

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

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	1.78%	0.36%	2.26%	3.04%	8.36%	-1.18%	2.64%	--	3.26%
Benchmark	0.49%	0.94%	3.30%	3.58%	9.74%	0.15%	4.06%	3.62%	4.18%

\*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	16.36%	6.80%	5.09%	-15.92%	9.71%	3.04%
Benchmark	1.95%	-3.19%	4.32%	13.82%	-5.26%	16.08%	10.11%	7.46%	-15.64%	12.54%	3.58%

## Fundamentals

Distribution Yield	3.22%
Dividend Yield	3.22%
Weighted Avg PE	23.83
Weighted Avg P/S	2.644
Weighted Med ROE	28.26%
Yield to Maturity	4.64%
Effective Duration	10.59
Average Coupon	3.30%
Avg Credit Qual Scr	3.513

## Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	33.75%
Vanguard Long-Term Treasury ETF	33.15%
Vanguard S&P 500 ETF	19.93%
First Trust BuyWrite Income ETF	3.09%
Vanguard FTSE All-Wld ex-US ETF	3.05%
Vanguard Small-Cap ETF	2.35%
Fidelity Government Cash Reserves	2.31%
First Trust NASDAQ Cybersecurity ETF	1.16%
First Trust NASDAQ® Clin Edge® S.difsETF	0.63%
Vanguard Health Care ETF	0.59%

## Top 10 Underlying Holdings

HOLDING	WEIGHT
Microsoft Corp	1.60%
Apple Inc	1.39%
NVIDIA Corp	1.37%
United States of America (GovernmEB-2054)	0.97%
United States of America (GovernmOV-2053)	0.97%
United States of America (GovernmUG-2053)	0.85%
Amazon.com Inc	0.84%
United States of America (GovernmOV-2052)	0.74%
United States of America (GovernmUG-2041)	0.73%
United States of America (GovernmAY-2051)	0.71%

## Region Exposure

Americas	96.26%
North America	96.10%
Latin America	0.16%
Greater Europe	2.19%
United Kingdom	0.43%
Europe - Developed	1.28%
Europe - Emerging	0.36%
Africa and Middle East	0.13%
Greater Asia	1.55%
Japan	0.48%
Australasia	0.14%
Asia - Developed	0.34%
Asia - Emerging	0.59%

## Stock Style Exposure

Large Cap Value	14.07%
Large Cap Blend	26.17%
Large Cap Growth	32.85%
Mid Cap Value	5.19%
Mid Cap Blend	8.61%
Mid Cap Growth	5.34%
Small Cap Value	2.65%
Small Cap Blend	3.04%
Small Cap Growth	2.09%

## Bond Credit Quality Exposure

AAA	85.20%
AA	1.55%
A	6.38%
BBB	6.78%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

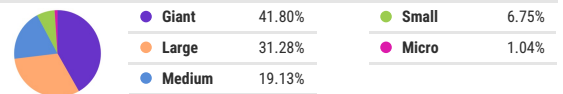
Performance quoted with asset management fees of 0.5% (excluding platform & transaction costs). Fees may vary for private wealth service clients. Positions may deviate due to drift between custodians.

**Benchmark:** 30/5/15/50 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg... **Advisory Fee** Annually, 0.50%

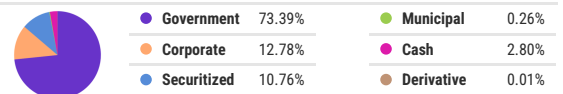
**Rebalance Frequency:** Annually **Expense Ratio** 0.08%

Asset Allocation	% Net	% Long	% Short
Cash	2.56%	2.57%	0.01%
Stock	30.68%	30.72%	0.04%
Bond	66.75%	66.79%	0.03%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%

## Market Capitalization



## Bond Sector Exposure



## Stock Sector Exposure

Basic Materials	2.60%
Communication Services	7.62%
Consumer Cyclical	9.53%
Consumer Defensive	5.93%
Energy	3.95%
Financial Services	13.00%
Healthcare	12.43%
Industrials	10.05%
Real Estate	2.65%
Technology	29.18%
Utilities	3.06%

## Bond Maturity Exposure

Short Term (<1 Year)	2.73%
Intermediate (1-10 Years)	29.79%
Long Term (>10 Years)	67.48%

Risk	3Y	5Y	10Y
Beta	0.9441	0.9631	--
Standard Deviation	10.71%	12.19%	--
Historical Sharpe Ratio	-0.4501	0.061	--
Max Drawdown	21.94%	21.94%	--
VaR 5%	0.97%	0.92%	--
Historical Sortino	-0.6598	0.0667	--
Alpha	-1.992	-1.833	--

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