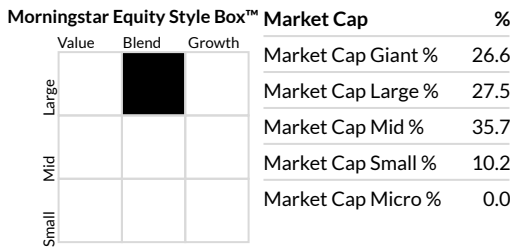


## Morningstar Style Box



## Snapshot

Morningstar Category	US SA Large Growth
Inception Date	6/30/2021
Strategy Assets	\$ 9,980,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 60,890
# of Holdings	84

## Portfolio Manager

Robert C. Doll, CFA

## Strategy Objective

Seeks to provide long-term capital appreciation

## Model Portfolio Risk Statistics\*

Time Period: 7/1/2021 to 9/30/2021	
Calculation Benchmark: Russell 1000 TR USD	
Return	-0.33
Std Dev	14.52
Beta	0.15
Alpha	-0.86
R2	2.02
Sharpe Ratio (arith)	-0.14
Up Capture Ratio	8.71
Down Capture Ratio	10.84

## Model Portfolio Top 10 Holdings\*

	Weight
Alphabet Inc Class A	5.37%
Apple Inc	4.27%
Microsoft Corp	3.97%
Amazon.com Inc	3.30%
UnitedHealth Group Inc	1.96%
Berkshire Hathaway Inc Class B	1.92%
Accenture PLC Class A	1.61%
Penske Automotive Group Inc	1.52%
Blackstone Inc	1.40%
Deere & Co	1.35%

26.67%

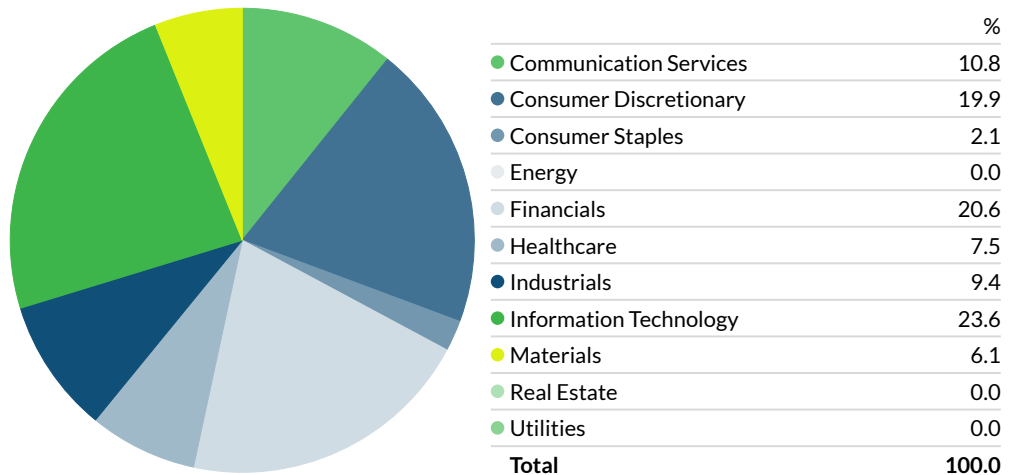
## Composite Performance

	Qtr	Since Inception
Large Cap Core Unscreend Diversified - Gross	-0.33%	-0.33%
Large Cap Core Unscreend Diversified - Net	-0.34%	-0.34%
Russell 1000 TR	0.21%	0.21%

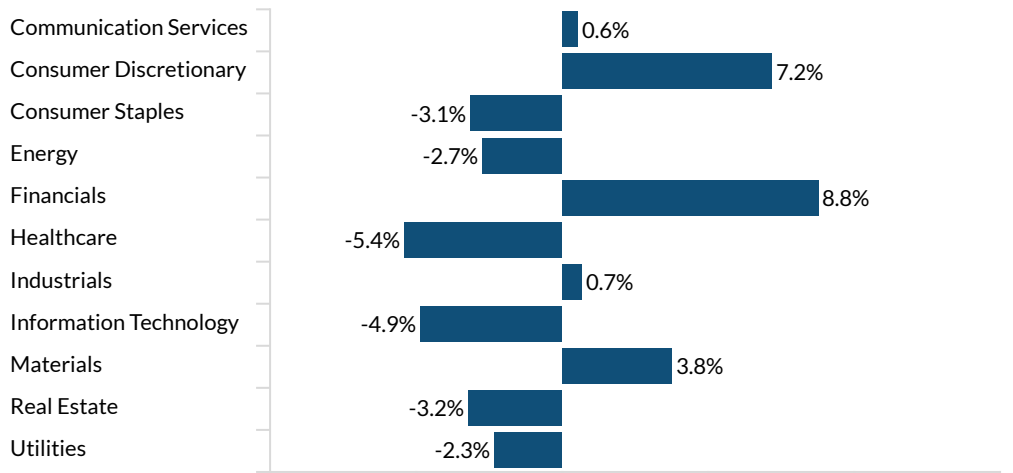
## Model Portfolio Characteristics\*

	Model	Russell 1000
Dividend Yield (%)	1.33	1.32
Dividend Growth - 3 Yr (%)	5.97	8.68
Median Dividend Payout Ratio (%)	26.47	42.57
EPS Growth - 3 Yr (%)	14.15	22.58
P/E Ratio (TTM)	14.19	24.29
P/B Ratio (TTM)	2.99	4.41
P/FCF Ratio (TTM)	13.33	32.46
ROE % (TTM)	33.01	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 Unscreend Diversified 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	0.47
Penske Automotive Group Inc	33.95	0.39
AutoNation Inc	28.43	0.30
Dick's Sporting Goods Inc	24.91	0.25
Blackstone Inc	20.49	0.24
Tempur Sealy International Inc	18.67	0.18
Microsoft Corp	4.27	0.16
Teradata Corp	14.77	0.15
Apple Inc	3.47	0.14
The Interpublic Group of Companies Inc	13.68	0.14

## Leading Detractors

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

	Return	Contribution
Gap Inc	-32.29	-0.33
Foot Locker Inc	-25.66	-0.25
MasTec Inc	-18.68	-0.20
Oshkosh Corp	-17.64	-0.18
The Chemours Co	-15.89	-0.16
Lam Research Corp	-12.32	-0.16
Centene Corp	-14.56	-0.16
Humana Inc	-11.94	-0.16
Amazon.com Inc	-4.51	-0.16
Caterpillar Inc	-11.31	-0.15

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The Crossmark Large Cap Core Unscreend Diversified strategy consists 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 Crossmark Large Cap Core Unscreend Diversified 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 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).

\* 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.

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