

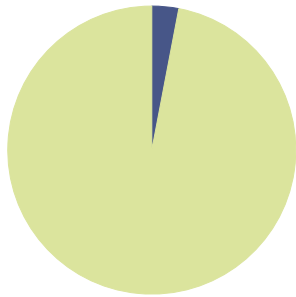
XYIS Tracker Tax-Sensitive Fixed Income

Portfolio Snapshot

Benchmark

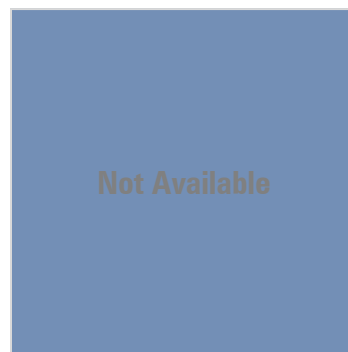
BBgBarc Municipal TR USD

Asset Allocation

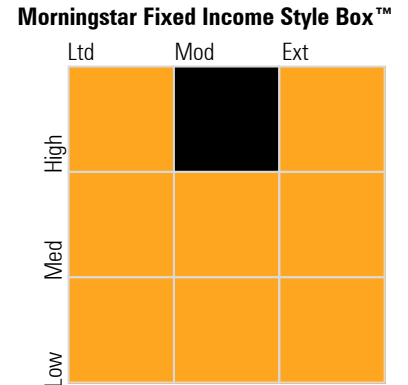


| | |
|-----------------|--------------|
| | % |
| • Cash | 3.0 |
| • US Equity | - |
| • Non-US Equity | 0.0 |
| • US Bond | 97.0 |
| • Non-US Bond | 0.0 |
| • Other | 0.0 |
| Total | 100.0 |

Style Percentages



Style Percentages



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

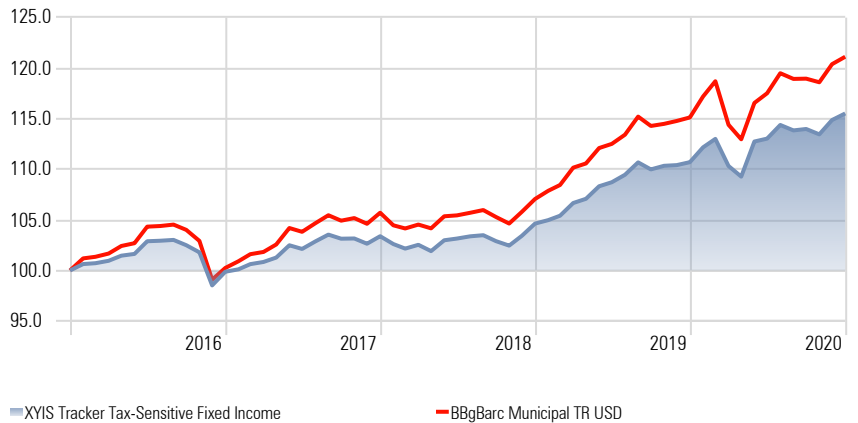
| | | |
|----------------------|------|------|
| | Inv | Bmk1 |
| United Kingdom % | — | — |
| Europe-Developed % | 0.00 | — |
| Europe-Emerging % | — | — |
| Africa/Middle East % | 0.00 | — |

Top Holdings

| | |
|---|-----------------------|
| Portfolio Date: 12/31/2020 | |
| | Portfolio Weighting % |
| iShares National Muni Bond ETF | 70.00 |
| iShares Short-Term National Muni Bd ETF | 30.00 |

Investment Growth

Time Period: 1/1/2016 to 12/31/2020



Trailing Returns

Calculation Benchmark: BBgBarc Municipal TR USD

| | 3 Mo | YTD | 1 Year | 3 Years | 5 Years | 10 Years |
|-----------|-------|-------|--------|---------|---------|----------|
| Portfolio | 1.35 | 4.35 | 4.35 | 3.77 | 2.93 | 3.49 |
| Benchmark | 1.82 | 5.21 | 5.21 | 4.64 | 3.91 | 4.63 |
| +/- Bmk1 | -0.47 | -0.86 | -0.86 | -0.87 | -0.98 | -1.13 |

Time Period Return

| | Best % | Worst % |
|------|--------|---------|
| 1 Mo | 4.10 | -3.22 |
| 3 Mo | 4.79 | -4.64 |

Portfolio Yield

| | |
|-------------|------|
| 12 Mo Yield | 1.85 |
|-------------|------|

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 Tracker Tax-Sensitive Fixed Income

Portfolio Snapshot

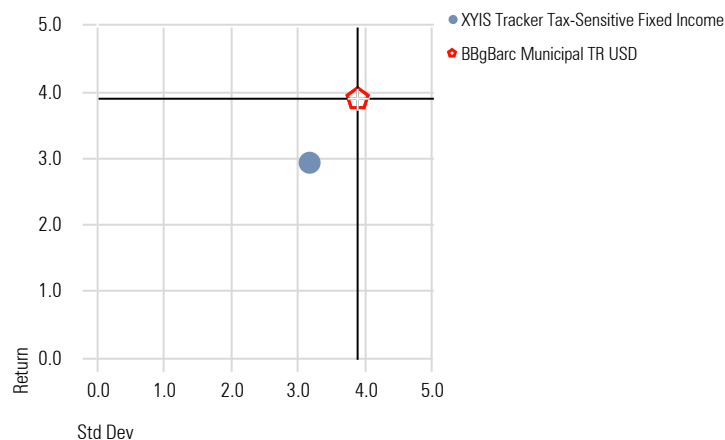
Benchmark

BBgBarc Municipal TR USD

Risk-Reward

Time Period: 1/1/2016 to 12/31/2020

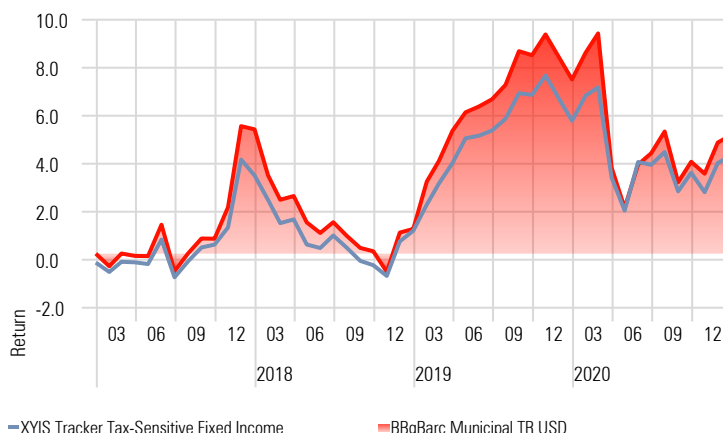
Calculation Benchmark: BBgBarc Municipal TR USD



Rolling Returns

Time Period: 1/1/2016 to 12/31/2020

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 | 3.21 | 4.01 | 3.16 | 3.89 | 3.36 | 3.66 |
| Return | 3.77 | 4.64 | 2.93 | 3.91 | 3.49 | 4.63 |
| Sharpe Ratio | 0.70 | 0.78 | 0.56 | 0.70 | 0.86 | 1.10 |

MPT Statistics

| | 3 Year | | 5 Year | | 10 Year | |
|-------|--------|--------|--------|--------|---------|--------|
| | Inv | Bmk1 | Inv | Bmk1 | Inv | Bmk1 |
| Alpha | -0.18 | 0.00 | -0.41 | 0.00 | -0.60 | 0.00 |
| Beta | 0.78 | 1.00 | 0.80 | 1.00 | 0.87 | 1.00 |
| R2 | 94.98 | 100.00 | 95.78 | 100.00 | 90.97 | 100.00 |

Market Maturity

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

Avg Capitalization

| | Average Market Cap (mil) |
|---|--------------------------|
| XYIS Tracker Tax-Sensitive Fixed Income | — |
| BBgBarc Municipal TR USD | — |

Valuation Multiples

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

Credit Quality

| | Portfolio Date: 12/31/2020 |
|-------------------------|----------------------------|
| Credit Qual AAA % | 28.55 |
| Credit Qual AA % | 53.66 |
| Credit Qual A % | 12.24 |
| Credit Qual BBB % | 5.50 |
| Credit Qual BB % | 0.00 |
| Credit Qual B % | 0.00 |
| Credit Qual Below B % | 0.00 |
| Credit Qual Not Rated % | 0.05 |

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 | 4.72 |
| Prospectus Net Expense Ratio | 0.07 |
| Prospectus Gross Expense Ratio | 0.07 |

Interest Rate Risk

| | |
|------------------------|------|
| Average Eff Maturity | 4.41 |
| Average Eff Duration | 4.90 |
| Average Credit Quality | AA |

XYIS Tracker Tax-Sensitive Fixed Income

Portfolio Snapshot

Benchmark

BBgBarc 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 Bon | 1.76 | 4.87 | 4.87 | 4.30 | 3.50 | 4.22 |
| iShares Short-Term Nation | 0.25 | 2.27 | 2.27 | 2.31 | 1.55 | 1.34 |

Trailing Returns

Calculation Benchmark: BBgBarc Municipal TR USD

| | 3 Mo | YTD | 1 Year | 3 Years | 5 Years | 10 Years |
|---------------|-------|-------|--------|---------|---------|----------|
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