

Snapshot

| | |
|--------------------------|-------------------|
| Morningstar Category | US SA Large Blend |
| Inception Date | 7/1/2021 |
| Strategy Assets | \$10,442,952 |
| Investment Minimum | \$100,000 |
| Average Market Cap (Mil) | \$203,886 |
| # of Holdings | 89 |

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Portfolio Risk Statistics

Time Period: 7/1/2021 to 6/30/2023
Calculation Benchmark: Russell 1000

| | |
|----------------------|-------|
| Std Dev | 18.96 |
| Beta | 0.97 |
| Annualized Alpha | 0.43 |
| R2 | 93.62 |
| Sharpe Ratio (arith) | 0.01 |
| Up Capture Ratio | 88.79 |
| Down Capture Ratio | 91.92 |

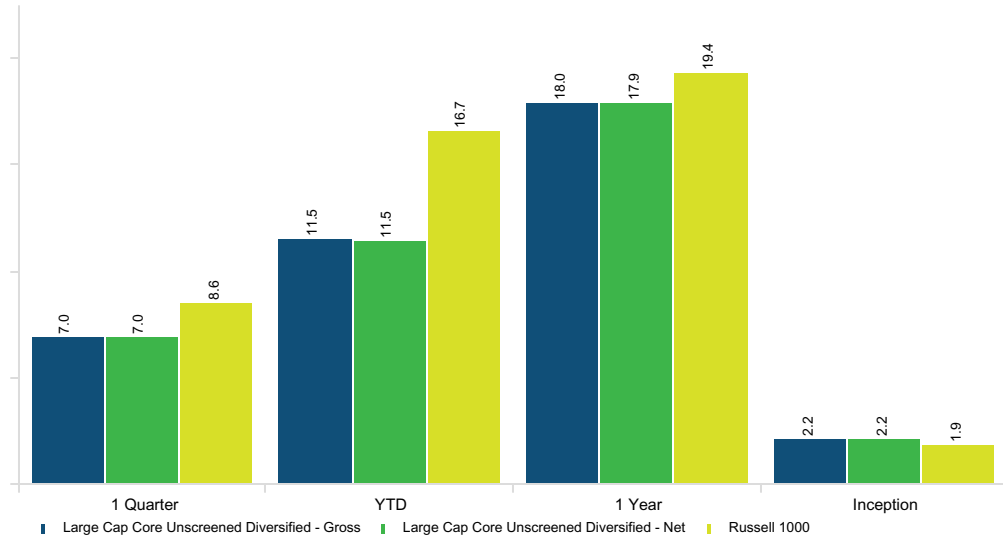
Portfolio Characteristics

| | |
|----------------------------|-------|
| Dividend Yield (%) | 1.18 |
| Dividend Payout Ratio (%) | 9.15 |
| Dividend Growth - 3 Yr (%) | 9.05 |
| EPS Growth - 3 Yr Hist (%) | 29.67 |
| Price/Earnings Ratio - NTM | 14.13 |
| Price/Book Ratio | 3.12 |
| Price/Free Cash Flow, TTM | 11.96 |
| Return on Equity, TTM (%) | 27.78 |

Portfolio Top 10 Holdings

| | Weight |
|---------------------------------|---------------|
| Apple Inc. | 6.15% |
| Microsoft Corporation | 5.23% |
| Alphabet Inc. Class A | 2.53% |
| Visa Inc. Class A | 2.05% |
| Exxon Mobil Corporation | 1.96% |
| Mastercard Incorporated Class A | 1.89% |
| Amazon.com, Inc. | 1.88% |
| Merck & Co., Inc. | 1.77% |
| NVIDIA Corporation | 1.62% |
| Comcast Corporation Class A | 1.44% |
| Total | 26.51% |

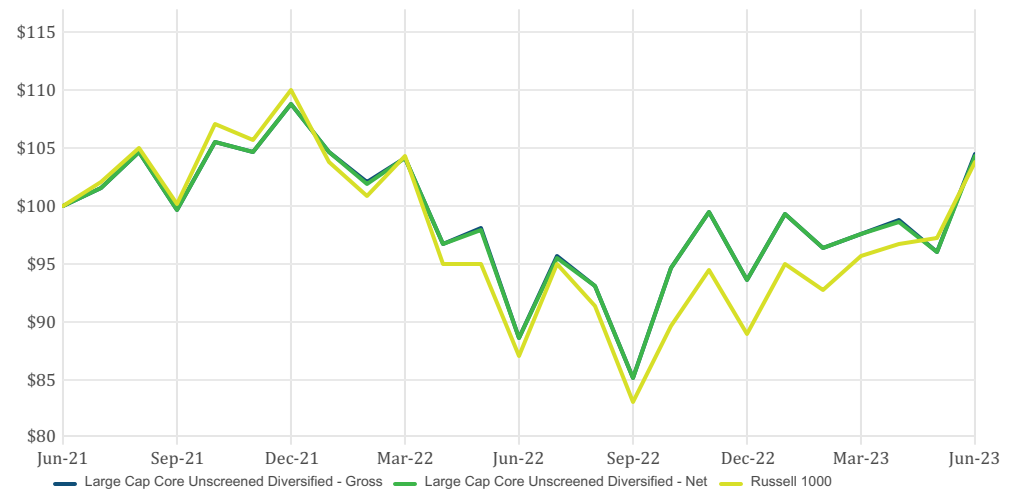
Composite Performance (%)



| | 1 Quarter | YTD | 1 Year | Inception |
|--|-----------|--------|--------|-----------|
| Large Cap Core Unscreend Diversified - Gross | 7.00% | 11.54% | 17.98% | 2.21% |
| Large Cap Core Unscreend Diversified - Net | 6.98% | 11.52% | 17.92% | 2.17% |
| Russell 1000 | 8.58% | 16.68% | 19.36% | 1.88% |

Composite Growth of \$100

Time Period: 7/1/2021 to 6/30/2023



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 Unscreend Diversified Composite.

Crossmark uses a model account to manage the individual client accounts that have selected this investment strategy. The portfolio characteristics shown are based on the model account. The characteristics of any individual account may differ from those of the model account. All performance information shown is composite performance derived from the aggregate of all accounts included in the composite.

Net performance was calculated using actual management fees.

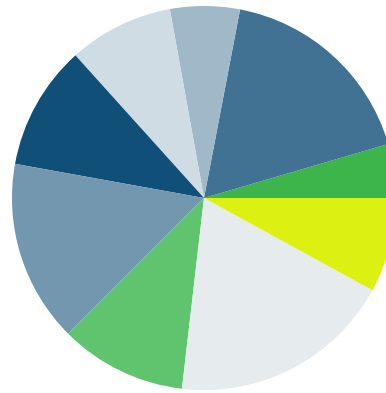
Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

Time Period: 3/31/2023 to 6/30/2023

| | Return | Contribution |
|----------------------------|--------|--------------|
| Apple Inc. | 17.79 | 1.03 |
| Microsoft Corporation | 18.38 | 0.94 |
| NVIDIA Corporation | 52.31 | 0.52 |
| Builders FirstSource, Inc. | 53.19 | 0.51 |
| Amazon.com, Inc. | 26.21 | 0.42 |
| Alphabet Inc. Class A | 15.40 | 0.36 |
| TopBuild Corp. | 27.81 | 0.30 |
| Cardinal Health, Inc. | 25.92 | 0.28 |
| Fortinet, Inc. | 23.03 | 0.25 |
| Thor Industries, Inc. | 30.68 | 0.25 |

Portfolio Sector Allocation



| | % |
|------------------------|--------------|
| Communication Services | 4.52 |
| Consumer Discretionary | 17.44 |
| Consumer Staples | 5.94 |
| Energy | 8.73 |
| Financials | 10.47 |
| Health Care | 15.43 |
| Industrials | 10.60 |
| Information Technology | 18.84 |
| Materials | 8.03 |
| Total | 100.0 |

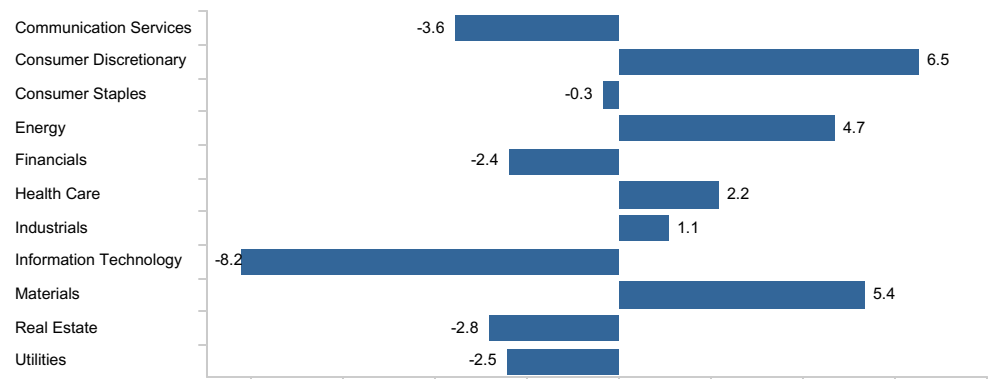
Leading Detractors

Time Period: 3/31/2023 to 6/30/2023

| | Return | Contribution |
|--------------------------------|--------|--------------|
| Bristol-Myers Squibb Compan... | -6.99 | -0.10 |
| General Mills, Inc. | -9.69 | -0.10 |
| Incyte Corporation | -13.01 | -0.10 |
| Grand Canyon Education, Inc... | -9.39 | -0.11 |
| TripAdvisor, Inc. | -16.72 | -0.16 |
| Genpact Limited | -14.48 | -0.17 |
| Marathon Petroleum Corporat... | -12.91 | -0.17 |
| Regeneron Pharmaceuticals,... | -10.38 | -0.18 |
| Valero Energy Corporation | -15.21 | -0.20 |
| Cirrus Logic, Inc. | -25.94 | -0.31 |

Portfolio Sector Exposure Relative to Benchmark

Calculation Benchmark: Russell 1000



Crossmark uses a model account to manage the individual client accounts that have selected this investment strategy. The portfolio characteristics shown are based on the model account. The characteristics of any individual account may differ from those of the model account. All performance information shown is composite performance derived from the aggregate of all accounts included in the composite. Net performance was calculated using actual management fees.

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. 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 Unscreend Diversified strategy is comprised of accounts that are invested in stocks of large and mega-cap U.S. companies, and seeks to outperform the investment benchmark over a market cycle. The Large Cap Core Unscreend Diversified 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 Unscreend Diversified 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).

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

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.

Global Investment Performance Standards