

	JKMAM Active Aggregate	Aggregate Index
OA Dur	6.58	6.04
Yield to Worst	1.52%	1.25%
Maturity (years)	8.8	8.1
OAS (bps)	94	68
Index Rating	AA2/AA3	AA1/AA2
Count	184	11,690

Performance Summary	2Q 2020	YTD	1 Year	3 Year	5 Year	Inception To Date*
Gross of Fees	4.67	5.35	8.28	5.17	4.19	4.68
Net of Fees	4.62	5.26	8.11	5.01	4.03	4.47
Index	2.90	6.14	8.74	5.32	4.30	4.49

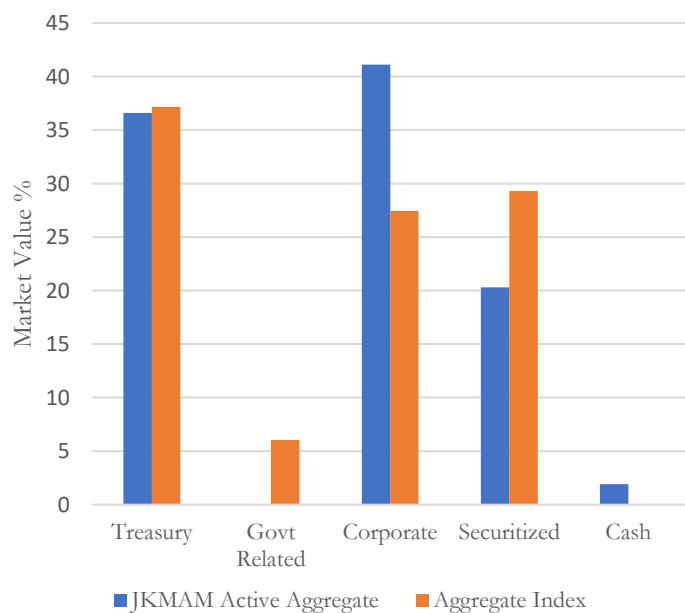
\*Composite inception date is October 31, 2007.

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

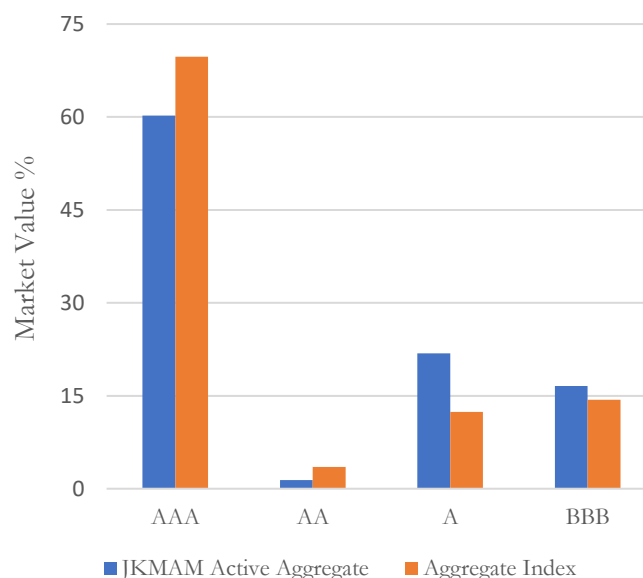
**Past performance is no guarantee of future success.**

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.

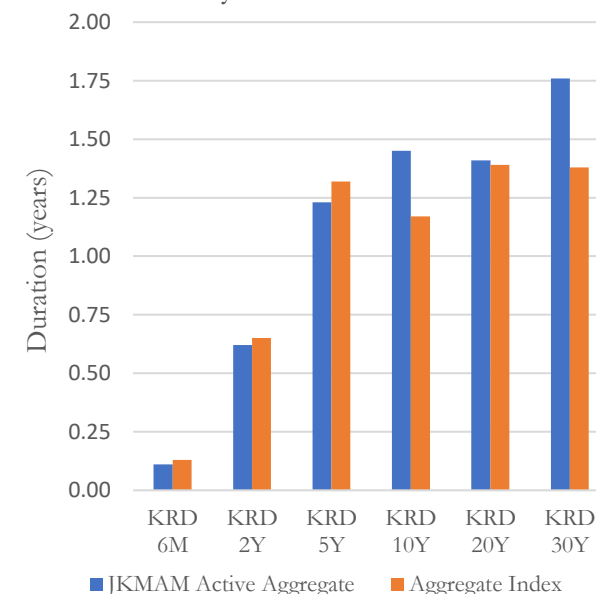
### Sector Distribution



### 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