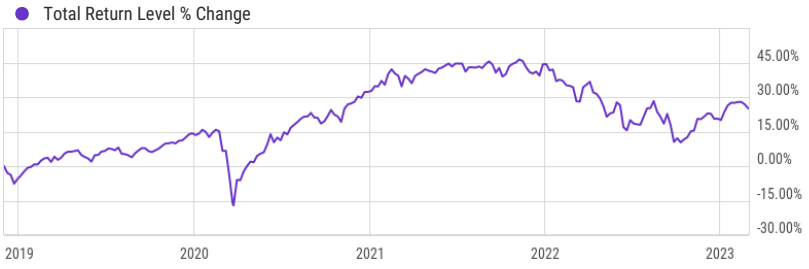


# USD Moderate Dynamic



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](https://go.ycharts.com/fund_contact_info).

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-3.60%	0.17%	4.90%	4.13%	-5.64%	5.44%	--	--	5.39%
Benchmark	-4.05%	-1.65%	0.98%	2.23%	-10.33%	3.66%	3.74%	5.39%	4.79%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	20.39%	16.74%	8.11%	-16.61%	4.13%
Benchmark	15.17%	4.88%	-2.41%	6.62%	14.98%	-5.02%	18.89%	15.36%	10.34%	-18.23%	2.23%

### Fundamentals

Dividend Yield	3.08%
Weighted Avg PE	15.98
Weighted Avg P/S	1.596
Weighted Med ROE	15.68%
Yield to Maturity	8.14%
Effective Duration	4.085
Average Coupon	4.65%
Avg Credit Qual Scr	12.58

### Top 10 Holdings

HOLDING	WEIGHT
iShares ESG Aware MSCI EAFE ETF	20.02%
iShares MSCI KLD 400 Social ETF	19.20%
PIMCO Active Bond ETF	15.92%
iShares Broad USD High Yield Corp Bd ETF	10.08%
Invesco Financial Preferred ETF	9.90%
iShares ESG Aware MSCI USA Small-C. ETF	6.19%
SPDR® Bimbg Convert Secs ETF	6.07%
First Trust Emerging Mkts AlphaDEX® ETF	4.00%
Xtrackers International Real Estate ETF	3.85%
KraneShares CSI China Internet ETF	2.74%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
Microsoft Corp	1.82%
United States Treasury Bonds 3.375%	1.32%
Federal Reserve Bank Of New York Fe....30%	1.17%
United States Treasury Notes 3.5%	0.81%
Federal National Mortgage Association 3%	0.71%
NVIDIA Corp	0.60%
Alphabet Inc	0.55%
Federal National Mortgage Associatio...2.5%	0.54%
Tesla Inc	0.54%
Alphabet Inc	0.51%

### Region Exposure

Americas	67.26%
North America	56.10%
Latin America	11.16%
Greater Europe	17.83%
United Kingdom	5.05%
Europe - Developed	11.86%
Europe - Emerging	0.88%
Africa and Middle East	0.55%
Greater Asia	14.91%
Japan	5.87%
Australasia	2.14%
Asia - Developed	2.40%
Asia - Emerging	5.12%

### Stock Style Exposure

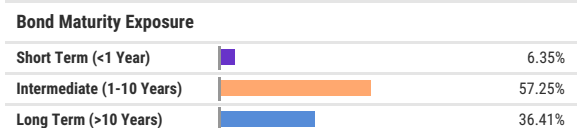
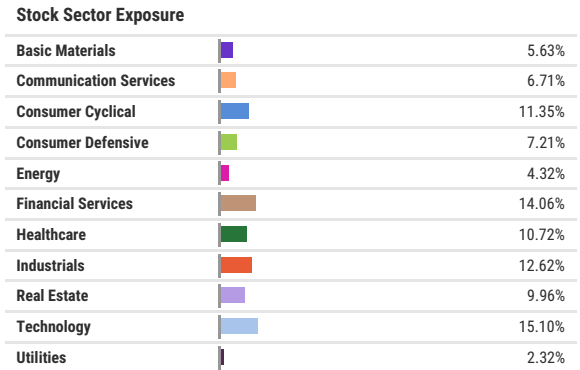
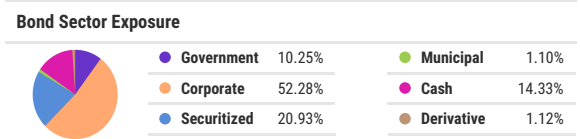
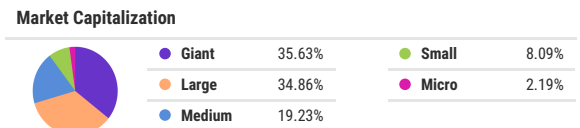
Large Cap Value	16.97%
Large Cap Blend	28.60%
Large Cap Growth	25.12%
Mid Cap Value	5.72%
Mid Cap Blend	8.80%
Mid Cap Growth	4.58%
Small Cap Value	3.56%
Small Cap Blend	4.51%
Small Cap Growth	2.15%

### Bond Credit Quality Exposure

AAA	36.15%
AA	2.31%
A	5.60%
BBB	11.75%
BB	23.40%
B	18.38%
Below B	2.54%
Not Rated	-0.14%

Benchmark: 50/10/40 Russell 3000, MSCI ACWI ex US, Bloomberg Global Aggregate  
 Advisory Fee Never  
 Rebalance Frequency: Quarterly  
 Expense Ratio 0.35%

Asset Allocation	% Net	% Long	% Short
Cash	0.05%	4.45%	4.40%
Stock	55.88%	55.88%	0.00%
Bond	27.82%	28.05%	0.23%
Convertible	5.05%	5.05%	0.00%
Preferred	11.12%	11.12%	0.00%
Other	0.07%	0.07%	0.00%



### Risk

Risk	3Y	5Y	10Y
Beta	1.172	--	--
Standard Deviation	15.66%	--	--
Historical Sharpe Ratio	0.3942	--	--
Max Drawdown	25.30%	--	--
VaR 5%	1.46%	--	--
Historical Sortino	0.6876	--	--
Alpha	1.188	--	--

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