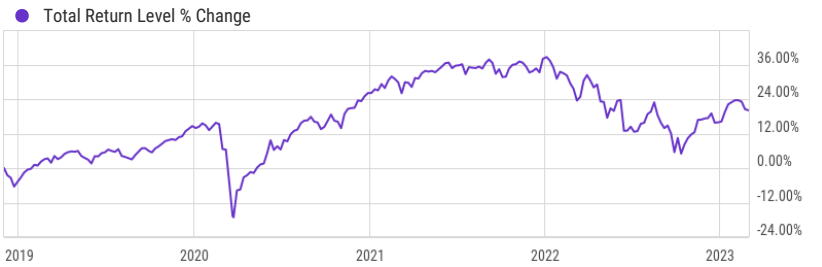


GBP Moderate Dynamic Portfolio



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	-3.78%	0.32%	4.82%	3.81%	-5.84%	4.05%	--	--	4.41%
Benchmark	-3.52%	-0.95%	2.82%	2.50%	-8.99%	3.59%	3.37%	4.74%	4.28%

*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%	3.81%
Benchmark	14.35%	2.92%	-3.03%	5.14%	14.97%	-5.82%	18.23%	10.99%	10.32%	-16.06%	2.50%

Fundamentals

Dividend Yield	3.28%
Weighted Avg PE	15.06
Weighted Avg P/S	1.847
Weighted Med ROE	16.14%
Yield to Maturity	5.41%
Effective Duration	5.339
Average Coupon	6.17%
Avg Credit Qual Scr	9.003

Top 10 Holdings

HOLDING	WEIGHT
Vanguard FTSE All-World ex-US ETF	15.87%
First Trust Preferred Sec & Inc ETF	14.09%
Vanguard Total Bond Market ETF	13.91%
Vanguard S&P 500 ETF	13.10%
First Trust United Kingdom AlphaDEX® ETF	8.06%
First Trust Europe AlphaDEX® ETF	6.11%
iShares Broad USD High Yield Corp Bd ETF	6.06%
Vanguard Total International Bond ETF	6.04%
Vanguard Real Estate ETF	5.82%
First Trust Small Cap Gr AlphaDEX® ETF	4.14%

Top 10 Underlying Holdings

HOLDING	WEIGHT
Federal Reserve Bank of New York Fe....30%	1.17%
Apple Inc	0.83%
Microsoft Corp	0.71%
Prologis Inc	0.51%
American Tower Corp	0.44%
Amazon.com Inc	0.35%
AerCap Holdings N.V. 5.88%	0.32%
Tencent Holdings Ltd	0.31%
Barclays PLC 8%	0.30%
Equinix Inc	0.29%

Region Exposure

Americas	52.69%
North America	51.28%
Latin America	1.41%
Greater Europe	34.45%
United Kingdom	14.05%
Europe - Developed	18.99%
Europe - Emerging	0.62%
Africa and Middle East	0.83%
Greater Asia	12.86%
Japan	3.64%
Australasia	1.79%
Asia - Developed	2.46%
Asia - Emerging	4.98%

Stock Style Exposure

Large Cap Value	16.53%
Large Cap Blend	22.54%
Large Cap Growth	21.45%
Mid Cap Value	10.68%
Mid Cap Blend	13.54%
Mid Cap Growth	6.18%
Small Cap Value	2.11%
Small Cap Blend	3.83%
Small Cap Growth	3.14%

Bond Credit Quality Exposure

AAA	35.08%
AA	6.18%
A	10.45%
BBB	22.17%
BB	16.57%
B	8.66%
Below B	0.27%
Not Rated	0.62%

Benchmark: 40/5/15/40 Russell 3000, MSCI ACWI ex US, FTSE 100, Bloomberg..

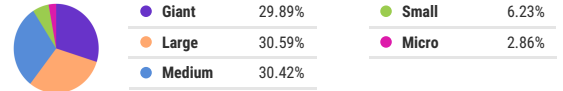
Advisory Fee Never

Rebalance Frequency: Quarterly

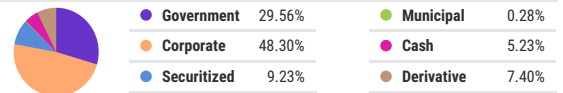
Expense Ratio 0.34%

Asset Allocation	% Net	% Long	% Short
Cash	2.11%	6.18%	4.07%
Stock	57.46%	57.46%	0.00%
Bond	32.56%	32.59%	0.02%
Convertible	0.79%	0.79%	0.00%
Preferred	6.80%	6.80%	0.00%
Other	0.27%	0.27%	0.00%

Market Capitalization



Bond Sector Exposure



Stock Sector Exposure

Basic Materials	6.99%
Communication Services	7.80%
Consumer Cyclical	13.08%
Consumer Defensive	6.01%
Energy	5.72%
Financial Services	13.83%
Healthcare	7.81%
Industrials	10.43%
Real Estate	13.92%
Technology	11.24%
Utilities	3.18%

Bond Maturity Exposure

Short Term (<1 Year)	4.69%
Intermediate (1-10 Years)	55.87%
Long Term (>10 Years)	39.44%

Risk	3Y	5Y	10Y
Beta	1.148	--	--
Standard Deviation	14.94%	--	--
Historical Sharpe Ratio	0.3193	--	--
Max Drawdown	24.45%	--	--
VaR 5%	1.44%	--	--
Historical Sortino	0.4861	--	--
Alpha	0.0903	--	--

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