

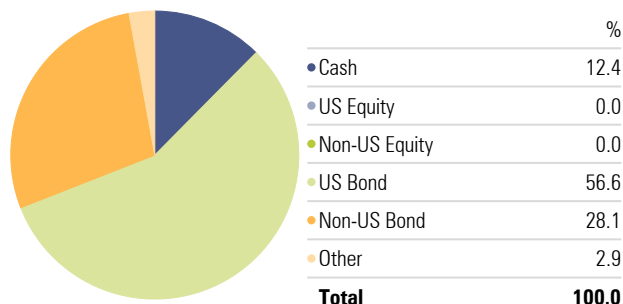
# XYIS Core Fixed Income

## Portfolio Snapshot

## Benchmark

Bloomberg US Agg Bond TR USD

### Asset Allocation

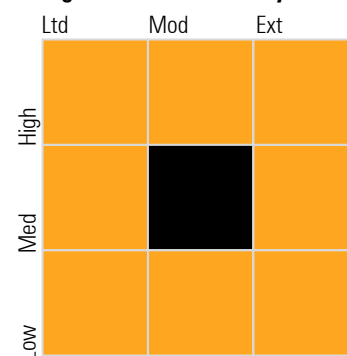


### Style Percentages

	Value	Blend	Growth
Large	0.0	0.0	0.0
Mid	100.0	0.0	0.0
Small	0.0	0.0	0.0

### Style Percentages

#### Morningstar Fixed Income Style Box™



### Defensive

	Inv	Bmk1
Consumer Defensive %	0.00	—
Healthcare %	0.00	—
Utilities %	0.00	—

### Americas

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

### Sensitive

	Inv	Bmk1
Communication Services %	0.00	—
Energy %	0.00	—
Industrials %	0.00	—
Technology %	0.00	—

### Greater Asia

	Inv	Bmk1
Japan %	0.00	—
Australasia %	0.00	—
Asia-Developed %	0.00	—
Asia-Emerging %	0.00	—

### Cyclical

	Inv	Bmk1
Basic Materials %	0.00	—
Consumer Cyclical %	0.00	—
Financial Services %	100.00	—
Real Estate %	0.00	—

### Greater Europe

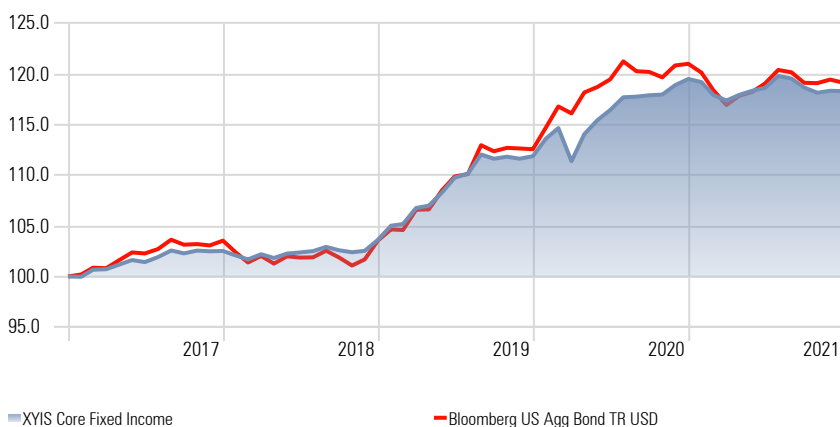
	Inv	Bmk1
United Kingdom %	100.00	—
Europe-Developed %	0.00	—
Europe-Emerging %	0.00	—
Africa/Middle East %	0.00	—

### Top Holdings

Portfolio Date: 12/31/2021	Portfolio Weighting %
PIMCO International Bond (USD-Hdg) A	30.00
iShares 1-5 Year invmt Grd Corp Bd ETF	20.00
SPDR® Portfolio Intmdt Term Trs ETF	20.00
Vanguard Interm-Term Corp Bd ETF	20.00
iShares 0-5 Year TIPS Bond ETF	10.00

### Investment Growth

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



### Trailing Returns

Calculation Benchmark: Bloomberg US Agg Bond TR USD

	3 Mo	YTD	1 Year	3 Years	5 Years	10 Years
Portfolio	-0.31	-1.01	-1.01	4.52	3.42	3.24
Benchmark	0.01	-1.54	-1.54	4.79	3.57	2.90
+/- Bmk1	-0.32	0.53	0.53	-0.27	-0.15	0.34

### Time Period Return

	Best %	Worst %
1 Mo	2.39	-2.85
3 Mo	4.53	-2.35

### Portfolio Yield

12 Mo Yield	1.67
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### 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 Fixed Income

## Portfolio Snapshot

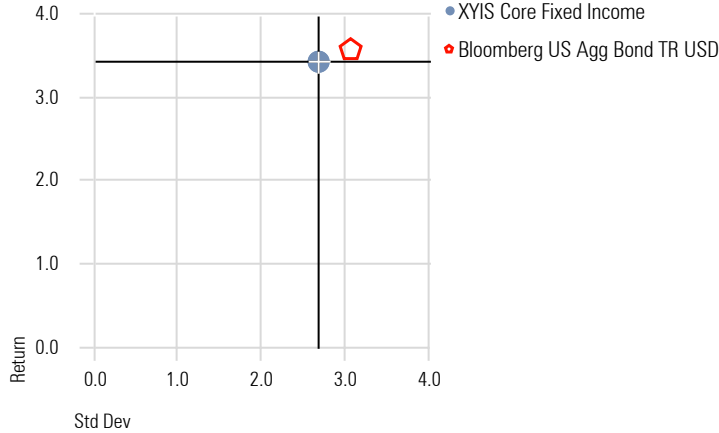
## Benchmark

Bloomberg US Agg Bond TR USD

### Risk-Reward

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

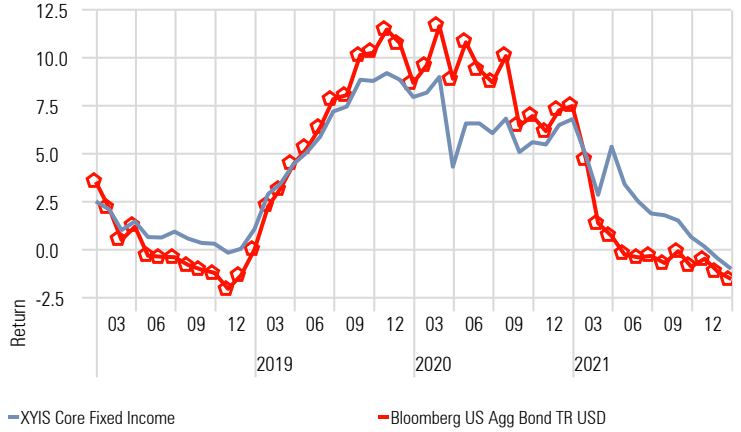
Calculation Benchmark: Bloomberg US Agg Bond TR USD



### 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	3.25	3.40	2.68	3.06	2.48	2.98
Return	4.52	4.79	3.42	3.57	3.24	2.90
Sharpe Ratio	1.13	1.16	0.86	0.80	1.06	0.77

### MPT Statistics

	3 Year		5 Year		10 Year	
	Inv	Bmk1	Inv	Bmk1	Inv	Bmk1
Alpha	0.58	0.00	0.53	0.00	0.95	0.00
Beta	0.78	1.00	0.72	1.00	0.72	1.00
R2	66.01	100.00	67.62	100.00	75.68	100.00

### Market Maturity

% of Stocks	Inv	Bmk1
Developed Markets %	100.00	—
Emerging Markets %	0.00	—
Not Classified %	0.00	—

### Avg Capitalization

	Average Market Cap (mil)
XYIS Core Fixed Income	2,692.84
Bloomberg US Agg Bond TR USD	—

### Valuation Multiples

	Inv	Bmk1
Price/Prospective Earnings	3.24	—
Price/Book	0.14	—
Price/Sales	0.60	—
Price/Cash Flow	—	—

### Credit Quality

Portfolio Date: 12/31/2021	
Credit Quality Survey AAA %	44.85
Credit Quality Survey AA %	3.31
Credit Quality Survey A %	23.08
Credit Quality Survey BBB %	28.57
Credit Quality Survey BB %	0.04
Credit Quality Survey B %	0.00
Credit Quality Survey Below B %	0.02
Credit Quality Survey Not Rated %	0.13

### 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)	18.35	—
ROE % (TTM)	4.57	—
ROA % (TTM)	0.25	—
Debt to Capital % (trailing)	70.92	—

### Fund Statistics

Potential Capital Gains Exposure	1.90
Prospectus Net Expense Ratio	0.31
Prospectus Gross Expense Ratio	0.31

### Interest Rate Risk

Average Eff Maturity Survey	5.80
Average Eff Duration Survey	5.23

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## Portfolio Snapshot

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### 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
PIMCO International Bond (USD-Hdg) A	-0.45	-2.06	-2.06	3.45	3.13	4.36
iShares 1-5 Year invmt Grd Corp Bd ETF	-0.61	-0.33	-0.33	3.93	2.90	2.20
SPDR® Portfolio Intmtdt Term Trs ETF	-0.58	-2.53	-2.53	3.73	2.83	1.87
Vanguard Inter-Term Corp Bd ETF	-0.49	-1.46	-1.46	7.15	4.98	4.76
iShares 0-5 Year TIPS Bond ETF	1.16	5.48	5.48	5.18	3.34	1.84

### Trailing Returns

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