

Snapshot

Equity Style Box	
Morningstar Category	US SA Large Growth
Inception Date	1/2/2001
Strategy Assets	\$ 75,420,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 286,946
# of Holdings	54

Portfolio Managers

Robert C. Doll, CFA
Brent Lium, CFA

Strategy Objective

Seeks long-term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 1/1/2012 to 12/31/2021

Calculation Benchmark: Russell 1000 TR USD

Return	17.59
Std Dev	12.91
Beta	0.94
Alpha	1.79
R2	94.38
Sharpe Ratio (arith)	1.31
Up Capture Ratio	100.99
Down Capture Ratio	94.38

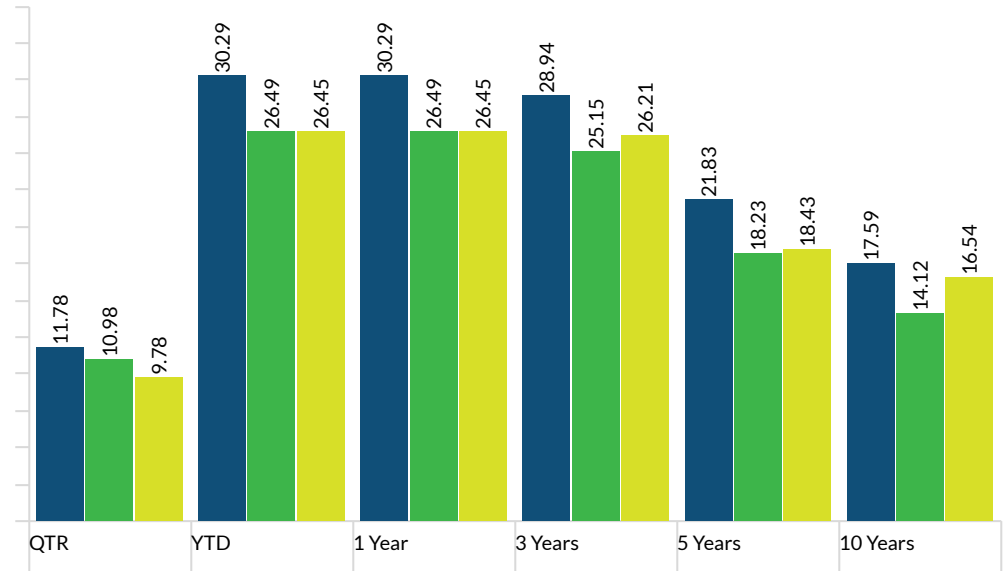
Model Portfolio Characteristics*

Dividend Yield (%)	1.25
Dividend Growth - 3 Yr (%)	15.36
Median Dividend Payout Ratio (%)	28.09
EPS Growth - 3 Yr (%)	26.16
P/E Ratio (TTM)	21.71
P/B Ratio (TTM)	4.36
P/FCF Ratio (TTM)	22.44
ROE % (TTM)	38.33

Model Portfolio Top 10 Holdings*

Weight	
7.93%	Microsoft Corp
7.24%	Apple Inc
5.73%	Alphabet Inc Class C
3.19%	UnitedHealth Group Inc
2.65%	JPMorgan Chase & Co
2.53%	Ford Motor Co
2.41%	AbbVie Inc
2.40%	Mastercard Inc Class A
2.40%	Abbott Laboratories
2.23%	Wells Fargo & Co
38.71%	

Composite Performance (%)



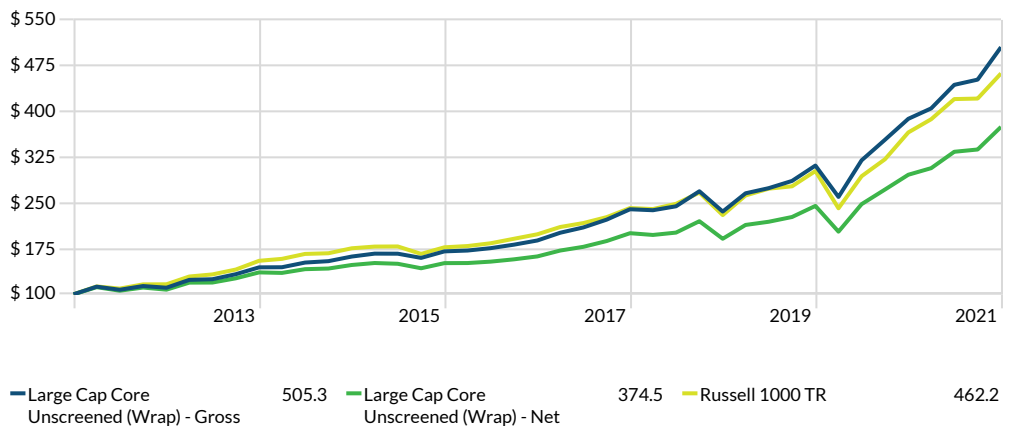
	Qtr	YTD	1 Year	3 Years	5 Years	10 Years
Large Cap Core Unscrened (Wrap) - Gross	11.78%	30.29%	30.29%	28.94%	21.83%	17.59%
Large Cap Core Unscrened (Wrap) - Net	10.98%	26.49%	26.49%	25.15%	18.23%	14.12%
Russell 1000 TR	9.78%	26.45%	26.45%	26.21%	18.43%	16.54%

Composite Calendar Year Returns

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Gross (Wrap)	30.29%	24.65%	32.00%	-1.58%	27.20%	10.49%	5.22%	12.29%	30.15%	10.82%
Net (Wrap)	26.49%	20.87%	28.20%	-4.56%	23.48%	7.27%	2.06%	8.95%	26.36%	7.58%
Russell 1000 TR	26.45%	20.96%	31.43%	-4.78%	21.69%	12.05%	0.92%	13.24%	33.11%	16.42%

Composite Growth of \$100

Time Period: 1/1/2012 to 12/31/2021



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 Unscrened Wrap Composite.

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

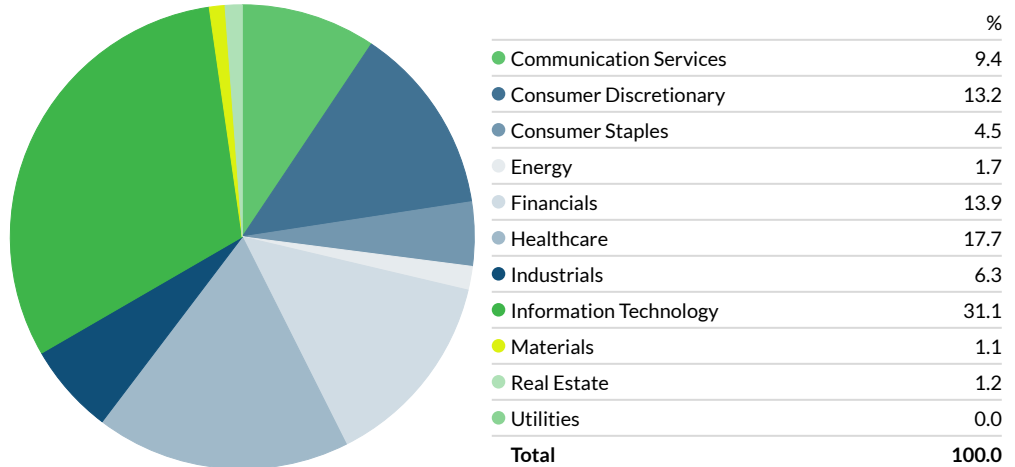
Net performance was calculated using the hypothetical highest annual all-inclusive wrap fee of 3.00% by deducting .75% from the last month of each quarter. Gross performance is shown as supplemental information and is stated as pure gross of all fees as the returns have not been reduced by transaction 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.

Leading Contributors

Time Period: 10/1/2021 to 12/31/2021

	Return	Contribution
Apple Inc	25.67	1.92
Microsoft Corp	19.51	1.45
Ford Motor Co	47.43	1.15
UnitedHealth Group Inc	28.92	0.80
NVIDIA Corp	41.99	0.72
The Home Depot Inc	26.95	0.52
Alphabet Inc Class C	8.56	0.51
Eli Lilly and Co	19.94	0.48
Anthem Inc	24.69	0.46
Abbott Laboratories	19.60	0.44

Model Portfolio Sector Allocation*



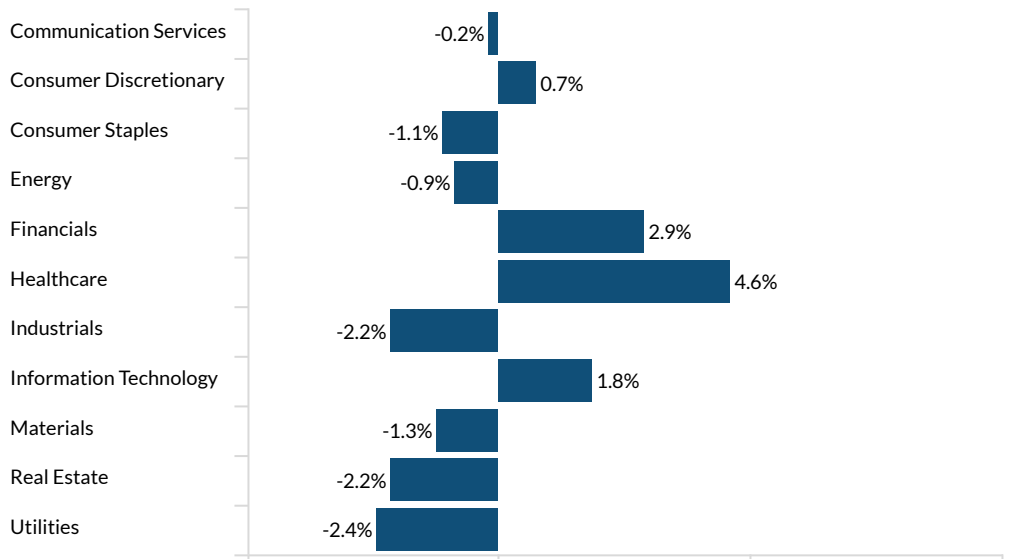
Leading Detractors

Time Period: 10/1/2021 to 12/31/2021

	Return	Contribution
Charter Communications Inc Class A	-10.39	-0.17
Capital One Financial Corp	-10.08	-0.15
Charles River Laboratories International Inc	-8.70	-0.09
JPMorgan Chase & Co	-2.69	-0.08
L3Harris Technologies Inc	-2.73	-0.06
Fiserv Inc	-4.34	-0.05
Visa Inc Class A	-2.54	-0.03
Adobe Inc	-1.50	-0.03
Verizon Communications Inc	-2.65	-0.02
Honeywell International Inc	-1.35	-0.02

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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