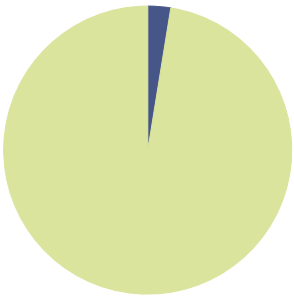
XYIS Cause TaxSensitive Fixed Income

Portfolio Snapshot

Benchmark

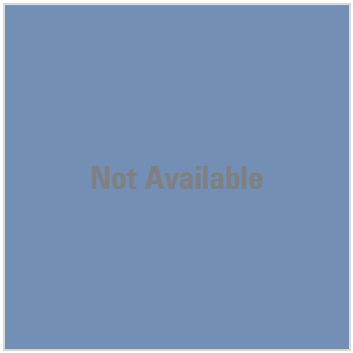
Bloomberg Municipal TR USD

Asset Allocation



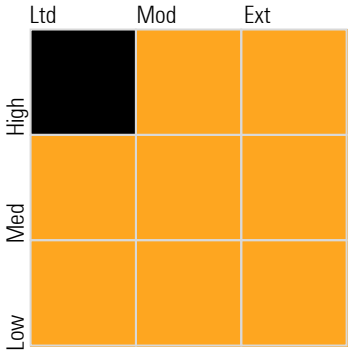
	%
Cash	2.6
US Equity	-
Non-US Equity	0.0
US Bond	97.4
Non-US Bond	0.0
Other	0.0
Total	**100.0**

Style Percentages



Style Percentages

Morningstar Fixed Income Style Box™



Defensive

	Inv	Bmk1
Consumer Defensive %	—	—
Healthcare %	—	—
Utilities %	—	—

Americas

	Inv	Bmk1
North America %	0.00	—
Latin America %	—	—

Sensitive

	Inv	Bmk1
Communication Services %	—	—
Energy %	—	—
Industrials %	—	—
Technology %	—	—

Greater Asia

	Inv	Bmk1
Japan %	—	—
Australasia %	—	—
Asia-Developed %	—	—
Asia-Emerging %	—	—

Cyclical

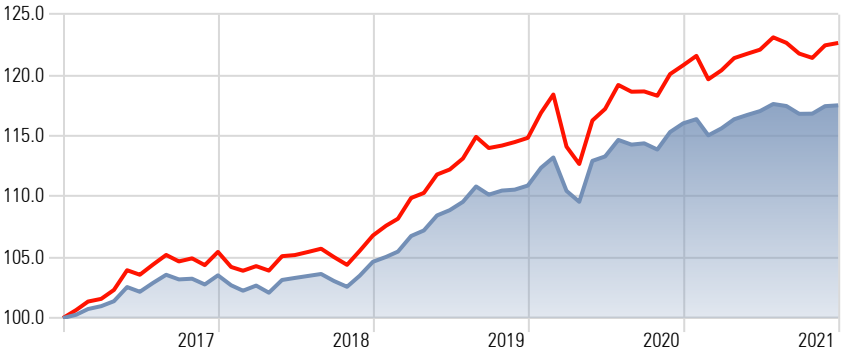
	Inv	Bmk1
Basic Materials %	—	—
Consumer Cyclical %	—	—
Financial Services %	—	—
Real Estate %	—	—

Greater Europe

	Inv	Bmk1
United Kingdom %	—	—
Europe-Developed %	0.00	—
Europe-Emerging %	—	—
Africa/Middle East %	0.00	—

Investment Growth

Time Period: 1/1/2017 to 12/31/2021



XYIS Cause TaxSensitive Fixed Income — Bloomberg Municipal TR USD

Trailing Returns

Calculation Benchmark: Bloomberg Municipal TR USD

	3 Mo	YTD	1 Year	3 Years	5 Years	10 Years
Portfolio	0.60	1.28	1.28	3.95	3.28	2.65
Benchmark	0.72	1.52	1.52	4.73	4.17	3.72
+/- Bmk1	-0.12	-0.24	-0.24	-0.78	-0.89	-1.07

Top Holdings

Portfolio Date: 12/31/2021

	Portfolio Weighting %
iShares National Muni Bond ETF	70.00
iShares Short-Term National Muni Bd ETF	20.00
iShares 0-5 Year TIPS Bond ETF	10.00

Time Period Return

	Best %		Worst %
1 Mo	3.08	1 Mo	-3.15
3 Mo	3.96	3 Mo	-3.19

Portfolio Yield

12 Mo Yield	1.83

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 Cause TaxSensitive Fixed Income

Portfolio Snapshot

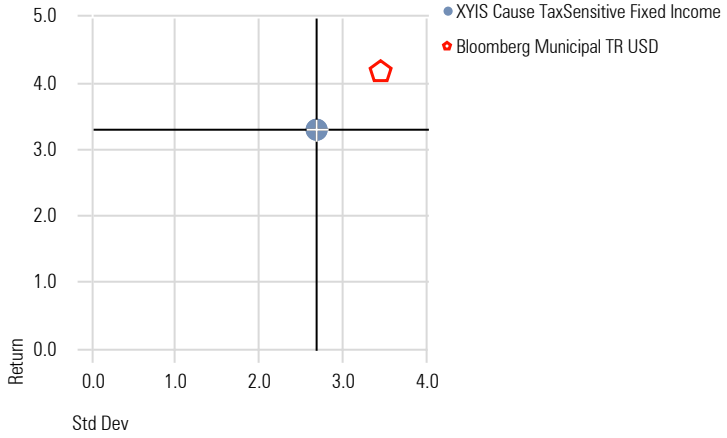
Benchmark

Bloomberg Municipal TR USD

Risk-Reward

Time Period: 1/1/2017 to 12/31/2021

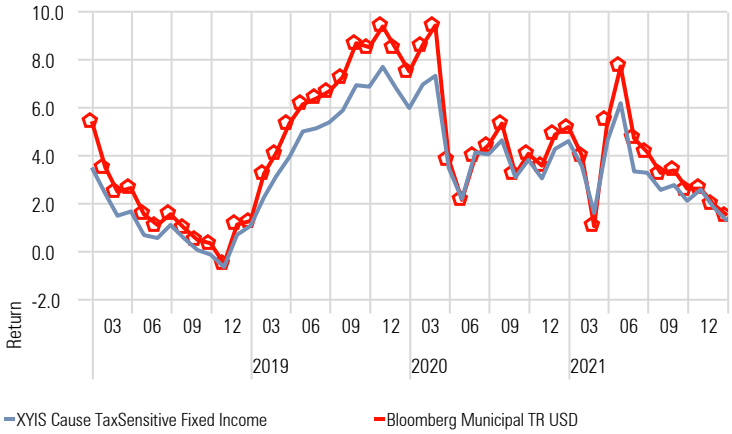
Calculation Benchmark: Bloomberg Municipal TR USD



Rolling Returns

Time Period: 1/1/2017 to 12/31/2021

Rolling Window: 1 Year 1 Month shift



Risk and Return Statistics

	3 Year		5 Year		10 Year	
	Inv	Bmk1	Inv	Bmk1	Inv	Bmk1
Std Dev	3.06	3.99	2.69	3.45	3.13	3.58
Return	3.95	4.73	3.28	4.17	2.65	3.72
Sharpe Ratio	1.01	0.97	0.81	0.89	0.65	0.87

MPT Statistics

	3 Year		5 Year		10 Year	
	Inv	Bmk1	Inv	Bmk1	Inv	Bmk1
Alpha	0.19	0.00	-0.15	0.00	-0.56	0.00
Beta	0.75	1.00	0.76	1.00	0.84	1.00
R2	95.87	100.00	95.70	100.00	92.64	100.00

Market Maturity

% of Stocks	Inv	Bmk1
Developed Markets %	—	—
Emerging Markets %	—	—
Not Classified %	—	—

Avg Capitalization

	Average Market Cap (mil)
XYIS Cause TaxSensitive Fixed Income	—
Bloomberg Municipal TR USD	—

Valuation Multiples

	Inv	Bmk1
Price/Prospective Earnings	—	—
Price/Book	—	—
Price/Sales	—	—
Price/Cash Flow	—	—

Credit Quality

Portfolio Date: 12/31/2021

Credit Quality Survey AAA %	28.08
Credit Quality Survey AA %	54.52
Credit Quality Survey A %	11.84
Credit Quality Survey BBB %	4.81
Credit Quality Survey BB %	0.01
Credit Quality Survey B %	0.00
Credit Quality Survey Below B %	0.00
Credit Quality Survey Not Rated %	0.74

Type Weightings

% of Stocks	Inv	Bmk1
Equity Type HighYield %	—	—
Equity Type Distressed %	—	—
Equity Type HardAsset %	—	—
Equity Type Cyclical %	—	—
Equity Type Slow Growth %	—	—
Equity Type Classic Growth %	—	—
Equity Type Aggressive Growth %	—	—
Equity Type Speculative Growth %	—	—

Profitability

	Inv	Bmk1
Net Margin % (trailing)	—	—
ROE % (TTM)	—	—
ROA % (TTM)	—	—
Debt to Capital % (trailing)	—	—

Fund Statistics

Potential Capital Gains Exposure	2.66
Prospectus Net Expense Ratio	0.07
Prospectus Gross Expense Ratio	0.07

Interest Rate Risk

Average Eff Maturity Survey	4.27
Average Eff Duration Survey	4.74

XYIS Cause TaxSensitive Fixed Income

Portfolio Snapshot

Benchmark

Bloomberg Municipal TR USD

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
iShares National Muni Bond ETF	0.79	1.25	1.25	4.43	3.75	3.28
iShares Short-Term National Muni Bd ETF	0.00	0.19	0.19	1.84	1.60	1.08
iShares 0-5 Year TIPS Bond ETF	1.16	5.48	5.48	5.18	3.34	1.84

Trailing Returns

Calculation Benchmark: Bloomberg Municipal TR USD

	3 Mo	YTD	1 Year	3 Years	5 Years	10 Years
Portfolio	0.60	1.28	1.28	3.95	3.28	2.65
Benchmark	0.72	1.52	1.52	4.73	4.17	3.72
+/- Benchmark	-0.12	-0.24	-0.24	-0.78	-0.89	-1.07

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