

## Snapshot

Morningstar Category	US SA Large Blend
Inception Date	7/1/2021
Strategy Assets	\$8,860,354
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$8,514,775
Model # of Holdings	93

## 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	17.65
Beta	0.90
Alpha	0.03
R2	96.75
Sharpe Ratio (arith)	-0.71
Up Capture Ratio	84.46
Down Capture Ratio	88.79

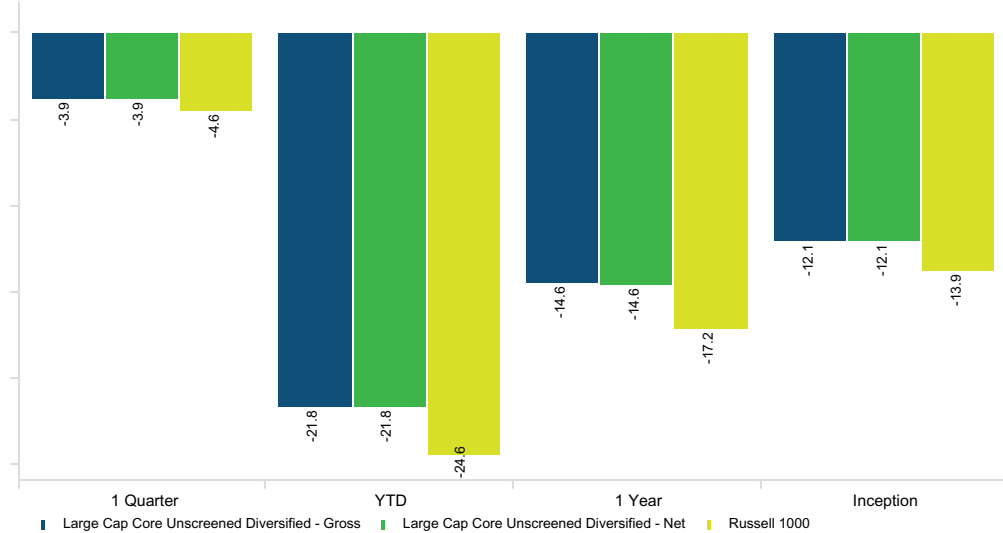
## Model Portfolio Characteristics

Dividend Yield, TTM (%)	2.07
Dividend Payout Ratio (%)	21.33
Dividend Growth, 3 Yr Hist (%)	8.54
EPS Growth, 3 Yr Hist (%)	19.44
Price/Earnings Ratio - NTM	10.10
Price/Book Ratio	2.81
Price/Free Cash Flow, TTM	10.82
Return on Equity, TTM (%)	32.09

## Model Portfolio Top 10 Holdings

	Weight
Apple Inc.	5.37%
Microsoft Corporation	4.11%
Johnson & Johnson	2.31%
Alphabet Inc. Class A	2.25%
Exxon Mobil Corporation	2.06%
Amazon.com, Inc.	2.00%
Visa Inc. Class A	1.88%
Merck & Co., Inc.	1.72%
Mastercard Incorporated Class A	1.67%
Costco Wholesale Corporation	1.67%
Total	25.05%

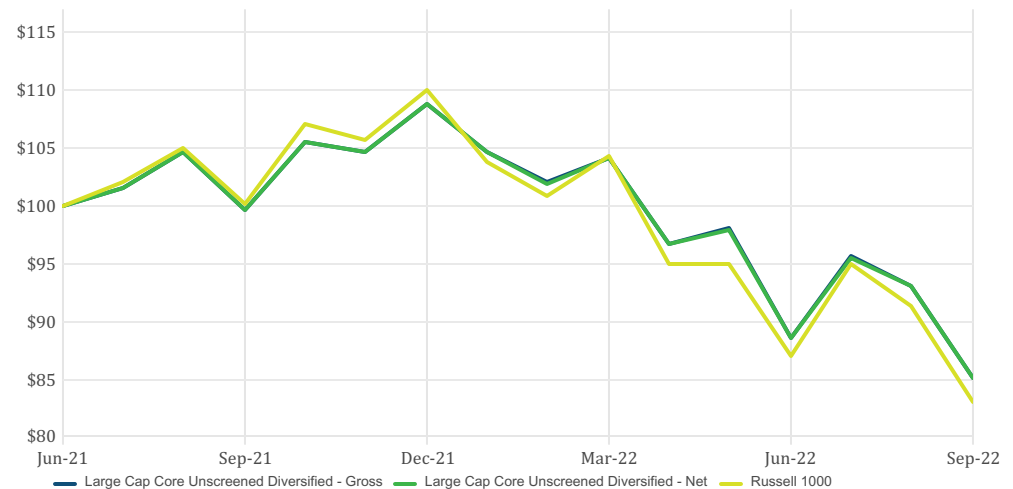
## Composite Performance (%)



	1 Quarter	YTD	1 Year	Inception
Large Cap Core Unscreend Diversified - Gross	-3.88%	-21.76%	-14.59%	-12.09%
Large Cap Core Unscreend Diversified - Net	-3.89%	-21.79%	-14.63%	-12.13%
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 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.

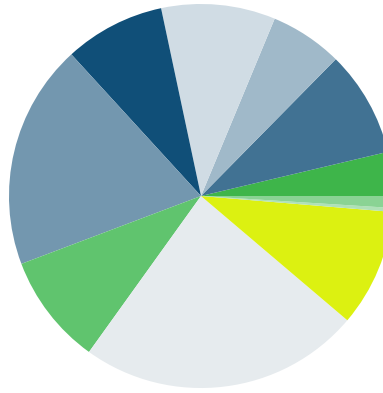
Index returns shown assume the reinvestment of all dividends and distributions.

## Leading Contributors

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

	Return	Contribution
H&R Block, Inc.	21.22	0.19
Marathon Petroleum Corporat...	21.55	0.19
Wells Fargo & Company	10.24	0.17
Molina Healthcare, Inc.	17.96	0.15
ConocoPhillips	14.11	0.14
CF Industries Holdings, Inc...	12.70	0.13
Freeport-McMoRan, Inc.	14.25	0.13
Penske Automotive Group, In...	16.76	0.13
Builders FirstSource, Inc.	9.72	0.12
Cadence Design Systems, Inc...	8.93	0.12

## Model Portfolio Sector Allocation



	%
Communication Services	3.74
Consumer Discretionary	8.85
Consumer Staples	6.19
Energy	9.48
Financials	8.60
Health Care	18.91
Industrials	9.26
Information Technology	23.82
Materials	9.80
Real Estate	.40
Utilities	.95
<b>Total</b>	<b>100.0</b>

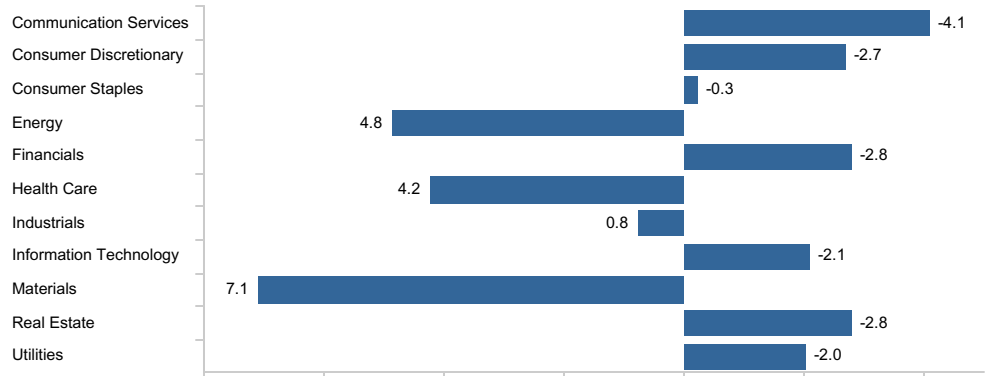
## Leading Detractors

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

	Return	Contribution
Chemours Co.	-22.49	-0.20
Dell Technologies, Inc. Cla...	-25.50	-0.21
HP Inc.	-23.27	-0.21
Pfizer Inc.	-15.88	-0.21
American Express Company	-15.22	-0.22
Philip Morris International...	-14.70	-0.22
Tyson Foods, Inc. Class A	-22.92	-0.24
Lumen Technologies, Inc.	-31.65	-0.30
Microsoft Corporation	-9.12	-0.32
Visa Inc. Class A	-15.84	-0.32

## Model 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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