

Snapshot

Morningstar Category	US SA Large Growth
Inception Date	1/1/2001
Strategy Assets	\$52,789,436
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$267,807
# of Holdings	52

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 1/02/2001 to 6/30/2022

Calculation Benchmark: Russell 1000

Return	7.32
Std Dev	14.44
Beta vs. S&P 500 (3 year)	0.92
Alpha	0.05
R2	95.56
Sharpe Ratio (arith)	0.41
Up Capture Ratio	76.01
Down Capture Ratio	99.12

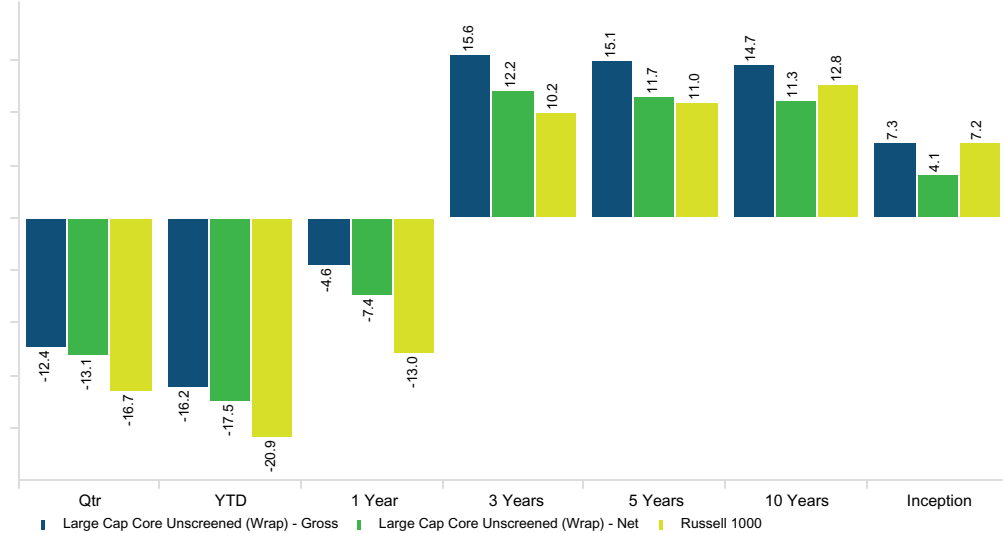
Model Portfolio Characteristics*

Dividend Yield (%)	1.92
Dividend Growth - 3 Yr (%)	13.32
Median Dividend Payout Ratio (%)	27.65
EPS Growth - 3 Yr (%)	10.20
P/E Ratio (TTM)	21.10
P/B Ratio (TTM)	4.14
P/CF Ratio (TTM)	16.13
ROE % (TTM)	34.13

Model Portfolio Top 10 Holdings*

	Weight
Microsoft Corporation	6.75%
Apple Inc.	6.67%
Alphabet Inc. Class C	4.58%
UnitedHealth Group Incorporated	3.91%
AbbVie, Inc.	3.27%
Pfizer Inc.	2.63%
Mastercard Incorporated Class A	2.57%
Elevance Health, Inc.	2.55%
Gilead Sciences, Inc.	2.34%
JPMorgan Chase & Co.	2.26%
	37.53%

Composite Performance (%)



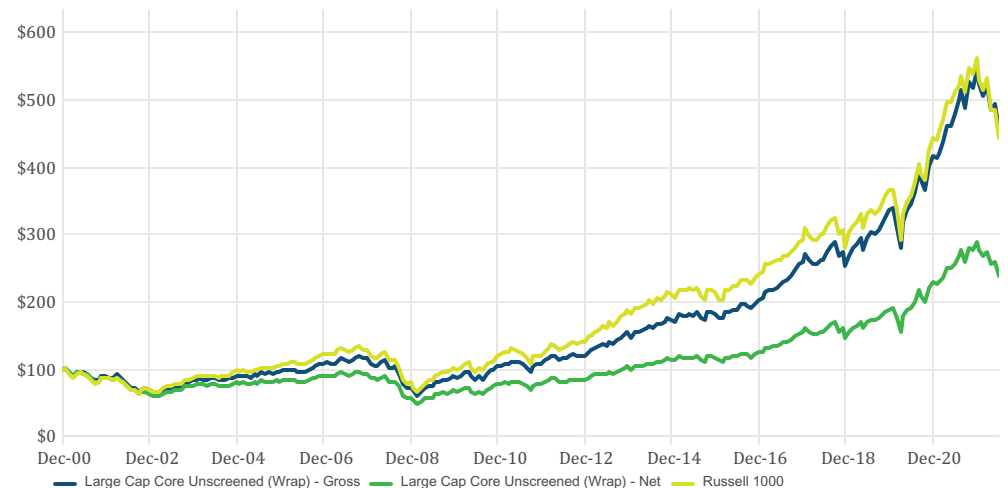
	Qtr	YTD	1 Year	3 Years	5 Years	10 Years	Inception
Large Cap Core Unscreend (Wrap) - Gross	-12.40%	-16.23%	-4.56%	15.59%	15.09%	14.70%	7.32%
Large Cap Core Unscreend (Wrap) - Net	-13.11%	-17.51%	-7.44%	12.16%	11.67%	11.30%	4.14%
Russell 1000	-16.67%	-20.94%	-13.04%	10.17%	11.00%	12.82%	7.19%

Composite Calendar Year Performance (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013
Large Cap Core Unscreend (Wrap) - Gross	30.29	24.65	32.00	-1.58	27.20	10.49	5.22	12.29	30.15
Large Cap Core Unscreend (Wrap) - Net	26.49	20.87	28.21	-4.56	23.49	7.27	2.05	8.95	26.37
Russell 1000	26.45	20.96	31.43	-4.78	21.69	12.05	0.92	13.24	33.11

Composite Growth of \$100

Time Period: 1/02/2001 to 6/30/2022



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 3.00% 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.

Leading Contributors

Time Period: 3/31/2022 to 6/30/2022

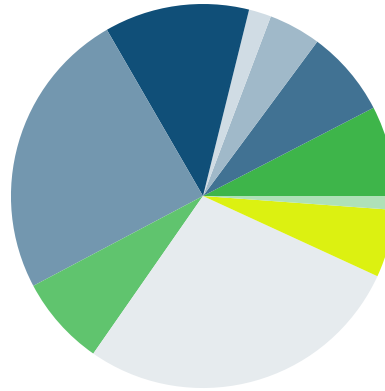
	Return	Contribution
Eli Lilly and Company	13.60	0.26
Cigna Corporation	10.45	0.11
Gilead Sciences, Inc.	5.28	0.11
Pfizer Inc.	2.08	0.09
UnitedHealth Group Incorpor...	1.08	0.06
American Tower Corporation	2.92	0.04
Coca-Cola Company	2.22	0.04
Merck & Co., Inc.	2.31	0.04
Amgen Inc.	1.41	0.03
Edwards Lifesciences Corpor...	3.21	0.03

Leading Detractors

Time Period: 3/31/2022 to 6/30/2022

	Return	Contribution
Wells Fargo & Company	-18.72	-0.44
Target Corporation	-31.48	-0.45
Meta Platforms Inc. Class A	-27.48	-0.47
Altria Group Inc	-18.50	-0.49
NVIDIA Corporation	-38.07	-0.51
Amazon.com, Inc.	-34.84	-0.53
Ford Motor Company	-33.75	-0.70
Microsoft Corporation	-16.49	-1.17
Alphabet Inc. Class C	-21.68	-1.18
Apple Inc.	-21.59	-1.59

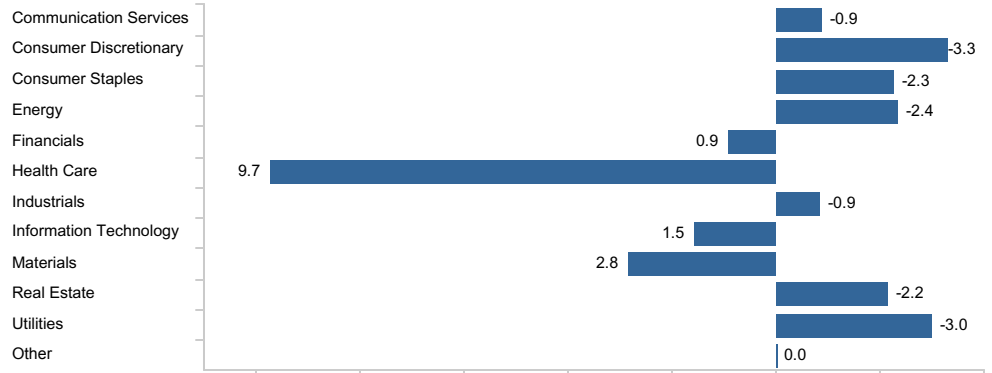
Model Portfolio Sector Allocation*



	%
Communication Services	7.55
Consumer Discretionary	7.29
Consumer Staples	4.31
Energy	1.97
Financials	12.20
Health Care	24.46
Industrials	7.54
Information Technology	27.80
Materials	5.64
Real Estate	1.24
Utilities	--
Other	--
Total	100.0

Model Portfolio Sector Exposure Relative to Benchmark*

Calculation Benchmark: Russell 1000



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 3.00% 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.

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.

Global Investment Performance Standards