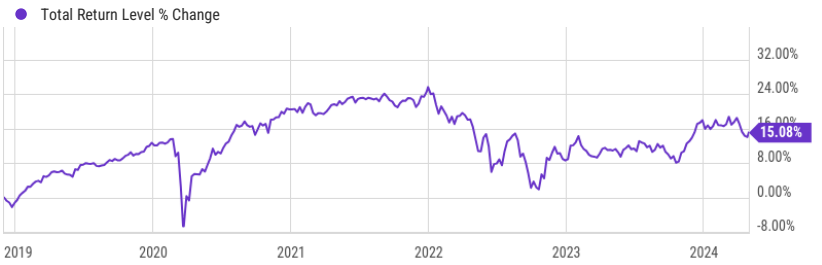


# GBP Conservative Dynamic Portfolio



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

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-3.33%	-2.09%	6.31%	-1.67%	3.04%	-1.85%	1.66%	--	2.63%
Benchmark	-2.32%	-0.08%	9.75%	-0.92%	3.83%	-1.62%	2.39%	2.45%	3.24%

\*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	13.83%	7.42%	3.81%	-13.90%	8.73%	-1.67%
Benchmark	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	10.74%	-0.18%

Fundamentals	
Distribution Yield	3.35%
Dividend Yield	3.35%
Weighted Avg PE	23.51
Weighted Avg P/S	2.608
Weighted Med ROE	28.07%
Yield to Maturity	4.63%
Effective Duration	10.67
Average Coupon	5.35%
Avg Credit Qual Scr	3.487

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard Long-Term Treasury ETF	39.06%
Vanguard Total Bond Market ETF	38.38%
Vanguard S&P 500 ETF	12.91%
Fidelity Government Cash Reserves	2.28%
Vanguard FTSE All-World ex-US ETF	2.07%
First Trust BuyWrite Income ETF	2.07%
Vanguard Small-Cap ETF	1.62%
First Trust NASDAQ Cybersecurity ETF	0.78%
First Trust NASDAQ® Clin Edge® S.difsETF	0.43%
Vanguard Health Care ETF	0.39%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
United States of America (GovernmOV-2053)	1.20%
Microsoft Corp	1.06%
United States of America (GovernmUG-2053)	1.04%
United States of America (GovernmOV-2052)	0.92%
United States of America (GovernmAY-2051)	0.88%
United States of America (GovernmUG-2041)	0.88%
United States of America (GovernmEB-2053)	0.87%
United States of America (GovernmAY-2053)	0.86%
Apple Inc	0.82%
United States of America (GovernmEB-2054)	0.82%

Region Exposure	
Americas	95.83%
North America	95.47%
Latin America	0.36%
Greater Europe	2.56%
United Kingdom	0.88%
Europe - Developed	1.51%
Europe - Emerging	0.05%
Africa and Middle East	0.13%
Greater Asia	1.60%
Japan	0.62%
Australasia	0.18%
Asia - Developed	0.32%
Asia - Emerging	0.49%

Stock Style Exposure	
Large Cap Value	14.81%
Large Cap Blend	27.03%
Large Cap Growth	30.14%
Mid Cap Value	4.92%
Mid Cap Blend	9.14%
Mid Cap Growth	5.14%
Small Cap Value	2.74%
Small Cap Blend	3.65%
Small Cap Growth	2.43%

Bond Credit Quality Exposure	
AAA	85.46%
AA	1.53%
A	6.26%
BBB	6.66%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

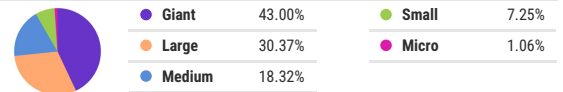
Performance quoted with asset management fees of 0.5% (excluding platform & transaction costs). Fees may vary for private wealth service clients. Positions may deviate due to drift between custodians.

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

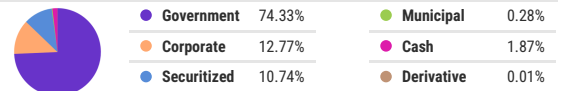
**Rebalance Frequency:** Annually **Expense Ratio:** 0.06%

Asset Allocation	% Net	% Long	% Short
Cash	2.25%	2.26%	0.01%
Stock	20.10%	20.13%	0.03%
Bond	77.64%	77.68%	0.04%
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	2.77%
Communication Services	7.44%
Consumer Cyclical	10.22%
Consumer Defensive	5.88%
Energy	4.19%
Financial Services	12.40%
Healthcare	12.87%
Industrials	10.35%
Real Estate	2.66%
Technology	28.71%
Utilities	2.51%

## Bond Maturity Exposure

Short Term (<1 Year)	2.38%
Intermediate (1-10 Years)	29.08%
Long Term (>10 Years)	68.54%

Risk	3Y	5Y	10Y
Beta	0.8765	0.8894	--
Standard Deviation	9.46%	10.25%	--
Historical Sharpe Ratio	-0.3043	0.0414	--
Max Drawdown	19.38%	19.38%	--
VaR 5%	0.80%	0.77%	--
Historical Sortino	-0.4116	0.0439	--
Alpha	-0.5037	-0.5528	--

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