

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	-0.61%	0.31%	6.81%	-0.17%	5.39%	-0.85%	2.05%	--	2.96%
Benchmark	0.59%	1.43%	10.33%	0.62%	6.85%	-0.48%	2.86%	2.74%	3.36%

*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	13.83%	7.42%	3.81%	-13.90%	8.73%	-0.17%
Benchmark	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	10.74%	0.62%

Fundamentals	
Distribution Yield	3.28%
Dividend Yield	3.28%
Weighted Avg PE	22.73
Weighted Avg P/S	2.516
Weighted Med ROE	28.41%
Yield to Maturity	4.43%
Effective Duration	10.85
Average Coupon	3.20%
Avg Credit Qual Scr	3.472

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard Long-Term Treasury ETF	39.52%
Vanguard Total Bond Market ETF	38.09%
Vanguard S&P 500 ETF	12.87%
Fidelity Government Cash Reserves	2.22%
Vanguard FTSE All-Wld ex-US ETF	2.04%
First Trust BuyWrite Income ETF	2.04%
Vanguard Small-Cap ETF	1.63%
First Trust NASDAQ Cybersecurity ETF	0.78%
First Trust NASDAQ® Clin Edge®S.dlfsETF	0.42%
Vanguard Health Care ETF	0.40%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
United States of America (GovernmOV-2053)	1.23%
Microsoft Corp	1.06%
United States of America (GovernmUG-2053)	1.06%
United States of America (GovernmOV-2052)	0.95%
Apple Inc	0.91%
United States of America (GovernmAY-2051)	0.90%
United States of America (GovernmUG-2041)	0.90%
United States of America (GovernmAY-2053)	0.88%
United States of America (GovernmEB-2053)	0.88%
United States of America (GovernmEB-2041)	0.83%

Region Exposure	
Americas	95.91%
North America	95.55%
Latin America	0.36%
Greater Europe	2.49%
United Kingdom	0.86%
Europe - Developed	1.48%
Europe - Emerging	0.03%
Africa and Middle East	0.12%
Greater Asia	1.60%
Japan	0.62%
Australasia	0.18%
Asia - Developed	0.31%
Asia - Emerging	0.48%

Stock Style Exposure	
Large Cap Value	14.86%
Large Cap Blend	27.42%
Large Cap Growth	29.74%
Mid Cap Value	5.01%
Mid Cap Blend	9.07%
Mid Cap Growth	4.86%
Small Cap Value	2.81%
Small Cap Blend	3.64%
Small Cap Growth	2.59%

Bond Credit Quality Exposure	
AAA	85.57%
AA	1.56%
A	6.20%
BBB	6.59%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

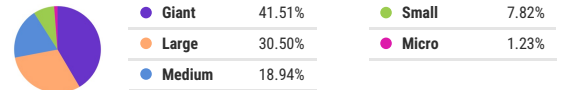
Performance quoted with asset management fees of 0.5% (excluding platform & transaction costs). Fees may vary for private wealth service clients. Positions may deviate due to drift between custodians.

Benchmark: 20/5/15/60 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg... **Advisory Fee** Annually, 0.50%

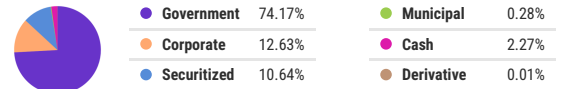
Rebalance Frequency: Annually **Expense Ratio** 0.06%

Asset Allocation	% Net	% Long	% Short
Cash	2.60%	2.61%	0.01%
Stock	19.99%	20.03%	0.04%
Bond	77.40%	77.42%	0.02%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%

Market Capitalization



Bond Sector Exposure



Stock Sector Exposure

Basic Materials	2.68%
Communication Services	7.35%
Consumer Cyclical	10.46%
Consumer Defensive	5.88%
Energy	3.96%
Financial Services	12.31%
Healthcare	13.03%
Industrials	10.25%
Real Estate	2.70%
Technology	28.97%
Utilities	2.41%

Bond Maturity Exposure

Short Term (<1 Year)	2.22%
Intermediate (1-10 Years)	28.97%
Long Term (>10 Years)	68.81%

Risk	3Y	5Y	10Y
Beta	0.8765	0.8894	--
Standard Deviation	9.46%	10.25%	--
Historical Sharpe Ratio	-0.3043	0.0413	--
Max Drawdown	19.38%	19.38%	--
VaR 5%	0.80%	0.77%	--
Historical Sortino	-0.4116	0.0439	--
Alpha	-0.504	-0.553	--

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