

## Snapshot

Morningstar Category	US SA Large Blend
Inception Date	1/1/2001
Strategy Assets	\$80,305,462
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$417,363
# of Holdings	53

## Portfolio Managers

Robert C. Doll, CFA  
Ryan Caylor, CFA

## Strategy Objective

Seeks to provide long-term capital appreciation

## Portfolio Risk Statistics<sup>1</sup>

Time Period: 6/30/2019 to 6/30/2024  
Calculation Benchmark: Russell 1000

Std Dev	17.40
Beta	0.92
Annualized Alpha	3.54
R2	93.73
Sharpe Ratio (arith)	0.87
Up Capture Ratio	97.86
Down Capture Ratio	91.42

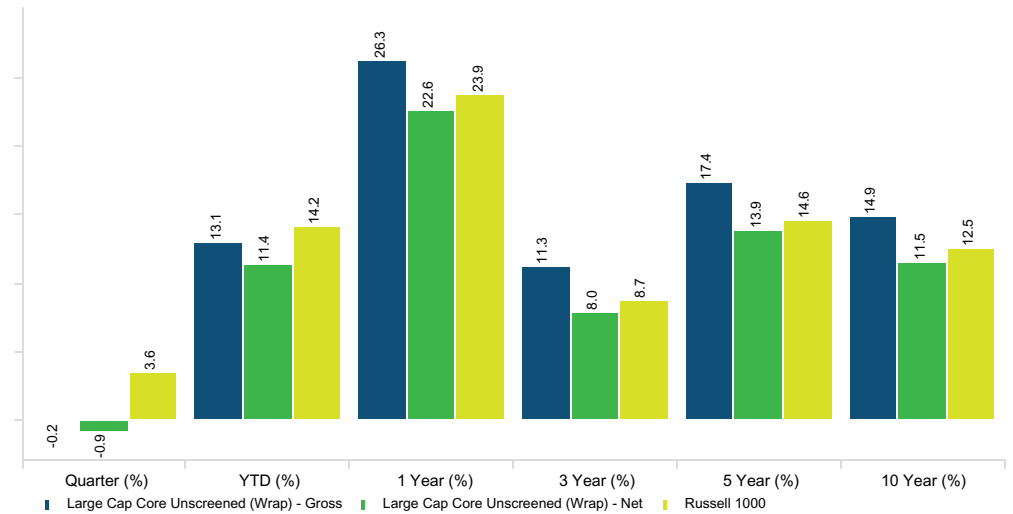
## Portfolio Characteristics<sup>1</sup>

	Portfolio	R.1000
Dividend Yield (%)	1.31	1.11
Dividend Payout Ratio (%)	27.36	26.89
Dividend Growth - 3 Yr (%)	10.79	9.11
EPS Growth - 3 Yr Hist (%)	23.15	18.88
Price/Earnings Ratio - NTM	15.93	20.76
Price/Book Ratio	3.79	4.45
Price/Free Cash Flow, TTM	14.94	21.74
Return on Equity, TTM (%)	25.29	22.41

## Portfolio Top 10 Holdings (%)<sup>1</sup>

	Weight
Microsoft Corporation	5.24
Apple Inc.	4.38
Meta Platforms Inc Class A	4.26
NVIDIA Corporation	3.75
Alphabet Inc. Class C	3.66
JPMorgan Chase & Co.	2.88
Visa Inc. Class A	2.71
Home Depot, Inc.	2.66
Mastercard Incorporated Class A	2.48
QUALCOMM Incorporated	2.36
<b>Total</b>	<b>34.37</b>

## Composite Performance



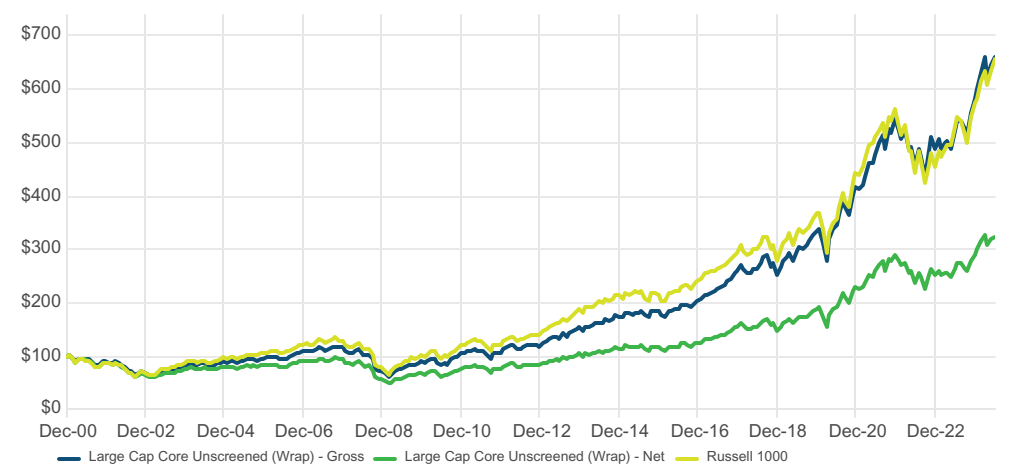
	Quarter (%)	YTD (%)	1 Year (%)	3 Year (%)	5 Year (%)	10 Year (%)
Large Cap Core Unscreened (Wrap) - Gross	-0.15	13.08	26.25	11.26	17.38	14.92
Large Cap Core Unscreened (Wrap) - Net	-0.88	11.44	22.59	7.95	13.90	11.51
Russell 1000	3.57	14.24	23.88	8.74	14.61	12.51

## Composite Calendar Year Performance

	2023	2022	2021	2020	2019	2018	2017	2016	2015
Large Cap Core Unscreened (Wrap) - Gross	19.60	-10.62	30.29	24.65	32.00	-1.58	27.20	10.49	5.22
Large Cap Core Unscreened (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 6/30/2024



**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.

Net performance was calculated using the hypothetical highest annual all-inclusive wrap fee of 3.00% by deducting 0.75% 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.

<sup>1</sup> 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 Contributors (%)<sup>1</sup>

Time Period: 3/31/2024 to 6/30/2024

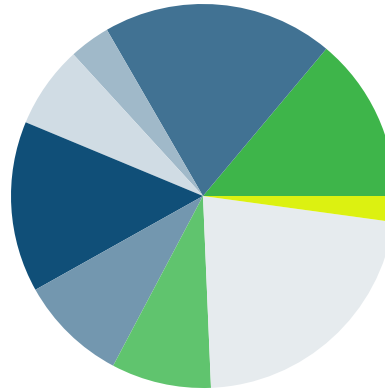
	Return	Contribution
NVIDIA Corporation	36.74	0.93
Apple Inc.	22.99	0.86
Alphabet Inc. Class C	20.60	0.68
Dell Technologies, Inc. Class C	21.32	0.45
QUALCOMM Incorporated	18.14	0.39
Microsoft Corporation	6.42	0.31
Applied Materials, Inc.	11.65	0.22
Palantir Technologies Inc. Class A	10.08	0.22
AT&T Inc.	10.36	0.19
Booking Holdings Inc.	9.45	0.19

## Leading Detractors (%)<sup>1</sup>

Time Period: 3/31/2024 to 6/30/2024

	Return	Contribution
CVS Health Corporation	-25.25	-0.20
NIKE, Inc. Class B	-19.49	-0.21
Mastercard Incorporated Class A	-8.27	-0.23
D.R. Horton, Inc.	-14.17	-0.25
Salesforce, Inc.	-14.64	-0.29
Marathon Petroleum Corporation	-13.49	-0.32
Phillips 66	-12.90	-0.33
Nucor Corporation	-19.85	-0.39
Bristol-Myers Squibb Company	-22.52	-0.48
XP Inc. Class A	-27.36	-0.51

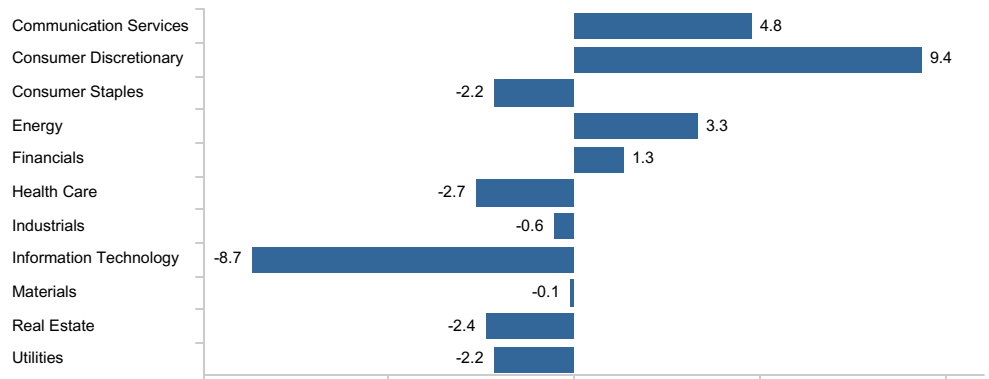
## Portfolio Sector Allocation<sup>1</sup>



	%
Communication Services	13.93
Consumer Discretionary	19.43
Consumer Staples	3.38
Energy	7.04
Financials	14.35
Health Care	9.05
Industrials	8.48
Information Technology	22.14
Materials	2.20
<b>Total</b>	<b>100.0</b>

## Portfolio Sector Exposure Relative to Benchmark<sup>1</sup>

Calculation Benchmark: Russell 1000



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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).

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Source: FactSet/Crossmark