

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.

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-2.59%	1.43%	8.53%	9.22%	19.61%	0.75%	4.81%	--	5.55%
Benchmark	-2.09%	2.28%	8.41%	9.33%	21.58%	1.79%	5.81%	5.28%	5.09%

*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%	9.22%
Benchmark	2.92%	-3.03%	5.14%	14.97%	-5.82%	18.23%	10.99%	10.32%	-16.06%	14.35%	9.33%

Fundamentals	
Distribution Yield	3.07%
Dividend Yield	3.07%
Weighted Avg PE	25.46
Weighted Avg P/S	2.877
Weighted Med ROE	28.64%
Yield to Maturity	4.20%
Effective Duration	10.58
Average Coupon	3.37%
Avg Credit Qual Scr	3.477

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard S&P 500 ETF	30.20%
Vanguard Long-Term Treasury ETF	24.38%
Vanguard Total Bond Market ETF	23.65%
First Trust BuyWrite Income ETF	5.12%
Vanguard FTSE All-Wld ex-US ETF	5.01%
Vanguard Small-Cap ETF	4.52%
First Trust NASDAQ Cybersecurity ETF	2.13%
Fidelity Government Cash Reserves	1.98%
First Trust NASDAQ® Clin Edge®S.difsETF	1.02%
Vanguard Health Care ETF	0.97%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
Apple Inc	2.50%
Microsoft Corp	2.33%
NVIDIA Corp	2.16%
Amazon.com Inc	1.26%
Meta Platforms Inc	0.91%
Broadcom Inc	0.76%
Alphabet Inc	0.71%
United States of America (GovernmAY-2054)	0.69%
United States of America (GovernmOV-2053)	0.68%
United States of America (GovernmEB-2054)	0.66%

Region Exposure	
Americas	93.17%
North America	92.85%
Latin America	0.31%
Greater Europe	3.81%
United Kingdom	1.02%
Europe - Developed	2.48%
Europe - Emerging	0.05%
Africa and Middle East	0.26%
Greater Asia	3.03%
Japan	1.00%
Australasia	0.31%
Asia - Developed	0.63%
Asia - Emerging	1.09%

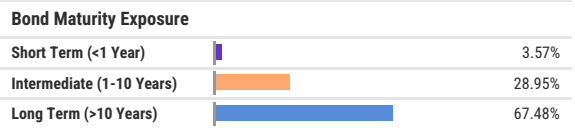
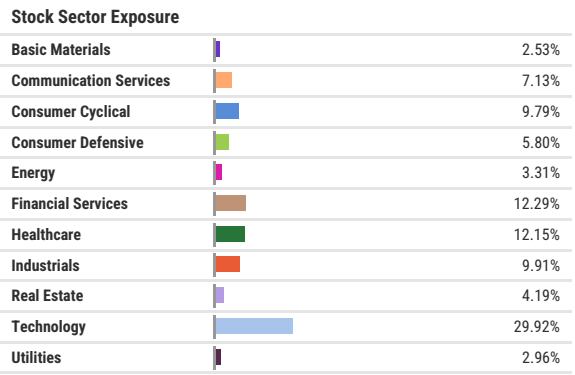
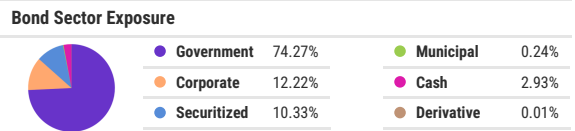
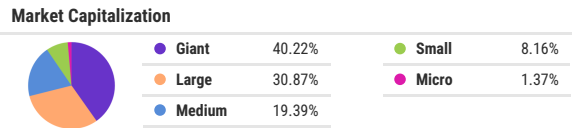
Stock Style Exposure	
Large Cap Value	19.20%
Large Cap Blend	33.02%
Large Cap Growth	18.94%
Mid Cap Value	5.14%
Mid Cap Blend	8.97%
Mid Cap Growth	5.23%
Small Cap Value	3.15%
Small Cap Blend	3.74%
Small Cap Growth	2.61%

Bond Credit Quality Exposure	
AAA	85.81%
AA	1.48%
A	6.04%
BBB	6.61%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.07%

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	2.42%	2.44%	0.02%
Stock	49.03%	49.09%	0.06%
Bond	48.45%	48.49%	0.04%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.10%	0.10%	0.00%



Risk	3Y	5Y	10Y
Beta	1.058	1.106	--
Standard Deviation	12.91%	15.50%	--
Historical Sharpe Ratio	-0.2228	0.1629	--
Max Drawdown	24.43%	28.44%	--
VaR 5%	1.21%	1.26%	--
Historical Sortino	-0.3305	0.172	--
Alpha	-0.8843	-1.380	--

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