

Sector Impact Scorecard

As of Dec. 31, 2025

| Sub-industry | Sector ¹ | Screen | Impact (%) | 4Q25 performance (%) | % of sector | % of index |
|------------------------------------|------------------------|---------------------|------------|----------------------|-------------|------------|
| Pharmaceuticals | Healthcare | Life Ethics | -0.69 | 23.64 | 34.52 | 3.31 |
| Life Sciences Tools & Services | Healthcare | Life Ethics | -0.13 | 16.41 | 9.62 | 0.92 |
| Casinos & Gaming | Consumer Discretionary | Gambling | 0.00 | 9.55 | 0.62 | 0.06 |
| Healthcare Facilities | Healthcare | Life Ethics | -0.01 | 9.28 | 1.55 | 0.15 |
| Broadcasting | Communication Services | Adult Entertainment | 0.00 | 5.61 | 0.47 | 0.05 |
| Brewers | Consumer Staples | Alcohol | 0.00 | 4.23 | 0.29 | 0.01 |
| Integrated Oil & Gas | Energy | Fossil Fuels | -0.02 | 3.72 | 50.22 | 1.41 |
| S&P 500 | | | | 2.66 | | |
| Healthcare Equipment | Healthcare | Life Ethics | 0.01 | 2.31 | 20.53 | 1.97 |
| Distillers & Vintners | Consumer Staples | Alcohol | 0.00 | 1.99 | 0.87 | 0.04 |
| Aerospace & Defense | Industrials | Military | 0.03 | 1.32 | 26.99 | 2.20 |
| Electric Utilities | Utilities | Nuclear Power | 0.03 | 0.47 | 65.63 | 1.48 |
| Oil & Gas Exploration & Production | Energy | Fossil Fuels | 0.01 | 0.28 | 20.00 | 0.56 |
| Managed Healthcare | Healthcare | Life Ethics | 0.03 | -0.89 | 7.78 | 0.75 |
| Tobacco | Consumer Staples | Tobacco | 0.03 | -2.90 | 12.58 | 0.59 |
| Cable & Satellite | Communication Services | Adult Entertainment | 0.02 | -7.56 | 2.05 | 0.22 |
| Oil & Gas Refining & Marketing | Energy | Fossil Fuels | 0.03 | -7.97 | 9.16 | 0.26 |
| Movies & Entertainment | Communication Services | Adult Entertainment | 0.17 | -11.30 | 11.46 | 1.21 |

¹ Only those screens that we find to be commonly used and can be generally identified with specific sectors are included in the analysis. All return data reflects price changes only.

Sources: FactSet, Crossmark, calendar-quarter-end data as of Dec. 31, 2025

The table only applies to indexed accounts. Crossmark provides this to show, in general, how certain restriction categories behaved during the quarter, but it does not reflect any specific portfolio.

FOR INSTITUTIONAL USE ONLY

Definitions:

Sub-industry (sector)

As classified by the Global Industry Classification Standard (GICS).

Screen

Exclusionary screen category driven by personal values, religious doctrine, or corporate mission. Only those screen categories Crossmark finds to be commonly defined and generally identified within specific GICS sub-industry are included in the analysis. For example, most (not all) securities within the Casinos & Gaming GICS sub-sector would be identified for gambling.

Impact

Effect of excluding specific GICS sub-industry on index performance in basis points (bps).

Sub-industry performance

The performance of the sub-industry represented as the overall percentage change in the price of the securities included in the sub-industry.

Index weight

The percentage of the GICS sub-industry represented in the index for the specified quarter.

Institutional investors, please contact us to discuss your unique investment needs:

Crossmark Global Investments Inc.

Global Institutional Group

888-440-0735 | institutional@crossmarkglobal.com
crossmarkglobal.com

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.

All investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results. This content may not be reproduced, copied, or made available to others without the express written consent of Crossmark.

FOR INSTITUTIONAL USE ONLY