

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	-3.05%	8.17%	2.07%	0.42%	-16.12%	0.66%	--	--	3.74%
Benchmark	-2.60%	4.55%	0.65%	0.86%	-15.50%	1.18%	2.70%	4.66%	4.21%

*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	19.93%	10.15%	9.45%	-16.17%	0.42%
Benchmark	14.35%	2.92%	-3.03%	5.14%	14.97%	-5.82%	18.23%	10.99%	10.32%	-16.06%	0.04%

Fundamentals

Dividend Yield	3.32%
Weighted Avg PE	16.35
Weighted Avg P/S	2.065
Weighted Med ROE	18.06%
Yield to Maturity	5.68%
Effective Duration	6.113
Average Coupon	6.12%
Avg Credit Qual Scr	7.655

Top 10 Holdings

HOLDING	WEIGHT
Vanguard FTSE All-Wld ex-US ETF	16.05%
Vanguard S&P 500 ETF	15.87%
First Trust Preferred Sec & Inc ETF	14.03%
Vanguard Total Bond Market ETF	14.02%
First Trust United Kingdom AlphaDEX® ETF	8.07%
First Trust Europe AlphaDEX® ETF	6.05%
Vanguard Total International Bond ETF	6.03%
iShares Broad USD High Yield Corp Bd ETF	5.99%
Vanguard Real Estate ETF	5.98%
First Trust Small Cap Gr AlphaDEX® ETF	3.93%

Top 10 Underlying Holdings

HOLDING	WEIGHT
Apple Inc	1.03%
Federal Reserve Bank Of New York Fe...80%	0.93%
Microsoft Corp	0.88%
Prologis Inc	0.49%
American Tower Corp	0.47%
Amazon.com Inc	0.39%
Barclays PLC 8%	0.32%
AerCap Holdings N.V. 5.88%	0.32%
Equinix Inc	0.28%
Alphabet Inc	0.28%

Region Exposure

Americas	55.09%
North America	53.69%
Latin America	1.39%
Greater Europe	33.98%
United Kingdom	14.14%
Europe - Developed	18.48%
Europe - Emerging	0.65%
Africa and Middle East	0.75%
Greater Asia	10.93%
Japan	3.61%
Australasia	1.66%
Asia - Developed	2.13%
Asia - Emerging	3.54%

Stock Style Exposure

Large Cap Value	18.62%
Large Cap Blend	22.02%
Large Cap Growth	21.05%
Mid Cap Value	11.40%
Mid Cap Blend	13.85%
Mid Cap Growth	4.35%
Small Cap Value	1.65%
Small Cap Blend	3.67%
Small Cap Growth	3.37%

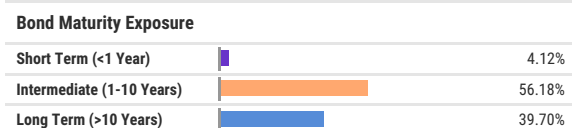
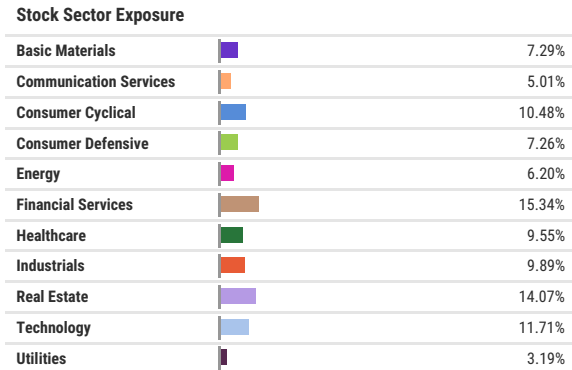
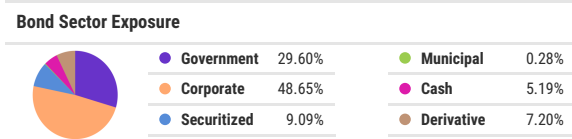
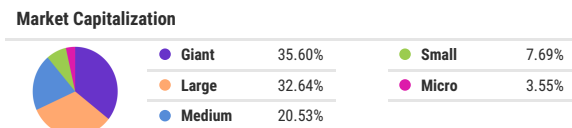
Bond Credit Quality Exposure

AAA	35.06%
AA	6.05%
A	10.56%
BBB	22.70%
BB	16.32%
B	8.10%
Below B	0.26%
Not Rated	0.94%

Benchmark: 40/5/15/40 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...
 Advisory Fee Never
 Rebalance Frequency: Quarterly
 Expense Ratio 0.32%

Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	2.30%	6.24%	3.94%
Stock	57.23%	57.23%	0.00%
Bond	32.70%	32.70%	0.00%
Convertible	0.80%	0.80%	0.00%
Preferred	6.56%	6.56%	0.00%
Other	0.41%	0.41%	0.00%



Risk

Risk	3Y	5Y	10Y
Beta	1.147	--	--
Standard Deviation	18.75%	--	--
Historical Sharpe Ratio	0.061	--	--
Max Drawdown	28.44%	--	--
VaR 5%	1.65%	--	--
Historical Sortino	0.0662	--	--
Alpha	-0.6002	--	--

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