

	JKMAM FRN	US FRN Corporates Idx
OA Dur	0.14	0.09
Yield to Worst	0.41%	0.38%
Maturity (years)	2.5	1.9
OAS (bps)	35	30
Index Rating	A2/A3	A2/A3
Count	36	406
Issuers	33	147

Performance Summary	2Q 2021	YTD	1 Year	3 Year	5 Year	Inception To Date*
Gross of Fees	0.42	0.69	2.85	N/A	N/A	2.96
Net of Fees	0.36	0.58	2.63	N/A	N/A	2.72
Index	0.27	0.51	1.66	N/A	N/A	2.11

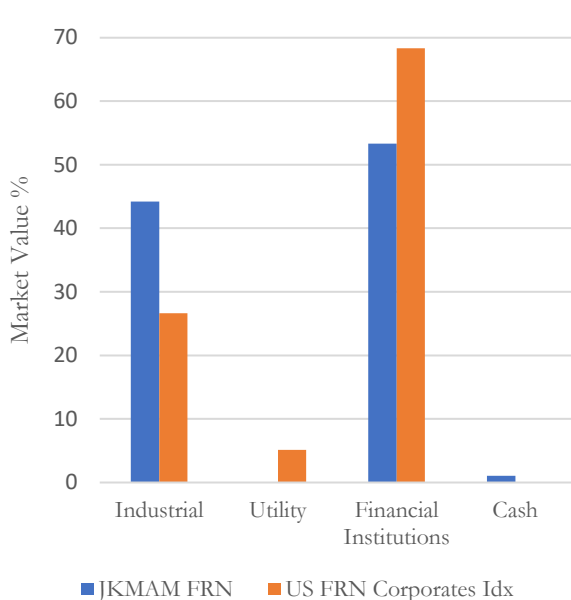
\*Composite inception date is March 31 2019.

**Account Index:** Bloomberg Barclays U.S. Floating Rate Note Corporate Index

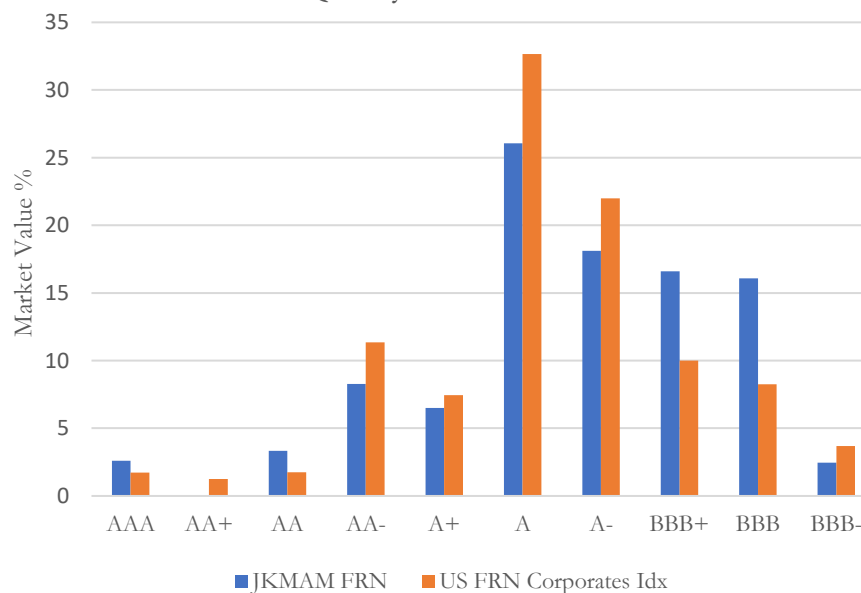
**Past performance is no guarantee of future success.**

The objective of ALL-Floating Interest Rate Opportunistic Strategy (“JKMilne Asset Management’s Floating Rate Strategy”) is to exceed the returns of a standard or customized bond index. 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.

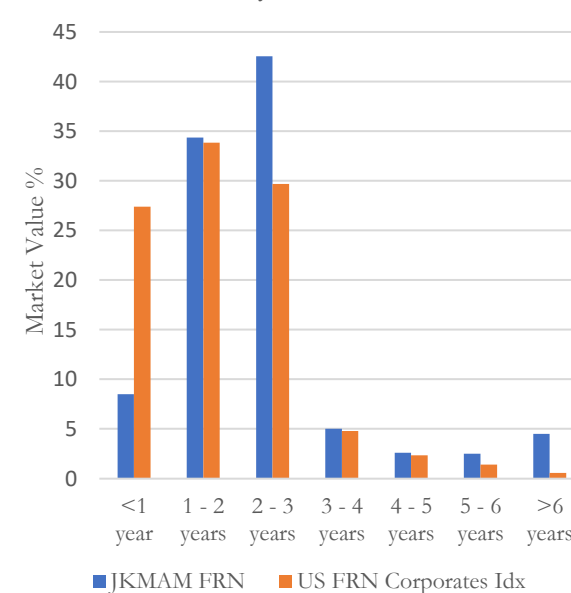
### Sector Distribution



### Quality Distribution



### Maturity Distribution



Source: Bloomberg Barclays, Bloomberg, LP

Note: 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.