

# GBP Conservative 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 | -0.37% | 1.35% | 8.56%  | 0.84% | 7.18% | -0.90% | 2.43% | --    | 3.00% |
| Benchmark    | 0.75%  | 2.55% | 11.86% | 1.75% | 9.41% | 0.76%  | 4.19% | 3.77% | 4.13% |

\*Figures are annualized.

| Total Returns   | 2014  | 2015   | 2016  | 2017   | 2018   | 2019   | 2020   | 2021  | 2022    | 2023   | YTD   |
|-----------------|-------|--------|-------|--------|--------|--------|--------|-------|---------|--------|-------|
| Model Portfolio | --    | --     | --    | --     | --     | 16.38% | 6.80%  | 5.09% | -15.92% | 9.71%  | 0.84% |
| Benchmark       | 1.95% | -3.19% | 4.32% | 13.82% | -5.26% | 16.08% | 10.11% | 7.46% | -15.64% | 12.54% | 1.75% |

| Fundamentals        |        |
|---------------------|--------|
| Distribution Yield  | 3.15%  |
| Dividend Yield      | 3.15%  |
| Weighted Avg PE     | 22.73  |
| Weighted Avg P/S    | 2.516  |
| Weighted Med ROE    | 28.41% |
| Yield to Maturity   | 4.43%  |
| Effective Duration  | 10.73  |
| Average Coupon      | 3.21%  |
| Avg Credit Qual Scr | 3.511  |

| Top 10 Holdings                         |        |
|---|--------|
| HOLDING                                 | WEIGHT |
| Vanguard Total Bond Market ETF          | 34.00% |
| Vanguard Long-Term Treasury ETF         | 33.51% |
| Vanguard S&P 500 ETF                    | 19.25% |
| Vanguard FTSE All-Wld ex-US ETF         | 3.06%  |
| First Trust BuyWrite Income ETF         | 3.05%  |
| Vanguard Small-Cap ETF                  | 2.44%  |
| Fidelity Government Cash Reserves       | 2.32%  |
| First Trust NASDAQ Cybersecurity ETF    | 1.16%  |
| First Trust NASDAQ® Clin Edge®S.difsETF | 0.62%  |
| Vanguard Health Care ETF                | 0.59%  |

| Top 10 Underlying Holdings                |        |
|---|--------|
| HOLDING                                   | WEIGHT |
| Microsoft Corp                            | 1.59%  |
| Apple Inc                                 | 1.37%  |
| United States of America (GovernmOV-2053) | 1.05%  |
| NVIDIA Corp                               | 1.03%  |
| United States of America (GovernmUG-2053) | 0.90%  |
| Amazon.com Inc                            | 0.83%  |
| United States of America (GovernmOV-2052) | 0.81%  |
| United States of America (GovernmAY-2051) | 0.76%  |
| United States of America (GovernmUG-2041) | 0.76%  |
| United States of America (GovernmAY-2053) | 0.75%  |

| Region Exposure        |        |
|------------------------|--------|
| Americas               | 94.89% |
| North America          | 94.52% |
| Latin America          | 0.37%  |
| Greater Europe         | 3.04%  |
| United Kingdom         | 0.95%  |
| Europe - Developed     | 1.88%  |
| Europe - Emerging      | 0.04%  |
| Africa and Middle East | 0.17%  |
| Greater Asia           | 2.07%  |
| Japan                  | 0.78%  |
| Australasia            | 0.22%  |
| Asia - Developed       | 0.42%  |
| Asia - Emerging        | 0.64%  |

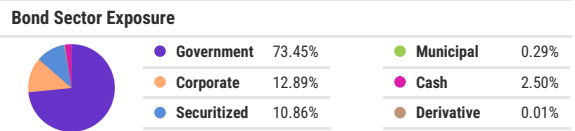
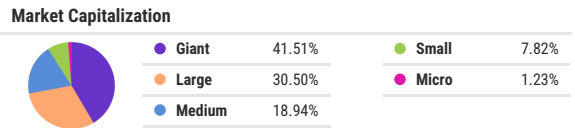
| Stock Style Exposure |        |
|----------------------|--------|
| Large Cap Value      | 14.86% |
| Large Cap Blend      | 27.42% |
| Large Cap Growth     | 29.74% |
| Mid Cap Value        | 5.01%  |
| Mid Cap Blend        | 9.07%  |
| Mid Cap Growth       | 4.86%  |
| Small Cap Value      | 2.81%  |
| Small Cap Blend      | 3.64%  |
| Small Cap Growth     | 2.59%  |

| Bond Credit Quality Exposure |        |
|------------------------------|--------|
| AAA                          | 85.20% |
| AA                           | 1.60%  |
| A                            | 6.36%  |
| BBB                          | 6.76%  |
| BB                           | 0.00%  |
| B                            | 0.00%  |
| Below B                      | 0.00%  |
| Not Rated                    | 0.08%  |

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:** 30/5/15/50 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg... **Advisory Fee** Annually, 0.50%  
**Rebalance Frequency:** Annually **Expense Ratio** 0.08%

| Asset Allocation | % Net  | % Long | % Short |
|------------------|--------|--------|---------|
| Cash             | 2.65%  | 2.66%  | 0.01%   |
| Stock            | 29.92% | 29.98% | 0.06%   |
| Bond             | 67.43% | 67.44% | 0.02%   |
| Convertible      | 0.00%  | 0.00%  | 0.00%   |
| Preferred        | 0.00%  | 0.00%  | 0.00%   |
| Other            | 0.00%  | 0.00%  | 0.00%   |



| Stock Sector Exposure  |        |
|------------------------|--------|
| Basic Materials        | 2.68%  |
| Communication Services | 7.35%  |
| Consumer Cyclical      | 10.46% |
| Consumer Defensive     | 5.88%  |
| Energy                 | 3.96%  |
| Financial Services     | 12.31% |
| Healthcare             | 13.03% |
| Industrials            | 10.25% |
| Real Estate            | 2.70%  |
| Technology             | 28.97% |
| Utilities              | 2.41%  |

| Bond Maturity Exposure    |        |
|---------------------------|--------|
| Short Term (<1 Year)      | 2.64%  |
| Intermediate (1-10 Years) | 29.67% |
| Long Term (>10 Years)     | 67.69% |

| Risk                    | 3Y      | 5Y     | 10Y |
|-------------------------|---------|--------|-----|
| Beta                    | 0.9324  | 0.9589 | --  |
| Standard Deviation      | 10.55%  | 12.13% | --  |
| Historical Sharpe Ratio | -0.2746 | 0.0655 | --  |
| Max Drawdown            | 21.94%  | 21.94% | --  |
| VaR 5%                  | 0.93%   | 0.90%  | --  |
| Historical Sortino      | -0.3862 | 0.07   | --  |
| Alpha                   | -1.582  | -1.575 | --  |

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