

GBP Conservative 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	-1.94%	3.02%	8.87%	6.58%	13.69%	0.76%	2.67%	--	3.82%
Benchmark	-0.62%	2.95%	8.55%	7.31%	16.82%	0.51%	3.59%	3.53%	3.65%

*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	13.81%	7.42%	3.81%	-13.90%	8.73%	6.58%
Benchmark	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	10.74%	7.31%

Fundamentals	
Distribution Yield	3.44%
Dividend Yield	3.44%
Weighted Avg PE	24.94
Weighted Avg P/S	2.802
Weighted Med ROE	28.31%
Yield to Maturity	4.52%
Effective Duration	10.56
Average Coupon	3.33%
Avg Credit Qual Scr	3.460

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard Long-Term Treasury ETF	40.81%
Vanguard Total Bond Market ETF	38.70%
Vanguard S&P 500 ETF	10.56%
First Trust BuyWrite Income ETF	2.04%
Vanguard FTSE All-Wld ex-US ETF	2.02%
Fidelity Government Cash Reserves	1.96%
Vanguard Small-Cap ETF	1.82%
First Trust NASDAQ Cybersecurity ETF	0.87%
First Trust NASDAQ® Clin Edge®S.difsETF	0.42%
Vanguard Health Care ETF	0.40%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
UNITED STATES OF AMERICA (GO...AY-2054)	1.15%
UNITED STATES OF AMERICA (GO...OV-2053)	1.14%
UNITED STATES OF AMERICA (GO...EB-2054)	1.10%
UNITED STATES OF AMERICA (GO...UG-2053)	0.99%
UNITED STATES OF AMERICA (GO...OV-2052)	0.87%
Apple Inc	0.86%
UNITED STATES OF AMERICA (GO...UG-2041)	0.85%
UNITED STATES OF AMERICA (GO...AY-2051)	0.83%
Microsoft Corp	0.83%
UNITED STATES OF AMERICA (GO...AY-2053)	0.81%

Region Exposure	
Americas	96.00%
North America	95.66%
Latin America	0.34%
Greater Europe	2.41%
United Kingdom	0.82%
Europe - Developed	1.41%
Europe - Emerging	0.04%
Africa and Middle East	0.14%
Greater Asia	1.59%
Japan	0.59%
Australasia	0.18%
Asia - Developed	0.31%
Asia - Emerging	0.52%

Stock Style Exposure	
Large Cap Value	19.13%
Large Cap Blend	32.55%
Large Cap Growth	18.42%
Mid Cap Value	5.08%
Mid Cap Blend	9.31%
Mid Cap Growth	5.31%
Small Cap Value	3.42%
Small Cap Blend	3.98%
Small Cap Growth	2.80%

Bond Credit Quality Exposure	
AAA	86.04%
AA	1.47%
A	6.06%
BBB	6.34%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

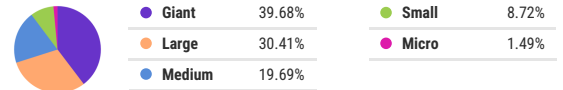
Performance quoted with asset management fees of 0.5% (excluding platform & transaction costs). Fees may vary for private wealth service clients. Positions may deviate due to drift between custodians.

Benchmark: 20/5/15/60 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg... Advisory Fee Annually, 0.50%

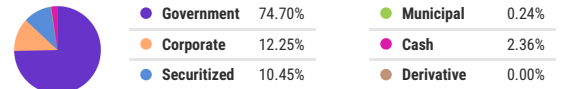
Rebalance Frequency: Annually Expense Ratio 0.07%

Asset Allocation	% Net	% Long	% Short
Cash	2.45%	2.46%	0.01%
Stock	18.26%	18.30%	0.04%
Bond	79.25%	79.28%	0.04%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.04%	0.04%	0.00%

Market Capitalization



Bond Sector Exposure



Stock Sector Exposure

Basic Materials	2.54%
Communication Services	6.87%
Consumer Cyclical	9.41%
Consumer Defensive	5.85%
Energy	3.55%
Financial Services	12.51%
Healthcare	12.63%
Industrials	10.10%
Real Estate	4.34%
Technology	29.33%
Utilities	2.88%

Bond Maturity Exposure

Short Term (<1 Year)	2.06%
Intermediate (1-10 Years)	28.76%
Long Term (>10 Years)	69.18%

Risk	3Y	5Y	10Y
Beta	0.8998	0.9063	--
Standard Deviation	9.92%	10.47%	--
Historical Sharpe Ratio	-0.2283	0.0638	--
Max Drawdown	19.38%	19.38%	--
VaR 5%	0.91%	0.79%	--
Historical Sortino	-0.3285	0.07	--
Alpha	-0.4221	-0.836	--

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