



THE MOORINGS GROUP

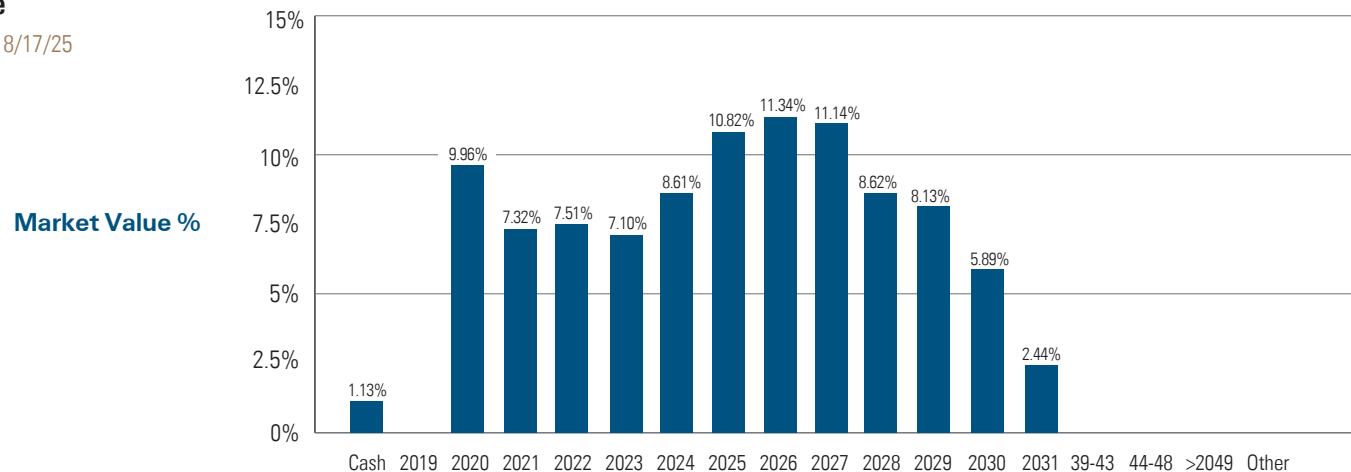
*Custom fixed income portfolio management*

## Core Intermediate Fixed Income Composite Attributes (as of 12.31.19)

Market Value plus accrued interest: \$18.2 million  
 Average Modified Duration: 4.80 years  
 Average Maturity: 5.63 years  
 Average Market Yield: 2.25%  
 Average Market Price: 102.949  
 Average Coupon: 3.04%  
 Average Convexity: 13.5 bp  
 Average Credit Rating: AA +

### Maturity Profile

Average Maturity = 8/17/25  
(5.63 years)



The Moorings Group  
 One Premier Plaza  
 Suite 1080  
 5605 Glenridge Drive  
 Atlanta GA 30342

770 395-3366  
 mooringsgroup.com

**About The Moorings Group:** The Moorings Group, an independent asset management firm, specializes in managing high-quality fixed income portfolios. The firm designs and manages custom portfolios that can help reduce the level of risk within a client's overall investment strategy and produce predictable levels of income. Established in 2003, The Moorings Group is based in Atlanta, Georgia, and is wholly-owned by its investment professionals.



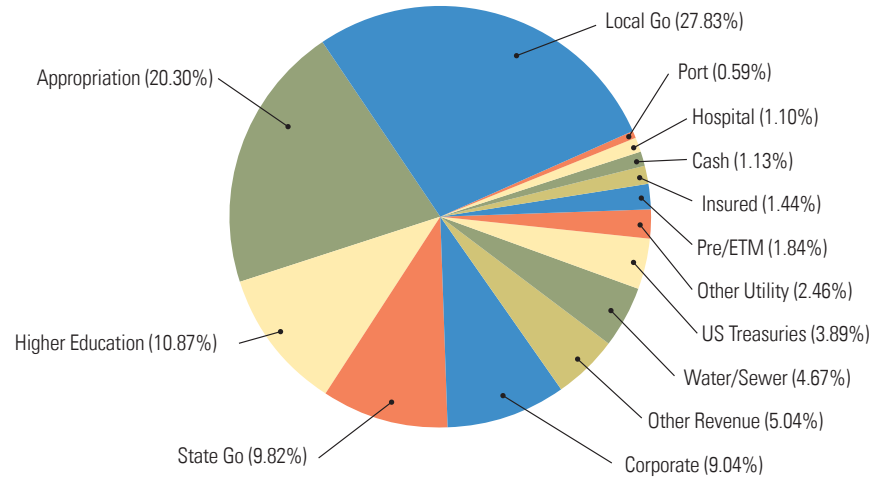
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Core Intermediate Fixed Income  
Composite Attributes (as of 12.31.19)

Sector Profile

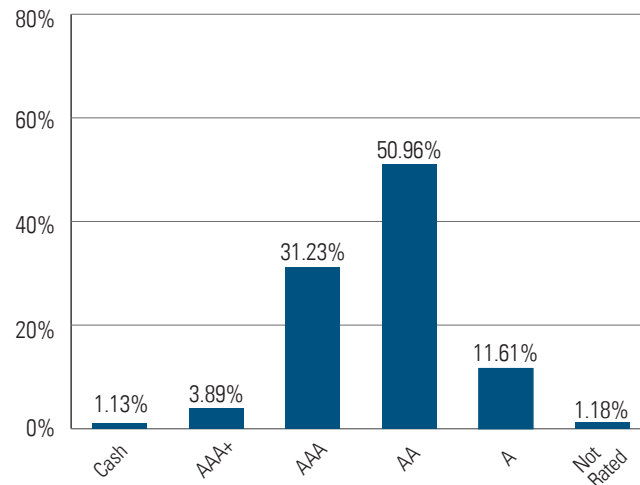
Market Value %



Rating Profile

Average Rating = AA+

Market Value %



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