



LARGE CAP CORE UNSCREENED DIVERSIFIED

AS OF 12/31/2022 SEPARATELY MANAGED ACCOUNT CROSSMARKGLOBAL.COM

Snapshot

Morningstar Category	US SA Large Blend
Inception Date	7/1/2021
Strategy Assets	\$9,366,976
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$140,636
# of Holdings	94

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 12/31/2022
Calculation Benchmark: Russell 1000

Std Dev	19.80
Beta	0.96
Annualized Alpha	3.14
R2	95.61
Sharpe Ratio (arith)	-0.27
Up Capture Ratio	96.45
Down Capture Ratio	90.51

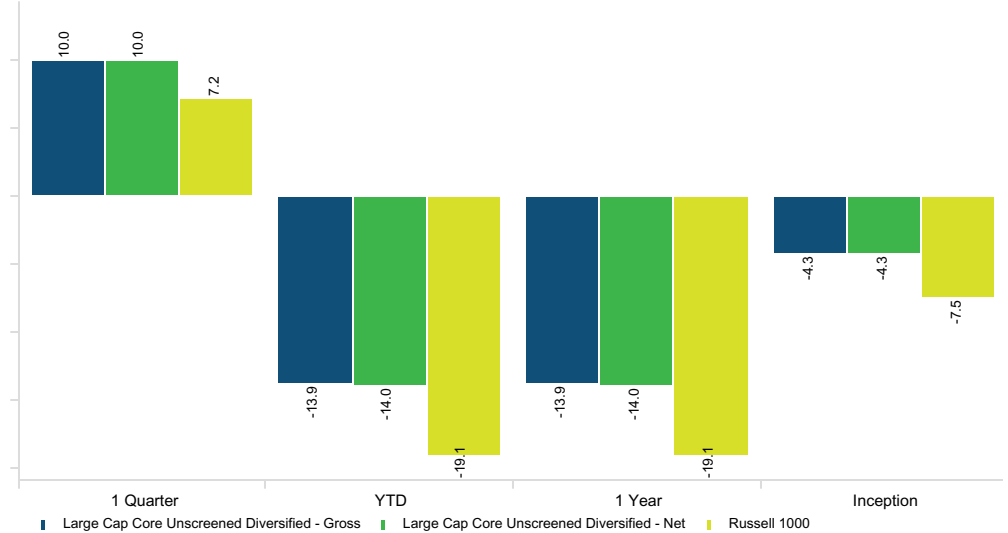
Portfolio Characteristics

Dividend Yield (%)	1.63
Dividend Payout Ratio (%)	21.79
Dividend Growth - 3 Yr (%)	8.16
EPS Growth - 3 Yr Hist (%)	12.70
Price/Earnings Ratio - NTM	11.72
Price/Book Ratio	3.06
Price/Free Cash Flow, TTM	10.18
Return on Equity, TTM (%)	29.53

Portfolio Top 10 Holdings

	Weight
Apple Inc.	4.59%
Microsoft Corporation	4.11%
Exxon Mobil Corporation	2.36%
Johnson & Johnson	2.27%
Visa Inc. Class A	2.00%
Merck & Co., Inc.	1.90%
Alphabet Inc. Class A	1.89%
Mastercard Incorporated Class A	1.86%
Pfizer Inc.	1.81%
Elevance Health, Inc.	1.65%
Total	24.45%

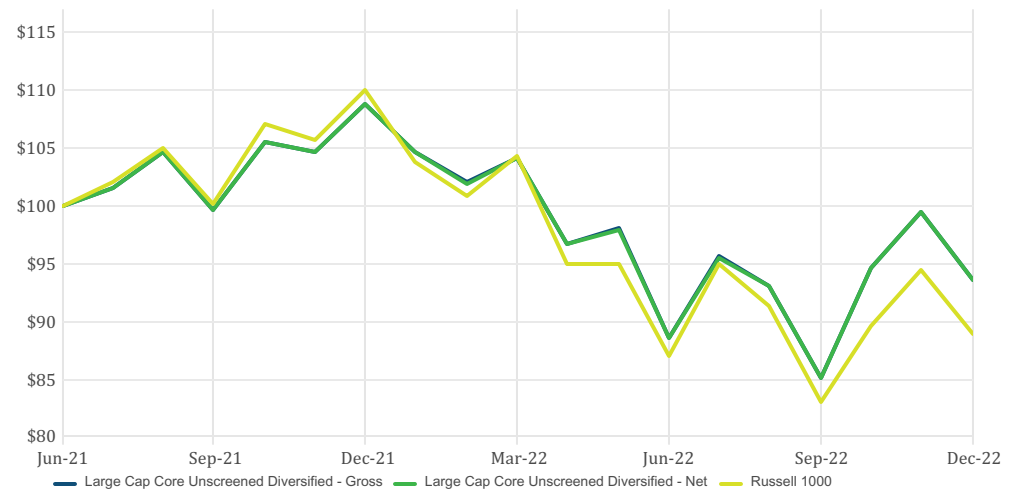
Composite Performance (%)



	1 Quarter	YTD	1 Year	Inception
Large Cap Core Unscreend Diversified - Gross	10.04%	-13.91%	-13.91%	-4.26%
Large Cap Core Unscreend Diversified - Net	10.02%	-13.96%	-13.96%	-4.31%
Russell 1000	7.24%	-19.13%	-19.13%	-7.50%

Composite Growth of \$100

Time Period: 7/1/2021 to 12/31/2022



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 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.

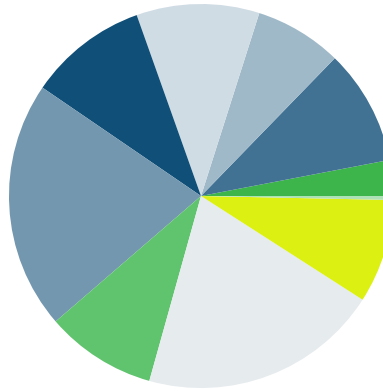
Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

Time Period: 9/30/2022 to 12/31/2022

	Return	Contribution
Exxon Mobil Corporation	27.35	0.56
Merck & Co., Inc.	29.67	0.46
Gilead Sciences, Inc.	40.31	0.38
Steel Dynamics, Inc.	38.18	0.37
Mastercard Incorporated Cla...	22.49	0.34
Phillips 66	30.10	0.33
APA Corp.	37.35	0.32
Evercore Inc. Class A	33.47	0.31
Pfizer Inc.	18.10	0.29
Philip Morris International...	23.47	0.29

Portfolio Sector Allocation



	%
Communication Services	3.05
Consumer Discretionary	9.68
Consumer Staples	7.36
Energy	10.36
Financials	9.95
Health Care	20.92
Industrials	9.37
Information Technology	20.23
Materials	8.67
Real Estate	.41
Total	100.0

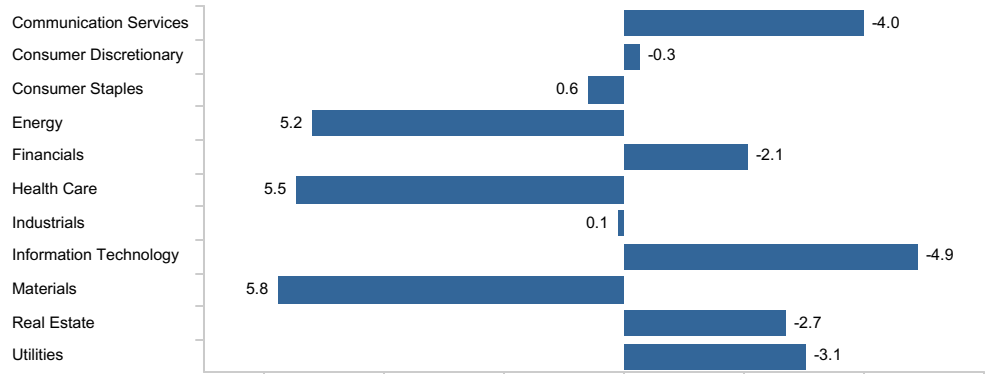
Leading Detractors

Time Period: 9/30/2022 to 12/31/2022

	Return	Contribution
Lowe's Companies, Inc.	-7.26	-0.08
CF Industries Holdings, Inc...	-11.15	-0.10
General Motors Company	-18.01	-0.10
NRG Energy, Inc.	-16.62	-0.12
H&R Block, Inc.	-13.59	-0.14
Alphabet Inc. Class A	-7.76	-0.15
Lumen Technologies, Inc.	-27.47	-0.18
Apple Inc.	-5.83	-0.23
Tesla Inc	-52.74	-0.38
Amazon.com, Inc.	-25.66	-0.45

Portfolio Sector Exposure Relative to Benchmark

Calculation Benchmark: Russell 1000



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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).

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

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