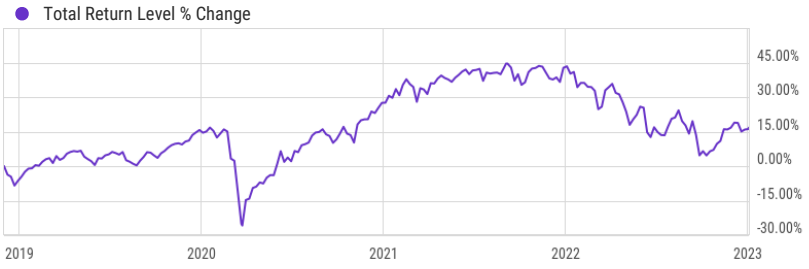


GBP Aggressive Growth Dynamic Portfolio



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.

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-3.30%	9.59%	1.66%	0.51%	-18.60%	0.64%	--	--	3.85%
Benchmark	-2.52%	6.81%	2.80%	1.34%	-14.91%	2.49%	3.17%	5.67%	4.27%

*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	23.09%	10.42%	11.68%	-18.49%	0.51%
Benchmark	20.22%	1.05%	-3.96%	5.50%	20.68%	-9.85%	22.60%	9.32%	14.82%	-15.45%	0.13%

Fundamentals	
Dividend Yield	2.63%
Weighted Avg PE	14.44
Weighted Avg P/S	1.878
Weighted Med ROE	19.39%
Yield to Maturity	--
Effective Duration	--
Average Coupon	--
Avg Credit Qual Scr	--

Region Exposure	
Americas	45.76%
North America	43.66%
Latin America	2.10%
Greater Europe	34.65%
United Kingdom	15.70%
Europe - Developed	15.63%
Europe - Emerging	1.95%
Africa and Middle East	1.43%
Greater Asia	19.58%
Japan	3.17%
Australasia	1.19%
Asia - Developed	5.46%
Asia - Emerging	9.77%

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard S&P 500 ETF	21.80%
Vanguard FTSE All-Wld ex-US ETF	18.04%
First Trust United Kingdom AlphaDEX® ETF	12.09%
First Trust Europe AlphaDEX® ETF	8.06%
First Trust Emerging Mkts AlphaDEX® ETF	7.97%
First Trust Small Cap Gr AlphaDEX® ETF	7.86%
First Trust Dow Jones Intl Intnt ETF	6.20%
First Trust Global Wind Energy ETF	4.01%
Vanguard Real Estate ETF	3.98%
Sea Ltd	2.03%

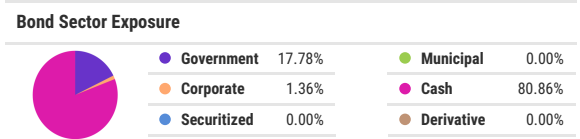
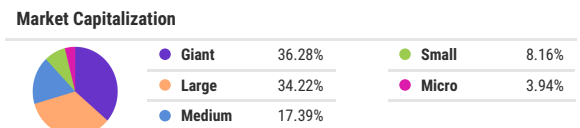
Stock Style Exposure	
Large Cap Value	19.69%
Large Cap Blend	23.57%
Large Cap Growth	19.20%
Mid Cap Value	10.83%
Mid Cap Blend	10.92%
Mid Cap Growth	5.70%
Small Cap Value	1.84%
Small Cap Blend	4.07%
Small Cap Growth	4.19%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
Sea Ltd	2.15%
Capital One Financial Corp	1.99%
Apple Inc	1.42%
Microsoft Corp	1.21%
Federal Reserve Bank Of New York Fe...80%	0.93%
Tencent Holdings Ltd	0.69%
Alibaba Group Holding Ltd	0.63%
Meituan Class B	0.61%
Prosus NV Ordinary Shares - Class N	0.56%
Amazon.com Inc	0.54%

Bond Credit Quality Exposure	
AAA	0.00%
AA	0.00%
A	0.00%
BBB	0.00%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.00%

Benchmark: 40/30/20/10 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...
 Advisory Fee Never
 Rebalance Frequency: Quarterly
 Expense Ratio 0.39%

Asset Allocation	% Net	% Long	% Short
Cash	2.02%	2.08%	0.06%
Stock	97.03%	97.03%	0.00%
Bond	0.33%	0.33%	0.00%
Convertible	0.02%	0.02%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.60%	0.60%	0.00%



Stock Sector Exposure	
Basic Materials	6.94%
Communication Services	6.65%
Consumer Cyclical	13.66%
Consumer Defensive	6.07%
Energy	5.97%
Financial Services	16.58%
Healthcare	8.19%
Industrials	10.57%
Real Estate	7.32%
Technology	12.63%
Utilities	5.43%

Bond Maturity Exposure	
Short Term (<1 Year)	74.61%
Intermediate (1-10 Years)	25.39%
Long Term (>10 Years)	0.00%

Risk	3Y	5Y	10Y
Beta	1.123	--	--
Standard Deviation	23.77%	--	--
Historical Sharpe Ratio	0.0762	--	--
Max Drawdown	36.45%	--	--
VaR 5%	2.16%	--	--
Historical Sortino	0.0837	--	--
Alpha	-1.996	--	--

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