

# 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 | -1.28% | 3.10% | 9.51% | 8.26% | 16.34% | 0.66% | 3.29% | --    | 3.96% |
| Benchmark    | -0.07% | 3.00% | 9.41% | 9.21% | 19.17% | 1.66% | 5.07% | 4.68% | 4.44% |

\*Figures are annualized.

| Total Returns   | 2014  | 2015   | 2016  | 2017   | 2018   | 2019   | 2020   | 2021  | 2022    | 2023   | YTD   |
|-----------------|-------|--------|-------|--------|--------|--------|--------|-------|---------|--------|-------|
| Model Portfolio | --    | --     | --    | --     | --     | 16.36% | 6.80%  | 5.09% | -15.92% | 9.71%  | 8.26% |
| Benchmark       | 1.95% | -3.19% | 4.32% | 13.82% | -5.26% | 16.08% | 10.11% | 7.46% | -15.64% | 12.54% | 9.21% |

| Fundamentals        |        |
|---------------------|--------|
| Distribution Yield  | 3.28%  |
| Dividend Yield      | 3.28%  |
| Weighted Avg PE     | 25.04  |
| Weighted Avg P/S    | 2.817  |
| Weighted Med ROE    | 28.61% |
| Yield to Maturity   | 4.52%  |
| Effective Duration  | 10.54  |
| Average Coupon      | 3.34%  |
| Avg Credit Qual Scr | 3.465  |

| Top 10 Holdings | HOLDING                                  | WEIGHT |
|-----------------|--|--------|
|                 | Vanguard Long-Term Treasury ETF          | 35.20% |
|                 | Vanguard Total Bond Market ETF           | 33.61% |
|                 | Vanguard S&P 500 ETF                     | 17.33% |
|                 | First Trust BuyWrite Income ETF          | 3.04%  |
|                 | Vanguard FTSE All-Wld ex-US ETF          | 3.02%  |
|                 | Vanguard Small-Cap ETF                   | 2.72%  |
|                 | Fidelity Government Cash Reserves        | 1.95%  |
|                 | First Trust NASDAQ Cybersecurity ETF     | 1.30%  |
|                 | First Trust NASDAQ® Clin Edge® S.difsETF | 0.62%  |
|                 | Vanguard Health Care ETF                 | 0.59%  |

| Top 10 Underlying Holdings | HOLDING                                | WEIGHT |
|----------------------------|--|--------|
|                            | Apple Inc                              | 1.39%  |
|                            | Microsoft Corp                         | 1.34%  |
|                            | NVIDIA Corp                            | 1.26%  |
|                            | UNITED STATES OF AMERICA (GO..AY-2054) | 0.99%  |
|                            | UNITED STATES OF AMERICA (GO..OV-2053) | 0.98%  |
|                            | UNITED STATES OF AMERICA (GO..EB-2054) | 0.95%  |
|                            | UNITED STATES OF AMERICA (GO..UG-2053) | 0.85%  |
|                            | UNITED STATES OF AMERICA (GO..OV-2052) | 0.75%  |
|                            | UNITED STATES OF AMERICA (GO..UG-2041) | 0.73%  |
|                            | UNITED STATES OF AMERICA (GO..AY-2051) | 0.72%  |

| Region Exposure        |        |
|------------------------|--------|
| Americas               | 95.04% |
| North America          | 94.71% |
| Latin America          | 0.33%  |
| Greater Europe         | 2.90%  |
| United Kingdom         | 0.89%  |
| Europe - Developed     | 1.78%  |
| Europe - Emerging      | 0.05%  |
| Africa and Middle East | 0.18%  |
| Greater Asia           | 2.06%  |
| Japan                  | 0.73%  |
| Australasia            | 0.22%  |
| Asia - Developed       | 0.42%  |
| Asia - Emerging        | 0.69%  |

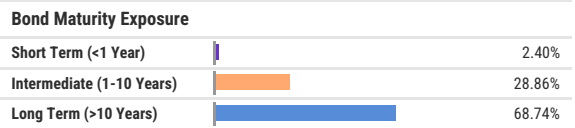
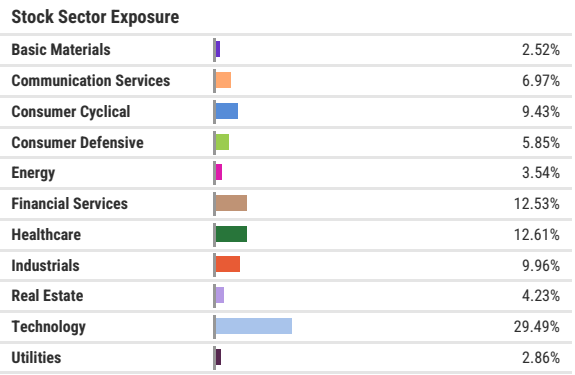
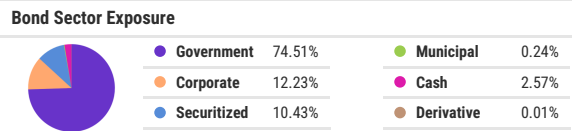
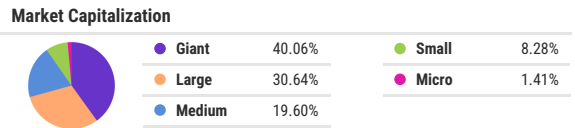
| Stock Style Exposure |        |
|----------------------|--------|
| Large Cap Value      | 19.31% |
| Large Cap Blend      | 32.98% |
| Large Cap Growth     | 18.42% |
| Mid Cap Value        | 5.12%  |
| Mid Cap Blend        | 9.29%  |
| Mid Cap Growth       | 5.20%  |
| Small Cap Value      | 3.25%  |
| Small Cap Blend      | 3.78%  |
| Small Cap Growth     | 2.66%  |

| Bond Credit Quality Exposure |        |
|------------------------------|--------|
| AAA                          | 85.99% |
| AA                           | 1.48%  |
| A                            | 6.09%  |
| BBB                          | 6.36%  |
| 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:** 30/5/15/50 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...  
**Advisory Fee:** Annually, 0.50%  
**Rebalance Frequency:** Annually  
**Expense Ratio:** 0.08%

| Asset Allocation | % Net  | % Long | % Short |
|------------------|--------|--------|---------|
| Cash             | 2.39%  | 2.40%  | 0.01%   |
| Stock            | 28.83% | 28.90% | 0.06%   |
| Bond             | 68.72% | 68.75% | 0.03%   |
| Convertible      | 0.00%  | 0.00%  | 0.00%   |
| Preferred        | 0.00%  | 0.00%  | 0.00%   |
| Other            | 0.06%  | 0.06%  | 0.00%   |



| Risk                    | 3Y      | 5Y     | 10Y |
|-------------------------|---------|--------|-----|
| Beta                    | 0.9495  | 0.9672 | --  |
| Standard Deviation      | 10.90%  | 12.20% | --  |
| Historical Sharpe Ratio | -0.213  | 0.111  | --  |
| Max Drawdown            | 21.94%  | 21.94% | --  |
| VaR 5%                  | 0.97%   | 0.92%  | --  |
| Historical Sortino      | -0.3147 | 0.1192 | --  |
| Alpha                   | -1.503  | -1.643 | --  |

2024 Ycharts, Inc. All Rights Reserved. YCharts, Inc. (YCharts) is not registered with the U.S. Securities and Exchange Commission (or with the securities regulatory authority or body of any state or any other jurisdiction) as an investment adviser, broker-dealer or in any other capacity, and does not purport to provide investment advice or make investment recommendations. This report has been generated using data manually input by the creator of this report combined with data and calculations from YCharts.com and is intended solely to assist you or your investment or other adviser(s) in conducting investment research. You should not construe this report as an offer to buy or sell, as a solicitation of an offer to buy or sell, or as a recommendation to buy, sell, hold or trade, any security or other financial instrument. For further information regarding your use of this report, please go to: <https://get.ycharts.com/disclosure/>