

Morningstar Style Box

Morningstar Equity Style Box™			Market Cap	%
Value	Blend	Growth		
Large			Market Cap Giant %	34.3
			Market Cap Large %	60.0
			Market Cap Mid %	5.6
Mid			Market Cap Small %	0.0
			Market Cap Micro %	0.0
Small				

Snapshot

Morningstar Category	US SA Large Growth
Inception Date	6/30/2021
Strategy Assets	\$ 10,200,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 146,428
# of Holdings	49

Portfolio Manager

Robert C. Doll, CFA

Strategy Objective

Seeks long term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 7/1/2021 to 9/30/2021	
Calculation Benchmark: Russell 1000 TR USD	
Return	0.45
Std Dev	15.77
Beta	0.16
Alpha	2.38
R2	1.77
Sharpe Ratio (arith)	0.16
Up Capture Ratio	11.53
Down Capture Ratio	9.04

Model Portfolio Top 10 Holdings*

	Weight
Microsoft Corp	6.20%
Alphabet Inc Class A	5.34%
Amazon.com Inc	3.28%
Apple Inc	3.11%
Intuit Inc	2.70%
Accenture PLC Class A	2.56%
Oracle Corp	2.52%
Cisco Systems Inc	2.45%
Mastercard Inc Class A	2.43%
Synopsys Inc	2.39%

32.98%

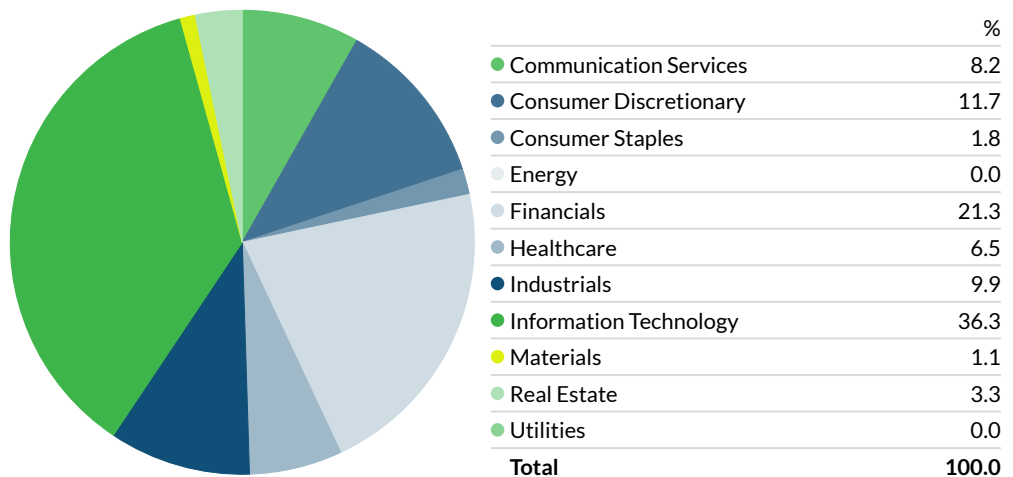
Composite Performance

	Qtr	Since Inception
Large Cap Core - Gross	0.45%	0.45%
Large Cap Core - Net	0.43%	0.43%
Russell 1000 TR	0.21%	0.21%

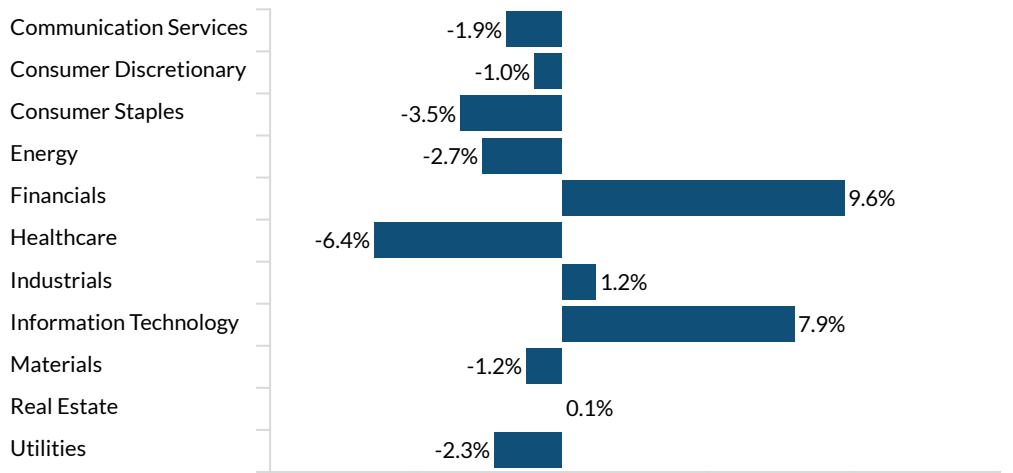
Model Portfolio Characteristics*

	Model	Russell 1000
Dividend Yield (%)	1.45	1.32
Dividend Growth - 3 Yr (%)	6.04	8.68
Median Dividend Payout Ratio (%)	31.33	42.57
EPS Growth - 3 Yr (%)	18.36	22.58
P/E Ratio (TTM)	17.93	24.29
P/B Ratio (TTM)	2.81	4.41
P/FCF Ratio (TTM)	17.51	32.46
ROE % (TTM)	28.94	29.09

Model Portfolio Sector Allocation*



Model Portfolio Sector Exposure Relative to Benchmark*



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

Composite illustrated is the Crossmark Large Cap Core 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 actual management fees.

ABOUT CROSSMARK

Crossmark Global Investments is a faith-based 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, the firm has delivered uniquely constructed products based on its proprietary, disciplined, and repeatable process. Crossmark is especially known for helping its clients align their investments with their values by creating socially conscious, responsible investment strategies. Founded in 1987, the firm is headquartered in Houston, Texas.

For more information visit:
<https://www.crossmarkglobal.com>

Leading Contributors

Time Period: 7/1/2021 to 9/30/2021

	Return	Contribution
Alphabet Inc Class A	9.49	0.46
Oracle Corp	12.34	0.28
Intuit Inc	10.19	0.25
Microsoft Corp	4.27	0.24
Accenture PLC Class A	8.83	0.21
Synopsys Inc	8.56	0.19
Morgan Stanley	6.90	0.15
Capital One Financial Corp	5.46	0.12
Prologis Inc	5.43	0.12
Lowe's Companies Inc	5.01	0.11

Leading Detractors

Time Period: 7/1/2021 to 9/30/2021

	Return	Contribution
Cigna Corp	-15.18	-0.32
Lam Research Corp	-12.32	-0.24
Walgreens Boots Alliance Inc	-9.67	-0.19
HP Inc	-8.76	-0.18
Cummins Inc	-7.32	-0.16
Amazon.com Inc	-4.51	-0.16
VMware Inc Class A	-7.05	-0.14
Target Corp	-5.03	-0.12
Trane Technologies PLC Class A	-5.96	-0.12
Deere & Co	-4.72	-0.12

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. Crossmark claims compliance with the Global Investment Performance Standards (GIPS®). Prospective clients can obtain a GIPS Composite Report by sending a request to: advisorsolutions@crossmarkglobal.com.

The Crossmark Large Cap Core strategy consists of accounts that are invested in stocks of large and mega-cap U.S. companies using Crossmark's values-based screening, and seeks to outperform the investment benchmark over a market cycle. The Crossmark Large Cap Core Composite was created on July 1, 2021 and consists of all discretionary, fee-paying, commission-based, dual contract and/or separately managed accounts that are managed according to this strategy. The primary benchmark for this composite is the Russell 1000 Index.

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 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).

* 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 actual management fees.

© 2021 Morningstar. All Rights Reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

GIPS is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein.

