's indexed fixed income strategy is to match the risk and return of a standard or customized bond index, which may include, but not inclusive of, Bloomberg Barclays Aggregate, Government/Credit, Intermediate Aggregate or Government/Credit, and any widely used component of aforementioned benchmarks. The inclusion of assets are typically index issues with emphasis on larger, more liquid issues.

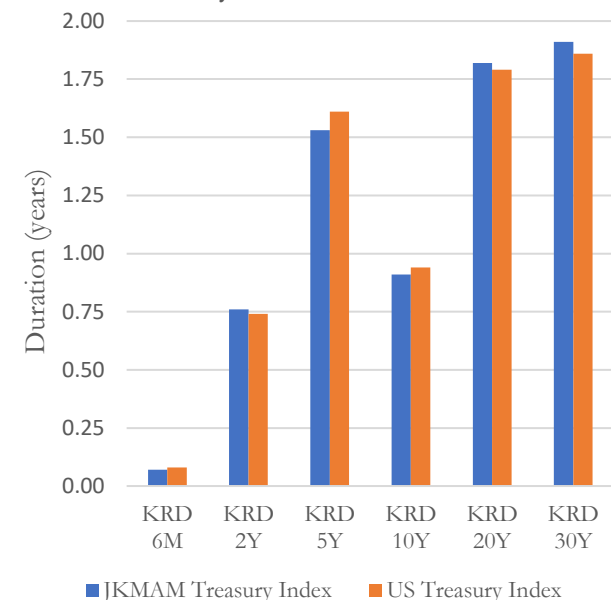
Sector Distribution



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 U.S. Treasury Index is a trademark of Bloomberg L.P. Treasury Index 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