

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	1.78%	-0.02%	0.94%	1.70%	6.52%	-1.05%	2.04%	--	3.16%
Benchmark	0.26%	0.54%	1.74%	1.99%	7.50%	-1.07%	2.62%	2.55%	3.39%

*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%	1.70%
Benchmark	0.99%	-3.36%	3.49%	12.67%	-4.73%	13.94%	9.12%	4.64%	-15.22%	10.74%	1.99%

Fundamentals	
Distribution Yield	3.36%
Dividend Yield	3.36%
Weighted Avg PE	23.83
Weighted Avg P/S	2.644
Weighted Med ROE	28.26%
Yield to Maturity	4.63%
Effective Duration	10.71
Average Coupon	3.29%
Avg Credit Qual Scr	3.475

Top 10 Holdings	
HOLDING	WEIGHT
Vanguard Long-Term Treasury ETF	39.22%
Vanguard Total Bond Market ETF	37.92%
Vanguard S&P 500 ETF	13.36%
Fidelity Government Cash Reserves	2.22%
First Trust BuyWrite Income ETF	2.07%
Vanguard FTSE All-Wld ex-US ETF	2.04%
Vanguard Small-Cap ETF	1.58%
First Trust NASDAQ Cybersecurity ETF	0.78%
First Trust NASDAQ® Clin Edge®S.difsETF	0.42%
Vanguard Health Care ETF	0.40%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
United States of America (GovernmEB-2054)	1.15%
United States of America (GovernmOV-2053)	1.15%
Microsoft Corp	1.07%
United States of America (GovernmUG-2053)	1.00%
Apple Inc	0.93%
NVIDIA Corp	0.92%
United States of America (GovernmOV-2052)	0.88%
United States of America (GovernmUG-2041)	0.87%
United States of America (GovernmAY-2051)	0.84%
United States of America (GovernmAY-2053)	0.83%

Region Exposure	
Americas	97.42%
North America	97.28%
Latin America	0.13%
Greater Europe	1.50%
United Kingdom	0.29%
Europe - Developed	0.88%
Europe - Emerging	0.24%
Africa and Middle East	0.09%
Greater Asia	1.08%
Japan	0.33%
Australasia	0.09%
Asia - Developed	0.24%
Asia - Emerging	0.42%

Stock Style Exposure	
Large Cap Value	14.07%
Large Cap Blend	26.17%
Large Cap Growth	32.85%
Mid Cap Value	5.19%
Mid Cap Blend	8.61%
Mid Cap Growth	5.34%
Small Cap Value	2.65%
Small Cap Blend	3.04%
Small Cap Growth	2.09%

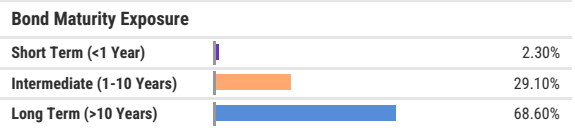
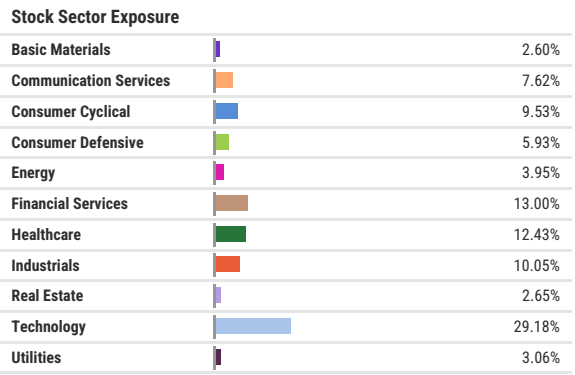
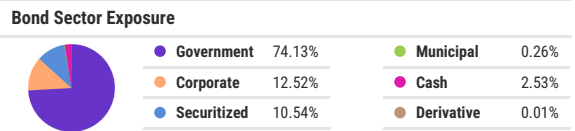
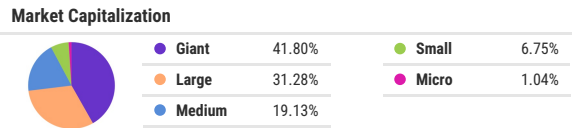
Bond Credit Quality Exposure	
AAA	85.58%
AA	1.51%
A	6.21%
BBB	6.61%
BB	0.00%
B	0.00%
Below B	0.00%
Not Rated	0.09%

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** 0.06%

Asset Allocation	% Net	% Long	% Short
Cash	2.58%	2.59%	0.01%
Stock	20.56%	20.59%	0.02%
Bond	76.85%	76.89%	0.04%
Convertible	0.00%	0.00%	0.00%
Preferred	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%



Risk	3Y	5Y	10Y
Beta	0.8938	0.9015	--
Standard Deviation	9.65%	10.33%	--
Historical Sharpe Ratio	-0.4871	0.0066	--
Max Drawdown	19.38%	19.38%	--
VaR 5%	0.89%	0.77%	--
Historical Sortino	-0.6908	0.0072	--
Alpha	-0.9316	-1.005	--

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