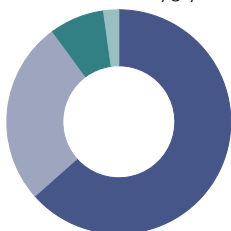


Entasis - Dynamic Total Return



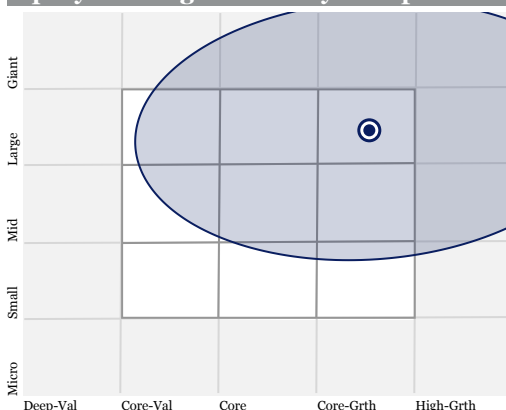
Broad Asset Allocation - Current

Portfolio Date: 12/31/2017



| | % |
|--------------|--------------|
| • Stock | 63.5 |
| • Bond | 26.5 |
| • Cash | 7.9 |
| • Other | 2.2 |
| Total | 100.0 |

Equity Holdings-Based Style Map



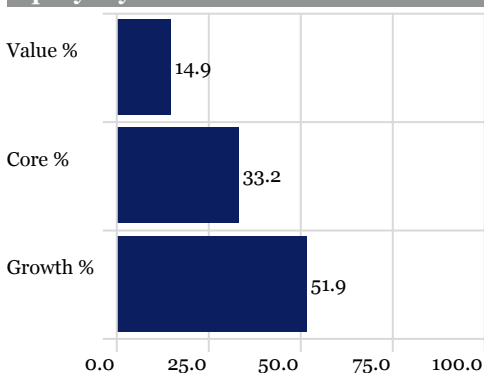
Entasis - Dynamic Total Return (S)

12/31/2017

Fixed Income Credit Rating Breakdown

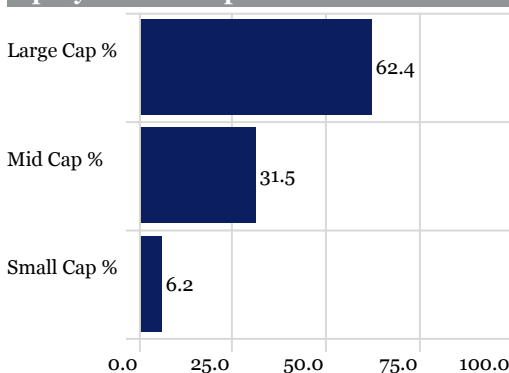
| | |
|-----------------------|-------|
| Credit Qual AAA | 13.06 |
| Credit Qual AA | 5.93 |
| Credit Qual A | 9.97 |
| Credit Qual BBB | 27.28 |
| Credit Qual BB | 16.16 |
| Credit Qual B | 11.90 |
| Credit Qual Below B | 5.83 |
| Credit Qual Not Rated | 9.88 |

Equity Style Breakdown



Entasis - Dynamic Total Return (S)

Equity Market-Cap Breakdown



Entasis - Dynamic Total Return (S)

Fixed Income Maturity Breakdown

| | |
|-------------------|-------|
| Maturity 1-3 Yr | 24.10 |
| Maturity 3-5 Yr | 38.11 |
| Maturity 5-7 Yr | 4.36 |
| Maturity 7-10 Yr | 5.48 |
| Maturity 10-15 Yr | 4.96 |
| Maturity 15-20 Yr | 2.04 |
| Maturity 20-30 Yr | 8.66 |
| Maturity 30+ Yr | 1.34 |

Equity World Region Breakdown

| | |
|-----------------------|--------------|
| Americas | 42.51 |
| North America | 36.83 |
| Latin America | 5.68 |
| Greater Europe | 16.85 |
| United Kingdom | 4.26 |
| Europe dev | 6.67 |
| Europe emrg | 1.68 |
| Africa/Middle East | 4.25 |
| Greater Asia | 40.64 |
| Australasia | 0.42 |
| Japan | 3.01 |
| Asia dev | 12.03 |
| Asia emrg | 25.18 |

Equity GICS Sector Breakdown

| | |
|------------------------|-------|
| Energy | 1.48 |
| Materials | 1.34 |
| Industrials | 10.40 |
| Consumer Discretionary | 20.31 |
| Consumer Staples | 6.21 |
| Healthcare | 10.67 |
| Financials | 18.01 |
| Information Technology | 25.72 |
| Telecom Services | 1.42 |
| Utilities | 1.24 |

Fixed Income Sector Breakdown

| | |
|--------------------|-------|
| Government | 20.22 |
| Municipal | 2.36 |
| Corporate | 19.31 |
| Securitized | 25.01 |
| Cash & Equivalents | 32.96 |
| Derivative | 0.14 |

Equity US/Foreign Breakdown

| | |
|---------------|-------|
| United States | 34.74 |
| Non-US | 65.26 |

Equity Foreign Region Breakdown

| | |
|-----------|-------|
| Developed | 64.90 |
| Emerging | 35.10 |

Fixed Income Characteristics

| | |
|------------------------|------|
| Average Eff Duration | 1.43 |
| Average Eff Maturity | 8.44 |
| Average Credit Quality | BB |
| Average Coupon | 3.84 |

IMPORTANT INFORMATION

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