

# USD Conservative Dynamic



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Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-2.39%	5.77%	-0.38%	0.50%	-15.09%	-1.98%	--	--	1.10%
Benchmark	-2.04%	3.76%	-0.56%	0.89%	-16.45%	-0.44%	1.56%	3.38%	3.49%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	12.18%	9.60%	1.30%	-15.58%	0.50%
Benchmark	8.52%	2.92%	-2.74%	4.95%	12.67%	-3.90%	14.57%	13.41%	4.66%	-17.39%	0.12%

### Fundamentals

Dividend Yield	3.40%
Weighted Avg PE	13.94
Weighted Avg P/S	1.305
Weighted Med ROE	11.74%
Yield to Maturity	8.43%
Effective Duration	6.178
Average Coupon	4.00%
Avg Credit Qual Scr	11.01

### Top 10 Holdings

HOLDING	WEIGHT
PIMCO Active Bond ETF	40.02%
Invesco Financial Preferred ETF	12.06%
iShares ESG Aware MSCI EAFE ETF	12.04%
Xtrackers International Real Estate ETF	10.03%
iShares Broad USD High Yield Corp Bd ETF	9.97%
iShares MSCI KLD 400 Social ETF	9.93%
SPDR® Bimbg Convert Secs ETF	3.97%
Fidelity® Government Cash Reserves	1.99%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
United States Treasury Bonds 3.375%	3.37%
Federal National Mortgage Associatio...2.5%	2.66%
Federal National Mortgage Association 3%	1.96%
United States Treasury Notes 3.875%	1.60%
Federal National Mortgage Associatio...3.5%	1.08%
Microsoft Corp	0.95%
Federal Reserve Bank Of New York Fe...80%	0.93%
Fnma Pass-Thru I 3%	0.92%
Government National Mortgage Assoc...3.5%	0.74%
Federal Home Loan Mortgage Corpora...3.5%	0.60%

### Region Exposure

Americas	73.56%
North America	60.66%
Latin America	12.90%
Greater Europe	14.83%
United Kingdom	4.91%
Europe - Developed	9.89%
Europe - Emerging	0.06%
Africa and Middle East	0.59%
Greater Asia	11.61%
Japan	5.99%
Australasia	2.19%
Asia - Developed	2.75%
Asia - Emerging	1.45%

### Stock Style Exposure

Large Cap Value	16.33%
Large Cap Blend	24.12%
Large Cap Growth	22.67%
Mid Cap Value	8.90%
Mid Cap Blend	14.58%
Mid Cap Growth	4.61%
Small Cap Value	3.64%
Small Cap Blend	4.34%
Small Cap Growth	0.80%

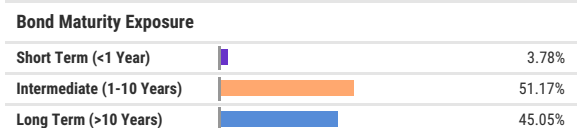
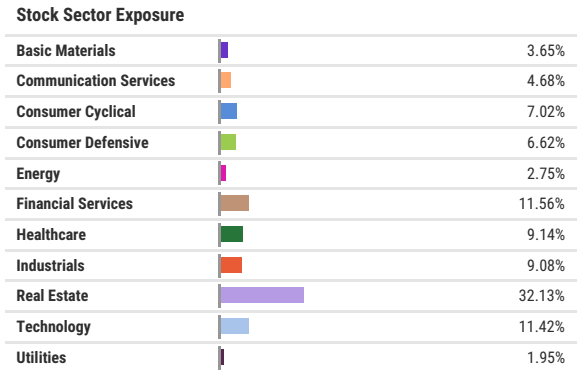
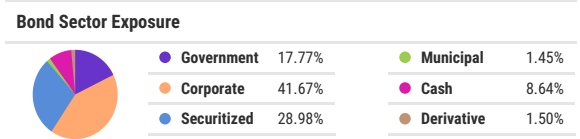
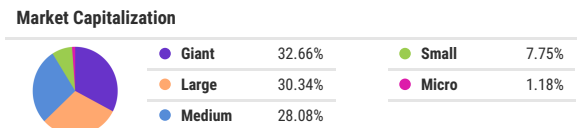
### Bond Credit Quality Exposure

AAA	44.18%
AA	3.48%
A	7.49%
BBB	17.13%
BB	14.33%
B	9.73%
Below B	3.59%
Not Rated	0.06%

Benchmark: 30/10/60 Russell 3000, MSCI ACWI ex US, Bloomberg Global Aggregate  
 Advisory Fee Never  
 Rebalance Frequency: Quarterly  
 Expense Ratio 0.39%

### Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	-5.71%	4.98%	10.69%
Stock	31.96%	31.96%	0.00%
Bond	56.84%	58.34%	1.50%
Convertible	3.32%	3.32%	0.00%
Preferred	13.44%	13.44%	0.00%
Other	0.14%	0.14%	0.00%



### Risk

Risk	3Y	5Y	10Y
Beta	0.9143	--	--
Standard Deviation	11.66%	--	--
Historical Sharpe Ratio	-0.1899	--	--
Max Drawdown	22.17%	--	--
VaR 5%	0.93%	--	--
Historical Sortino	-0.2319	--	--
Alpha	-1.597	--	--

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