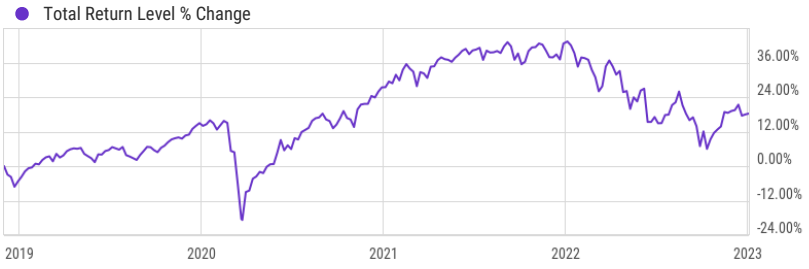


# GBP Moderate Growth Dynamic Portfolio



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	-3.19%	8.78%	1.76%	0.40%	-17.42%	1.24%	--	--	4.19%
Benchmark	-2.60%	5.39%	1.42%	0.98%	-14.97%	1.68%	2.90%	4.98%	4.26%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	20.89%	11.03%	11.85%	-17.34%	0.40%
Benchmark	16.44%	2.21%	-3.36%	5.07%	16.67%	-7.17%	19.70%	9.78%	12.16%	-15.47%	0.06%

### Fundamentals

Dividend Yield	3.24%
Weighted Avg PE	15.36
Weighted Avg P/S	1.956
Weighted Med ROE	18.85%
Yield to Maturity	6.52%
Effective Duration	6.043
Average Coupon	6.04%
Avg Credit Qual Scr	8.618

### Top 10 Holdings

HOLDING	WEIGHT
Vanguard FTSE All-Wld ex-US ETF	20.06%
Vanguard S&P 500 ETF	19.84%
First Trust United Kingdom AlphaDEX® ETF	10.09%
First Trust Preferred Sec & Inc ETF	8.02%
iShares Broad USD High Yield Corp Bd ETF	5.99%
First Trust Emerging Mkts AlphaDEX® ETF	5.99%
Vanguard Real Estate ETF	5.98%
First Trust Europe AlphaDEX® ETF	4.03%
Vanguard Total International Bond ETF	4.02%
Vanguard Total Bond Market ETF	4.00%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
Apple Inc	1.29%
Microsoft Corp	1.10%
Federal Reserve Bank Of New York Fe....80%	0.93%
Berkshire Hathaway Inc	0.50%
Amazon.com Inc	0.49%
Prologis Inc	0.49%
American Tower Corp	0.47%
JPMorgan Chase & Co	0.40%
Alphabet Inc	0.35%
Alphabet Inc	0.31%

### Region Exposure

Americas	51.52%
North America	49.56%
Latin America	1.97%
Greater Europe	32.83%
United Kingdom	14.74%
Europe - Developed	15.33%
Europe - Emerging	1.56%
Africa and Middle East	1.25%
Greater Asia	15.64%
Japan	3.96%
Australasia	1.65%
Asia - Developed	3.12%
Asia - Emerging	6.93%

### Stock Style Exposure

Large Cap Value	19.41%
Large Cap Blend	24.02%
Large Cap Growth	20.96%
Mid Cap Value	10.59%
Mid Cap Blend	12.18%
Mid Cap Growth	5.23%
Small Cap Value	1.52%
Small Cap Blend	3.13%
Small Cap Growth	2.96%

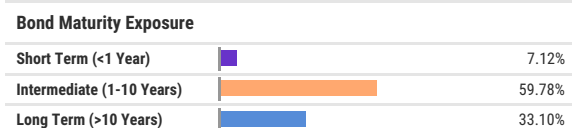
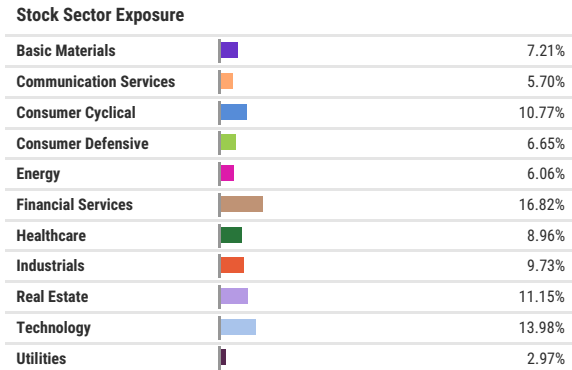
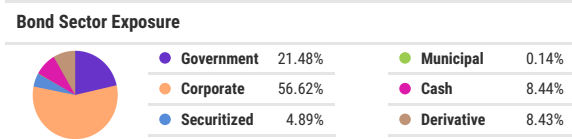
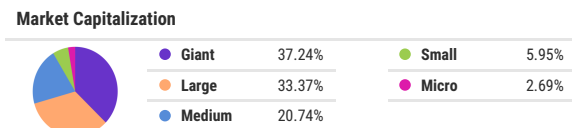
### Bond Credit Quality Exposure

AAA	21.92%
AA	6.52%
A	9.31%
BBB	21.43%
BB	24.85%
B	14.64%
Below B	0.32%
Not Rated	1.01%

Benchmark: 40/10/20/30 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...  
 Advisory Fee Never  
 Rebalance Frequency: Quarterly  
 Expense Ratio 0.33%

### Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	2.22%	4.87%	2.66%
Stock	75.12%	75.12%	0.00%
Bond	17.96%	17.96%	0.00%
Convertible	0.47%	0.47%	0.00%
Preferred	3.75%	3.75%	0.00%
Other	0.48%	0.48%	0.00%



### Risk

Risk	3Y	5Y	10Y
Beta	1.136	--	--
Standard Deviation	20.24%	--	--
Historical Sharpe Ratio	0.0944	--	--
Max Drawdown	29.88%	--	--
VaR 5%	1.85%	--	--
Historical Sortino	0.1049	--	--
Alpha	-0.5605	--	--

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