

# 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	-4.16%	-0.75%	6.06%	3.88%	11.11%	-0.29%	1.93%	--	3.34%
Benchmark	-2.91%	1.26%	6.58%	5.55%	16.36%	-0.27%	2.94%	3.21%	3.53%

\*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%	3.88%
Benchmark	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	10.74%	5.55%

Fundamentals	
Distribution Yield	3.58%
Dividend Yield	3.58%
Weighted Avg PE	25.28
Weighted Avg P/S	2.852
Weighted Med ROE	28.20%
Yield to Maturity	4.20%
Effective Duration	10.58
Average Coupon	3.36%
Avg Credit Qual Scr	3.476

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard Long-Term Treasury ETF	40.26%
Vanguard Total Bond Market ETF	39.01%
Vanguard S&P 500 ETF	10.67%
First Trust BuyWrite Income ETF	2.08%
Vanguard FTSE All-Wld ex-US ETF	2.04%
Fidelity Government Cash Reserves	2.01%
Vanguard Small-Cap ETF	1.83%
First Trust NASDAQ Cybersecurity ETF	0.86%
First Trust NASDAQ® Clin Edge®S.difsETF	0.42%
Vanguard Health Care ETF	0.39%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
United States of America (GovernmAY-2054)	1.14%
United States of America (GovernmOV-2053)	1.12%
United States of America (GovernmEB-2054)	1.09%
United States of America (GovernmUG-2053)	0.97%
Apple Inc	0.90%
United States of America (GovernmOV-2052)	0.86%
Microsoft Corp	0.84%
United States of America (GovernmUG-2041)	0.84%
United States of America (GovernmAY-2051)	0.82%
United States of America (GovernmAY-2053)	0.80%

Region Exposure	
Americas	95.98%
North America	95.64%
Latin America	0.34%
Greater Europe	2.40%
United Kingdom	0.81%
Europe - Developed	1.41%
Europe - Emerging	0.04%
Africa and Middle East	0.13%
Greater Asia	1.62%
Japan	0.58%
Australasia	0.18%
Asia - Developed	0.31%
Asia - Emerging	0.54%

Stock Style Exposure	
Large Cap Value	18.96%
Large Cap Blend	32.41%
Large Cap Growth	18.87%
Mid Cap Value	5.08%
Mid Cap Blend	8.99%
Mid Cap Growth	5.41%
Small Cap Value	3.40%
Small Cap Blend	4.04%
Small Cap Growth	2.83%

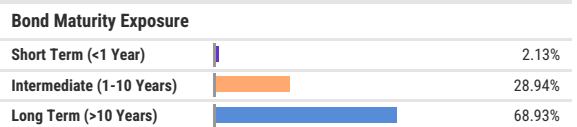
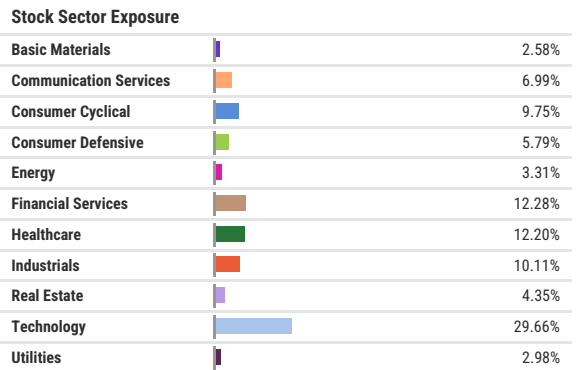
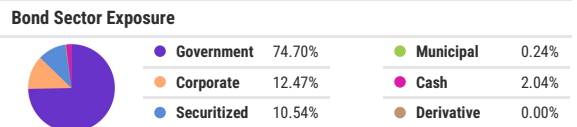
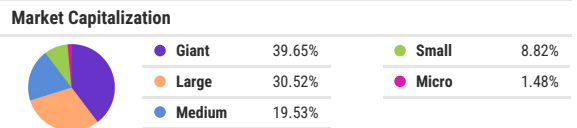
Bond Credit Quality Exposure	
AAA	85.82%
AA	1.48%
A	6.03%
BBB	6.60%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.07%

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	2.32%	2.32%	0.01%
Stock	18.33%	18.35%	0.02%
Bond	79.32%	79.38%	0.06%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.04%	0.04%	0.00%



Risk	3Y	5Y	10Y
Beta	0.9078	0.9089	--
Standard Deviation	10.02%	10.53%	--
Historical Sharpe Ratio	-0.3903	-0.0339	--
Max Drawdown	19.38%	19.38%	--
VaR 5%	0.92%	0.80%	--
Historical Sortino	-0.5793	-0.0381	--
Alpha	-0.3405	-0.937	--

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