

Snapshot

| | |
|--------------------------|-------------------|
| Morningstar Category | US SA Large Blend |
| Inception Date | 1/1/2001 |
| Strategy Assets | \$63,059,528 |
| Investment Minimum | \$100,000 |
| Average Market Cap (Mil) | \$283,710 |
| # of Holdings | 56 |

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Portfolio Risk Statistics

Time Period: 6/30/2018 to 6/30/2023

Calculation Benchmark: Russell 1000

| | |
|----------------------|-------|
| Std Dev | 17.91 |
| Beta | 0.91 |
| Annualized Alpha | 3.37 |
| R2 | 94.40 |
| Sharpe Ratio (arith) | 0.73 |
| Up Capture Ratio | 97.86 |
| Down Capture Ratio | 92.64 |

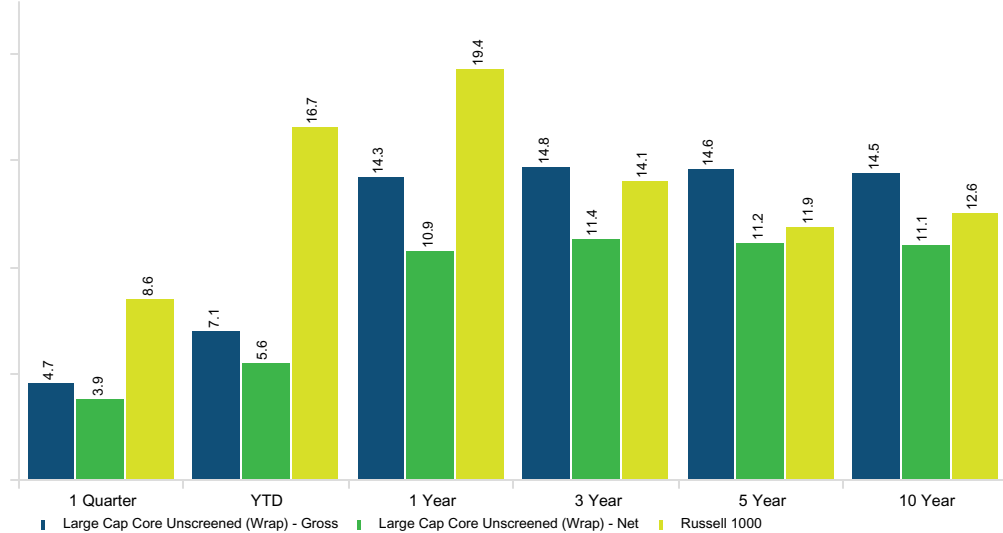
Portfolio Characteristics

| | |
|----------------------------|-------|
| Dividend Yield (%) | 1.85 |
| Dividend Payout Ratio (%) | 28.63 |
| Dividend Growth - 3 Yr (%) | 8.78 |
| EPS Growth - 3 Yr Hist (%) | 22.40 |
| Price/Earnings Ratio - NTM | 14.25 |
| Price/Book Ratio | 3.91 |
| Price/Free Cash Flow, TTM | 13.32 |
| Return on Equity, TTM (%) | 30.30 |

Portfolio Top 10 Holdings

| | Weight |
|---------------------------------|---------------|
| Apple Inc. | 5.11% |
| Microsoft Corporation | 4.16% |
| Visa Inc. Class A | 3.11% |
| Mastercard Incorporated Class A | 2.80% |
| UnitedHealth Group Incorporated | 2.75% |
| Merck & Co., Inc. | 2.74% |
| Caterpillar Inc. | 2.53% |
| AbbVie, Inc. | 2.51% |
| TJX Companies Inc | 2.22% |
| Lowe's Companies, Inc. | 2.17% |
| Total | 30.10% |

Composite Performance (%)



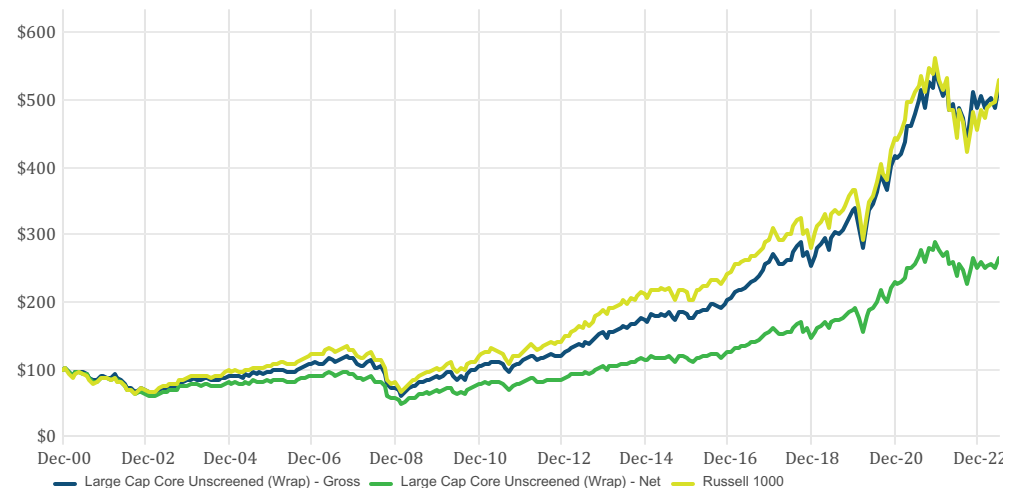
| | 1 Quarter | YTD | 1 Year | 3 Year | 5 Year | 10 Year |
|--|-----------|--------|--------|--------|--------|---------|
| Large Cap Core Unscreened (Wrap) - Gross | 4.67% | 7.12% | 14.29% | 14.80% | 14.64% | 14.52% |
| Large Cap Core Unscreened (Wrap) - Net | 3.93% | 5.59% | 10.85% | 11.38% | 11.23% | 11.12% |
| Russell 1000 | 8.58% | 16.68% | 19.36% | 14.09% | 11.92% | 12.64% |

Composite Calendar Year Performance (%)

| | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|--|--------|-------|-------|-------|-------|-------|-------|------|-------|
| Large Cap Core Unscreened (Wrap) - Gross | -10.62 | 30.29 | 24.65 | 32.00 | -1.58 | 27.20 | 10.49 | 5.22 | 12.29 |
| Large Cap Core Unscreened (Wrap) - Net | -13.40 | 26.49 | 20.87 | 28.21 | -4.56 | 23.49 | 7.27 | 2.05 | 8.95 |
| Russell 1000 | -19.13 | 26.45 | 20.96 | 31.43 | -4.78 | 21.69 | 12.05 | 0.92 | 13.24 |

Composite Growth of \$100

Time Period: 1/1/2001 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 Unscreened Wrap 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 the hypothetical highest annual all-inclusive wrap fee of 3.00% by deducting .75% from the last month of each quarter. Gross performance is shown as supplemental information and is stated as pure gross of all fees as the returns have not been reduced by transaction costs. Wrap fees include Crossmark's portfolio management fee as well as all charges for trading costs, custody, and other administrative fees. Due to the effect of compounding, annual returns shown net of fees may be lower than the return that would be shown if the fee were deducted from the gross return at a single point in time.

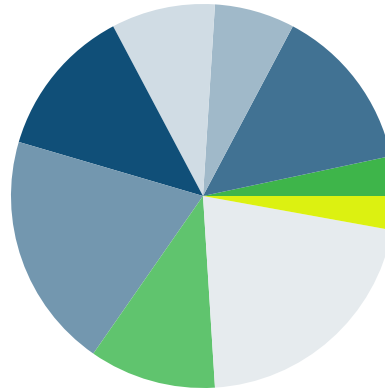
Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

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

| | Return | Contribution |
|--------------------------------|--------|--------------|
| Apple Inc. | 17.79 | 0.83 |
| Microsoft Corporation | 18.38 | 0.72 |
| Broadcom Inc. | 35.94 | 0.50 |
| Dell Technologies, Inc. Cla... | 35.74 | 0.39 |
| Adobe Incorporated | 26.89 | 0.34 |
| Caterpillar Inc. | 13.25 | 0.33 |
| Amazon.com, Inc. | 26.21 | 0.29 |
| Lowe's Companies, Inc. | 13.44 | 0.27 |
| CSX Corporation | 14.30 | 0.26 |
| Merck & Co., Inc. | 9.19 | 0.24 |

Portfolio Sector Allocation



| | % |
|------------------------|--------------|
| Communication Services | 3.41 |
| Consumer Discretionary | 13.83 |
| Consumer Staples | 6.85 |
| Energy | 8.70 |
| Financials | 12.74 |
| Health Care | 19.80 |
| Industrials | 10.71 |
| Information Technology | 21.11 |
| Materials | 2.87 |
| Total | 100.0 |

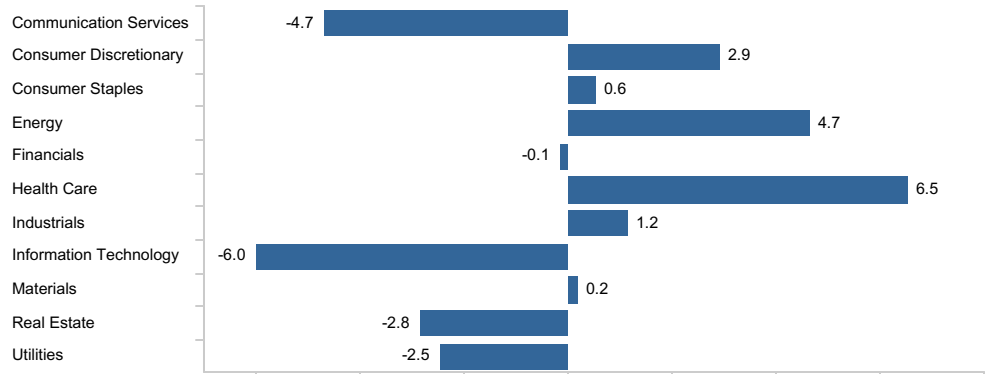
Leading Detractors

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

| | Return | Contribution |
|--------------------------------|--------|--------------|
| Amgen Inc. | -7.29 | -0.14 |
| Bristol-Myers Squibb Compan... | -6.99 | -0.16 |
| Gilead Sciences, Inc. | -6.22 | -0.16 |
| General Mills, Inc. | -9.69 | -0.18 |
| Pfizer Inc. | -9.12 | -0.18 |
| AT&T Inc. | -15.97 | -0.20 |
| Marathon Petroleum Corporat... | -12.91 | -0.33 |
| Valero Energy Corporation | -15.21 | -0.37 |
| Genpact Limited | -18.42 | -0.40 |
| AbbVie, Inc. | -14.69 | -0.49 |

Portfolio Sector Exposure Relative to Benchmark

Calculation Benchmark: Russell 1000



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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 Unscreened strategy is comprised of accounts that are invested in stocks of large cap U.S. companies. The Crossmark Large Cap Core Unscreened Wrap composite is comprised of all discretionary, fee paying, wrap fee accounts managed using this strategy. The composite has a creation date and inception date of January 1, 2001. 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 Unscreened 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).

Net performance was calculated using the hypothetical highest annual all-inclusive wrap fee of 3.00% by deducting .75% from the last month of each quarter. Gross performance is shown as supplemental information and is stated as pure gross of all fees as the returns have not been reduced by transaction costs. Wrap fees include Crossmark's portfolio management fee as well as all charges for trading costs, custody, and other administrative fees. Due to the effect of compounding, annual returns shown net of fees may be lower than the return that would be shown if the fee were deducted from the gross return at a single point in time.

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