![Crossmark Global Investments logo]

LARGE CAP CORE UNSCREENED

SMA Strategy Profile

(Formerly Crossmark Large Cap Core Growth Strategy)

Strategy Objective:

Long-term capital appreciation

Strategy Snapshot:

Product Inception	01/02/1998
Category	Large Cap Blend

The Crossmark Large Cap Core Unscreened Strategy's investment process employs a combination of fundamental and quantitative factors, prudent portfolio constraints, and risk management tools with the goal of long-term capital appreciation. Factors utilized in the traditional multi-factor model include earnings quality, profitability, growth dynamics, valuation, and capital deployment. The risk management process involves set parameters around issuers, sectors, industries, and risk factors as compared to a widely recognized large- and mega-cap equity index. The average number of holdings is between 45-60.

Key Benefits

GROWTH

1

- Invests with emphasis on large- and mega-cap companies
- Focus on companies with positive and improving fundamental characteristics seeking long-term capital appreciation

RISK ANALYSIS

2

- Risk factors are implemented as part of the portfolio construction process to be within a specific standard deviation band
- To assist in consistency and risk management, investment parameters are established for names, sectors, and industries

DISCIPLINED INVESTMENT PROCESS

3

- Combination of bottom-up and top-down analysis utilized to define an investable universe and generate a portfolio of approximately 45-60 names
- Qualitative and quantitative factors provide key components to the security selection process

Investment Process

Quantitative Elements	• Multi-factor model used to help define the universe of investable stocks beginning with the constituents of a widely recognized large- and mega-cap equity index and emphasizing those with positive and improving fundamental characteristics o Earnings quality o Profitability o Growth dynamics o Valuation o Capital deployment • The proprietary model utilizes multiple third party data feeds to populate the data fields and can be updated daily to continually ensure accurate and up-to-date information in our process
Qualitative and Fundamental Elements	• Macro and market cycle considerations brought into the process for a top-down component in conjunction with the more bottom-up focused quantitative factors to further narrow the universe of investable stocks
Established Parameters	• Constraints are maintained around issuers, sectors, and industries as part of the investment management process • These constraints are basis point parameters versus the benchmark • Risk factors are monitored with specific guidelines for our model portfolio around standard deviation targets • Capitalization and style constraints are established to maintain the integrity of the strategy

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