

# GBP Moderate 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	-0.83%	1.57%	0.80%	5.92%	6.77%	1.27%	--	--	3.85%
Benchmark	-1.13%	1.33%	3.64%	7.42%	8.21%	2.76%	3.88%	4.82%	4.45%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	19.37%	9.85%	8.98%	-16.74%	5.92%
Benchmark	14.35%	2.92%	-3.03%	5.14%	14.97%	-5.82%	18.23%	10.99%	10.32%	-16.06%	7.42%

### Fundamentals

Distribution Yield	3.62%
Dividend Yield	3.52%
Weighted Avg PE	15.27
Weighted Avg P/S	1.624
Weighted Med ROE	20.90%
Yield to Maturity	5.69%
Effective Duration	5.661
Average Coupon	4.13%
Avg Credit Qual Scr	8.548

### Top 10 Holdings

HOLDING	WEIGHT
Vanguard FTSE All-World ex-US ETF	21.96%
Vanguard Total Bond Market ETF	16.02%
Vanguard S&P 500 ETF	14.03%
First Trust Preferred Sec & Inc ETF	13.04%
First Trust Europe AlphaDEX® ETF	10.95%
First Trust BuyWrite Income ETF	6.02%
iShares Broad USD High Yield Corp Bd ETF	6.01%
Vanguard Total International Bond ETF	6.00%
First Trust Small Cap Gr AlphaDEX® ETF	3.96%
Fidelity® Government Cash Reserves	2.01%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
EUR/USD Forward Contract	2.13%
Apple Inc	1.54%
Microsoft Corp	1.31%
Federal Reserve Bank of New York Repo	0.79%
JPY/USD Forward Contract	0.71%
Amazon.com Inc	0.63%
NVIDIA Corp	0.61%
GBP/USD Forward Contract	0.44%
Alphabet Inc	0.41%
CAD/USD Forward Contract	0.37%

### Region Exposure

Americas	55.29%
North America	53.80%
Latin America	1.49%
Greater Europe	31.93%
United Kingdom	7.76%
Europe - Developed	23.11%
Europe - Emerging	0.28%
Africa and Middle East	0.80%
Greater Asia	12.78%
Japan	4.52%
Australasia	2.04%
Asia - Developed	2.60%
Asia - Emerging	3.64%

### Stock Style Exposure

Large Cap Value	20.14%
Large Cap Blend	25.32%
Large Cap Growth	23.57%
Mid Cap Value	8.92%
Mid Cap Blend	9.30%
Mid Cap Growth	3.74%
Small Cap Value	2.03%
Small Cap Blend	3.96%
Small Cap Growth	3.02%

### Bond Credit Quality Exposure

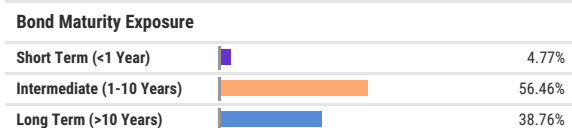
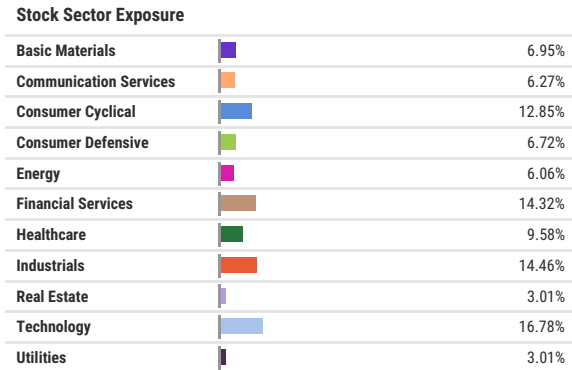
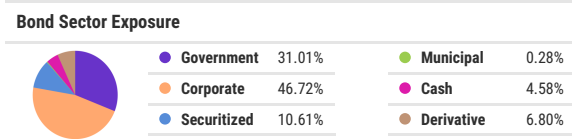
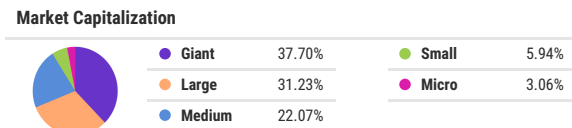
AAA	37.35%
AA	6.04%
A	10.88%
BBB	21.72%
BB	13.96%
B	7.00%
Below B	2.43%
Not Rated	0.62%

Performance is quoted with asset management fees of 0.5%. These fees may vary for private wealth & financial planning service clients and does not account for platform or transaction fees.

**Benchmark:** 40/5/15/40 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...  
**Advisory Fee:** Annually, 0.50%  
**Rebalance Frequency:** Annually  
**Expense Ratio:** 0.32%

### Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	1.88%	6.17%	4.29%
Stock	56.55%	56.62%	0.07%
Bond	34.57%	34.62%	0.05%
Convertible	0.75%	0.75%	0.00%
Preferred	6.11%	6.11%	0.00%
Other	0.13%	0.13%	0.00%



### Risk

Risk	3Y	5Y	10Y
Beta	1.046	--	--
Standard Deviation	12.72%	--	--
Historical Sharpe Ratio	0.0141	--	--
Max Drawdown	24.43%	--	--
VaR 5%	1.31%	--	--
Historical Sortino	0.02	--	--
Alpha	-1.591	--	--

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