

Snapshot

Equity Style Box	
Morningstar Category	US SA Large Growth
Inception Date	1/2/2001
Strategy Assets	\$ 53,070,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 334,816
# of Holdings	45

Portfolio Managers

Robert C. Doll, CFA
Brent Liium, CFA
Melville L. Cody

Strategy Objective

Seeks long-term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 7/1/2011 to 6/30/2021

Calculation Benchmark: S&P 500 TR USD

Return	15.76
Std Dev	13.34
Beta	0.96
Alpha	1.37
R2	95.22
Sharpe Ratio (arith)	1.14
Up Capture Ratio	99.71
Down Capture Ratio	92.79

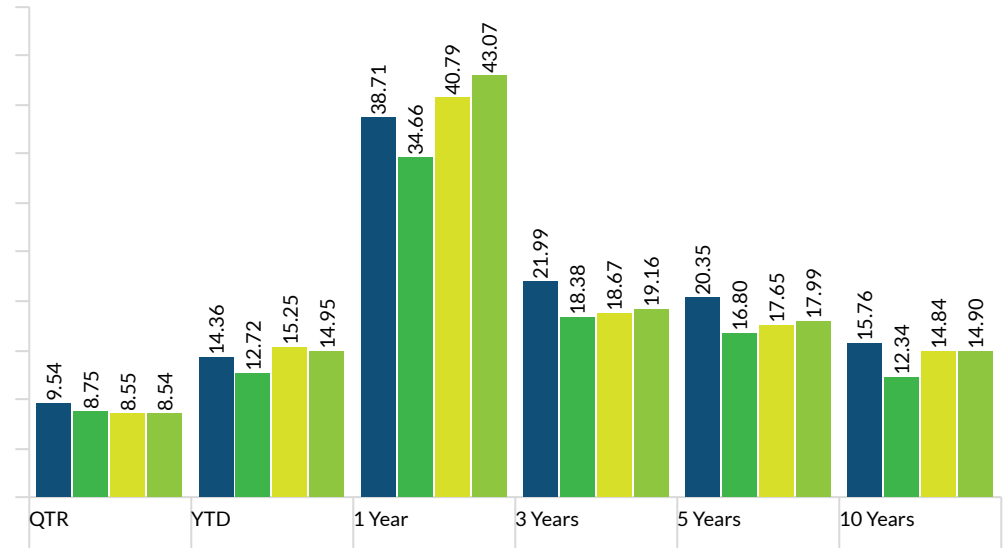
Model Portfolio Characteristics*

Dividend Yield (%)	1.04
Dividend Growth - 3 Yr (%)	10.56
Median Dividend Payout Ratio (%)	42.06
EPS Growth - 3 Yr (%)	27.86
P/E Ratio (TTM)	30.89
P/B Ratio (TTM)	7.16
P/FCF Ratio (TTM)	29.78
ROE % (TTM)	36.66

Model Portfolio Top 10 Holdings*

	Weighting
Apple Inc	9.70%
Microsoft Corp	8.27%
Amazon.com Inc	6.69%
Alphabet Inc Class C	5.66%
JPMorgan Chase & Co	2.97%
UnitedHealth Group Inc	2.90%
Mastercard Inc Class A	2.78%
Nike Inc Class B	2.75%
Charles River Laboratories International Inc	2.72%
The Home Depot Inc	2.48%
	46.92%

Composite Performance



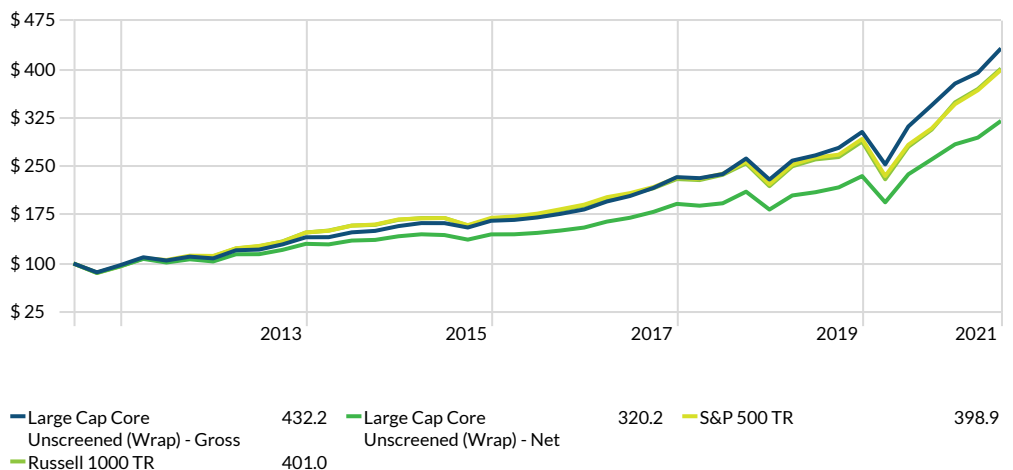
	Qtr	YTD	1 Year	3 Years	5 Years	10 Years
Large Cap Core Unscreend (Wrap) - Gross	9.54%	14.36%	38.71%	21.99%	20.35%	15.76%
Large Cap Core Unscreend (Wrap) - Net	8.75%	12.72%	34.66%	18.38%	16.80%	12.34%
S&P 500 TR	8.55%	15.25%	40.79%	18.67%	17.65%	14.84%
Russell 1000 TR	8.54%	14.95%	43.07%	19.16%	17.99%	14.90%

Composite Calendar Year Returns

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Gross (Wrap)	24.65%	32.00%	-1.58%	27.20%	10.49%	5.22%	12.29%	30.15%	10.82%	2.86%
Net (Wrap)	20.87%	28.20%	-4.56%	23.48%	7.27%	2.06%	8.95%	26.36%	7.58%	-0.23%
S&P 500 TR	18.40%	31.49%	-4.38%	21.83%	11.96%	1.38%	13.69%	32.39%	16.00%	2.11%
Russell 1000 TR	20.96%	31.43%	-4.78%	21.69%	12.05%	0.92%	13.24%	33.11%	16.42%	1.50%

Composite Growth of \$100

Time Period: 7/1/2011 to 6/30/2021



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.

* Model Portfolios are based on a hypothetical account managed during the current quarter. Actual characteristics and income may differ materially from model.

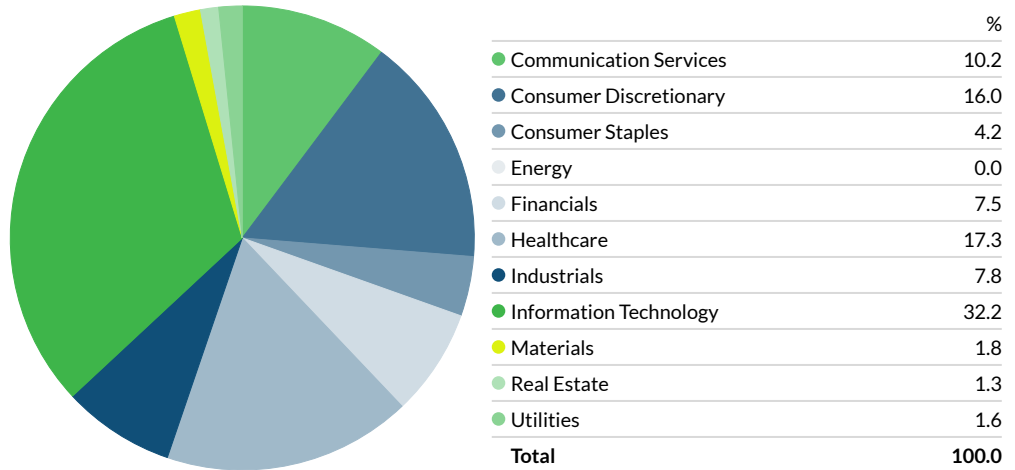
Net performance was calculated using the hypothetical highest annual all-inclusive wrap fee of 3% applied quarterly.

Leading Contributors

Time Period: 4/1/2021 to 6/30/2021

	Return	Contribution
Microsoft Corp	15.16	1.21
Apple Inc	12.31	1.18
Alphabet Inc Class C	21.16	1.10
Amazon.com Inc	11.19	0.75
Charles River Laboratories International	27.63	0.66
NVIDIA Corp	49.89	0.62
Eli Lilly and Co	23.39	0.52
Intuitive Surgical Inc	24.45	0.44
Nike Inc Class B	16.49	0.43
Edwards Lifesciences Corp	23.83	0.33

Model Portfolio Sector Allocation*



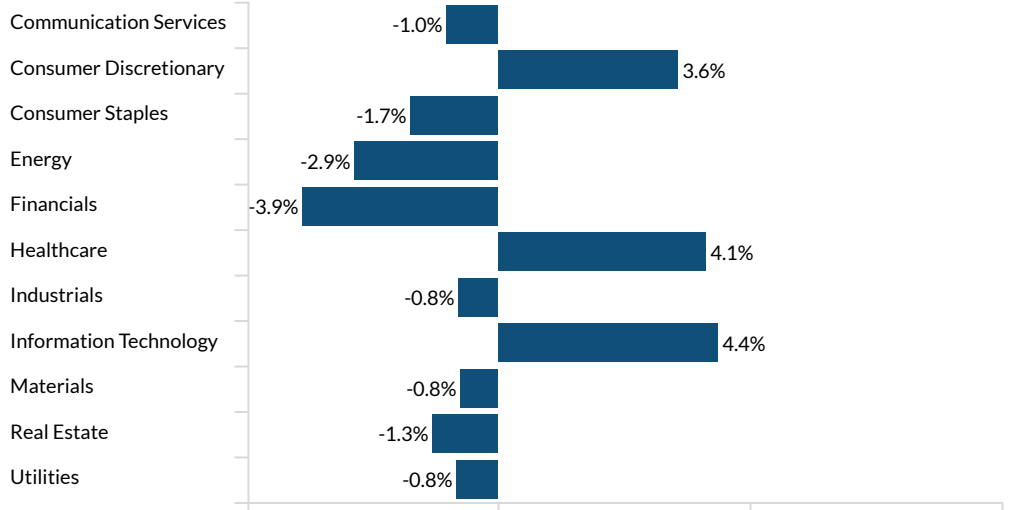
Leading Detractors

Time Period: 4/1/2021 to 6/30/2021

	Return	Contribution
Intel Corp	-11.75	-0.17
Fiserv Inc	-10.21	-0.15
Deere & Co	-5.48	-0.08
Abbott Laboratories	-2.90	-0.08
Ecolab Inc	-3.57	-0.07
Lennar Corp	-1.61	-0.03
Amgen Inc	-1.35	-0.03
Verizon Communications Inc	-2.60	-0.03
NextEra Energy Inc	-2.56	-0.02
McCormick & Co Inc Non-Voting	-0.56	0.00

Model Portfolio Sector Exposure Relative to Benchmark*

Calculation Benchmark: S&P 500 TR USD



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. 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 invests in stocks of large cap U.S. companies. The Crossmark Large Cap Core Unscreened Wrap Composite includes all discretionary wrap accounts that are managed using this strategy. The composite excludes accounts for which the clients have imposed restrictions or requirements that impede the manager from fully executing their strategy such that the results will not be representative of the strategy. For comparison purposes the composite is measured against 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 Large Cap Core Unscreened product was originally measured against the Russell 1000 Growth Index, and in March 2020 was changed to the S&P 500 Index. Effective July 2021, it has since been determined that the Russell 1000 index is the more appropriate index for the historical life of the product.

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).

* 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 the hypothetical highest annual all-inclusive wrap fee of 3% applied quarterly.

© 2021 Morningstar. All Rights Reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

GIPS is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein.

