

## LARGE CAP EQUITY INDEX

Large Cap Equity Index is a separately managed account investment strategy

### Fact Sheet – 9/30/2020

All data below is current as of 9/30/2020 unless otherwise specified.

#### Composite Returns – 10 Years

	Trailing	Annualized				3Q20	YTD 9/30/20
	1-Year	3-Years	5-Years	7-Years	10-Years		
<b>Gross</b>	15.44%	12.88%	14.42%	12.92%	13.88%	9.04%	6.09%
<b>Net</b>	15.30%	12.75%	14.29%	12.78%	13.72%	9.01%	5.99%
<b>S&amp;P 500 TR</b>	15.15%	12.28%	14.15%	12.68%	13.74%	8.93%	5.57%

#### Composite Calendar Year Returns – 10 Years

	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
<b>Gross</b>	15.02%	1.87%	15.94%	32.19%	14.11%	1.18%	11.69%	22.28%	-3.82%	31.86%
<b>Net</b>	14.83%	1.71%	15.74%	31.99%	13.95%	1.05%	11.56%	22.14%	-3.93%	31.71%
<b>S&amp;P 500 TR</b>	15.06%	2.11%	16.00%	32.39%	13.69%	1.38%	11.96%	21.83%	-4.38%	31.49%

Net performance was calculated using actual management fees.

#### Investment Process

Our proprietary six step investment process combines customized screening with an optimization technique to create custom screened SRI & ESG portfolios.



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Crossmark Large Cap Equity Index strategy focuses on large cap portfolios invested in securities that mirror the Standard & Poor's 500 Index. The Crossmark Large Cap Equity Index Composite was created on January 1, 2001 and consists of all discretionary, fee-paying, commission-based, separately managed accounts that are managed with socially responsible guidelines. The composite name changed in 2019 from Custom Equity Solutions Large Cap Screened to Equity Indexation Large Cap. The primary benchmark for this composite is the S&P 500 index. The S&P 500 Index is a large capitalization weighted index of 500 U.S. companies generally considered to be representative of broad stock market activity.

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 Equity Index 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).

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**Global Investment Performance Standards**

#### Strategy Objective:

The Crossmark Large Cap Equity Index strategy seeks to provide investors with a separately managed portfolio of stocks designed to closely track the total return of a benchmark index while applying client-specified constraints.

#### Rules-Based Investing:

The portfolio is constructed using quantitative screens to create an investable universe. Screens can be fundamental, quantitative, technical or factor based.

Factor based investing that can include: growth/value, low volatility, momentum, high dividend, quality and can be equal weighted or cap weighted.

#### Our Firm:

Crossmark Global Investments is a boutique investment management firm that provides a full suite of investment strategies to institutional investors, financial advisors, and the clients they serve. For over 30 years we have delivered uniquely constructed products based on our proprietary, disciplined, and repeatable process. We are especially known for helping our clients align their investments with their values by creating socially conscious, responsible investment strategies. Founded in 1987, we are headquartered in Houston, Texas and manage approximately \$5.0 billion in AUM as of September 30, 2020.

#### Portfolio Managers



**BRENT LIUM, CFA®**  
Managing Director



**RYAN CAYLOR, CFA®**  
Portfolio Manager /  
Head of Research

33 years of combined experience.  
Supported by the entire Crossmark Global Investments team.

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