

BARROW, HANLEY, MEWHINNEY & STRAUSS, LLC

Short Maturity Fixed Income Composite

Annual Summary

Description: This composite includes all discretionary short maturity fixed income accounts measured against the Bloomberg Barclays 1-3 Year Government Index and the Bloomberg Barclays 1-3 Year Government/Credit Index, which were administered and supplied by Lehman Brothers prior to 11/3/08. The composite may be compared to other appropriate indices, as requested. BHMS utilizes a bottom-up security selection process, based on fundamental research, which seeks to achieve returns that are superior to the returns of its benchmarks over complete market cycles, with lower volatility of return.

Year Ending	Total Return GOF (%)	Total Return NOF (%)	Composite 3-Yr Ex-Post Std Dev	Blmbg Barclays 1-3 Yr. Govt Index (%)	Blmbg Barclays 1-3 Yr. Govt 3-Yr Ex-Post Std Dev	Blmbg Barclays 1-3 Yr. Govt/Cr Index (%)	Blmbg Barclays 1-3 Yr. Govt/Cr 3-Yr Ex-Post Std Dev	No. of Portfolios	Composite Dispersion	Composite Assets (\$MM)	% of Firm Assets	Firm Assets (\$MM)
1997	6.88	6.63	1.74	6.65	1.50	6.66	1.51	11	0.27	433	1.5	28,843
1998	7.30	7.04	1.64	6.96	1.38	6.98	1.36	7	0.29	325	0.9	36,272
1999	2.87	2.66	1.52	2.97	1.29	3.15	1.26	7	0.33	199	0.7	29,123
2000	9.00	8.80	1.62	8.17	1.35	8.08	1.32	7	0.61	168	0.6	27,764
2001	9.01	8.80	1.74	8.53	1.54	8.78	1.53	7	0.39	188	0.7	28,631
2002	6.19	5.97	1.68	6.01	1.70	6.28	1.61	8	0.61	198	0.8	24,511
2003	2.59	2.40	1.93	2.01	1.90	2.82	1.82	9	0.44	233	0.7	32,319
2004	1.54	1.34	1.86	1.07	1.77	1.30	1.74	16	0.50	322	0.8	41,938
2005	2.08	1.88	1.62	1.73	1.39	1.77	1.46	15	0.16	301	0.6	53,222
2006	4.67	4.47	1.36	4.13	1.26	4.25	1.28	13	0.19	347	0.6	62,936
2007	7.03	6.82	1.16	7.10	1.28	6.83	1.22	12	0.18	367	0.6	65,414
2008	4.94	4.74	1.63	6.66	1.62	4.97	1.69	13	0.26	395	0.9	43,051
2009	5.47	5.24	1.74	1.41	1.81	3.83	1.77	13	1.62	340	0.6	53,386
2010	3.18	2.97	1.72	2.40	1.67	2.80	1.68	15	0.46	479	0.8	58,652
2011	1.81	1.62	1.17	1.56	0.95	1.59	1.00	14	0.19	516	0.9	58,302
2012	1.95	1.75	0.83	0.51	0.71	1.26	0.72	17	0.20	620	0.9	66,184
2013	0.68	0.47	0.67	0.37	0.49	0.64	0.54	18	0.09	546	0.6	89,078
2014	0.92	0.71	0.63	0.64	0.43	0.77	0.49	20	0.15	548	0.6	97,572
2015	0.92	0.71	0.63	0.57	0.57	0.65	0.58	19	0.09	619	0.7	87,187
2016	1.54	1.34	0.74	0.87	0.76	1.28	0.74	18	0.18	664	0.8	88,127

Barrow, Hanley, Mewhinney & Strauss, LLC claims compliance with the Global Investment Performance Standards (GIPS®) and has prepared and presented this report in compliance with the GIPS standards. Barrow, Hanley, Mewhinney & Strauss, LLC has been independently verified for the period of January 1, 1993 through June 30, 2016.

Verification assesses whether (1) the firm has complied with all the composite construction requirements of the GIPS standards on a firm-wide basis and (2) the firm's policies and procedures are designed to calculate and present performance in compliance with the GIPS standards. The Short Maturity Fixed Income Composite has been examined for the period of January 1, 1993 through June 30, 2016. The verification and performance examination reports are available upon request.

Notes:

- BHMS is an investment advisor registered with the SEC. BHMS is a subsidiary of OM Asset Management plc ("OMAM"), a publicly-held company traded on the New York Stock Exchange. A complete list and description of BHMS' composites, as well as additional information regarding policies for valuing portfolios, calculating performance, and preparing compliant presentations are available upon request.
- This composite was created on January 1, 1984. The composite inception date is January 1, 1984.
- Performance is expressed in U.S. Currency. The returns include the reinvestment of all income. Gross-of-fees performance results are presented before investment management fees and custodial fees. Net-of-fees performance returns are calculated by deducting the actual fees from the accounts. BHMS Short Maturity Fixed Income Fee Schedule: 0.25% on first \$40 million; 0.15% on assets over \$40 million. Actual investment advisory fees incurred by clients may vary.
- Dispersion of annual returns is calculated for the accounts in the composite for the entire year by an asset-weighted standard deviation calculation method beginning with 2001. Prior to 2001, an equal-weighted standard deviation calculation method was used. Where composite dispersion is N.A., the information is not statistically meaningful due to an insufficient number of portfolios for the entire year.
- BHMS has added portfolio managers and analysts to support and enhance its research capabilities and asset growth. However, no alterations of composites, as presented herein, have occurred due to changes in personnel. Past performance is not indicative of future results.
- The composite's name was changed to "Short Maturity Fixed Income Composite" from "Defensive Fixed Income Composite" in 3Q09 to reflect the industry's description of this strategy.