

# EUR Conservative Dynamic



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Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-2.16%	5.68%	-0.27%	0.43%	-15.01%	-2.71%	--	--	0.88%
Benchmark	-1.39%	6.38%	1.74%	1.36%	-15.25%	-0.51%	1.25%	2.97%	2.92%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	13.78%	8.27%	0.18%	-15.46%	0.43%
Benchmark	8.67%	0.64%	-2.89%	3.84%	13.15%	-5.00%	14.57%	11.94%	4.18%	-16.51%	0.35%

### Fundamentals

Dividend Yield	3.02%
Weighted Avg PE	14.70
Weighted Avg P/S	1.188
Weighted Med ROE	8.81%
Yield to Maturity	5.01%
Effective Duration	6.571
Average Coupon	3.87%
Avg Credit Qual Scr	9.612

### Top 10 Holdings

HOLDING	WEIGHT
PIMCO Active Bond ETF	32.04%
First Trust Preferred Sec & Inc ETF	14.03%
iShares International Treasury Bond ETF	11.92%
Vanguard Total International Bond ETF	8.04%
iShares Broad USD High Yield Corp Bd ETF	7.98%
iShares ESG Aware MSCI EAFE ETF	6.02%
iShares MSCI KLD 400 Social ETF	5.96%
First Trust Europe AlphaDEX® ETF	4.03%
Xtrackers International Real Estate ETF	4.01%
SPDR® Bimbg Convert Secs ETF	3.97%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
United States Treasury Bonds 3.375%	2.70%
Federal National Mortgage Associatio...2.5%	2.13%
Federal National Mortgage Association 3%	1.57%
United States Treasury Notes 3.875%	1.28%
Federal Reserve Bank Of New York Fe...80%	0.93%
Federal National Mortgage Associatio...3.5%	0.86%
Fnma Pass-Thru I 3%	0.73%
Government National Mortgage Assoc...3.5%	0.59%
Microsoft Corp	0.57%
Federal Home Loan Mortgage Corpora...3.5%	0.48%

### Region Exposure

Americas	55.63%
North America	54.61%
Latin America	1.03%
Greater Europe	32.68%
United Kingdom	7.27%
Europe - Developed	24.56%
Europe - Emerging	0.15%
Africa and Middle East	0.74%
Greater Asia	11.69%
Japan	6.07%
Australasia	2.58%
Asia - Developed	2.09%
Asia - Emerging	1.00%

### Stock Style Exposure

Large Cap Value	17.64%
Large Cap Blend	22.66%
Large Cap Growth	21.39%
Mid Cap Value	12.15%
Mid Cap Blend	15.51%
Mid Cap Growth	4.88%
Small Cap Value	2.40%
Small Cap Blend	2.85%
Small Cap Growth	0.52%

### Bond Credit Quality Exposure

AAA	35.76%
AA	10.85%
A	12.57%
BBB	20.19%
BB	11.76%
B	5.94%
Below B	2.31%
Not Rated	0.61%

Benchmark: 20/5/15/60 Russell 3000, MSCI ACWI ex US, Euro Stoxx 50,...

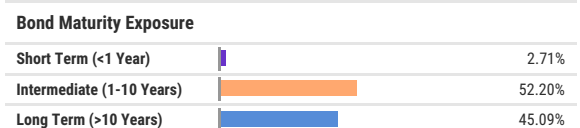
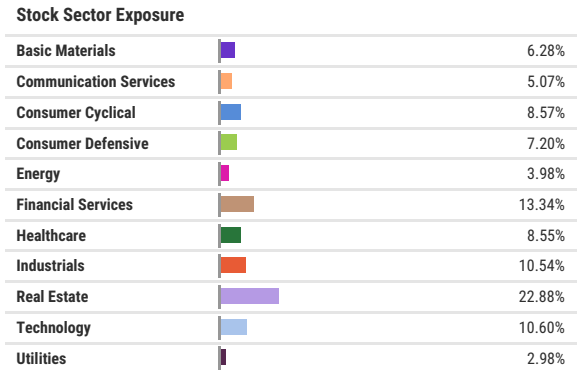
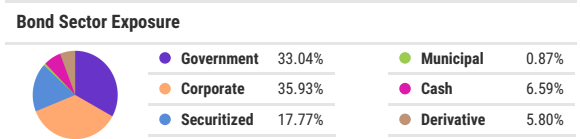
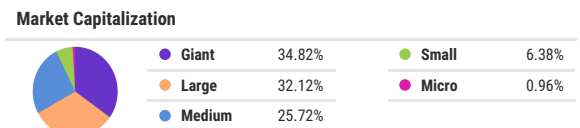
Advisory Fee Never

Rebalance Frequency: Quarterly

Expense Ratio 0.44%

### Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	-4.12%	10.13%	14.26%
Stock	20.06%	20.06%	0.00%
Bond	72.00%	73.20%	1.20%
Convertible	4.08%	4.08%	0.00%
Preferred	7.85%	7.85%	0.00%
Other	0.13%	0.13%	0.00%



### Risk

Risk	3Y	5Y	10Y
Beta	0.8858	--	--
Standard Deviation	12.37%	--	--
Historical Sharpe Ratio	-0.2327	--	--
Max Drawdown	22.81%	--	--
VaR 5%	0.88%	--	--
Historical Sortino	-0.2656	--	--
Alpha	-2.136	--	--

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