

EUR Conservative Dynamic



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Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	-3.53%	-0.15%	2.01%	2.31%	-8.19%	-1.64%	--	--	1.29%
Benchmark	-3.78%	-0.18%	4.78%	2.51%	-8.85%	0.89%	1.68%	3.13%	2.97%

*Figures are annualized.

Total Returns	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD
Model Portfolio	--	--	--	--	--	--	13.78%	8.27%	0.18%	-15.46%	2.31%
Benchmark	8.67%	0.64%	-2.89%	3.84%	13.15%	-5.00%	14.57%	11.94%	4.18%	-16.51%	2.51%

Fundamentals

Dividend Yield	3.11%
Weighted Avg PE	14.03
Weighted Avg P/S	1.250
Weighted Med ROE	9.98%
Yield to Maturity	4.98%
Effective Duration	5.728
Average Coupon	4.07%
Avg Credit Qual Scr	10.46

Top 10 Holdings

HOLDING	WEIGHT
PIMCO Active Bond ETF	31.54%
First Trust Preferred Sec & Inc ETF	14.45%
iShares International Treasury Bond ETF	11.52%
iShares Broad USD High Yield Corp Bd ETF	7.96%
Vanguard Total International Bond ETF	7.86%
iShares ESG Aware MSCI EAFE ETF	6.25%
iShares MSCI KLD 400 Social ETF	6.12%
First Trust Europe AlphaDEX® ETF	4.30%
SPDR® Bimbg Convert Secs ETF	4.08%
Xtrackers International Real Estate ETF	3.95%

Top 10 Underlying Holdings

HOLDING	WEIGHT
United States Treasury Bonds 3.375%	2.61%
United States Treasury Notes 3.5%	1.60%
Federal National Mortgage Association 3%	1.40%
Federal Reserve Bank Of New York Fe...30%	1.13%
Federal National Mortgage Associatio...2.5%	1.08%
Federal National Mortgage Associatio...2.5%	1.00%
Government National Mortgage Assoc...3.5%	0.92%
Federal National Mortgage Associatio...3.5%	0.84%
United States Treasury Notes 4.125%	0.72%
Fnma Pass-Thru I 3%	0.71%

Region Exposure

Americas	55.77%
North America	54.62%
Latin America	1.14%
Greater Europe	32.93%
United Kingdom	7.43%
Europe - Developed	24.55%
Europe - Emerging	0.15%
Africa and Middle East	0.86%
Greater Asia	11.30%
Japan	5.63%
Australasia	2.72%
Asia - Developed	2.02%
Asia - Emerging	0.98%

Stock Style Exposure

Large Cap Value	18.20%
Large Cap Blend	25.73%
Large Cap Growth	21.66%
Mid Cap Value	11.10%
Mid Cap Blend	14.83%
Mid Cap Growth	4.91%
Small Cap Value	1.39%
Small Cap Blend	1.77%
Small Cap Growth	0.40%

Bond Credit Quality Exposure

AAA	37.51%
AA	10.59%
A	12.23%
BBB	19.13%
BB	11.73%
B	6.23%
Below B	2.17%
Not Rated	0.41%

Benchmark: 20/5/15/60 Russell 3000, MSCI ACWI ex US, Euro Stoxx 50,...

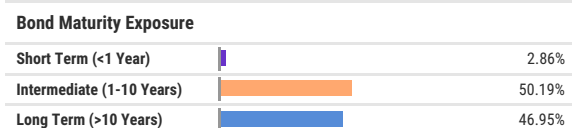
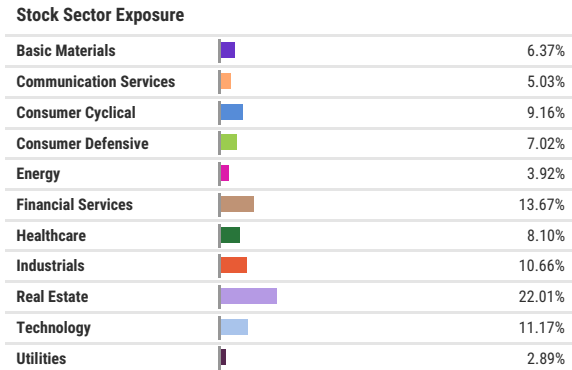
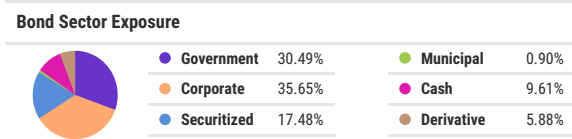
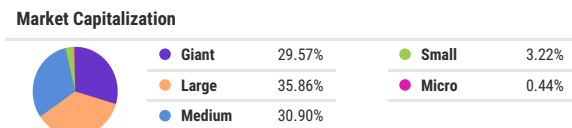
Rebalance Frequency: Quarterly

Advisory Fee Never

Expense Ratio 0.44%

Asset Allocation

Asset Allocation	% Net	% Long	% Short
Cash	-1.72%	12.23%	13.95%
Stock	20.61%	20.61%	0.00%
Bond	68.55%	69.00%	0.45%
Convertible	4.19%	4.19%	0.00%
Preferred	8.29%	8.29%	0.00%
Other	0.08%	0.08%	0.00%



Risk

Risk	3Y	5Y	10Y
Beta	0.8927	--	--
Standard Deviation	10.45%	--	--
Historical Sharpe Ratio	-0.1684	--	--
Max Drawdown	22.81%	--	--
VaR 5%	0.84%	--	--
Historical Sortino	-0.2499	--	--
Alpha	-2.473	--	--

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