

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	-2.76%	5.23%	0.16%	0.53%	-12.83%	-0.68%	--	--	2.53%
Benchmark	-1.61%	5.12%	0.05%	0.94%	-14.37%	-0.80%	1.05%	2.64%	2.95%

*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	14.29%	7.82%	4.30%	-13.38%	0.53%
Benchmark	7.72%	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	0.18%

Fundamentals

Dividend Yield	3.34%
Weighted Avg PE	18.19
Weighted Avg P/S	2.136
Weighted Med ROE	3.77%
Yield to Maturity	5.72%
Effective Duration	6.591
Average Coupon	6.00%
Avg Credit Qual Scr	7.240

Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	30.00%
Vanguard Total International Bond ETF	20.07%
First Trust Preferred Sec & Inc ETF	14.02%
iShares Broad USD High Yield Corp Bd ETF	13.95%
Vanguard FTSE All-World ex-US ETF	6.01%
Vanguard S&P 500 ETF	5.95%
First Trust United Kingdom AlphaDEX® ETF	4.03%
Vanguard Real Estate ETF	3.98%
Fidelity® Government Cash Reserves	1.99%

Top 10 Underlying Holdings

HOLDING	WEIGHT
Federal Reserve Bank Of New York Fe...80%	0.93%
Apple Inc	0.39%
Microsoft Corp	0.33%
Prologis Inc	0.33%
Barclays PLC 8%	0.32%
AerCap Holdings N.V. 5.88%	0.32%
American Tower Corp	0.31%
Wells Fargo & Co 7 1/2 % Non Cum Pe... -L-	0.26%
Highlands Holdings Bond Issuer Limitesuer	0.22%
Equinix Inc	0.19%

Region Exposure

Americas	62.23%
North America	61.21%
Latin America	1.01%
Greater Europe	28.29%
United Kingdom	9.38%
Europe - Developed	18.23%
Europe - Emerging	0.36%
Africa and Middle East	0.34%
Greater Asia	9.48%
Japan	4.49%
Australasia	1.77%
Asia - Developed	1.40%
Asia - Emerging	1.84%

Stock Style Exposure

Large Cap Value	17.63%
Large Cap Blend	23.43%
Large Cap Growth	24.16%
Mid Cap Value	10.67%
Mid Cap Blend	16.37%
Mid Cap Growth	4.11%
Small Cap Value	1.02%
Small Cap Blend	1.98%
Small Cap Growth	0.62%

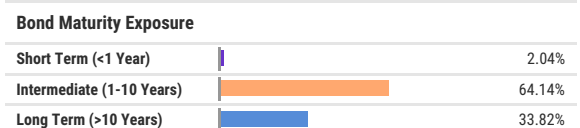
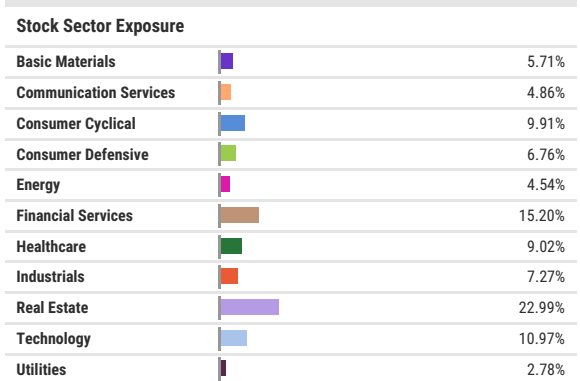
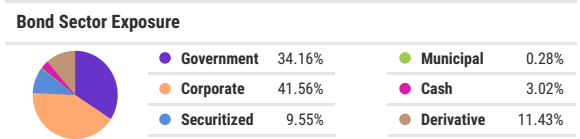
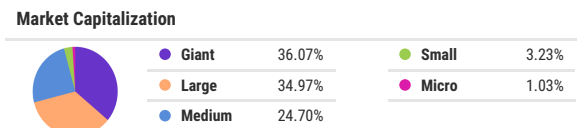
Bond Credit Quality Exposure

AAA	37.14%
AA	8.63%
A	13.36%
BBB	17.62%
BB	13.61%
B	8.56%
Below B	0.41%
Not Rated	0.68%

Benchmark: 20/5/15/60 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...
 Advisory Fee Never
 Rebalance Frequency: Quarterly
 Expense Ratio 0.21%

Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	2.65%	15.59%	12.94%
Stock	19.68%	19.68%	0.00%
Bond	70.12%	70.13%	0.01%
Convertible	0.82%	0.82%	0.00%
Preferred	6.55%	6.55%	0.00%
Other	0.18%	0.18%	0.00%



Risk

Risk	3Y	5Y	10Y
Beta	0.9585	--	--
Standard Deviation	12.37%	--	--
Historical Sharpe Ratio	-0.0696	--	--
Max Drawdown	19.11%	--	--
VaR 5%	0.97%	--	--
Historical Sortino	-0.0778	--	--
Alpha	0.1329	--	--

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