

Snapshot

Equity Style Box	
Morningstar Category	US SA Large Blend
Inception Date	1/3/2017
Strategy Assets	\$ 9,920,000
Investment Minimum	\$ 250,000
Average Market Cap (mil)	\$ 225,629
# of Holdings	111

Portfolio Managers

Ryan Caylor, CFA
Brent Lium, CFA

Strategy Objective

Seeks to provide a risk-controlled equity investment experience by investing only in domestic large-cap companies positively engaged with the Israeli economy

Model Portfolio Risk Statistics*

Time Period: 7/1/2018 to 6/30/2021	
Calculation Benchmark: S&P 500 TR USD	
Return	19.68
Std Dev	17.81
Beta	0.96
Alpha	1.45
R2	99.43
Sharpe Ratio (arith)	1.04
Up Capture Ratio	99.28
Down Capture Ratio	94.11

Model Portfolio Top 10 Holdings*

	Weight
Microsoft Corp	6.28%
Apple Inc	6.23%
Alphabet Inc Class A	4.32%
Amazon.com Inc	4.26%
Facebook Inc Class A	2.59%
JPMorgan Chase & Co	2.40%
Berkshire Hathaway Inc Class B	2.26%
Visa Inc Class A	1.86%
NVIDIA Corp	1.84%
Johnson & Johnson	1.60%
	33.66%

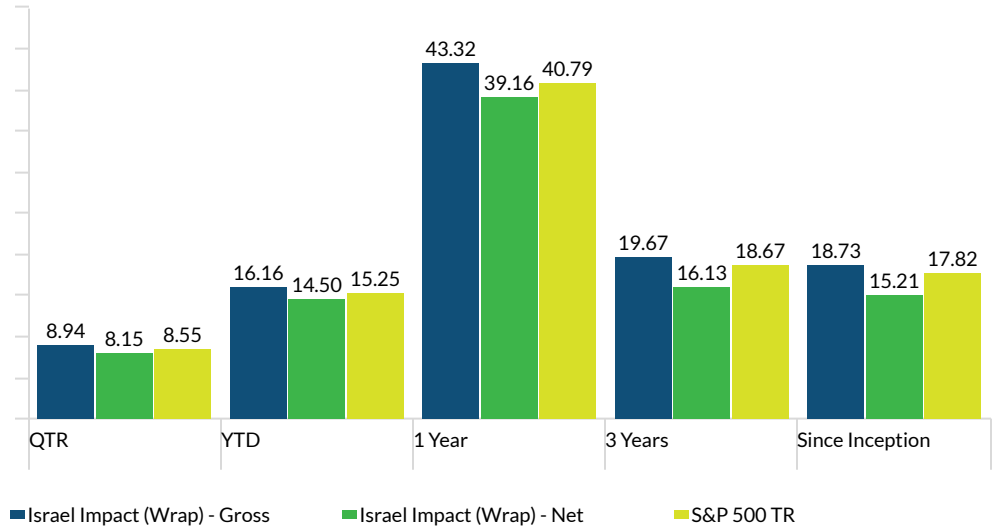
All Investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results.

Composite illustrated is the Crossmark Israel Impact Wrap Composite.

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

Net performance was calculated using the hypothetical highest annual all-inclusive wrap fee of 3% applied quarterly.

Composite Performance



	Qtr	YTD	1 Year	3 Years	Since Inception
Israel Impact (Wrap) - Gross	8.94%	16.16%	43.32%	19.67%	18.73%
Israel Impact (Wrap) - Net	8.15%	14.50%	39.16%	16.13%	15.21%
S&P 500 TR	8.55%	15.25%	40.79%	18.67%	17.82%

Composite Calendar Year Returns

	2020	2019	2018	2017
Israel Impact (Wrap) - Gross	20.08%	30.18%	-4.37%	24.60%
Israel Impact (Wrap) - Net	16.42%	26.43%	-7.28%	20.93%
S&P 500 TR	18.40%	31.49%	-4.38%	21.83%

Model Portfolio Characteristics*

Dividend Yield (%)	1.40	P/E Ratio (TTM)	24.03
Dividend Growth - 3 Yr (%)	5.64	P/B Ratio (TTM)	4.39
Median Dividend Payout Ratio (%)	39.30	P/FCF Ratio (TTM)	24.87
EPS Growth - 3 Yr (%)	21.99	ROE (TTM)	29.57

Composite Growth of \$100

Time Period: 7/1/2018 to 6/30/2021



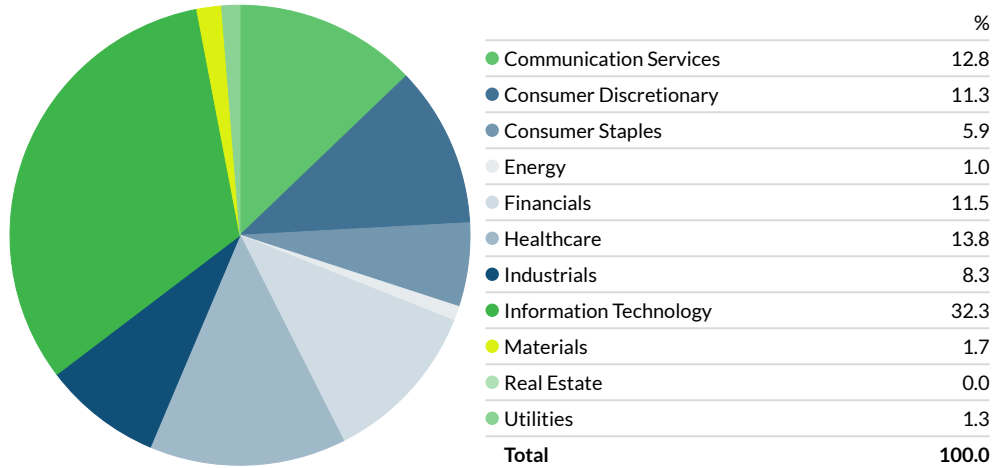
Israel Impact (Wrap) - Gross	171.4	Israel Impact (Wrap) - Net	156.6	S&P 500 TR	167.1
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Leading Contributors

Time Period: 4/1/2021 to 6/30/2021

	Return Contribution	
Microsoft Corp	15.16	0.91
Apple Inc	12.31	0.75
Alphabet Inc Class A	18.39	0.74
NVIDIA Corp	49.89	0.67
Amazon.com Inc	11.19	0.47
Facebook Inc Class A	18.06	0.43
PayPal Holdings Inc	20.03	0.24
Berkshire Hathaway Inc Class B	8.79	0.20
Visa Inc Class A	10.59	0.20
Intuit Inc	28.14	0.19

Model Portfolio Sector Allocation*



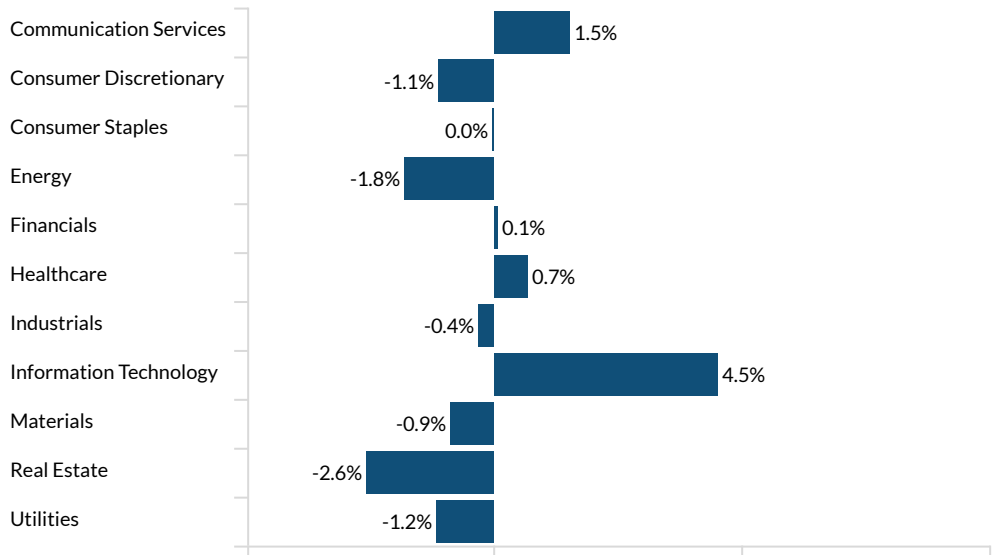
Leading Detractors

Time Period: 4/1/2021 to 6/30/2021

	Return Contribution	
Intel Corp	-11.75	-0.12
The Walt Disney Co	-4.74	-0.07
AT&T Inc	-3.27	-0.04
Boeing Co	-5.95	-0.04
Altria Group Inc	-5.14	-0.03
Verizon Communications Inc	-2.60	-0.03
Hewlett Packard Enterprise Co	-6.66	-0.03
Booking Holdings Inc	-6.08	-0.03
Citrix Systems Inc	-16.19	-0.03
Lennar Corp	-1.61	-0.02

Model Portfolio Sector Exposure Relative to Benchmark*

Calculation Benchmark: S&P 500 TR USD



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The Israel Impact Wrap Composite consists of accounts that create an opportunity for the investor to not only exclude companies who violate the Israeli anti-embargo agreement, but to Israel Impact by investing in those companies that have a direct, positive impact on the economic growth and stability of the country. This composite includes all discretionary wrap accounts that are managed in this style. The composite excludes accounts for which the clients have imposed restrictions or requirements that impede the manager from fully executing their strategy such that the results will not be representative of the strategy. For comparison purposes, the composite is measured against the S&P 500 Index. The S&P 500 Index is large capitalization weighted index of 500 U.S. companies generally considered to be representative of 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 Israel Impact 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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