



THE MOORINGS GROUP

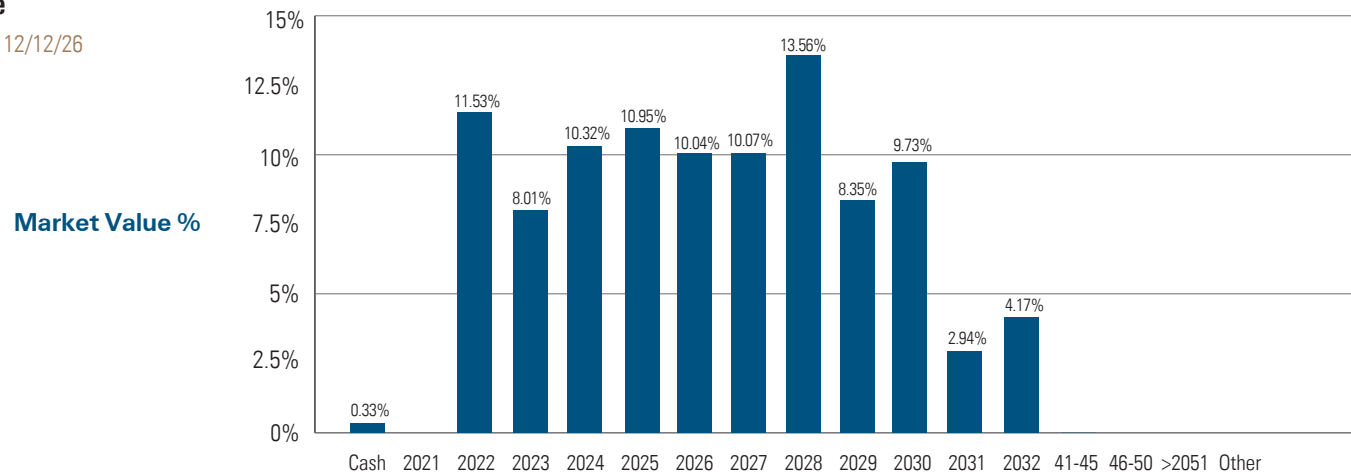
Custom fixed income portfolio management

Core Intermediate Fixed Income Composite Attributes (as of 12.31.21)

Market Value plus accrued interest: \$17.8 million
 Average Modified Duration: 4.44 years
 Average Maturity: 4.95 years
 Average Market Yield: 1.45%
 Average Market Price: 104.064
 Average Coupon: 2.67%
 Average Convexity: 9.76 bp
 Average Credit Rating: AA +

Maturity Profile

Average Maturity = 12/12/26
(4.95 years)



The Moorings Group
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 Suite 1080
 5605 Glenridge Drive
 Atlanta GA 30342

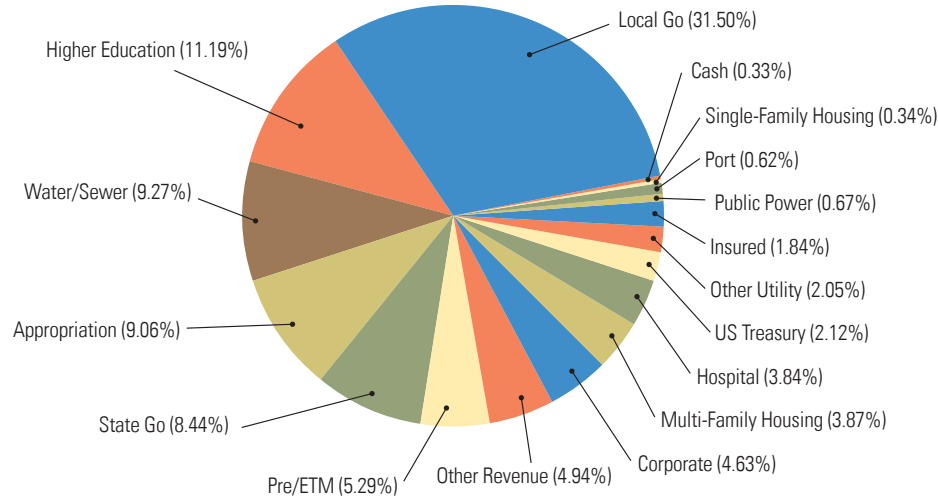
770 395-3366
 mooringsgroup.com

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.



Sector Profile

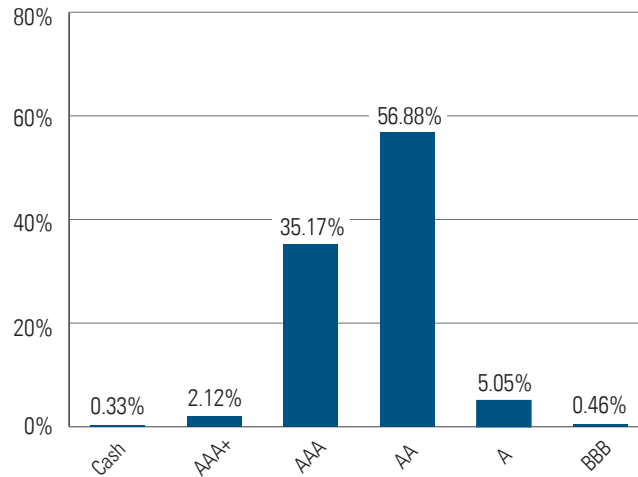
Market Value %



Rating Profile

Average Rating = AA+

Market Value %



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