

XYIS Core All-DFA Fixed Income

Portfolio Snapshot

Portfolio Value
1,289,474.15

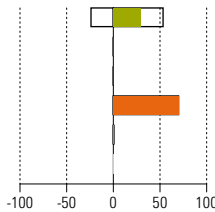
Benchmark
BBgBarc US Agg Bond TR USD

Account Number

Report Currency
USD

Analysis

Asset Allocation



	Portfolio Long	Portfolio Short	Portfolio Net	Bmark Net
Cash	53.29	23.92	29.37	0.00
US Stock	0.00	0.00	0.00	0.00
Non US Stock	0.00	0.00	0.00	0.00
Bond	69.94	0.00	69.94	0.00
Other	0.69	0.00	0.69	0.00
Not Classified	0.00	0.00	0.00	0.00
Total	123.92	23.92	100.00	0.00

Equity Investment Style %

Style	Value	Core	Growth
Large	0	0	0
Mid	0	0	0
Small	0	0	0

Total Stock Holdings: 0
Not Classified %: 100.00

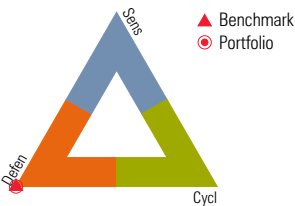
Fixed-Income Investment Style %

Style	Ltd	Mod	Ext
High	44	0	0
Med	0	56	0
Low	0	0	0

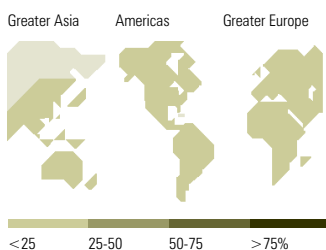
Total Bond Holdings: 701
Not Classified %: 0.00

Stock Analysis

Stock Sectors



Stock Regions

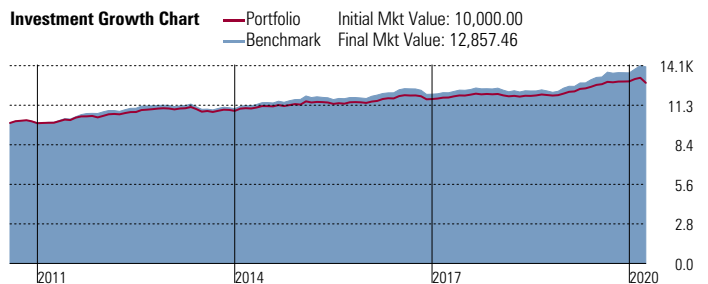


	Portfolio %	Bmark %
Defen	0.00	0.00
Cons Defensive	0.00	0.00
Healthcare	0.00	0.00
Utilities	0.00	0.00
Sens	0.00	0.00
Comm Svcs	0.00	0.00
Energy	0.00	0.00
Industrials	0.00	0.00
Technology	0.00	0.00
Cycl	0.00	0.00
Basic Matls	0.00	0.00
Cons Cyclical	0.00	0.00
Financial Svcs	0.00	0.00
Real Estate	0.00	0.00
Not Classified	100.00	100.00

	Portfolio %	Bmark %
Americas	0.00	0.00
North America	0.00	0.00
Central/Latin	0.00	0.00
Greater Asia	0.00	0.00
Japan	0.00	0.00
Australasia	0.00	0.00
Asia Developed	0.00	0.00
Asia Emerging	0.00	0.00
Greater Europe	0.00	0.00
United Kingdom	0.00	0.00
Europe Developed	0.00	0.00
Europe Emerging	0.00	0.00
Africa/Middle East	0.00	0.00
Not Classified	0.00	0.00

Performance

Investment Growth Chart



Trailing Returns	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Portfolio Return	-0.81	3.48	2.87	2.26	—
Benchmark Return	3.15	8.93	4.82	3.36	3.88
+/- Benchmark Return	-3.96	-5.45	-1.95	-1.10	—

Time Period Return	Best %	Worst %
3 Months	2.81 (06/19-08/19)	-2.55 (05/13-07/13)
1 Year	8.33 (11/18-10/19)	-1.54 (01/13-12/13)
3 Years	3.85 (03/17-02/20)	1.12 (05/15-04/18)

Portfolio Yield	Yield %
Trailing 12 Month	—

Performance Disclosure

The performance data quoted represents past performance and does not guarantee future results. The investment return and principal value of an investment will fluctuate thus an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than return data quoted herein. For information current to the most recent month-end, please visit <http://www.morningstaradvisor.com/familyinfo.asp>

Holdings

Top 3 holdings out of 3

- DFA Intermediate-Term Extn'd Qlty I
- DFA Five-Year Global Fixed-Income I
- DFA One-Year Fixed-Income I

Ticker	Type	Holding Value	% Assets
DFTEX	MF	515,789.66	40.00
DFGBX	MF	386,842.25	30.00
DFIHX	MF	386,842.25	30.00

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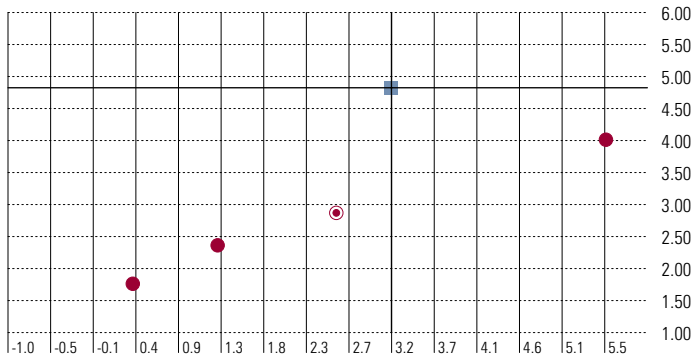
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Risk Analysis

Risk/Reward Scatterplot

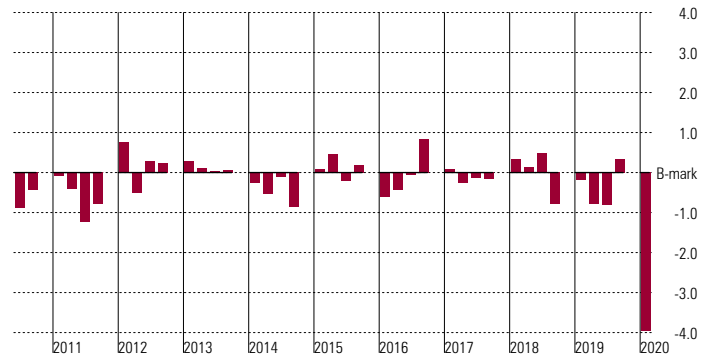
● Portfolio ● Holding ■ B-mark 3-Year Mean



3-Year Standard Deviation

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



Risk and Return Statistics

	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	2.59	3.20	2.49	3.09	—	2.94
Mean	2.87	4.82	2.26	3.36	—	3.88
Sharpe Ratio	0.44	0.96	0.46	0.72	—	1.11

MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	-0.81	-0.40	—
Beta	0.64	0.69	—
R-squared	63.89	73.42	—

Fundamental Analysis

Market Maturity

	Portfolio	B-mark
% of Stocks	—	—
Developed Markets	—	—
Emerging Markets	—	—
Not Available	—	—

Geometric Avg Capitalization (Mil)

	Portfolio	Benchmark
% of Stocks	—	—
Developed Markets	—	—
Emerging Markets	—	—
Not Available	—	—

Valuation Multiples

	Portfolio	B-mark	Credit Quality	% of Bonds
Price/Earnings	—	—	AAA	16.48
Price/Book	—	—	AA	33.32
Price/Sales	—	—	A	20.43
Price/Cash Flow	—	—	BBB	29.77
			BB	0.00
			B	0.00
			Below B	0.00
			NR/NA	0.00

Type Weightings

	Portfolio	B-mark
% of Stocks	0.00	0.00
High Yield	0.00	0.00
Distressed	0.00	0.00
Hard Asset	0.00	0.00
Cyclical	0.00	0.00
Slow Growth	0.00	0.00
Classic Growth	0.00	0.00
Aggressive Growth	0.00	0.00
Speculative Growth	0.00	0.00
Not Available	100.00	100.00

Profitability

	Portfolio	B-mark	Credit Quality	% of Bonds
% of Stocks	—	—	Below B	0.00
2018	—	—	NR/NA	0.00
2019	—	—		
Net Margin	—	—		
ROE	—	—		
ROA	—	—		
Debt/Capital	—	—		

Fund Statistics

	Portfolio	B-mark	Credit Quality	% of Bonds
Potential Cap Gains Exposure	-3.14	—		
Avg Net Exp Ratio	0.22	—		
Avg Gross Exp Ratio	0.22	—		
			Interest Rate Risk	Portfolio
			Maturity	5.93
			Duration (total portfolio)	5.02
			Avg Credit Quality	A

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Non-Load Adjustment Returns

Total 3 holdings as of 3/31/2020	Type	Holdings Date	% of Assets	Holding Value	7-day Yield	1 Yr Ret %	3 Yr Ret %	5 Yr Ret %	10 Yr Ret %	Max Front Load %	Max Back Load %
DFA Intermediate-Term Extnd Qlty I	MF	2/29/2020	40.00	515,789.66	0.00	5.17	4.01	3.16	—	—	—
DFA Five-Year Global Fixed-Income I	MF	2/29/2020	30.00	386,842.25	0.00	2.49	2.36	1.94	2.62	—	—
DFA One-Year Fixed-Income I	MF	2/29/2020	30.00	386,842.25	0.00	2.02	1.76	1.30	0.96	—	—

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