

	JKMAM FRN	US FRN Corporates Idx
OA Dur	0.12	0.12
Yield to Worst	0.81%	0.68%
Maturity (years)	3.1	1.8
OAS (bps)	67	55
Index Rating	A2/A3	A2/A3
Count	39	446
Issuers	38	157

Performance Summary	3Q 2020	YTD	1 Year	3 Year	5 Year	Inception To Date*
Gross of Fees	1.42	1.49	2.68	N/A	N/A	3.44
Net of Fees	1.38	1.34	2.45	N/A	N/A	3.21
Index	0.74	1.09	1.97	N/A	N/A	2.56

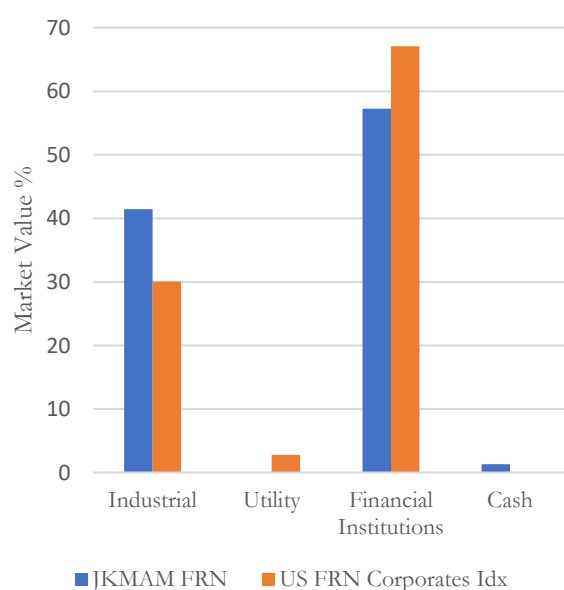
\*Composite inception date is March 31 2019.

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

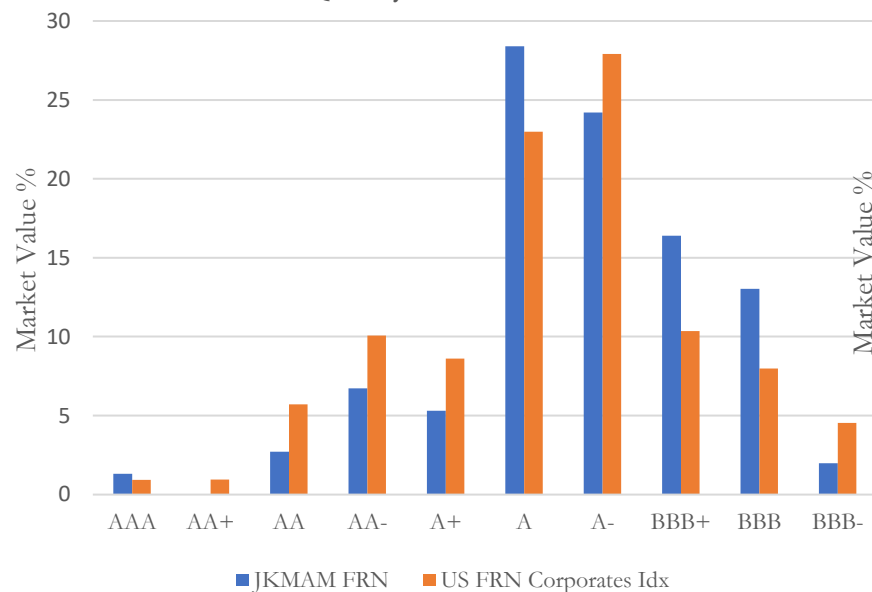
**Past performance is no guarantee of future success.**

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.

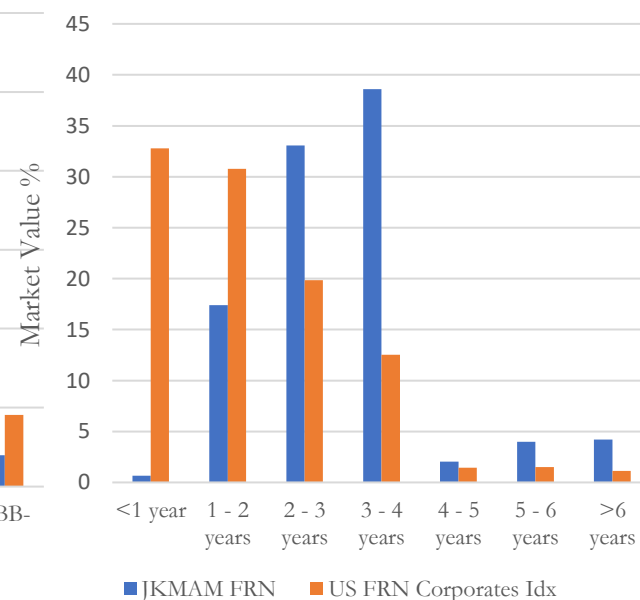
## Sector Distribution



## 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.