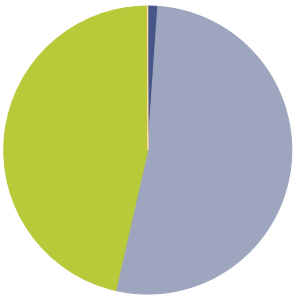
XYIS Core All-DFA Tax-Sensitive Equity

Portfolio Snapshot

Benchmark

Asset Allocation



	%
Cash	1.1
US Equity	52.5
Non-US Equity	46.4
US Bond	0.0
Non-US Bond	0.0
Other	0.1
Total	**100.0**

Style Percentages

	Value	Blend	Growth
Large	19.8	18.1	13.9
Mid	11.6	10.6	3.0
Small	11.7	10.0	1.4

Style Percentages

Morningstar Fixed Income Style Box™

Not Available

Defensive

Consumer Defensive %	5.23
Healthcare %	6.98
Utilities %	1.57

Americas

North America %	56.24
Latin America %	1.48

Sensitive

Communication Services %	6.40
Energy %	5.04
Industrials %	13.39
Technology %	13.31

Greater Asia

Japan %	6.79
Australasia %	2.45
Asia-Developed %	5.75
Asia-Emerging %	7.79

Cyclical

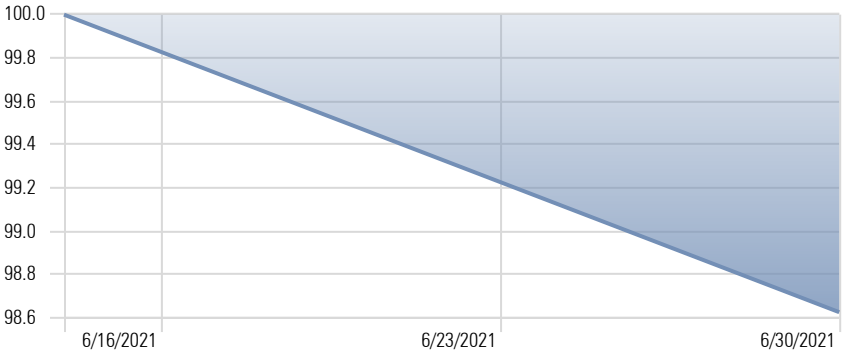
Basic Materials %	8.18
Consumer Cyclical %	13.32
Financial Services %	19.98
Real Estate %	6.59

Greater Europe

United Kingdom %	4.56
Europe-Developed %	13.09
Europe-Emerging %	0.41
Africa/Middle East %	1.43

Investment Growth

Time Period: 6/14/2021 to 6/30/2021



XYIS Core All-DFA Tax-Sensitive Equity

Trailing Returns

Calculation Benchmark: None

	3 Mo	YTD	1 Year	3 Years	5 Years	10 Years
Portfolio	—	—	—	—	—	—

Top Holdings

Portfolio Date: 6/30/2021

	Portfolio Weighting %
Dimensional US Equity ETF	30.00
DFA Tax-Managed International Value	20.00
Dimensional US Targeted Value ETF	20.00
DFA Emerging Markets Core Equity I	15.00
DFA International Small Cap Value I	10.00
DFA Global Real Estate Securities Port	5.00

Time Period Return

	Best %		Worst %
1 Mo	—	1 Mo	—
3 Mo	—	3 Mo	—

Portfolio Yield

12 Mo Yield	1.54

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

XYIS Core All-DFA Tax-Sensitive Equity

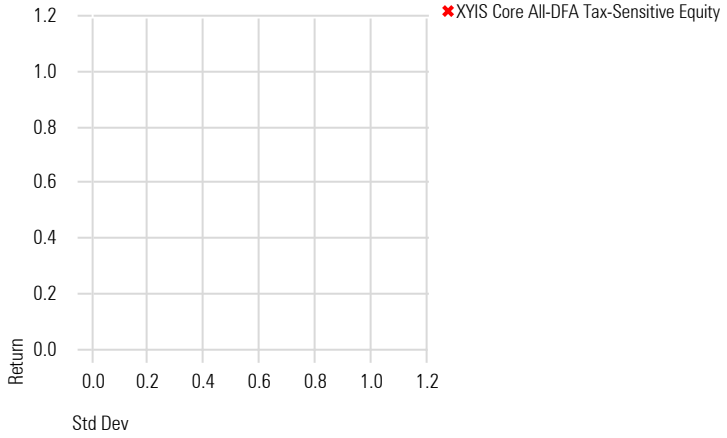
Portfolio Snapshot

Benchmark

Risk-Reward

Time Period: 7/1/2016 to 6/30/2021

Calculation Benchmark: None



Rolling Returns

Time Period: 7/1/2016 to 6/30/2021

Rolling Window: 1 Year 1 Month shift

Risk and Return Statistics

	3 Year	5 Year	10 Year
Std Dev	—	—	—
Return	—	—	—
Sharpe Ratio	—	—	—

MPT Statistics

	3 Year	5 Year	10 Year
Alpha	—	—	—
Beta	—	—	—
R2	—	—	—

Market Maturity

Developed Markets %	89.32
Emerging Markets %	10.68
Not Classified %	0.00

Avg Capitalization

	Average Market Cap (mil)
XYIS Core All-DFA Tax-Sensitive Equity	21,456.43

Valuation Multiples

Price/Prospective Earnings	17.12
Price/Book	1.64
Price/Sales	1.21
Price/Cash Flow	19.31

Credit Quality

Portfolio Date: 6/30/2021

Credit Qual AAA %	—
Credit Qual AA %	—
Credit Qual A %	—
Credit Qual BBB %	—
Credit Qual BB %	—
Credit Qual B %	—
Credit Qual Below B %	—
Credit Qual Not Rated %	—

Type Weightings

Equity Type HighYield %	6.07
Equity Type Distressed %	4.67
Equity Type HardAsset %	9.74
Equity Type Cyclical %	45.17
Equity Type Slow Growth %	7.64
Equity Type Classic Growth %	7.34
Equity Type Aggressive Growth %	12.77
Equity Type Speculative Growth %	2.74

Profitability

Net Margin % (trailing)	11.98
ROE % (TTM)	14.26
ROA % (TTM)	5.06
Debt to Capital % (trailing)	37.66

Fund Statistics

Potential Capital Gains Exposure	-15.36
Prospectus Net Expense Ratio	0.32
Prospectus Gross Expense Ratio	0.33

Interest Rate Risk

Average Eff Maturity	—
Average Eff Duration	—

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Benchmark

Total Returns

	Total Ret 3 Mo	Total Ret YTD	Total Ret 1 Yr	Total Ret Annlzd 3 Yr	Total Ret Annlzd 5 Yr	Total Ret Annlzd 10 Yr
Dimensional US Equity ETF	8.25	14.87	43.48	18.54	17.87	14.62
DFA Tax-Managed International Value	4.19	15.19	43.29	4.38	9.24	3.84
Dimensional US Targeted Value ETF	3.31	26.55	72.55	8.75	12.22	11.07
DFA Emerging Markets Core Equity I	6.29	11.93	47.22	11.00	11.89	4.18
DFA International Small Cap Value I	4.49	12.99	43.90	3.86	8.75	6.37
DFA Global Real Estate Securities Port	10.52	17.30	32.45	9.69	6.51	8.24

Trailing Returns

Calculation Benchmark: None

	3 Mo	YTD	1 Year	3 Years	5 Years	10 Years
Portfolio	—	—	—	—	—	—

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