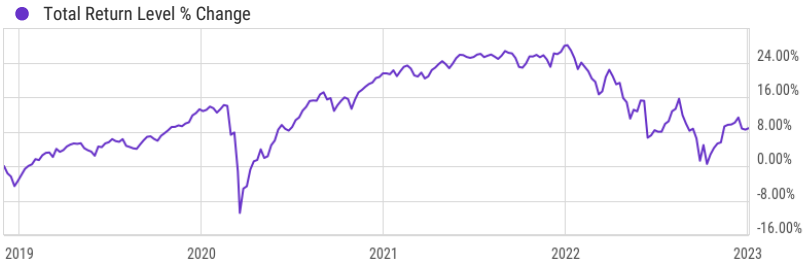


GBP Conservative Growth Dynamic Portfolio



Performance data quoted presents past performance; past performance does not guarantee future results; the investment return and principal value of an investment will fluctuate; an investor's shares, when redeemed, may be worth more or less than their original cost; current performance may be lower or higher than quoted performance data and can be accessed at https://go.ycharts.com/fund_contact_info.

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-2.84%	5.94%	0.16%	0.48%	-14.95%	-1.18%	--	--	2.08%
Benchmark	-2.11%	4.84%	0.35%	0.90%	-14.93%	0.21%	1.89%	3.66%	3.60%

*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	16.78%	7.14%	5.55%	-15.35%	0.48%
Benchmark	11.00%	1.95%	-3.19%	4.32%	13.82%	-5.26%	16.08%	10.11%	7.46%	-15.64%	0.11%

Fundamentals

Dividend Yield	3.12%
Weighted Avg PE	17.02
Weighted Avg P/S	2.223
Weighted Med ROE	14.26%
Yield to Maturity	5.41%
Effective Duration	6.463
Average Coupon	6.15%
Avg Credit Qual Scr	7.469

Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	24.01%
Vanguard Total International Bond ETF	16.06%
First Trust Preferred Sec & Inc ETF	16.03%
Vanguard FTSE All-Wld ex-US ETF	10.02%
Vanguard S&P 500 ETF	7.93%
iShares Broad USD High Yield Corp Bd ETF	5.98%
Vanguard Real Estate ETF	5.98%
First Trust United Kingdom AlphaDEX® ETF	4.03%
First Trust Europe AlphaDEX® ETF	4.03%
First Trust Small Cap Gr AlphaDEX® ETF	3.93%

Top 10 Underlying Holdings

HOLDING	WEIGHT
Federal Reserve Bank Of New York Fe...80%	0.93%
Apple Inc	0.52%
Prologis Inc	0.49%
American Tower Corp	0.47%
Microsoft Corp	0.44%
Barclays PLC 8%	0.37%
AerCap Holdings N.V. 5.88%	0.37%
Wells Fargo & Co 7 1/2 % Non Cum Pe... -L-	0.29%
Equinix Inc	0.28%
Crown Castle Inc	0.28%

Region Exposure

Americas	57.86%
North America	56.75%
Latin America	1.11%
Greater Europe	32.02%
United Kingdom	10.48%
Europe - Developed	20.80%
Europe - Emerging	0.31%
Africa and Middle East	0.47%
Greater Asia	10.11%
Japan	4.40%
Australasia	1.83%
Asia - Developed	1.65%
Asia - Emerging	2.25%

Stock Style Exposure

Large Cap Value	16.15%
Large Cap Blend	20.08%
Large Cap Growth	20.34%
Mid Cap Value	10.24%
Mid Cap Blend	15.17%
Mid Cap Growth	4.24%
Small Cap Value	2.50%
Small Cap Blend	5.88%
Small Cap Growth	5.40%

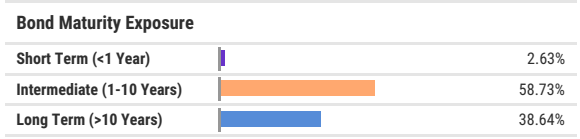
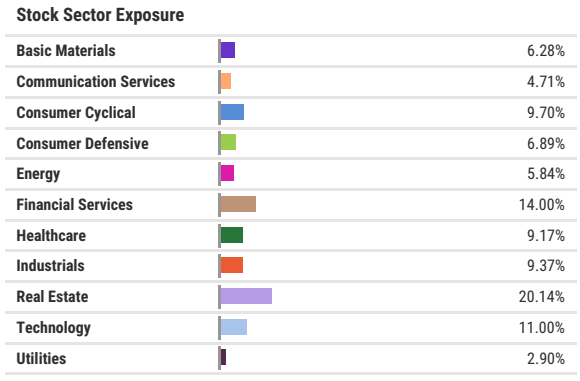
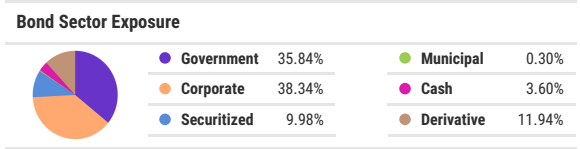
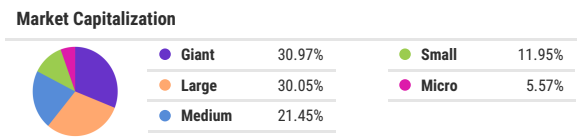
Bond Credit Quality Exposure

AAA	38.92%
AA	9.09%
A	14.09%
BBB	21.12%
BB	10.50%
B	4.96%
Below B	0.43%
Not Rated	0.89%

Benchmark: 30/5/15/50 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...
 Advisory Fee Never
 Rebalance Frequency: Quarterly
 Expense Ratio 0.28%

Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	2.51%	12.88%	10.37%
Stock	35.51%	35.51%	0.00%
Bond	53.36%	53.37%	0.01%
Convertible	0.91%	0.91%	0.00%
Preferred	7.49%	7.49%	0.00%
Other	0.22%	0.22%	0.00%



Risk

Risk	3Y	5Y	10Y
Beta	0.9971	--	--
Standard Deviation	14.47%	--	--
Historical Sharpe Ratio	-0.0858	--	--
Max Drawdown	21.92%	--	--
VaR 5%	1.19%	--	--
Historical Sortino	-0.0936	--	--
Alpha	-1.386	--	--

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