

# USD Moderate Dynamic



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	1.82%	1.13%	5.17%	5.98%	12.50%	-0.33%	5.95%	--	6.45%
Benchmark	1.16%	1.08%	5.25%	5.58%	12.82%	1.04%	6.10%	5.51%	5.54%

\*Figures are annualized.

Total Returns	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Model Portfolio	--	--	--	--	--	19.84%	16.50%	7.78%	-17.20%	13.84%	5.98%
Benchmark	4.88%	-2.41%	6.62%	14.98%	-5.02%	18.89%	15.36%	10.34%	-18.23%	15.65%	5.58%

## Fundamentals

Distribution Yield	3.22%
Dividend Yield	3.22%
Weighted Avg PE	23.83
Weighted Avg P/S	2.644
Weighted Med ROE	28.26%
Yield to Maturity	5.07%
Effective Duration	10.53
Average Coupon	4.02%
Avg Credit Qual Scr	6.035

## Top 10 Holdings

HOLDING	WEIGHT
Vanguard S&P 500 ETF	32.82%
PIMCO Active Bond ETF	23.68%
Vanguard Long-Term Treasury ETF	23.13%
First Trust BuyWrite Income ETF	5.08%
Vanguard FTSE All-Wld ex-US ETF	5.02%
Vanguard Small-Cap ETF	3.87%
Fidelity Government Cash Reserves	2.48%
First Trust NASDAQ Cybersecurity ETF	1.91%
First Trust NASDAQ® Clin Edge® S.difsETF	1.03%
Vanguard Health Care ETF	0.98%

## Top 10 Underlying Holdings

HOLDING	WEIGHT
Microsoft Corp	2.64%
Apple Inc	2.29%
NVIDIA Corp	2.26%
Federal National Mortgage Associ...UL-2054	1.63%
United States of America (GovernmEB-2043	1.59%
Amazon.com Inc	1.38%
Federal Home Loan Mortgage Corp.CT-2053	0.95%
Alphabet Inc	0.87%
Meta Platforms Inc	0.87%
Federal Home Loan Mortgage Corp.AN-2054	0.82%

## Region Exposure

Americas	94.06%
North America	93.22%
Latin America	0.83%
Greater Europe	3.55%
United Kingdom	0.71%
Europe - Developed	2.05%
Europe - Emerging	0.58%
Africa and Middle East	0.22%
Greater Asia	2.39%
Japan	0.78%
Australasia	0.23%
Asia - Developed	0.53%
Asia - Emerging	0.86%

## 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	83.93%
AA	1.62%
A	5.16%
BBB	6.27%
BB	1.02%
B	0.28%
Below B	1.66%
Not Rated	0.05%

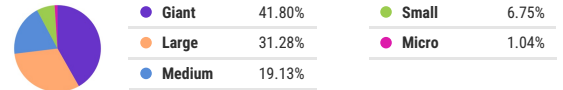
Performance quoted with asset management fees of 0.5% (excluding platform & transaction costs). Fees may vary for private wealth service clients. Positions may deviate due to drift between custodians.

**Benchmark:** 50/10/40 Russell 3000, MSCI ACWI ex US, Bloomberg Global Aggregate **Advisory Fee** Annually, 0.50%

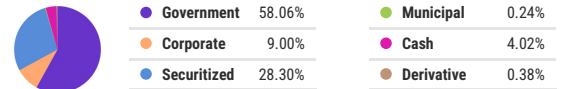
**Rebalance Frequency:** Annually **Expense Ratio** 0.23%

Asset Allocation	% Net	% Long	% Short
Cash	-1.95%	2.91%	4.86%
Stock	50.53%	50.59%	0.06%
Bond	51.19%	54.99%	3.80%
Convertible	0.01%	0.01%	0.00%
Preferred	0.16%	0.16%	0.00%
Other	0.07%	0.07%	0.00%

## Market Capitalization



## Bond Sector Exposure



## Stock Sector Exposure

Basic Materials	2.60%
Communication Services	7.62%
Consumer Cyclical	9.53%
Consumer Defensive	5.93%
Energy	3.95%
Financial Services	13.00%
Healthcare	12.43%
Industrials	10.05%
Real Estate	2.65%
Technology	29.18%
Utilities	3.06%

## Bond Maturity Exposure

Short Term (<1 Year)	8.26%
Intermediate (1-10 Years)	13.94%
Long Term (>10 Years)	77.80%

Risk	3Y	5Y	10Y
Beta	1.039	1.125	--
Standard Deviation	12.98%	16.00%	--
Historical Sharpe Ratio	-0.2842	0.2707	--
Max Drawdown	25.60%	28.56%	--
VaR 5%	1.27%	1.33%	--
Historical Sortino	-0.4479	0.3085	--
Alpha	-1.447	-0.9503	--

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