

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



- 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



- 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



- 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	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> 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	<ul style="list-style-type: none"> • 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	<ul style="list-style-type: none"> • 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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All investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results. The Large Cap Core Unscreened 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).