

# Investment Profile

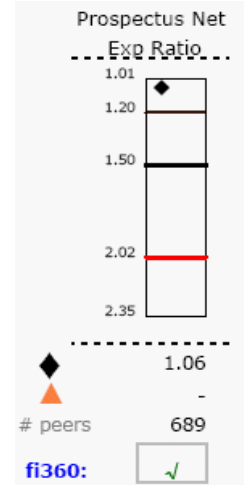
## Profile Guide & Bar Chart Basics

### Bar Chart Basics

The fi360 bar chart illustrates a percentile breakdown of a peer group. A line is drawn at the 10th, 25th, 50th, 75th and 90th percentiles. The space between the different percentiles indicates the degree of dispersion (spread) and skewness in the data, and identifies outliers.

The investment is plotted using a diamond (◆) at its corresponding percentile (1-100) within the peer group. The closer the investment is to the top of the bar chart, the better it is compared to its peers. On select bar charts, an index is also plotted using a triangle (▲) for additional comparison.

Lastly, for bar charts that represent an fi360 Fiduciary Score® factor, a red line (—) is drawn at the specified threshold. If the investment is above the red line, it meets the specified fi360 Fiduciary Score® criterion and will show a (✓). If the investment falls below the red line, it does NOT meet the specified fi360 Fiduciary Score® criterion and will therefore show a shortfall (X).



### Calculation of fi360 Bar Charts/Rankings

All of the bar charts are created using the following process:

1. For the Fund Profiles, we combine raw Morningstar mutual fund and ETF data for all share classes. The Separate Account and Variable Annuity Profiles simply use raw Morningstar data.
2. We use the Morningstar Categories as our peer groups.
3. We calculate the peer group percentiles (10th, 25th, median, 75th and 90th).
4. We then calculate a percentile ranking (1-100)\* for the investment compared to its peer group and plot the investment (diamond) on the bar chart (peer group) at its corresponding location. If the investment does not have data available for a particular data point, 'N/Av' is shown on the report.

\*The fi360 Fiduciary Score® bar charts can also have a value of 0 which indicates that the fund has passed all of the due diligence criteria and is at the top of its peer group. Visit [fi360.com/fi360-Fiduciary-Score](http://fi360.com/fi360-Fiduciary-Score) for the complete methodology.

### fi360 Fiduciary Score

The fi360 Fiduciary Score® is a peer percentile ranking of an investment against a set of quantitative due diligence criteria selected to reflect prudent fiduciary management. The criteria include total returns, risk-adjusted returns, expenses, and other portfolio statistics. Investments are ranked according to their ability to meet due diligence criteria every calendar quarter. The rank becomes the fi360 Fiduciary Score (Quarter). The fi360 Fiduciary Score (Average) is a one-, three-, five- or ten-year rolling average of an investment's Quarter Score. The fi360 Fiduciary Score represents a suggested course of action and is not intended, nor should it be used, as the sole source of information for reaching an investment decision. Visit [fi360.com/fi360-Fiduciary-Score](http://fi360.com/fi360-Fiduciary-Score) for the complete methodology document.

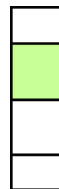


#### fi360 Fiduciary Score: 0

No fiduciary due diligence shortfalls.

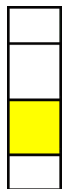
#### fi360 Fiduciary Score: 1–25

The investment may be an appropriate choice for use in a fiduciary account.



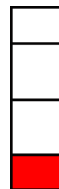
#### fi360 Fiduciary Score: 26–50

The investment has noteworthy shortfalls. It may not be an appropriate choice if being considered in a search. However, if already in use, the investment may not need to be replaced.



#### fi360 Fiduciary Score: 51–75

The investment has considerable shortfalls. It may not be an appropriate choice if being considered in a search. However, if already in use, the investment may not need to be replaced.

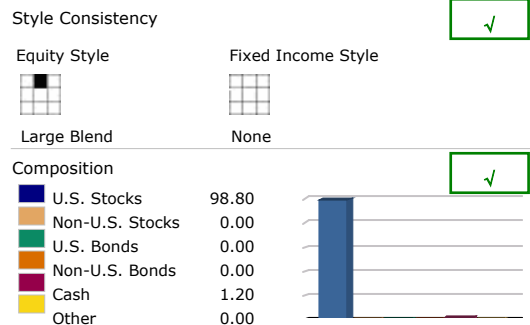


#### fi360 Fiduciary Score: 76–100

The investment has significant shortfalls and may not be appropriate for use in a fiduciary account. Strongly consider replacing the investment if already in use.

## Separate Account Profile: CS McKee All Cap Core

### Holdings



### Basic Investment Data

Inception Date	1/2/2003	✓
Net Assets (Millions)	604.10	✓
Manager Tenure (Longest)	8.00 years	✓

### Peer Group

Large Blend

**Firm Name**  
CS McKee & Co Inc

**Manager Name(s)**  
McGee/Andrews/Vatsan/Kosakowsky/  
Melvin/Aufman

### Fees (Min/Max)

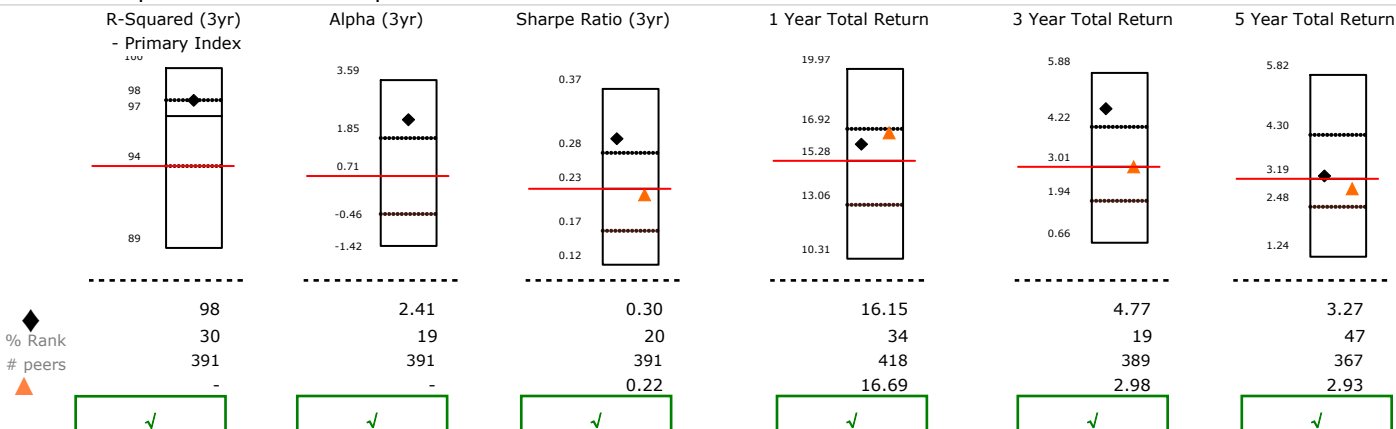
0.35 / 0.75

### Minimum Investment

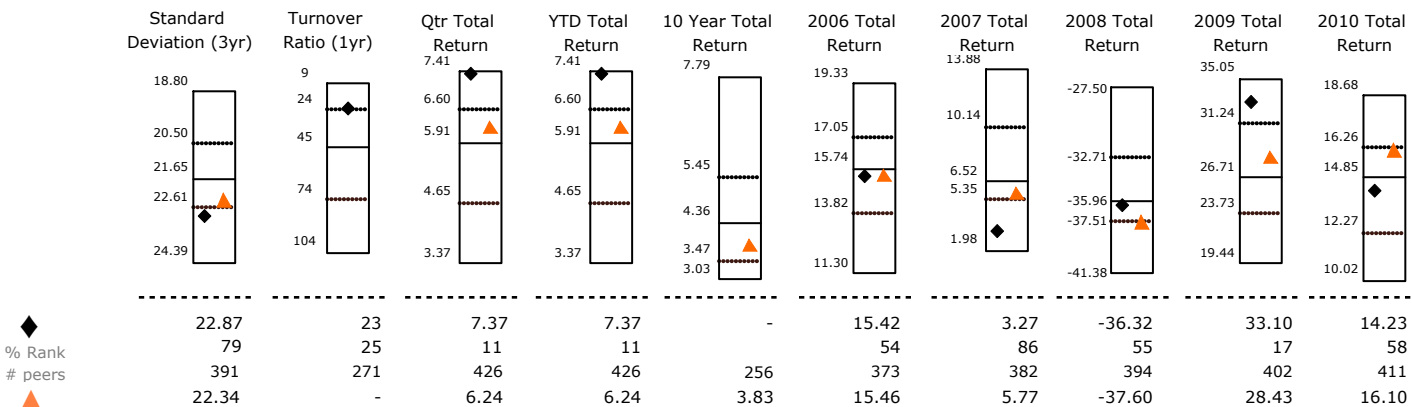
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### fi360 Due Diligence Criterion

◆ Investment | ▲ Russell 1000 TR USD | — fi360 Due Diligence Threshold



### Additional Data Points & Peer Group Analysis



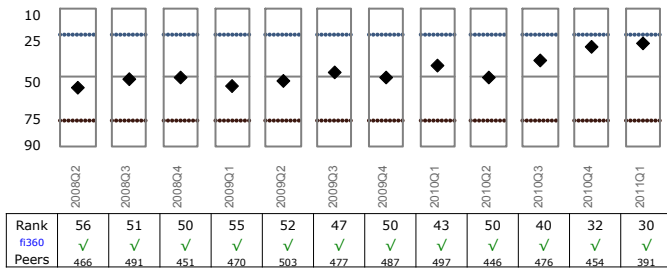
### Performance Disclosure

Investors should consider the investment objectives, risks, and charges and expenses carefully before investing. The performance information shown represents past performance and is not a guarantee of future results. The investment return and principal value of an investment will fluctuate so that the shares, when redeemed, may be worth more or less than their original cost. The separate account is not FDIC-insured, may lose value and is not guaranteed by a bank or other financial institution. All separate account performance data is reported as a 'composite' of similarly managed portfolios. As such, investors in the same separate account may have slightly different portfolio holdings because each investor has customized account needs, tax considerations and security preferences. The method for calculating composite returns can vary.

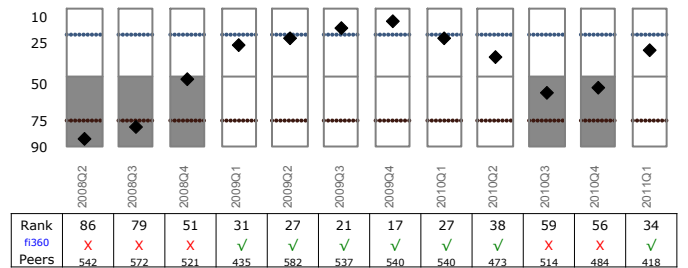
## Separate Account Profile: CS McKee All Cap Core

	2008Q2	2008Q3	2008Q4	2009Q1	2009Q2	2009Q3	2009Q4	2010Q1	2010Q2	2010Q3	2010Q4	2011Q1
Peer Group	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend	Large Blend
Manager Tenure (Yr)	5.00 yrs ✓	5.00 yrs ✓	6.00 yrs ✓	6.00 yrs ✓	6.00 yrs ✓	6.00 yrs ✓	7.00 yrs ✓	7.00 yrs ✓	8.00 yrs ✓	8.00 yrs ✓	8.00 yrs ✓	8.00 yrs ✓
Net Assets (\$ Mil)	615.50 ✓	707.60 ✓	665.10 ✓	519.10 ✓	516.10 ✓	590.00 ✓	616.90 ✓	636.60 ✓	567.60 ✓	646.30 ✓	615.70 ✓	604.10 ✓
Style	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓	Lg. Blend ✓
Composition	95.80 US Stocks ✓	96.20 US Stocks ✓	96.20 US Stocks ✓	97.50 US Stocks ✓	92.90 US Stocks ✓	95.20 US Stocks ✓	95.20 US Stocks ✓	95.20 US Stocks ✓	97.80 US Stocks ✓	97.80 US Stocks ✓	94.70 US Stocks ✓	98.80 US Stocks ✓
Data As Of	6/30/2008	9/30/2008	12/31/2008	3/31/2009	6/30/2009	9/30/2009	12/31/2009	3/31/2010	6/30/2010	9/30/2010	12/31/2010	3/31/2011

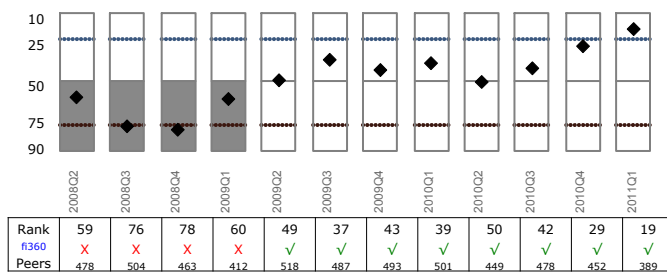
### R-Squared (Percentile Rank)



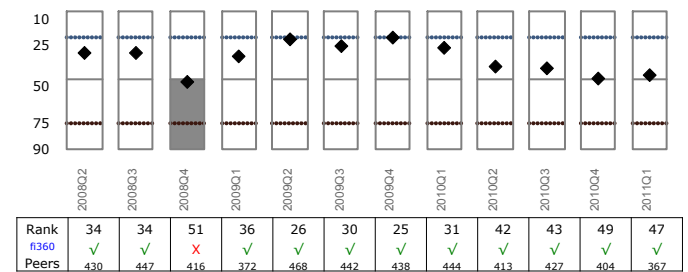
### 1 Year Total Return (Percentile Rank)



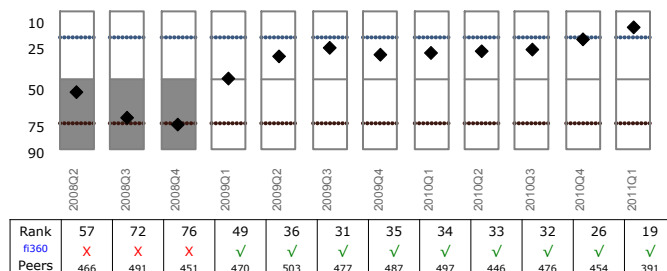
### 3 Year Total Return (Percentile Rank)



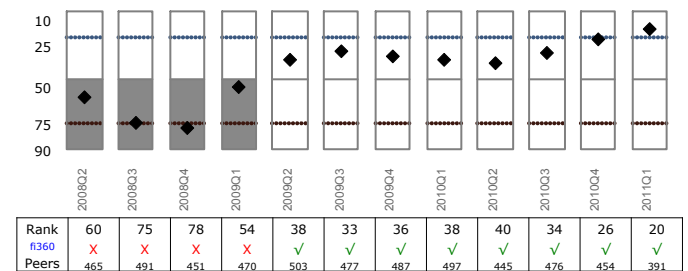
### 5 Year Total Return (Percentile Rank)



### Alpha (Percentile Rank)



### Sharpe Ratio (Percentile Rank)



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