

Snapshot

Morningstar Category	US SA Large Blend
Inception Date	1/1/2001
Strategy Assets	\$68,666,128
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$352,430
# of Holdings	52

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Portfolio Risk Statistics¹

Time Period: 12/31/2018 to 12/31/2023
Calculation Benchmark: Russell 1000

Std Dev	17.47
Beta	0.90
Annualized Alpha	3.58
R2	94.13
Sharpe Ratio (arith)	0.92
Up Capture Ratio	93.39
Down Capture Ratio	89.96

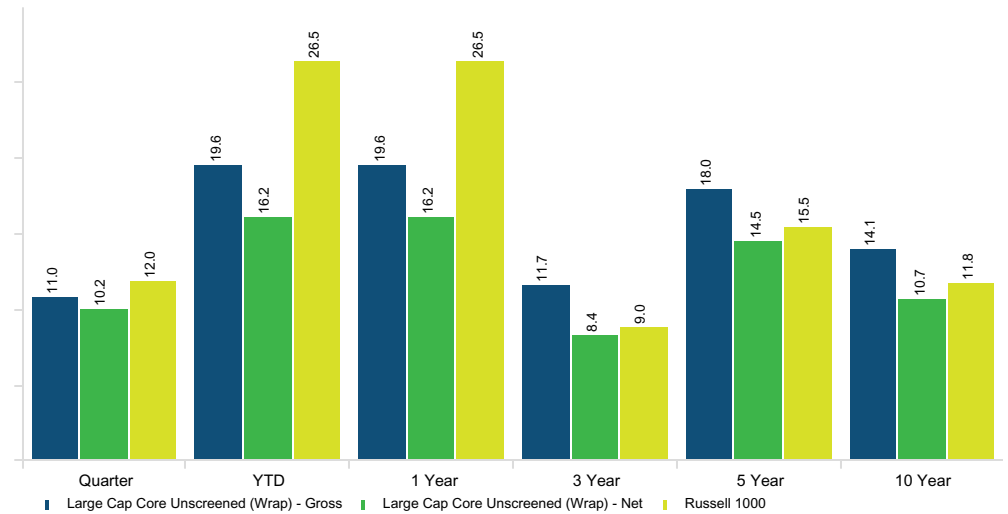
Portfolio Characteristics¹

	Portfolio	R.1000
Dividend Yield (%)	1.59	1.39
Dividend Payout Ratio (%)	24.26	26.26
Dividend Growth - 3 Yr (%)	10.43	8.56
EPS Growth - 3 Yr Hist (%)	26.40	18.59
Price/Earnings Ratio - NTM	14.80	19.56
Price/Book Ratio	3.77	4.07
Price/Free Cash Flow, TTM	12.37	19.75
Return on Equity, TTM (%)	27.91	20.56

Portfolio Top 10 Holdings¹

	Weight
Microsoft Corporation	4.99%
Apple Inc.	4.53%
Alphabet Inc. Class C	4.28%
Meta Platforms Inc. Class A	3.80%
Visa Inc. Class A	3.04%
JPMorgan Chase & Co.	2.75%
Adobe Incorporated	2.74%
Mastercard Incorporated Class A	2.71%
UnitedHealth Group Incorporated	2.69%
AbbVie, Inc.	2.58%
Total	34.13%

Composite Performance (%)



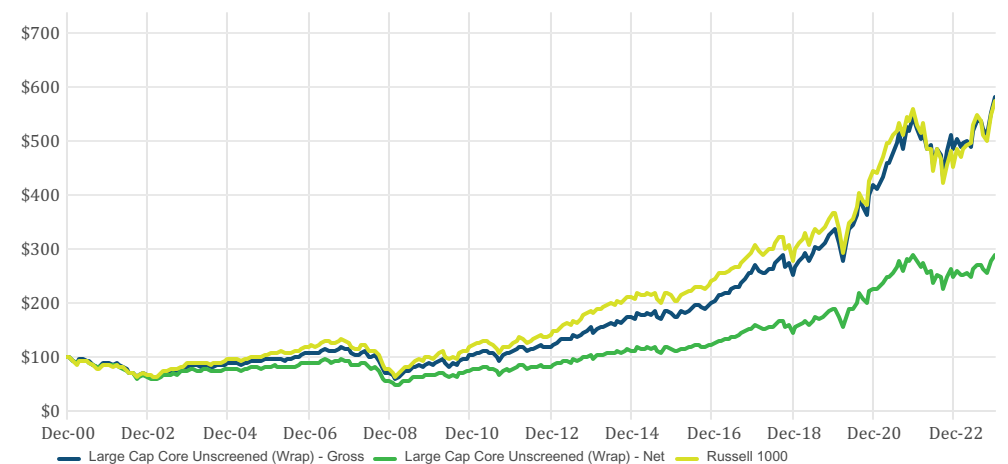
	Quarter	YTD	1 Year	3 Year	5 Year	10 Year
Large Cap Core Unscreend (Wrap) - Gross	10.95%	19.60%	19.60%	11.68%	18.04%	14.12%
Large Cap Core Unscreend (Wrap) - Net	10.16%	16.15%	16.15%	8.36%	14.54%	10.73%
Russell 1000	11.96%	26.53%	26.53%	8.97%	15.52%	11.80%

Composite Calendar Year Performance (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015
Large Cap Core Unscreend (Wrap) - Gross	19.60	-10.62	30.29	24.65	32.00	-1.58	27.20	10.49	5.22
Large Cap Core Unscreend (Wrap) - Net	16.15	-13.40	26.49	20.87	28.21	-4.56	23.49	7.27	2.05
Russell 1000	26.53	-19.13	26.45	20.96	31.43	-4.78	21.69	12.05	0.92

Composite Growth of \$100

Time Period: 1/1/2001 to 12/31/2023



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 Wrap 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.

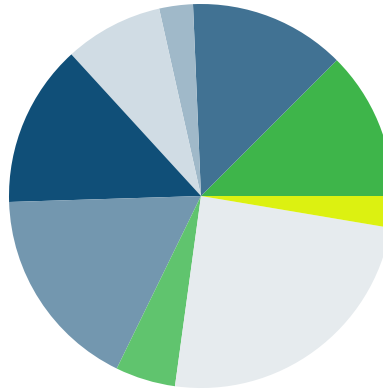
¹ Crossmark uses a model account to manage the individual client accounts that have selected this investment strategy. The portfolio characteristics shown are based on the model account. The characteristics of any individual account may differ from those of the model account. All performance information shown is composite performance derived from the aggregate of all accounts included in the composite.

Leading Contributors¹

Time Period: 9/30/2023 to 12/31/2023

	Return	Contribution
Microsoft Corporation	19.34	0.99
Apple Inc.	12.60	0.62
Meta Platforms Inc. Class A	17.90	0.61
Broadcom Inc.	35.01	0.59
Adobe Incorporated	17.00	0.50
Salesforce, Inc.	29.77	0.46
Wells Fargo & Company	21.50	0.44
Ross Stores, Inc.	22.83	0.43
Visa Inc. Class A	13.43	0.43
JPMorgan Chase & Co.	15.05	0.42

Portfolio Sector Allocation¹



	%
Communication Services	12.53
Consumer Discretionary	13.14
Consumer Staples	2.79
Energy	8.39
Financials	13.73
Health Care	17.25
Industrials	5.00
Information Technology	24.48
Materials	2.69
Total	100.0

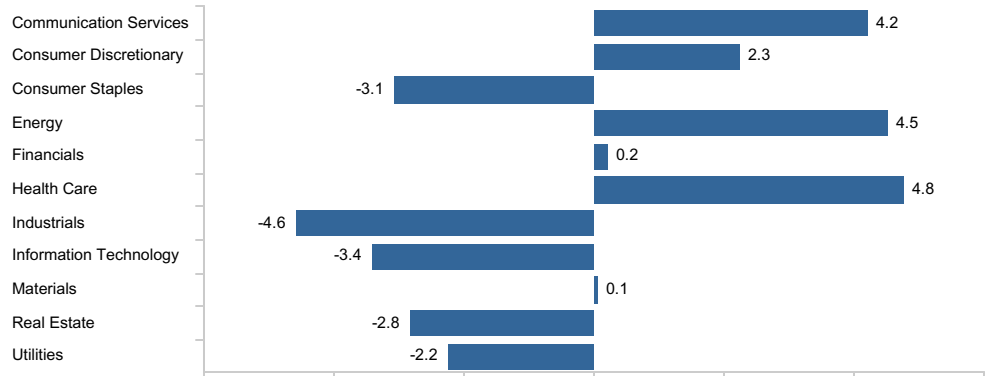
Leading Detractors¹

Time Period: 9/30/2023 to 12/31/2023

	Return	Contribution
Aflac Incorporated	-0.36	0.00
Altria Group, Inc.	-1.73	-0.04
Ford Motor Company	-0.34	-0.04
ConocoPhillips	-2.63	-0.05
Marathon Petroleum Corporat...	-1.43	-0.05
Genpact Limited	-4.06	-0.08
Airbnb, Inc. Class A	-0.78	-0.09
Bristol-Myers Squibb Compan...	-10.70	-0.19
Valero Energy Corporation	-7.50	-0.21
VMware, Inc. Class A	-14.42	-0.27

Portfolio Sector Exposure Relative to Benchmark¹

Calculation Benchmark: Russell 1000



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The Crossmark Large Cap Core Unscreened strategy is comprised of accounts that are invested 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).

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