

XYIS Core All-DFA Tax-Sensitive Equity

Portfolio Snapshot

Portfolio Value
1,433,430.60

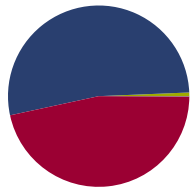
Benchmark
MSCI ACWI NR USD

Account Number

Report Currency
USD

Analysis

Asset Allocation



- Cash
- US Stock
- Non US Stock
- Bond
- Other
- Not Classified

	Portfolio	B-mark
Cash	0.65	0.00
US Stock	52.74	0.00
Non US Stock	46.56	0.00
Bond	0.00	0.00
Other	0.05	0.01
Not Classified	0.00	0.00
Total	100.00	0.02

Equity Investment Style %

Value	Core	Growth	Large	Mid	Small
23	17	11	13	9	4
12	9	3			

0-10 10-25 25-50 >50

Total Stock Holdings
9775
Not Classified %
0.00

Fixed-Income Investment Style %

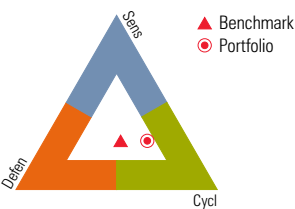
Ltd	Mod	Ext	High	Med	Low
0	0	0	0	0	0
0	0	0			

0-10 10-25 25-50 >50

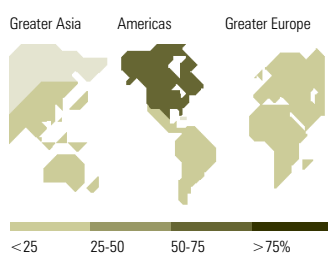
Total Bond Holdings
0
Not Classified %
100.00

Stock Analysis

Stock Sectors



Stock Regions

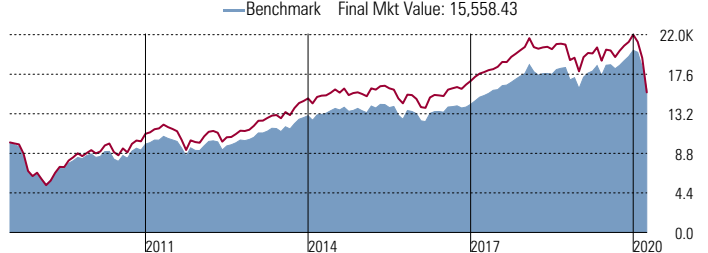


	Portfolio %	Bmark %
Defen	14.77	26.09
Cons Defensive	5.50	9.06
Healthcare	7.30	13.46
Utilities	1.97	3.56
Sens	38.00	40.51
Comm Svcs	6.22	9.79
Energy	5.94	3.78
Industrials	13.36	9.77
Technology	12.48	17.17
Cycl	47.23	33.40
Basic Matls	7.40	4.17
Cons Cyclical	11.88	10.06
Financial Svcs	21.40	15.93
Real Estate	6.55	3.24
Not Classified	0.00	0.00

	Portfolio %	Bmark %
Americas	58.16	59.89
North America	55.81	58.87
Central/Latin	2.35	1.01
Greater Asia	22.69	20.31
Japan	7.62	7.53
Australasia	2.21	1.76
Asia Developed	6.21	4.42
Asia Emerging	6.64	6.59
Greater Europe	19.15	19.81
United Kingdom	4.73	4.67
Europe Developed	12.55	13.48
Europe Emerging	0.69	0.59
Africa/Middle East	1.18	1.07
Not Classified	0.00	0.00

Performance

Investment Growth Chart



	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Trailing Returns					
Portfolio Return	-29.19	-21.76	-4.42	-0.39	4.88
Benchmark Return	-21.37	-11.26	1.50	2.85	5.88
+/- Benchmark Return	-7.82	-10.50	-5.92	-3.24	-1.00

Time Period Return	Best %	Worst %
3 Months	38.78 (03/09-05/09)	-36.03 (09/08-11/08)
1 Year	71.33 (03/09-02/10)	-27.45 (07/08-06/09)
3 Years	28.66 (03/09-02/12)	-4.42 (04/17-03/20)

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 6 holdings out of 6

- DFA Tax-Managed US Eq
- DFA Tax-Managed International Value
- DFA Tax-Managed US Targeted Value
- DFA Emerging Markets Core Equity I
- DFA International Small Cap Value I
- DFA Global Real Estate Securities Port

Ticker	Type	Holding Value	% Assets
DTMEX	MF	430,029.18	30.00
DTMIX	MF	286,686.12	20.00
DTMVX	MF	286,686.12	20.00
DFCEX	MF	215,014.59	15.00
DISVX	MF	143,343.06	10.00
DFGEX	MF	71,671.53	5.00

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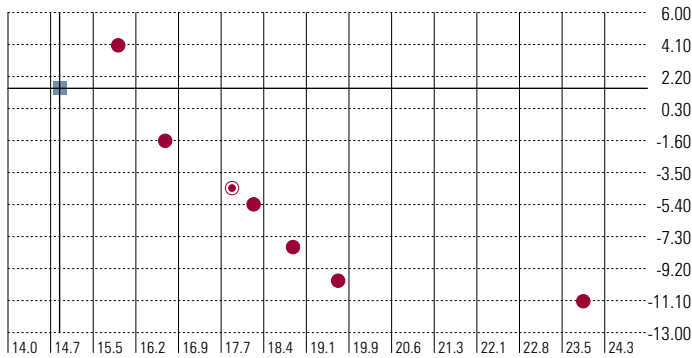
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Risk Analysis

Risk/Reward Scatterplot

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

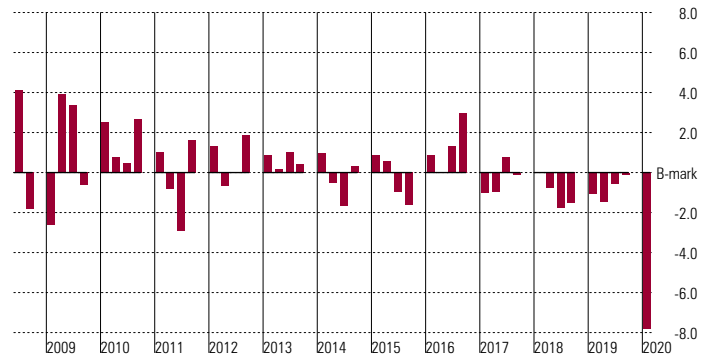


3-Year Standard Deviation

Risk and Return Statistics	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	17.85	14.89	15.69	13.69	15.69	14.02
Mean	-4.42	1.50	-0.39	2.85	4.88	5.88
Sharpe Ratio	-0.26	0.06	-0.02	0.19	0.34	0.43

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	-5.61	-3.17	-1.28
Beta	1.17	1.12	1.10
R-squared	95.82	94.64	95.98

Fundamental Analysis

Market Maturity

% of Stocks	Portfolio	B-mark
Developed Markets	89.47	91.04
Emerging Markets	10.53	8.96
Not Available	0.00	0.00

Geometric Avg Capitalization (Mil)

Portfolio	14,088.43
Benchmark	59,832.62

Valuation Multiples

	Portfolio	B-mark
Price/Earnings	13.70	15.37
Price/Book	1.29	1.82
Price/Sales	0.86	1.36
Price/Cash Flow	7.34	9.58

Credit Quality

Credit Quality	% of Bonds
AAA	—
AA	—
A	—
BBB	—
BB	—
B	—
Below B	—
NR/NA	—

Type Weightings

% of Stocks	Portfolio	B-mark
High Yield	23.89	37.26
Distressed	1.37	0.52
Hard Asset	12.48	5.79
Cyclical	31.72	22.13
Slow Growth	6.06	3.38
Classic Growth	6.64	6.43
Aggressive Growth	12.12	18.75
Speculative Growth	1.89	2.82
Not Available	3.82	2.92

Profitability

	Portfolio	B-mark
Net Margin	13.49	13.50
ROE	14.41	14.15
ROA	5.40	5.10
Debt/Capital	35.63	37.23

Interest Rate Risk

	Portfolio
Maturity	0.00
Duration (total portfolio)	0.00
Avg Credit Quality	-

Fund Statistics

Potential Cap Gains Exposure	-5.87
Avg Net Exp Ratio	0.40
Avg Gross Exp Ratio	0.41

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Non-Load Adjustment Returns

Total 6 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 Tax-Managed US Eq	MF	2/29/2020	30.00	430,029.18	0.00	-8.79	4.05	5.83	10.14	—	—
DFA Tax-Managed International Value	MF	2/29/2020	20.00	286,686.12	0.00	-26.79	-7.92	-4.27	-0.01	—	—
DFA Tax-Managed US Targeted Value	MF	2/29/2020	20.00	286,686.12	0.00	-32.26	-11.14	-4.14	5.36	—	—
DFA Emerging Markets Core Equity I	MF	1/31/2020	15.00	215,014.59	—	-23.40	-5.39	-2.01	0.12	—	—
DFA International Small Cap Value I	MF	1/31/2020	10.00	143,343.06	0.00	-26.16	-9.92	-3.32	2.35	—	—
DFA Global Real Estate Securities Port	MF	2/29/2020	5.00	71,671.53	0.00	-19.50	-1.62	0.02	6.72	—	—

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