

## Snapshot

Equity Style Box	
Morningstar Category	US SA Large Growth
Inception Date	1/2/2001
Strategy Assets	\$ 68,760,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 268,461
# of Holdings	53

## Portfolio Managers

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

## Strategy Objective

Seeks long-term capital appreciation

## Model Portfolio Risk Statistics\*

Time Period: 10/1/2011 to 9/30/2021

Calculation Benchmark: Russell 1000 TR USD

Return	17.68
Std Dev	13.07
Beta	0.94
Alpha	1.72
R2	94.52
Sharpe Ratio (arith)	1.31
Up Capture Ratio	100.17
Down Capture Ratio	93.38

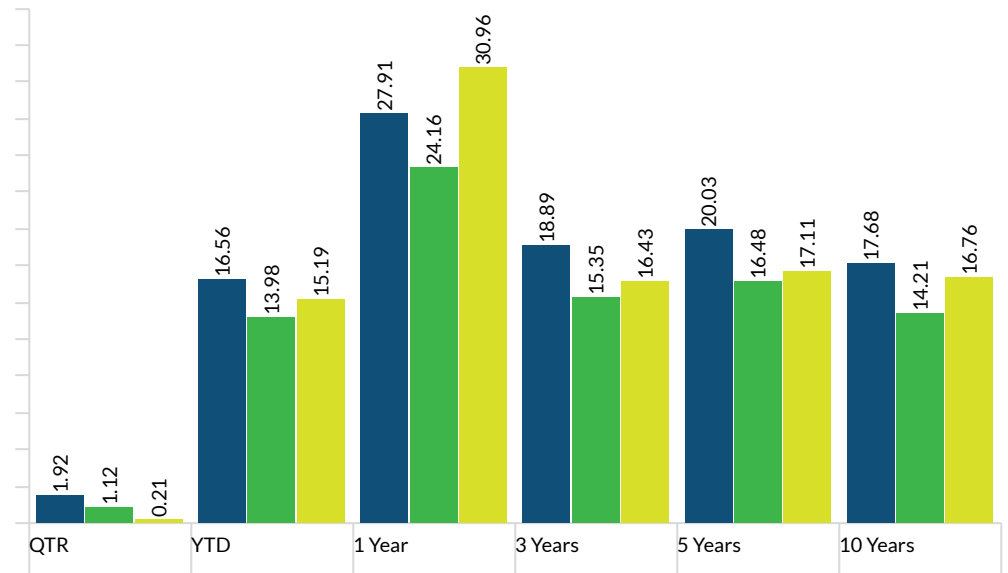
## Model Portfolio Characteristics\*

Dividend Yield (%)	1.09
Dividend Growth - 3 Yr (%)	8.85
Median Dividend Payout Ratio (%)	30.75
EPS Growth - 3 Yr (%)	23.32
P/E Ratio (TTM)	22.84
P/B Ratio (TTM)	4.49
P/FCF Ratio (TTM)	23.61
ROE % (TTM)	36.35

## Model Portfolio Top 10 Holdings\*

	Weight
Apple Inc	7.47%
Microsoft Corp	7.44%
Alphabet Inc Class C	5.91%
Amazon.com Inc	3.39%
JPMorgan Chase & Co	3.07%
UnitedHealth Group Inc	2.78%
Mastercard Inc Class A	2.60%
Nike Inc Class B	2.54%
Eli Lilly and Co	2.42%
Ford Motor Co	2.42%
	40.01%

## Composite Performance (%)



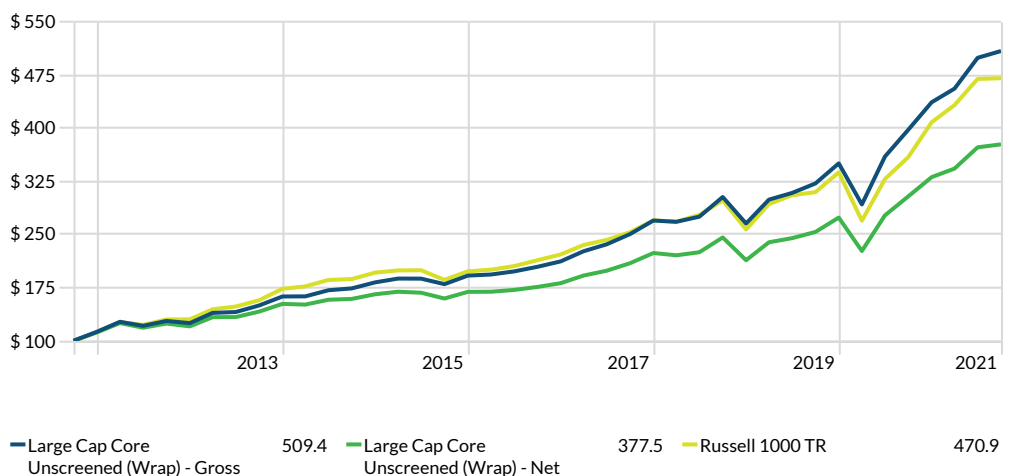
	Qtr	YTD	1 Year	3 Years	5 Years	10 Years
Large Cap Core Unscreend (Wrap) - Gross	1.92%	16.56%	27.91%	18.89%	20.03%	17.68%
Large Cap Core Unscreend (Wrap) - Net	1.12%	13.98%	24.16%	15.35%	16.48%	14.21%
Russell 1000 TR	0.21%	15.19%	30.96%	16.43%	17.11%	16.76%

## 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%
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: 10/1/2011 to 9/30/2021



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.

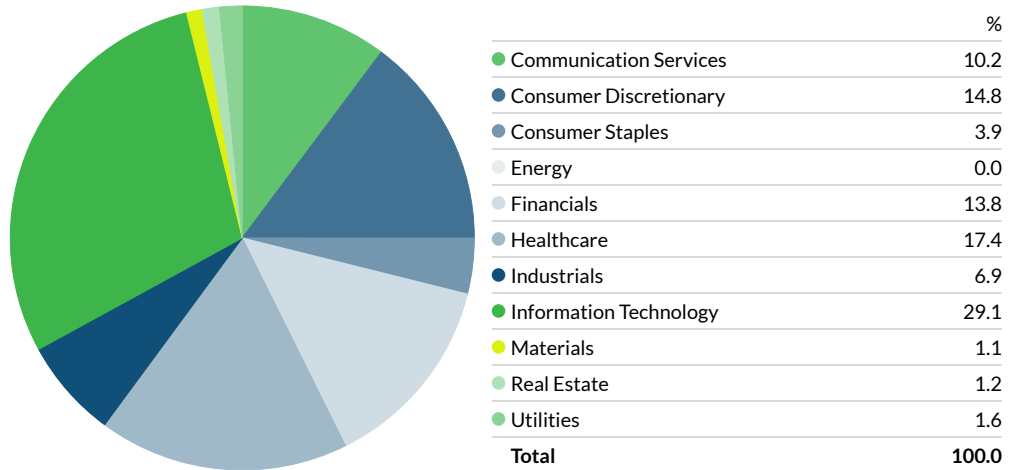
Net performance was calculated using the hypothetical highest annual all-inclusive wrap fee of 3% applied quarterly.

**Leading Contributors**

Time Period: 7/1/2021 to 9/30/2021

	Return	Contribution
Alphabet Inc Class C	6.34	0.36
Microsoft Corp	4.27	0.36
Apple Inc	3.47	0.34
Charles River Laboratories International	11.56	0.32
Oracle Corp	12.34	0.18
JPMorgan Chase & Co	5.85	0.18
Intuitive Surgical Inc	8.10	0.17
ServiceNow Inc	13.23	0.15
Edwards Lifesciences Corp	9.31	0.14
Waste Management Inc	7.00	0.13

**Model Portfolio Sector Allocation\***



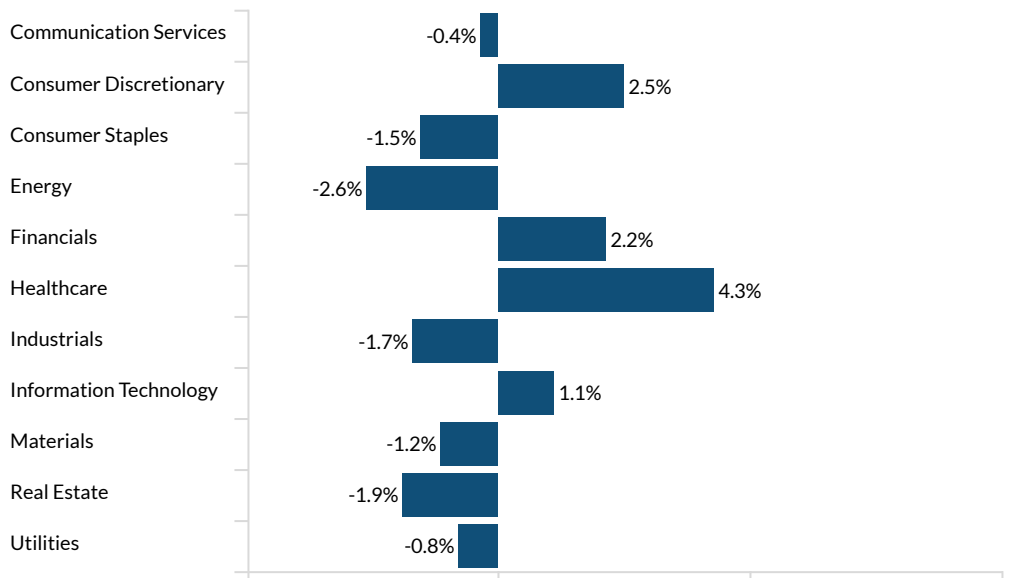
**Leading Detractors**

Time Period: 7/1/2021 to 9/30/2021

	Return	Contribution
Amazon.com Inc	-4.51	-0.31
Amgen Inc	-12.09	-0.23
Nike Inc Class B	-5.84	-0.16
Mastercard Inc Class A	-4.66	-0.13
Lennar Corp	-5.48	-0.09
Honeywell International Inc	-2.84	-0.07
The Estee Lauder Companies Inc Class A	-5.56	-0.07
Visa Inc Class A	-4.60	-0.06
UnitedHealth Group Inc	-2.07	-0.06
Deere & Co	-4.72	-0.06

**Model Portfolio Sector Exposure Relative to Benchmark\***

Calculation Benchmark: Russell 1000 TR



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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).

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