

Snapshot

Morningstar Category	US SA Large Blend
Inception Date	7/1/2021
Strategy Assets	\$25,413,082
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$195,467
Model Portfolio # of Holdings	55

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Model Portfolio Risk Statistics

Time Period: 7/1/2021 to 9/30/2022

Calculation Benchmark: Russell 1000

Std Dev	17.59
Beta	0.89
Alpha	0.13
R2	95.41
Sharpe Ratio (arith)	-0.65
Up Capture Ratio	95.03
Down Capture Ratio	90.42

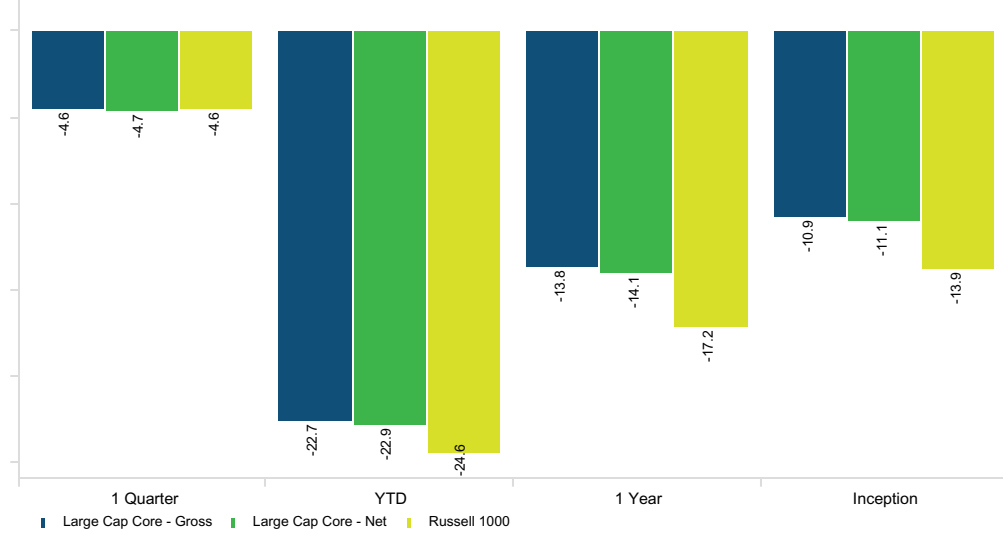
Model Portfolio Characteristics

Dividend Yield, TTM (%)	2.06
Dividend Payout Ratio (%)	28.92
Dividend Growth, 3 Yr Hist (%)	8.76
EPS Growth, 3 Yr Hist (%)	13.37
Price/Earnings Ratio - NTM	13.12
Price/Book Ratio	3.39
Price/Free Cash Flow, TTM	13.19
Return on Equity, TTM (%)	28.88

Model Portfolio Top 10 Holdings

	Weight
Microsoft Corporation	6.42%
Apple Inc.	4.95%
Visa Inc. Class A	2.69%
CVS Health Corporation	2.67%
Cigna Corporation	2.56%
Elevance Health, Inc.	2.49%
General Mills, Inc.	2.48%
Mastercard Incorporated Class A	2.48%
MetLife, Inc.	2.47%
Gilead Sciences, Inc.	2.46%
Total	31.68%

Composite Performance (%)



	1 Quarter	YTD	1 Year	Inception
Large Cap Core - Gross	-4.62%	-22.70%	-13.78%	-10.87%
Large Cap Core - Net	-4.70%	-22.91%	-14.05%	-11.10%
Russell 1000	-4.61%	-24.59%	-17.22%	-13.88%

Composite Growth of \$100

Time Period: 7/1/2021 to 9/30/2022



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.

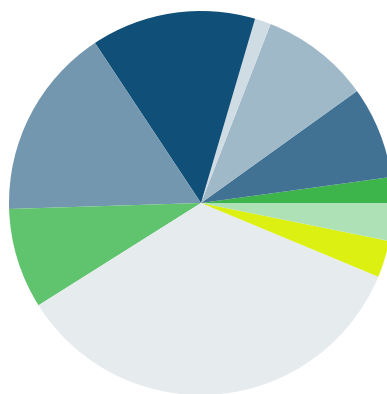
Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

Time Period: 6/30/2022 to 9/30/2022

	Return	Contribution
Biogen Inc.	30.92	0.56
Lowe's Companies, Inc.	8.12	0.19
Ford Motor Company	15.36	0.14
O'Reilly Automotive, Inc.	11.33	0.13
TJX Companies Inc	11.75	0.13
Morgan Stanley	4.85	0.11
Cigna Corporation	5.71	0.10
Synopsys, Inc.	0.60	0.07
Amazon.com, Inc.	6.39	0.06
CVS Health Corporation	3.53	0.06

Model Portfolio Sector Allocation



	%
Communication Services	2.23
Consumer Discretionary	7.64
Consumer Staples	9.27
Energy	1.29
Financials	13.97
Health Care	16.01
Industrials	8.50
Information Technology	34.76
Materials	3.17
Real Estate	3.15
Total	100.0

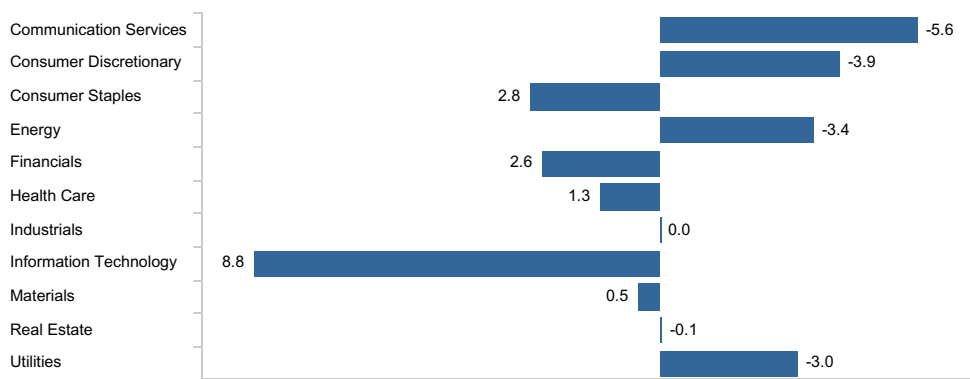
Leading Detractors

Time Period: 6/30/2022 to 9/30/2022

	Return	Contribution
Mastercard Incorporated Cla...	-9.73	-0.23
Verizon Communications Inc.	-24.24	-0.24
Adobe Incorporated	-24.82	-0.25
International Business Mach...	-14.78	-0.25
Visa Inc. Class A	-9.61	-0.33
American Tower Corporation	-16.00	-0.34
HP Inc.	-23.27	-0.42
Dell Technologies, Inc. Cla...	-25.50	-0.47
Intel Corporation	-30.41	-0.49
Microsoft Corporation	-9.12	-0.55

Model Portfolio Sector Exposure Relative to Benchmark

Calculation Benchmark: Russell 1000



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The Crossmark Large Cap Core strategy is comprised 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 Large Cap Core Composite is comprised of all discretionary, fee-paying, commission-based, dual contract and/or separately managed accounts that are managed according to this strategy. The composite has a creation date and inception date of July 1, 2021. The primary benchmark for this composite is the Russell 1000 Index. The Russell 1000 Index is a market index that tracks the largest 1,000 stocks by market capitalization that are included in the Russell 3000 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).

The Strategy's values-based screening policies exclude certain securities issuers from the universe of otherwise available investments. As a result, the Strategy may not achieve the same level of performance as it otherwise would have in the absence of the screening process. If the Strategy has invested in a company that is later discovered to be in violation of one or more screening criteria and liquidation of an investment in that company is required, selling the securities at issue could result in a loss to the Fund. Further, the Strategy's values-based screening policies may prevent the Strategy from participating in an otherwise suitable investment opportunity.

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Global Investment Performance Standards