

Strategy Overview

The Crossmark Large Cap Value Strategy seeks to outperform the investment benchmark over a market cycle. The Strategy's investment process employs a combination of fundamental and quantitative factors, values-based criteria, and 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 Strategy is subject to Crossmark's values-based screening methodology and utilizes valuesbased data from third party providers as well as our in-house research team. The risk management process involves set parameters around issuers, sectors, industries, and risk factors as compared to a widely recognized large- and mega-cap value-oriented equity index. The number of holdings in this strategy averages 45-60, investing with an emphasis on large- and mega-cap companies.

Strategy Characteristics as of 6/30/2021

Snapshot

Inception	6/30/2021
Category	Large Cap Value
Investment Minimum	\$100,000
Average Market Cap	\$ 159.26 B
# of Holdings	45
Portfolio Managers	Bob Doll, CFA® Brent Lium, CFA®

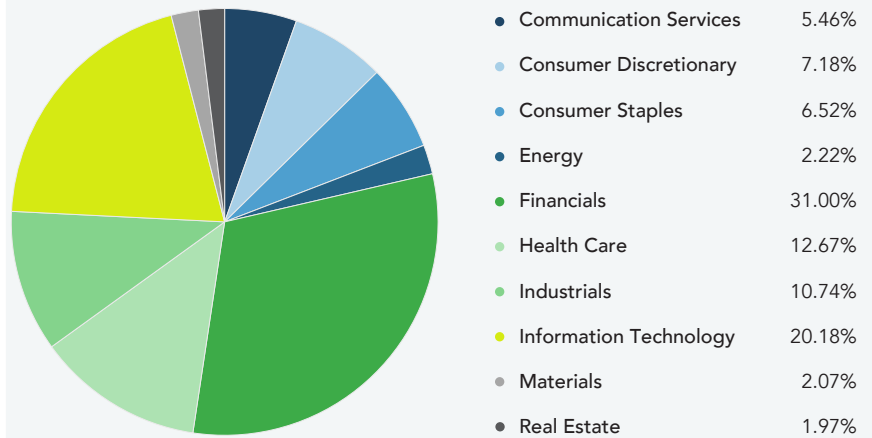
Model Portfolio Characteristics ¹

Price/Earnings Ratio	16.41x
Price/Book Ratio	2.78x
Dividend Yield	2.25%
Dividend Growth - 3 Year	6.19%
EPS Growth - 3 Year	7.94%

Top 10 Model Holdings ¹

JPMorgan Chase & Co.	4.40%
Cisco Systems, Inc.	3.10%
Intel Corporation	3.08%
AT&T Inc.	3.03%
Citigroup Inc.	2.84%
Anthem, Inc.	2.69%
Morgan Stanley	2.67%
International Business Machines Corp.	2.65%
CVS Health Corporation	2.47%
Alphabet Inc. Class A	2.45%
Percent of Total Portfolio:	29.40%

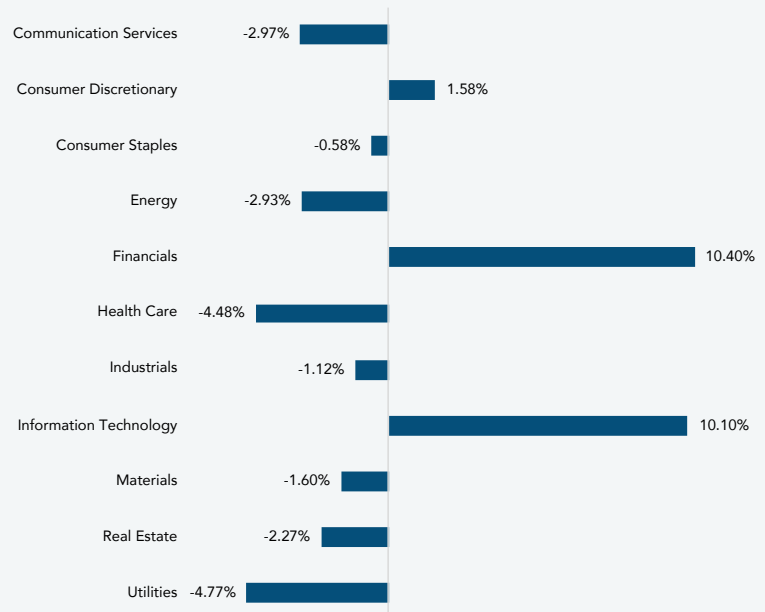
Model Portfolio Sector Allocation ¹



May not equal 100% due to rounding.

Model Portfolio Sector Exposure Relative to Benchmark ¹

Calculation Benchmark: Russell 1000 Value ETF



¹ Model Portfolios are based on a hypothetical account managed during the current quarter. Actual characteristics and income may differ materially from model. Source: FactSet

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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 Value 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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SMA-LCV-SI 07/21