

# 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](https://go.ycharts.com/fund_contact_info).

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	3.52%	2.02%	2.45%	7.13%	6.41%	0.43%	--	--	3.93%
Benchmark	2.77%	1.80%	2.16%	7.98%	7.88%	1.26%	4.81%	4.25%	4.42%

\*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	19.37%	9.85%	8.98%	-16.74%	7.13%
Benchmark	14.35%	2.92%	-3.03%	5.14%	14.97%	-5.82%	18.23%	10.99%	10.32%	-16.06%	7.98%

### Fundamentals

Distribution Yield	3.65%
Dividend Yield	3.45%
Weighted Avg PE	14.38
Weighted Avg P/S	1.511
Weighted Med ROE	21.95%
Yield to Maturity	6.00%
Effective Duration	5.653
Average Coupon	4.08%
Avg Credit Qual Scr	7.554

### Top 10 Holdings

HOLDING	WEIGHT
Vanguard Total Bond Market ETF	20.74%
Vanguard FTSE All-Wld ex-US ETF	17.13%
Vanguard S&P 500 ETF	14.33%
First Trust Preferred Sec & Inc ETF	12.86%
First Trust Europe AlphaDEX® ETF	11.12%
First Trust BuyWrite Income ETF	6.02%
iShares Broad USD High Yield Corp Bd ETF	5.97%
Vanguard Total International Bond ETF	5.97%
First Trust Small Cap Gr AlphaDEX® ETF	3.91%
Fidelity® Government Cash Reserves	1.95%

### Top 10 Underlying Holdings

HOLDING	WEIGHT
EUR/USD Forward Contract	2.12%
Apple Inc	1.42%
Microsoft Corp	1.40%
Amazon.com Inc	0.69%
JPY/USD Forward Contract	0.64%
NVIDIA Corp	0.58%
GBP/USD Forward Contract	0.44%
Alphabet Inc	0.43%
Meta Platforms Inc	0.38%
Alphabet Inc	0.37%

### Region Exposure

Americas	59.30%
North America	57.90%
Latin America	1.39%
Greater Europe	30.25%
United Kingdom	7.43%
Europe - Developed	21.91%
Europe - Emerging	0.32%
Africa and Middle East	0.61%
Greater Asia	10.46%
Japan	3.79%
Australasia	1.72%
Asia - Developed	2.03%
Asia - Emerging	2.93%

### Stock Style Exposure

Large Cap Value	19.97%
Large Cap Blend	23.40%
Large Cap Growth	23.81%
Mid Cap Value	9.18%
Mid Cap Blend	10.17%
Mid Cap Growth	3.70%
Small Cap Value	2.26%
Small Cap Blend	3.80%
Small Cap Growth	3.72%

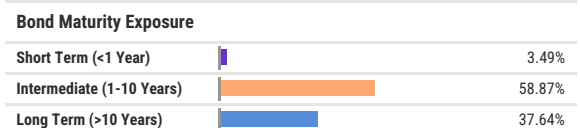
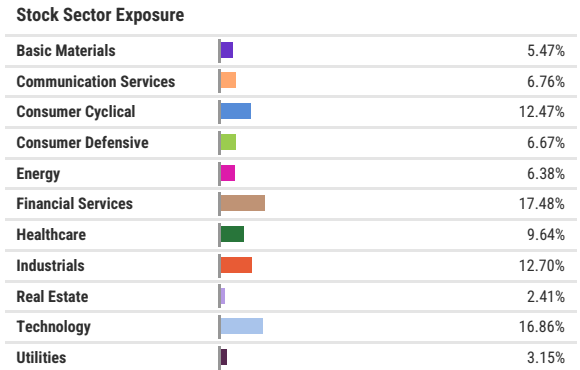
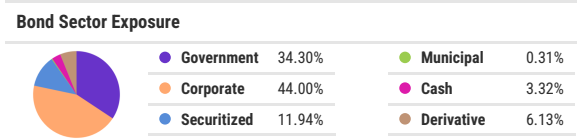
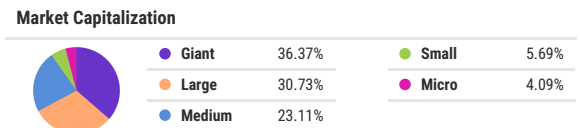
### Bond Credit Quality Exposure

AAA	41.68%
AA	5.81%
A	11.06%
BBB	20.28%
BB	12.12%
B	6.32%
Below B	2.11%
Not Rated	0.63%

Performance is quoted with asset management fees of 0.5%. These fees may vary for private wealth & financial planning service clients and does not account for platform or transaction fees.

**Benchmark:** 40/5/15/40 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...  
**Advisory Fee** Annually, 0.50%  
**Rebalance Frequency:** Annually  
**Expense Ratio** 0.32%

Asset Allocation	% Net	% Long	% Short
Cash	2.65%	7.02%	4.37%
Stock	51.80%	51.91%	0.11%
Bond	38.79%	38.81%	0.02%
Convertible	0.70%	0.70%	0.00%
Preferred	5.95%	5.95%	0.00%
Other	0.11%	0.11%	0.00%



Risk	3Y	5Y	10Y
Beta	1.041	--	--
Standard Deviation	12.59%	--	--
Historical Sharpe Ratio	-0.0446	--	--
Max Drawdown	24.43%	--	--
VaR 5%	1.28%	--	--
Historical Sortino	-0.0651	--	--
Alpha	-1.408	--	--

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