

## Snapshot

Morningstar Category	US SA Large Blend
Inception Date	7/1/2021
Strategy Assets	\$50,123,189
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$397,735
# of Holdings	53

## Portfolio Managers

Robert C. Doll, CFA  
Ryan Caylor, CFA

## Strategy Objective

Seeks to provide long-term capital appreciation

## Portfolio Risk Statistics<sup>1</sup>

Time Period: 7/1/2021 to 6/30/2024

Calculation Benchmark: Russell 1000

Std Dev	16.74
Beta	0.92
Annualized Alpha	1.28
R2	94.49
Sharpe Ratio (arith)	0.37
Up Capture Ratio	91.90
Down Capture Ratio	92.70

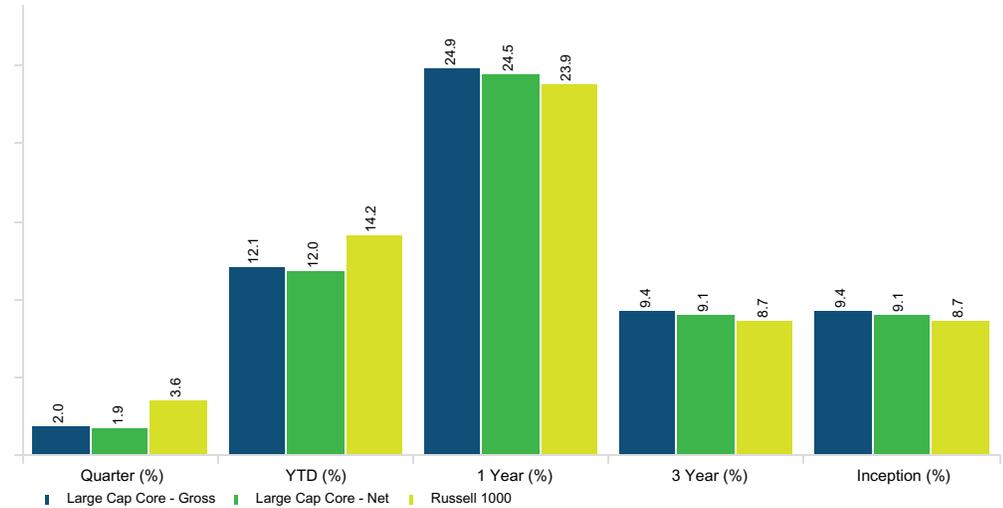
## Portfolio Characteristics<sup>1</sup>

	Portfolio	R.1000
Dividend Yield (%)	1.43	1.11
Dividend Payout Ratio (%)	33.17	26.89
Dividend Growth - 3 Yr (%)	9.50	9.11
EPS Growth - 3 Yr Hist (%)	10.89	18.88
Price/Earnings Ratio - NTM	18.51	20.76
Price/Book Ratio	4.69	4.45
Price/Free Cash Flow, TTM	19.42	21.74
Return on Equity, TTM (%)	28.28	22.41

## Portfolio Top 10 Holdings (%)<sup>1</sup>

	Weight
Microsoft Corporation	7.33
Apple Inc.	4.29
NVIDIA Corporation	3.90
Booking Holdings Inc.	2.67
Visa Inc. Class A	2.63
Mastercard Incorporated Class A	2.55
Lam Research Corporation	2.32
QUALCOMM Incorporated	2.29
American Express Company	2.26
Cisco Systems, Inc.	2.26
Total	32.49

## Composite Performance



	Quarter (%)	YTD (%)	1 Year (%)	3 Year (%)	Inception (%)
Large Cap Core - Gross	1.98	12.14	24.87	9.42	9.42
Large Cap Core - Net	1.91	11.97	24.51	9.11	9.11
Russell 1000	3.57	14.24	23.88	8.74	8.74

## Composite Growth of \$100

Time Period: 7/1/2021 to 6/30/2024



**All investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results.**

Composite illustrated is the Crossmark Large Cap Core Composite.

Net performance was calculated using actual management fees.

Index returns shown assume the reinvestment of all dividends and distributions.

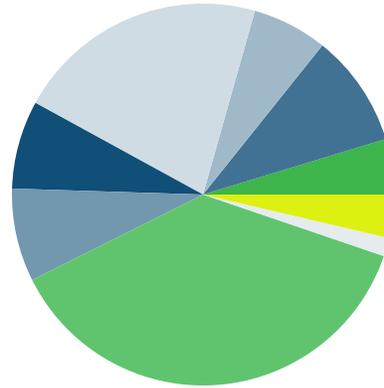
<sup>1</sup> Crossmark uses a model account to manage the individual client accounts that have selected this investment strategy. The portfolio characteristics shown are based on the model account. The characteristics of any individual account may differ from those of the model account. All performance information shown is composite performance derived from the aggregate of all accounts included in the composite.

## Leading Contributors (%)<sup>1</sup>

Time Period: 3/31/2024 to 6/30/2024

	Return	Contribution
NVIDIA Corporation	36.74	0.95
Apple Inc.	22.99	0.86
QUALCOMM Incorporated	18.14	0.55
Microsoft Corporation	6.42	0.44
Dell Technologies, Inc. Class C	21.32	0.43
Applied Materials, Inc.	14.64	0.33
Alphabet Inc. Class A	20.82	0.32
Intuit Inc.	15.87	0.28
Booking Holdings Inc.	9.45	0.25
Lam Research Corporation	9.80	0.24

## Portfolio Sector Allocation<sup>1</sup>



	%
Communication Services	4.71
Consumer Discretionary	9.62
Consumer Staples	6.23
Financials	21.57
Health Care	7.42
Industrials	7.76
Information Technology	37.54
Materials	1.54
Real Estate	3.62
<b>Total</b>	<b>100.0</b>

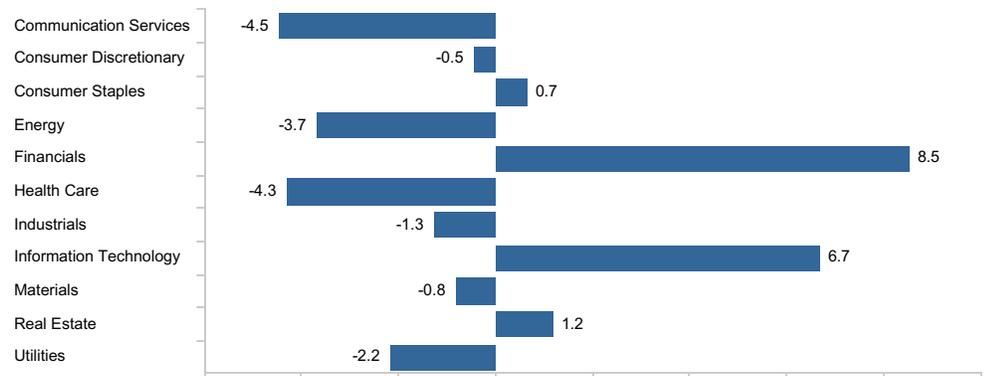
## Leading Detractors (%)<sup>1</sup>

Time Period: 3/31/2024 to 6/30/2024

	Return	Contribution
Deere & Company	-8.68	-0.21
International Business Machines Corporation	-8.52	-0.22
Lowe's Companies, Inc.	-13.05	-0.22
Nucor Corporation	-19.85	-0.24
Home Depot, Inc.	-9.65	-0.25
Mastercard Incorporated Class A	-8.27	-0.25
PayPal Holdings, Inc.	-13.38	-0.27
Target Corporation	-15.88	-0.36
Salesforce, Inc.	-14.64	-0.41
XP Inc. Class A	-25.29	-0.46

## Portfolio Sector Exposure Relative to Benchmark<sup>1</sup>

Calculation Benchmark: Russell 1000



<sup>1</sup> Crossmark uses a model account to manage the individual client accounts that have selected this investment strategy. The portfolio characteristics shown are based on the model account. The characteristics of any individual account may differ from those of the model account. All performance information shown is composite performance derived from the aggregate of all accounts included in the composite.

**Crossmark Global Investments, Inc. (Crossmark)** is an investment adviser registered with the Securities and Exchange Commission that provides discretionary investment management services to mutual funds, institutions, and individual clients. Investment advice can be provided only after the delivery of Crossmark's firm Brochure and Brochure Supplement Form ADV (Parts 2A and 2B) and Form CRS, and once a properly executed investment advisory agreement has been entered into by the client. Crossmark claims compliance with the Global Investment Performance Standards (GIPS®). Prospective clients can obtain a GIPS Composite Report by sending a request to: [advisorsolutions@crossmarkglobal.com](mailto:advisorsolutions@crossmarkglobal.com).

The Crossmark Large Cap Core strategy is composed of accounts that are invested in stocks of large and mega-cap U.S. companies using Crossmark's values-based screening, and seeks to outperform the investment benchmark over a market cycle. The Large Cap Core Composite is composed of all discretionary, fee-paying, commission-based, dual contract and/or separately managed accounts that are managed according to this strategy. The composite has a creation date and inception date of July 1, 2021. The primary benchmark for this composite is the Russell 1000 Index. The Russell 1000 Index is a market index that tracks the largest 1,000 stocks by market capitalization that are included in the Russell 3000 index.

The U.S. dollar is the currency used to express performance. The performance reflects the reinvestment of dividends and other earnings to the extent that client accounts included in the composite elected to reinvest dividends and earnings. Performance figures shown gross of fees do not reflect the payment of investment advisory fees.

**All Investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results.** The Large Cap Core strategy may not achieve its objective if the managers' expectations regarding particular securities or markets are not met. Equity investments generally involve two principal risks—market risk and selection risk. The value of equity securities will rise and fall in response to general market and/or economic conditions (equity market risk). The value of any individual equity security will rise and fall in response to the market's perception of the issuer's revenues, earnings, balance sheet, credit worthiness, business plan, and overall perception of the viability of the issuer's business (selection risk).

The Strategy's values-based screening policies exclude certain securities issuers from the universe of otherwise available investments. As a result, the Strategy may not achieve the same level of performance as it otherwise would have in the absence of the screening process. If the Strategy has invested in a company that is later discovered to be in violation of one or more screening criteria and liquidation of an investment in that company is required, selling the securities at issue could result in a loss to the Fund. Further, the Strategy's values-based screening policies may prevent the Strategy from participating in an otherwise suitable investment opportunity.

GIPS is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein.

15375 Memorial Drive, Suite 200 Houston, TX 77079 | 888.845.6910 | [advisorsolutions@crossmarkglobal.com](mailto:advisorsolutions@crossmarkglobal.com)

Source: FactSet/Crossmark