

# 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	1.80%	1.06%	4.90%	5.71%	11.93%	-0.20%	4.90%	--	5.29%
Benchmark	0.73%	1.34%	4.88%	5.17%	12.00%	1.36%	5.49%	4.67%	4.95%

\*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	19.50%	9.85%	8.98%	-16.74%	11.47%	5.71%
Benchmark	2.92%	-3.03%	5.14%	14.97%	-5.82%	18.23%	10.99%	10.32%	-16.06%	14.35%	5.17%

Fundamentals	
Distribution Yield	2.95%
Dividend Yield	2.95%
Weighted Avg PE	23.83
Weighted Avg P/S	2.644
Weighted Med ROE	28.26%
Yield to Maturity	4.64%
Effective Duration	10.59
Average Coupon	3.34%
Avg Credit Qual Scr	3.513

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard S&P 500 ETF	32.87%
Vanguard Total Bond Market ETF	23.57%
Vanguard Long-Term Treasury ETF	23.16%
First Trust BuyWrite Income ETF	5.09%
Vanguard FTSE All-Wld ex-US ETF	5.03%
Vanguard Small-Cap ETF	3.88%
Fidelity Government Cash Reserves	2.48%
First Trust NASDAQ Cybersecurity ETF	1.91%
First Trust NASDAQ® Clin Edge®S.difsETF	1.04%
Vanguard Health Care ETF	0.98%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
Microsoft Corp	2.64%
Apple Inc	2.30%
NVIDIA Corp	2.27%
Amazon.com Inc	1.38%
Alphabet Inc	0.87%
Meta Platforms Inc	0.87%
Alphabet Inc	0.74%
United States of America (GovernmEB-2054	0.68%
United States of America (GovernmOV-2053	0.68%
Eli Lilly and Co	0.67%

Region Exposure	
Americas	94.00%
North America	93.80%
Latin America	0.20%
Greater Europe	3.54%
United Kingdom	0.69%
Europe - Developed	2.05%
Europe - Emerging	0.58%
Africa and Middle East	0.22%
Greater Asia	2.46%
Japan	0.78%
Australasia	0.23%
Asia - Developed	0.55%
Asia - Emerging	0.91%

Stock Style Exposure	
Large Cap Value	14.07%
Large Cap Blend	26.17%
Large Cap Growth	32.85%
Mid Cap Value	5.19%
Mid Cap Blend	8.61%
Mid Cap Growth	5.34%
Small Cap Value	2.65%
Small Cap Blend	3.04%
Small Cap Growth	2.09%

Bond Credit Quality Exposure	
AAA	85.20%
AA	1.55%
A	6.38%
BBB	6.78%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

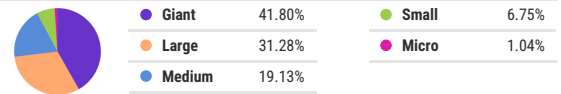
Performance quoted with asset management fees of 0.5% (excluding platform & transaction costs). Fees may vary for private wealth service clients. Positions may deviate due to drift between custodians.

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

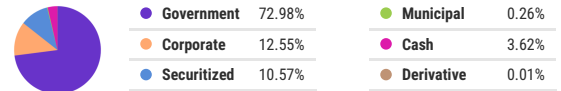
**Rebalance Frequency:** Annually **Expense Ratio** 0.10%

Asset Allocation	% Net	% Long	% Short
Cash	2.52%	2.54%	0.02%
Stock	50.60%	50.66%	0.06%
Bond	46.88%	46.90%	0.02%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.01%	0.01%	0.00%

## Market Capitalization



## Bond Sector Exposure



## Stock Sector Exposure

Basic Materials	2.60%
Communication Services	7.62%
Consumer Cyclical	9.53%
Consumer Defensive	5.93%
Energy	3.95%
Financial Services	13.00%
Healthcare	12.43%
Industrials	10.05%
Real Estate	2.65%
Technology	29.18%
Utilities	3.06%

## Bond Maturity Exposure

Short Term (<1 Year)	4.11%
Intermediate (1-10 Years)	29.61%
Long Term (>10 Years)	66.28%

Risk	3Y	5Y	10Y
Beta	1.052	1.106	--
Standard Deviation	12.90%	15.60%	--
Historical Sharpe Ratio	-0.3007	0.2003	--
Max Drawdown	24.43%	28.44%	--
VaR 5%	1.25%	1.26%	--
Historical Sortino	-0.4516	0.215	--
Alpha	-2.008	-1.466	--

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