

GBP Conservative 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	2.71%	6.71%	5.83%	5.77%	10.27%	0.08%	2.74%	--	3.77%
Benchmark	3.45%	6.10%	7.78%	7.37%	12.96%	0.14%	3.73%	3.08%	3.68%

*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	13.81%	7.42%	3.81%	-13.90%	8.73%	5.77%
Benchmark	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	10.74%	7.37%

Fundamentals	
Distribution Yield	3.36%
Dividend Yield	3.35%
Weighted Avg PE	24.26
Weighted Avg P/S	2.708
Weighted Med ROE	28.03%
Yield to Maturity	4.52%
Effective Duration	10.58
Average Coupon	4.92%
Avg Credit Qual Scr	3.453

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard Long-Term Treasury ETF	41.23%
Vanguard Total Bond Market ETF	38.73%
Vanguard S&P 500 ETF	10.26%
Vanguard FTSE All-World ex-US ETF	2.03%
First Trust BuyWrite Income ETF	1.99%
Fidelity Government Cash Reserves	1.95%
Vanguard Small-Cap ETF	1.77%
First Trust NASDAQ Cybersecurity ETF	0.83%
Vanguard Health Care ETF	0.41%
First Trust NASDAQ® Cln Edge@S.difsETF	0.41%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
United States of America (GovernmOV-2053)	1.20%
United States of America (GovernmEB-2054)	1.15%
United States of America (GovernmAY-2054)	1.14%
United States of America (GovernmUG-2053)	1.05%
United States of America (GovernmOV-2052)	0.91%
United States of America (GovernmUG-2041)	0.91%
United States of America (GovernmEB-2053)	0.88%
United States of America (GovernmAY-2053)	0.86%
United States of America (GovernmAY-2051)	0.86%
United States of America (GovernmEB-2041)	0.83%

Region Exposure	
Americas	95.94%
North America	95.60%
Latin America	0.34%
Greater Europe	2.44%
United Kingdom	0.83%
Europe - Developed	1.42%
Europe - Emerging	0.04%
Africa and Middle East	0.14%
Greater Asia	1.62%
Japan	0.59%
Australasia	0.18%
Asia - Developed	0.32%
Asia - Emerging	0.53%

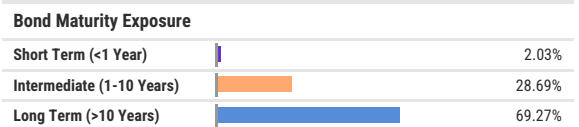
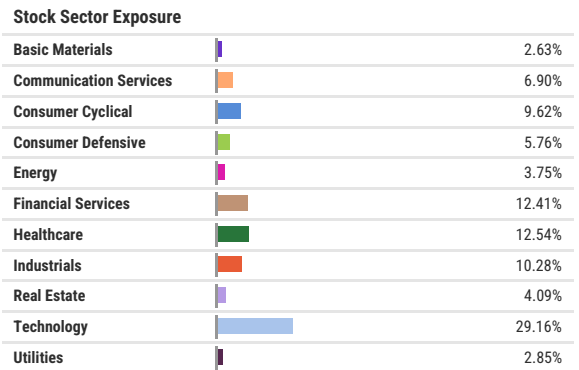
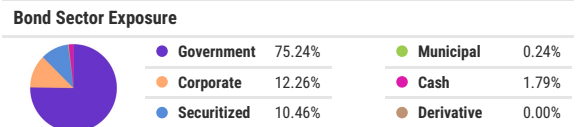
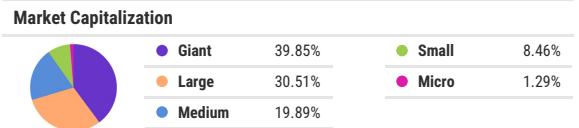
Stock Style Exposure	
Large Cap Value	13.81%
Large Cap Blend	24.37%
Large Cap Growth	32.21%
Mid Cap Value	5.36%
Mid Cap Blend	9.05%
Mid Cap Growth	5.51%
Small Cap Value	3.12%
Small Cap Blend	3.96%
Small Cap Growth	2.60%

Bond Credit Quality Exposure	
AAA	86.10%
AA	1.46%
A	6.04%
BBB	6.31%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

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: 20/5/15/60 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg...
Advisory Fee Annually, 0.50%
Rebalance Frequency: Annually
Expense Ratio 0.07%

Asset Allocation	% Net	% Long	% Short
Cash	2.05%	2.06%	0.01%
Stock	17.78%	17.83%	0.05%
Bond	80.12%	80.15%	0.03%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.04%	0.04%	0.00%



Risk	3Y	5Y	10Y
Beta	0.8966	0.9054	--
Standard Deviation	9.88%	10.44%	--
Historical Sharpe Ratio	-0.3434	0.0457	--
Max Drawdown	19.38%	19.38%	--
VaR 5%	0.91%	0.79%	--
Historical Sortino	-0.4952	0.05	--
Alpha	-0.4631	-0.8525	--

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