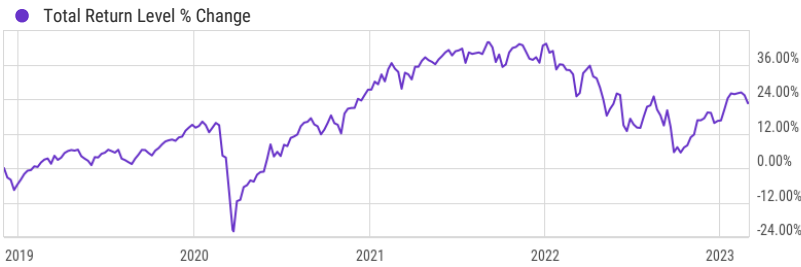


# GBP Growth Dynamic Portfolio



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	-4.20%	1.51%	6.06%	5.31%	-5.86%	5.56%	--	--	4.94%
Benchmark	-3.41%	-0.15%	5.16%	3.62%	-6.71%	5.74%	4.06%	5.48%	4.41%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	21.50%	10.79%	11.90%	-18.15%	5.31%
Benchmark	18.32%	1.63%	-3.65%	5.29%	18.66%	-8.51%	21.15%	9.61%	13.49%	-15.45%	3.62%

## Fundamentals

Dividend Yield	2.81%
Weighted Avg PE	14.74
Weighted Avg P/S	1.778
Weighted Med ROE	17.83%
Yield to Maturity	--
Effective Duration	4.26
Average Coupon	6.45%
Avg Credit Qual Scr	12.00

## Top 10 Holdings

HOLDING	WEIGHT
Vanguard S&P 500 ETF	20.18%
Vanguard FTSE All-Wld ex-US ETF	19.87%
First Trust United Kingdom AlphaDEX® ETF	12.10%
First Trust Emerging Mkts AlphaDEX® ETF	8.03%
First Trust Small Cap Gr AlphaDEX® ETF	6.22%
First Trust Preferred Sec & Inc ETF	6.05%
First Trust Dow Jones Intl Intnt ETF	5.49%
First Trust Europe AlphaDEX® ETF	4.08%
First Trust Global Wind Energy ETF	3.99%
Vanguard Real Estate ETF	3.89%

## Top 10 Underlying Holdings

HOLDING	WEIGHT
Sea Ltd	2.10%
Capital One Financial Corp	1.96%
Apple Inc	1.27%
Federal Reserve Bank Of New York Fe...30%	1.18%
Microsoft Corp	1.09%
Tencent Holdings Ltd	0.62%
Alibaba Group Holding Ltd	0.55%
Amazon.com Inc	0.54%
Berkshire Hathaway Inc	0.50%
Prosus NV	0.49%

## Region Exposure

Americas	45.47%
North America	43.14%
Latin America	2.33%
Greater Europe	34.23%
United Kingdom	15.77%
Europe - Developed	15.30%
Europe - Emerging	1.84%
Africa and Middle East	1.38%
Greater Asia	20.30%
Japan	3.45%
Australasia	1.53%
Asia - Developed	5.79%
Asia - Emerging	9.55%

## Stock Style Exposure

Large Cap Value	19.34%
Large Cap Blend	22.71%
Large Cap Growth	21.21%
Mid Cap Value	9.78%
Mid Cap Blend	10.72%
Mid Cap Growth	7.02%
Small Cap Value	2.06%
Small Cap Blend	3.66%
Small Cap Growth	3.50%

## Bond Credit Quality Exposure

AAA	0.00%
AA	0.00%
A	0.10%
BBB	62.56%
BB	32.74%
B	1.36%
Below B	0.00%
Not Rated	3.24%

Benchmark: 40/20/20/20 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...

Advisory Fee Never

Rebalance Frequency: Quarterly

Expense Ratio 0.39%

Asset Allocation	% Net	% Long	% Short
Cash	1.89%	1.89%	0.00%
Stock	91.38%	91.38%	0.00%
Bond	3.11%	3.11%	0.00%
Convertible	0.35%	0.35%	0.00%
Preferred	2.92%	2.92%	0.00%
Other	0.36%	0.36%	0.00%

## Market Capitalization



Giant	31.15%	Small	6.38%
Large	32.89%	Micro	2.67%
Medium	26.92%		

## Bond Sector Exposure



Government	7.56%	Municipal	0.00%
Corporate	58.45%	Cash	33.99%
Securitized	0.00%	Derivative	0.00%

## Stock Sector Exposure

Basic Materials	6.60%
Communication Services	7.55%
Consumer Cyclical	14.41%
Consumer Defensive	5.23%
Energy	5.62%
Financial Services	16.05%
Healthcare	7.10%
Industrials	11.42%
Real Estate	7.48%
Technology	13.02%
Utilities	5.51%

## Bond Maturity Exposure

Short Term (<1 Year)	33.78%
Intermediate (1-10 Years)	12.71%
Long Term (>10 Years)	53.52%

Risk	3Y	5Y	10Y
Beta	1.137	--	--
Standard Deviation	17.59%	--	--
Historical Sharpe Ratio	0.3818	--	--
Max Drawdown	27.74%	--	--
VaR 5%	1.72%	--	--
Historical Sortino	0.615	--	--
Alpha	-0.8414	--	--

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