

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	-3.31%	-1.19%	1.03%	2.09%	-6.38%	0.59%	--	--	2.81%
Benchmark	-3.52%	-0.76%	2.77%	1.70%	-10.16%	0.55%	1.44%	2.73%	2.97%

*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%	2.09%
Benchmark	7.72%	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	1.70%

Fundamentals

Dividend Yield	3.45%
Weighted Avg PE	16.83
Weighted Avg P/S	1.972
Weighted Med ROE	4.90%
Yield to Maturity	5.45%
Effective Duration	5.598
Average Coupon	6.05%
Avg Credit Qual Scr	8.800

Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	29.38%
Vanguard Total International Bond ETF	19.69%
First Trust Preferred Sec & Inc ETF	14.48%
iShares Broad USD High Yield Corp Bd ETF	13.95%
Vanguard FTSE All-World ex-US ETF	6.17%
Vanguard S&P 500 ETF	6.07%
First Trust United Kingdom AlphaDEX® ETF	4.27%
Vanguard Real Estate ETF	4.02%
Fidelity® Government Cash Reserves	1.97%

Top 10 Underlying Holdings

HOLDING	WEIGHT
Federal Reserve Bank of New York Fe....30%	1.13%
Apple Inc	0.38%
Prologis Inc	0.35%
Microsoft Corp	0.33%
AerCap Holdings N.V. 5.88%	0.33%
American Tower Corp	0.30%
Barclays PLC 8%	0.30%
Wells Fargo & Co 7 1/2 % Non Cum Pe... -L-	0.27%
Highlands Holdings Bond Issuer Limitesuer	0.23%
United States Treasury Notes	0.21%

Region Exposure

Americas	61.97%
North America	60.97%
Latin America	1.00%
Greater Europe	28.55%
United Kingdom	9.52%
Europe - Developed	18.37%
Europe - Emerging	0.37%
Africa and Middle East	0.33%
Greater Asia	9.47%
Japan	4.30%
Australasia	1.82%
Asia - Developed	1.45%
Asia - Emerging	1.93%

Stock Style Exposure

Large Cap Value	16.45%
Large Cap Blend	23.12%
Large Cap Growth	24.02%
Mid Cap Value	10.57%
Mid Cap Blend	15.62%
Mid Cap Growth	6.58%
Small Cap Value	1.34%
Small Cap Blend	1.70%
Small Cap Growth	0.60%

Bond Credit Quality Exposure

AAA	36.94%
AA	8.73%
A	13.12%
BBB	17.44%
BB	13.90%
B	9.13%
Below B	0.41%
Not Rated	0.33%

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	% Net	% Long	% Short
Cash	2.38%	15.63%	13.26%
Stock	20.37%	20.37%	0.00%
Bond	69.32%	69.37%	0.05%
Convertible	0.83%	0.83%	0.00%
Preferred	6.99%	6.99%	0.00%
Other	0.11%	0.11%	0.00%

Market Capitalization



Giant	30.44%	Small	2.85%
Large	33.07%	Micro	0.85%
Medium	32.78%		

Bond Sector Exposure



Government	33.81%	Municipal	0.29%
Corporate	41.85%	Cash	2.81%
Securitized	9.65%	Derivative	11.60%

Stock Sector Exposure

Basic Materials	5.50%
Communication Services	6.20%
Consumer Cyclical	11.60%
Consumer Defensive	5.58%
Energy	4.29%
Financial Services	13.92%
Healthcare	7.88%
Industrials	8.64%
Real Estate	22.73%
Technology	10.67%
Utilities	2.99%

Bond Maturity Exposure

Short Term (<1 Year)	2.23%
Intermediate (1-10 Years)	63.76%
Long Term (>10 Years)	34.01%

Risk	3Y	5Y	10Y
Beta	0.9605	--	--
Standard Deviation	10.54%	--	--
Historical Sharpe Ratio	0.0556	--	--
Max Drawdown	19.11%	--	--
VaR 5%	0.91%	--	--
Historical Sortino	0.0775	--	--
Alpha	0.1696	--	--

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