



THE MOORINGS GROUP

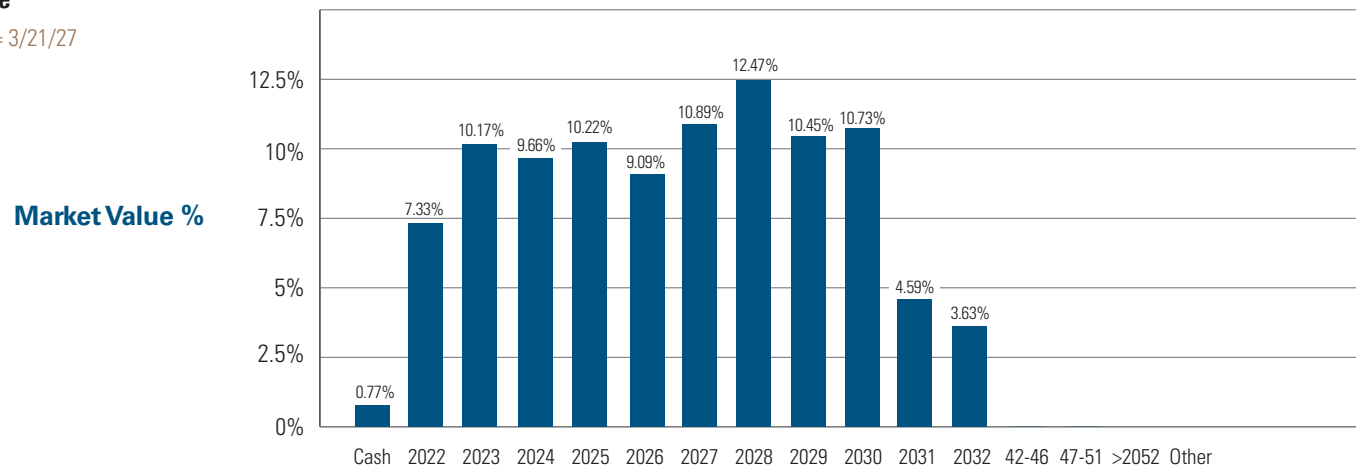
*Custom fixed income portfolio management*

## Core Intermediate Fixed Income Composite Attributes (as of 9.30.22)

Market Value plus accrued interest: \$10 million  
Average Modified Duration: 4.01 years  
Average Maturity: 4.47 years  
Average Market Yield: 4.48%  
Average Market Price: 91.912  
Average Coupon: 2.63%  
Average Convexity: 11.8 bp  
Average Credit Rating: AA+

### Maturity Profile

Average Maturity = 3/21/27  
(4.47 years)



**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.

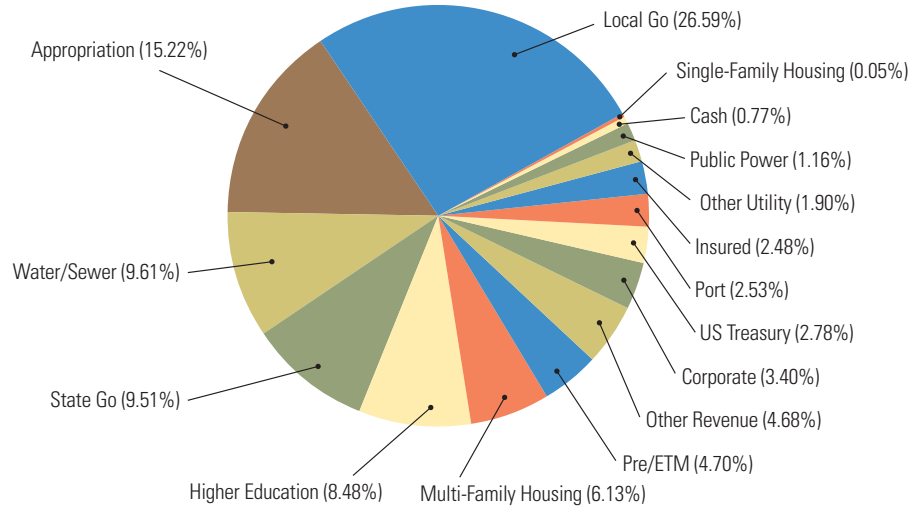
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Sector Profile

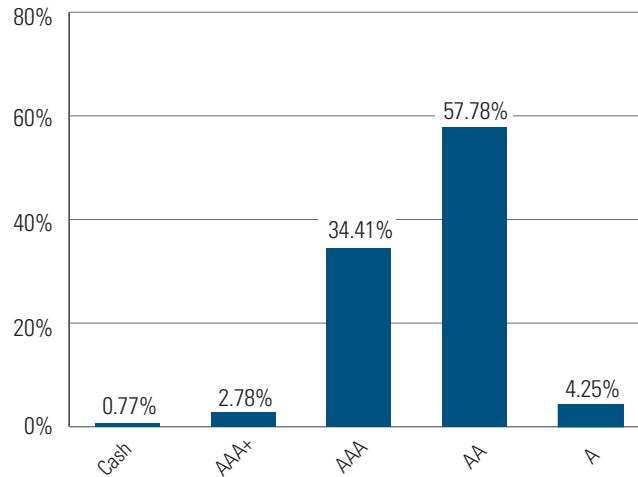
Market Value %



Rating Profile

Average Rating = AA+

Market Value %



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