

Snapshot

Equity Style Box	
Morningstar Category	US SA Large Growth
Morningstar Rating Overall	★★★
Inception Date	1/2/2001
Strategy Assets	\$ 44,670,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 298,732
# of Holdings	45

Portfolio Managers

Brent Lium, CFA
Melville L. Cody

Strategy Objective

Crossmark's Large Cap Core Growth Strategy seeks to provide above-average, long-term growth by investing in high-quality growth stocks of U.S. companies that exhibit a history of strong balance sheets, cash flow, and financial returns.

Model Portfolio Risk Statistics*

Time Period: 4/1/2011 to 3/31/2021

Calculation Benchmark: S&P 500 TR

Return	14.90
Std Dev	13.26
Beta	0.95
Alpha	1.44
R2	95.39
Sharpe Ratio (arith)	1.08
Up Capture Ratio	99.44
Down Capture Ratio	91.92

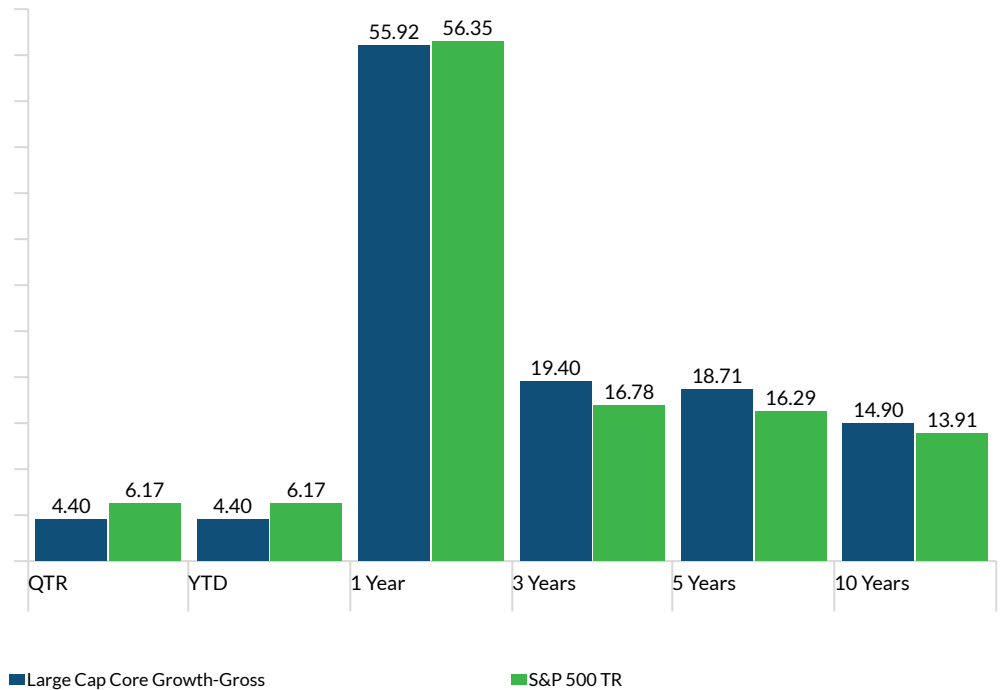
Model Portfolio Characteristics*

Dividend Yield (%)	1.12
Dividend Growth - 3 Yr (%)	10.41
Median Dividend Payout Ratio (%)	42.72
EPS Growth - 3 Yr (%)	27.81
P/E Ratio (TTM)	31.45
P/B Ratio (TTM)	6.24
P/FCF Ratio (TTM)	25.61
ROE % (TTM)	34.81

Model Portfolio Top 10 Holdings*

	Weighting
Apple Inc	9.47%
Microsoft Corp	7.88%
Amazon.com Inc	6.59%
Alphabet Inc Class C	5.12%
JPMorgan Chase & Co	3.19%
Mastercard Inc A	2.97%
UnitedHealth Group Inc	2.95%
Honeywell International Inc	2.63%
The Home Depot Inc	2.60%
Nike Inc B	2.59%
	45.99%

Composite Performance



Composite Trailing Returns

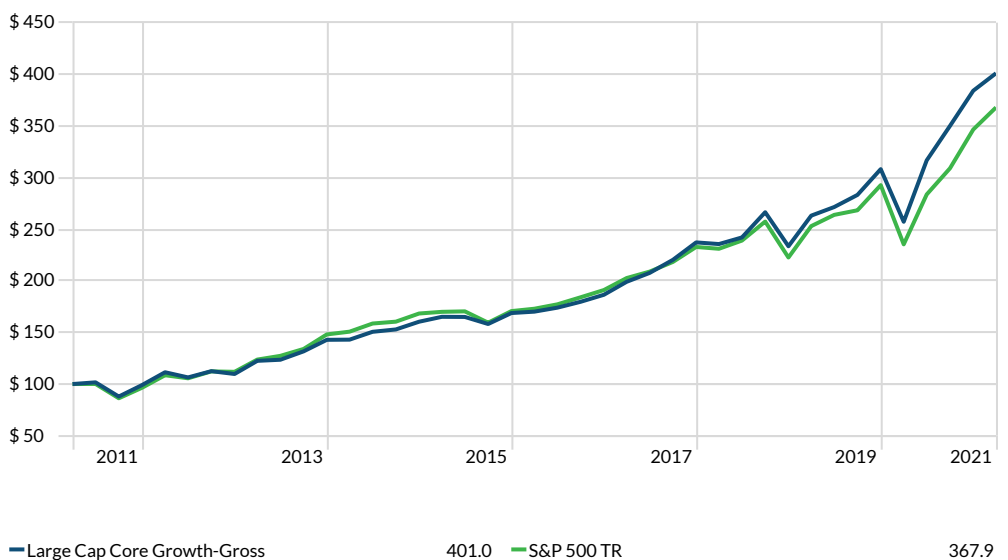
	Qtr	YTD	1 Year	3 Years	5 Years	10 Years
Large Cap Core Growth-Gross	4.40%	4.40%	55.92%	19.40%	18.71%	14.90%
S&P 500 TR	6.17%	6.17%	56.35%	16.78%	16.29%	13.91%

Composite Calendar Year Returns

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Large Cap Core Growth-Gross	24.65%	32.00%	-1.58%	27.20%	10.49%	5.22%	12.29%	30.15%	10.82%	2.86%
S&P 500 TR	18.40%	31.49%	-4.38%	21.83%	11.96%	1.38%	13.69%	32.39%	16.00%	2.11%

Composite Growth of \$100

Time Period: 4/1/2011 to 3/31/2021



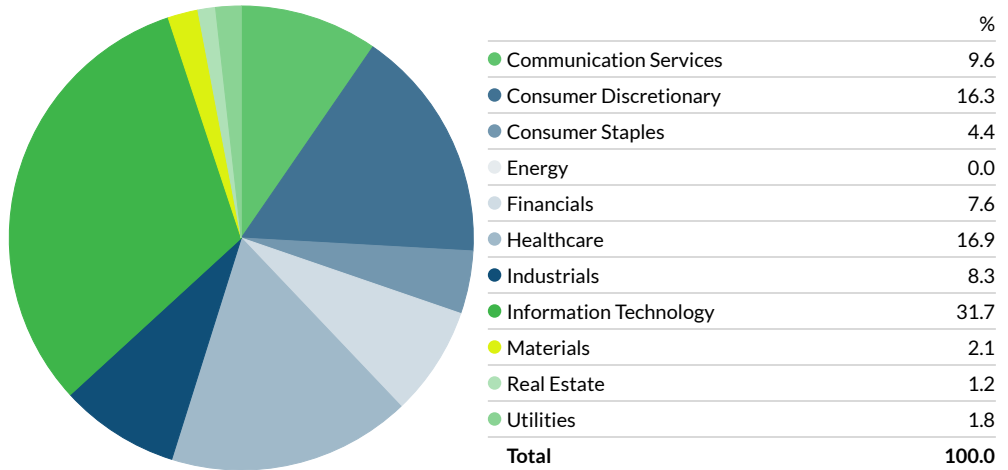
All Investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results.
* Model Portfolios are based on a hypothetical account managed during the current quarter. Actual characteristics and income may differ materially from model.

Leading Contributors

Time Period: 1/1/2021 to 3/31/2021

	Return	Contribution
Alphabet Inc Class C	18.08	0.83
JPMorgan Chase & Co	20.66	0.58
Lennar Corp	33.19	0.50
Microsoft Corp	6.25	0.49
Charles Schwab Corp	23.28	0.44
Deere & Co	39.39	0.43
The Home Depot Inc	15.63	0.37
Charles River Laboratories Internationa	16.00	0.34
Intel Corp	29.22	0.33
Texas Instruments Inc	15.86	0.32

Model Portfolio Sector Allocation*



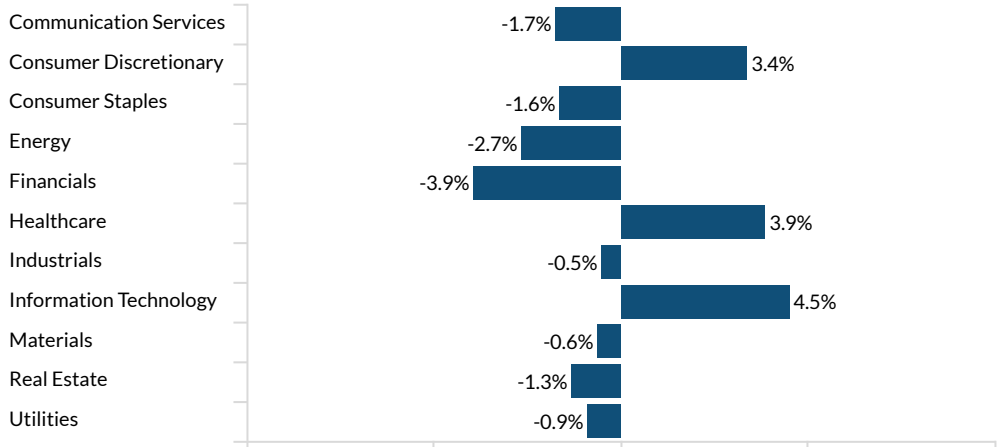
Leading Detractors

Time Period: 1/1/2021 to 3/31/2021

	Return	Contribution
Apple Inc	-7.81	-0.85
Amazon.com Inc	-5.00	-0.37
Intuitive Surgical Inc	-9.68	-0.20
Nike Inc B	-5.87	-0.17
Edwards Lifesciences Corp	-8.32	-0.13
ServiceNow Inc	-9.14	-0.12
Charter Communications Inc A	-6.73	-0.12
Vistra Corp	-9.33	-0.09
Coca-Cola Co	-3.08	-0.06
Adobe Inc	-4.95	-0.05

Model Portfolio Sector Exposure Relative to Benchmark*

Calculation Benchmark: S&P 500 TR



Morningstar Ratings

Rating Date: 3/31/2021

Morningstar Category: US SA Large Growth

Morningstar Rating Overall: ★★★

Morningstar Rating 3 Yr: ★★★

Morningstar Rating 5 Yr: ★★★

Morningstar Rating 10 Yr: ★★★

The Morningstar Rating or "star rating", is calculated for separate accounts with at least a three-year history. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods.

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The Crossmark Large Cap Core Growth Wrap Composite includes accounts that are invested in growth and core stocks of large cap companies, most of which pay dividends. 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 TR 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 Large Cap Core Growth product was originally measured against the Russell 1000 Growth Index, but as of March 2020, the S&P 500 Index has been determined to be the more accurate index for the historical life of the product.

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 Core Growth 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