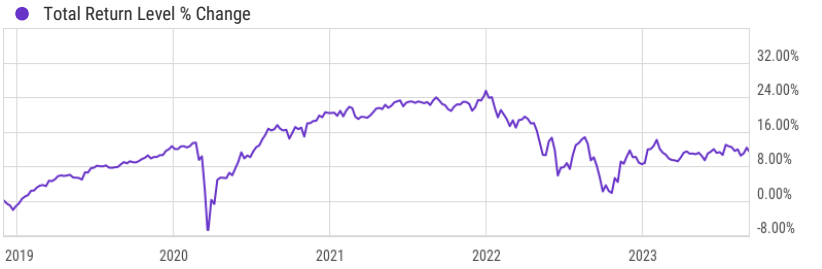


# GBP Conservative Dynamic Portfolio



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	-0.39%	0.51%	0.78%	3.71%	2.44%	-1.48%	--	--	2.31%
Benchmark	-1.53%	-0.12%	1.67%	4.06%	5.35%	-0.33%	1.90%	2.82%	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%	3.71%
Benchmark	7.72%	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	4.06%

### Fundamentals

Distribution Yield	3.89%
Dividend Yield	3.84%
Weighted Avg PE	17.28
Weighted Avg P/S	1.895
Weighted Med ROE	23.71%
Yield to Maturity	5.74%
Effective Duration	5.937
Average Coupon	3.73%
Avg Credit Qual Scr	8.417

### Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	31.00%
Vanguard Total International Bond ETF	19.98%
iShares Broad USD High Yield Corp Bd ETF	14.00%
First Trust Preferred Sec & Inc ETF	13.03%
Vanguard FTSE All-Wld ex-US ETF	9.97%
Vanguard S&P 500 ETF	6.01%
First Trust BuyWrite Income ETF	4.01%
Fidelity® Government Cash Reserves	2.01%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
EUR/USD Forward Contract	7.09%
JPY/USD Forward Contract	2.35%
GBP/USD Forward Contract	1.45%
CAD/USD Forward Contract	1.25%
Federal Reserve Bank of New York Repo	0.78%
Apple Inc	0.77%
AUD/USD Forward Contract	0.71%
Microsoft Corp	0.66%
Amazon.com Inc	0.32%
AerCap Holdings NV 5.875% 10-OCT-2079	0.31%

### Region Exposure

Americas	63.71%
North America	62.22%
Latin America	1.49%
Greater Europe	25.14%
United Kingdom	5.83%
Europe - Developed	18.44%
Europe - Emerging	0.46%
Africa and Middle East	0.45%
Greater Asia	11.15%
Japan	4.78%
Australasia	2.06%
Asia - Developed	1.86%
Asia - Emerging	2.48%

### Stock Style Exposure

Large Cap Value	20.48%
Large Cap Blend	31.57%
Large Cap Growth	30.09%
Mid Cap Value	4.83%
Mid Cap Blend	6.22%
Mid Cap Growth	2.96%
Small Cap Value	2.05%
Small Cap Blend	1.50%
Small Cap Growth	0.29%

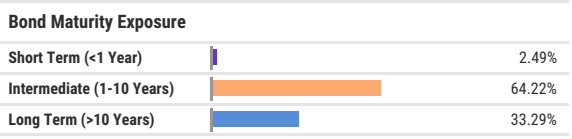
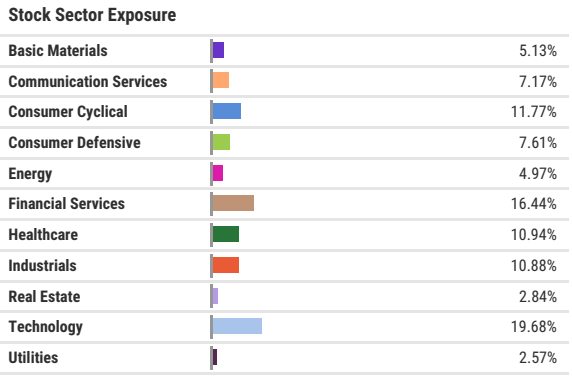
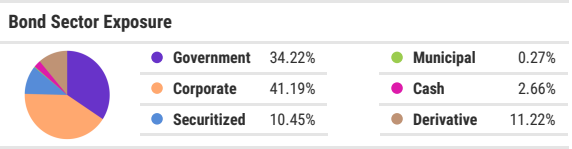
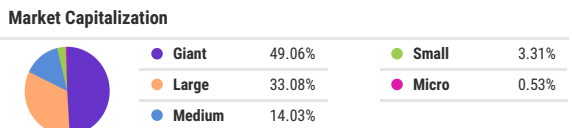
### Bond Credit Quality Exposure

AAA	37.63%
AA	8.74%
A	13.41%
BBB	17.20%
BB	12.07%
B	7.75%
Below B	2.85%
Not Rated	0.34%

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** 0.21%

Asset Allocation	% Net	% Long	% Short
Cash	1.99%	16.24%	14.25%
Stock	19.86%	19.91%	0.05%
Bond	71.29%	71.39%	0.09%
Convertible	0.77%	0.77%	0.00%
Preferred	6.08%	6.08%	0.00%
Other	0.01%	0.01%	0.00%



Risk	3Y	5Y	10Y
Beta	0.8539	--	--
Standard Deviation	9.08%	--	--
Historical Sharpe Ratio	-0.3058	--	--
Max Drawdown	19.38%	--	--
VaR 5%	0.79%	--	--
Historical Sortino	-0.3903	--	--
Alpha	-1.477	--	--

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