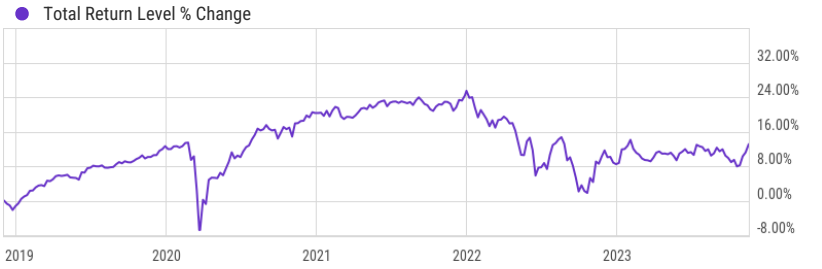


# GBP Conservative Dynamic Portfolio



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](https://go.ycharts.com/fund_contact_info).

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	3.27%	1.90%	1.77%	5.19%	4.19%	-1.47%	--	--	2.51%
Benchmark	2.86%	1.35%	0.13%	4.79%	5.56%	-1.39%	2.63%	2.38%	3.03%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	13.71%	7.42%	3.81%	-13.90%	5.19%
Benchmark	7.72%	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	4.79%

### Fundamentals

Distribution Yield	3.96%
Dividend Yield	3.67%
Weighted Avg PE	17.09
Weighted Avg P/S	1.934
Weighted Med ROE	26.92%
Yield to Maturity	6.07%
Effective Duration	5.841
Average Coupon	3.77%
Avg Credit Qual Scr	8.152

### Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	35.78%
Vanguard Total International Bond ETF	20.01%
iShares Broad USD High Yield Corp Bd ETF	14.01%
First Trust Preferred Sec & Inc ETF	12.94%
Vanguard S&P 500 ETF	6.18%
Vanguard FTSE All-Wld ex-US ETF	5.07%
First Trust BuyWrite Income ETF	4.04%
Fidelity® Government Cash Reserves	1.97%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
EUR/USD Forward Contract	7.13%
JPY/USD Forward Contract	2.14%
GBP/USD Forward Contract	1.49%
CAD/USD Forward Contract	1.23%
AUD/USD Forward Contract	0.71%
Apple Inc	0.71%
Microsoft Corp	0.69%
Federal Reserve Bank of New York Repo	0.35%
Amazon.com Inc	0.34%
Barclays PLC 8%	0.30%

### Region Exposure

Americas	67.93%
North America	66.57%
Latin America	1.36%
Greater Europe	23.39%
United Kingdom	5.51%
Europe - Developed	17.20%
Europe - Emerging	0.45%
Africa and Middle East	0.26%
Greater Asia	8.68%
Japan	3.88%
Australasia	1.76%
Asia - Developed	1.33%
Asia - Emerging	1.73%

### Stock Style Exposure

Large Cap Value	18.53%
Large Cap Blend	28.14%
Large Cap Growth	34.21%
Mid Cap Value	4.75%
Mid Cap Blend	6.35%
Mid Cap Growth	2.93%
Small Cap Value	2.82%
Small Cap Blend	1.70%
Small Cap Growth	0.57%

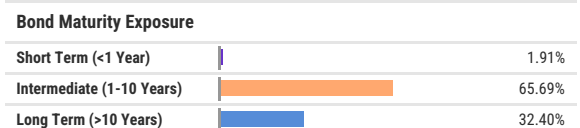
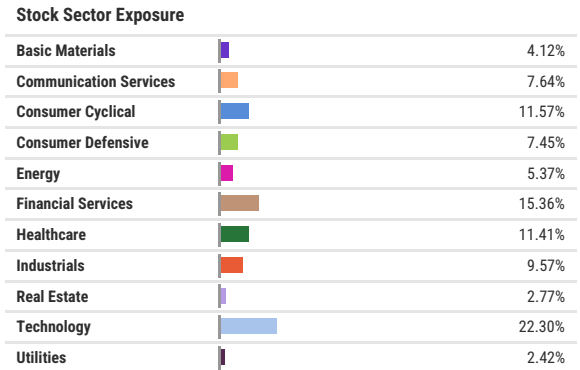
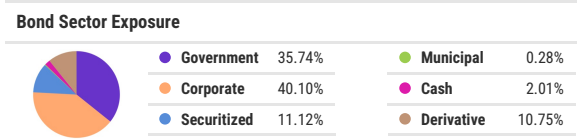
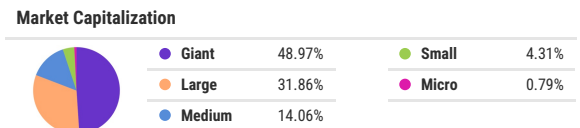
### Bond Credit Quality Exposure

AAA	39.86%
AA	8.53%
A	13.24%
BBB	16.60%
BB	11.18%
B	7.48%
Below B	2.65%
Not Rated	0.45%

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:** 20/5/15/60 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg... **Advisory Fee** Annually, 0.50%  
**Rebalance Frequency:** Annually **Expense Ratio** 0.20%

Asset Allocation	% Net	% Long	% Short
Cash	2.51%	16.98%	14.48%
Stock	15.07%	15.15%	0.08%
Bond	75.69%	75.72%	0.03%
Convertible	0.73%	0.73%	0.00%
Preferred	5.99%	5.99%	0.00%
Other	0.01%	0.01%	0.00%



Risk	3Y	5Y	10Y
Beta	0.8475	--	--
Standard Deviation	9.08%	--	--
Historical Sharpe Ratio	-0.3843	--	--
Max Drawdown	19.38%	--	--
VaR 5%	0.79%	--	--
Historical Sortino	-0.5082	--	--
Alpha	-1.336	--	--

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