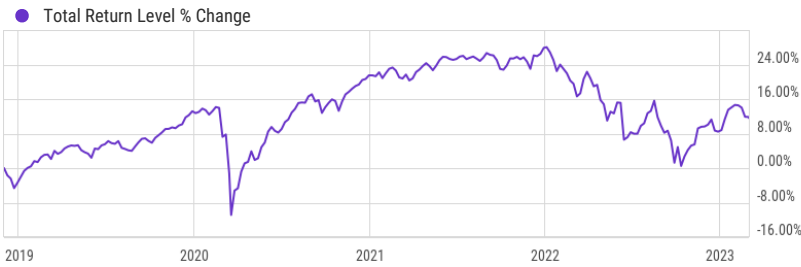


# GBP Conservative Growth Dynamic Portfolio



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	-3.42%	-0.24%	2.49%	3.09%	-6.62%	1.34%	--	--	2.62%
Benchmark	-3.52%	-0.86%	2.80%	2.10%	-9.57%	2.08%	2.42%	3.74%	3.64%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	16.78%	7.14%	5.55%	-15.35%	3.09%
Benchmark	11.00%	1.95%	-3.19%	4.32%	13.82%	-5.26%	16.08%	10.11%	7.46%	-15.64%	2.10%

## Fundamentals

Dividend Yield	3.17%
Weighted Avg PE	15.43
Weighted Avg P/S	1.985
Weighted Med ROE	14.41%
Yield to Maturity	5.14%
Effective Duration	5.939
Average Coupon	6.19%
Avg Credit Qual Scr	8.331

## Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	23.27%
First Trust Preferred Sec & Inc ETF	16.39%
Vanguard Total International Bond ETF	15.60%
Vanguard FTSE All-World ex-US ETF	10.19%
Vanguard S&P 500 ETF	8.01%
Vanguard Real Estate ETF	5.97%
iShares Broad USD High Yield Corp Bd ETF	5.92%
First Trust Europe AlphaDEX® ETF	4.27%
First Trust United Kingdom AlphaDEX® ETF	4.23%
First Trust Small Cap Gr AlphaDEX® ETF	4.20%

## Top 10 Underlying Holdings

HOLDING	WEIGHT
Federal Reserve Bank Of New York Fe...30%	1.12%
Prologis Inc	0.52%
Apple Inc	0.51%
American Tower Corp	0.45%
Microsoft Corp	0.43%
AerCap Holdings N.V. 5.88%	0.37%
Barclays PLC 8%	0.34%
Wells Fargo & Co 7 1/2 % Non Cum Pe... -L-	0.30%
Equinix Inc	0.29%
Crown Castle Inc	0.28%

## Region Exposure

Americas	57.53%
North America	56.43%
Latin America	1.10%
Greater Europe	32.33%
United Kingdom	10.61%
Europe - Developed	20.99%
Europe - Emerging	0.32%
Africa and Middle East	0.45%
Greater Asia	10.14%
Japan	4.22%
Australasia	1.88%
Asia - Developed	1.72%
Asia - Emerging	2.34%

## Stock Style Exposure

Large Cap Value	15.12%
Large Cap Blend	20.26%
Large Cap Growth	19.83%
Mid Cap Value	10.17%
Mid Cap Blend	14.88%
Mid Cap Growth	5.57%
Small Cap Value	3.14%
Small Cap Blend	6.06%
Small Cap Growth	4.97%

## Bond Credit Quality Exposure

AAA	38.84%
AA	9.20%
A	13.84%
BBB	21.04%
BB	10.80%
B	5.28%
Below B	0.44%
Not Rated	0.55%

Benchmark: 30/5/15/50 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...

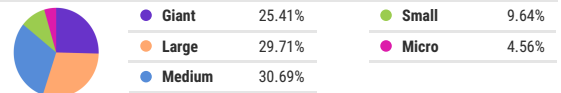
Advisory Fee Never

Rebalance Frequency: Quarterly

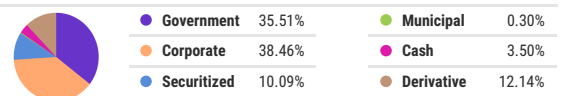
Expense Ratio 0.28%

Asset Allocation	% Net	% Long	% Short
Cash	2.27%	12.77%	10.50%
Stock	36.63%	36.63%	0.00%
Bond	52.12%	52.16%	0.04%
Convertible	0.92%	0.92%	0.00%
Preferred	7.90%	7.90%	0.00%
Other	0.16%	0.16%	0.00%

## Market Capitalization



## Bond Sector Exposure



## Stock Sector Exposure

Basic Materials	6.18%
Communication Services	5.68%
Consumer Cyclical	10.81%
Consumer Defensive	6.11%
Energy	5.64%
Financial Services	13.40%
Healthcare	7.96%
Industrials	10.19%
Real Estate	20.02%
Technology	10.97%
Utilities	3.04%

## Bond Maturity Exposure

Short Term (<1 Year)	2.89%
Intermediate (1-10 Years)	58.19%
Long Term (>10 Years)	38.92%

Risk	3Y	5Y	10Y
Beta	0.9979	--	--
Standard Deviation	11.87%	--	--
Historical Sharpe Ratio	0.1283	--	--
Max Drawdown	21.68%	--	--
VaR 5%	1.04%	--	--
Historical Sortino	0.1851	--	--
Alpha	-0.6224	--	--

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