

Snapshot

| | |
|--------------------------|--------------------|
| Morningstar Category | US SA Large Growth |
| Inception Date | 7/1/2021 |
| Strategy Assets | \$14,626,108 |
| Investment Minimum | \$100,000 |
| Average Market Cap (Mil) | \$337,652 |
| # of Holdings | 44 |

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Portfolio Risk Statistics

Time Period: 7/1/2021 to 6/30/2023

Calculation Benchmark: Russell 1000 Growth

| | |
|----------------------|-------|
| Std Dev | 20.95 |
| Beta | 0.92 |
| Annualized Alpha | 0.60 |
| R2 | 96.73 |
| Sharpe Ratio (arith) | 0.01 |
| Up Capture Ratio | 93.44 |
| Down Capture Ratio | 95.08 |

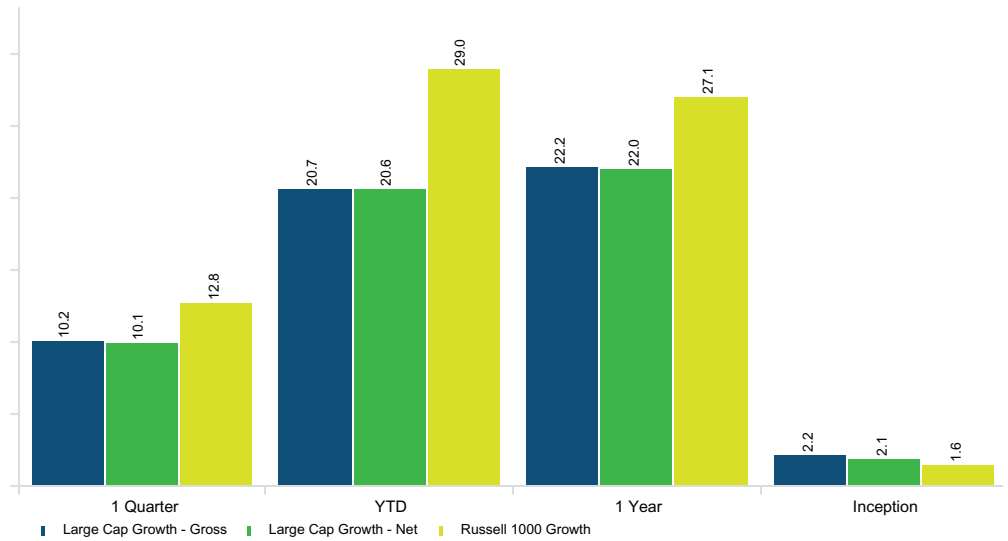
Portfolio Characteristics

| | |
|----------------------------|-------|
| Dividend Yield (%) | 1.04 |
| Dividend Payout Ratio (%) | 19.16 |
| Dividend Growth - 3 Yr (%) | 10.07 |
| EPS Growth - 3 Yr Hist (%) | 18.53 |
| Price/Earnings Ratio - NTM | 21.78 |
| Price/Book Ratio | 9.21 |
| Price/Free Cash Flow, TTM | 22.98 |
| Return on Equity, TTM (%) | 29.42 |

Portfolio Top 10 Holdings

| | Weight |
|---------------------------------|--------|
| Apple Inc. | 11.57% |
| Microsoft Corporation | 10.77% |
| Alphabet Inc. Class A | 3.97% |
| Visa Inc. Class A | 3.85% |
| Mastercard Incorporated Class A | 3.60% |
| Amazon.com, Inc. | 3.44% |
| Adobe Incorporated | 2.96% |
| Lam Research Corporation | 2.56% |
| Applied Materials, Inc. | 2.44% |
| TJX Companies Inc | 2.42% |
| Total | 47.59% |

Composite Performance (%)



| | 1 Quarter | YTD | 1 Year | Inception |
|--------------------------|-----------|--------|--------|-----------|
| Large Cap Growth - Gross | 10.15% | 20.74% | 22.23% | 2.22% |
| Large Cap Growth - Net | 10.10% | 20.64% | 22.02% | 2.07% |
| Russell 1000 Growth | 12.81% | 29.02% | 27.11% | 1.61% |

Composite Growth of \$100

Time Period: 7/1/2021 to 6/30/2023



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 Growth Composite.

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.

Net performance was calculated using actual management fees.

Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

Time Period: 3/31/2023 to 6/30/2023

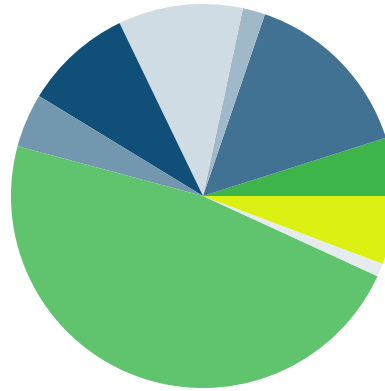
| | Return | Contribution |
|--------------------------|--------|--------------|
| Apple Inc. | 17.79 | 1.95 |
| Microsoft Corporation | 18.38 | 1.89 |
| NVIDIA Corporation | 52.31 | 0.88 |
| Amazon.com, Inc. | 26.21 | 0.83 |
| Adobe Incorporated | 26.89 | 0.79 |
| Lam Research Corporation | 21.60 | 0.58 |
| Alphabet Inc. Class A | 15.40 | 0.55 |
| Applied Materials, Inc. | 17.98 | 0.42 |
| Synopsys, Inc. | 12.73 | 0.38 |
| McKesson Corporation | 20.18 | 0.37 |

Leading Detractors

Time Period: 3/31/2023 to 6/30/2023

| | Return | Contribution |
|----------------------------|--------|--------------|
| Autodesk, Inc. | -1.71 | -0.05 |
| AutoZone, Inc. | 1.43 | -0.05 |
| Elevance Health, Inc. | -3.07 | -0.06 |
| American Tower Corporation | -3.61 | -0.07 |
| Danaher Corporation | -5.62 | -0.07 |
| Humana Inc. | -7.71 | -0.11 |
| Amgen Inc. | -7.29 | -0.20 |
| QUALCOMM Incorporated | -6.04 | -0.27 |
| MSCI Inc. Class A | -15.91 | -0.40 |
| Genpact Limited | -18.42 | -0.42 |

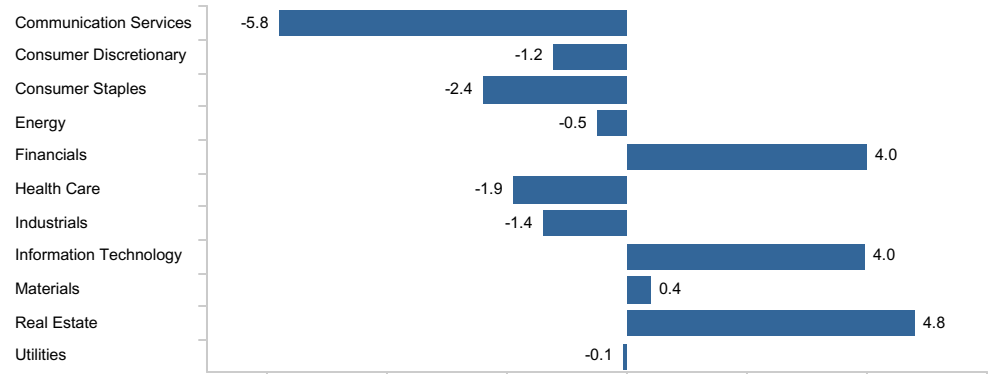
Portfolio Sector Allocation



| | % |
|------------------------|---------------|
| Communication Services | 4.94 |
| Consumer Discretionary | 14.75 |
| Consumer Staples | 2.03 |
| Financials | 10.41 |
| Health Care | 9.10 |
| Industrials | 4.55 |
| Information Technology | 47.31 |
| Materials | 1.11 |
| Real Estate | 5.79 |
| Total | 100.00 |

Portfolio Sector Exposure Relative to Benchmark

Calculation Benchmark: Russell 1000 Growth



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The Crossmark Large Cap Growth strategy is comprised of accounts that are invested in stocks of large and mega-cap growth-oriented U.S. companies using Crossmark's values-based screening, and seeks to outperform the investment benchmark over a market cycle. The Large Cap Growth Composite is comprised of all discretionary, fee-paying, commission-based, dual contract and/or separately managed accounts that are managed according to this strategy. The composite has a creation date and inception date of July 1, 2021. The primary benchmark for this composite is the Russell 1000 Growth Index. The Russell 1000 Growth Index measures the performance of the large cap growth segment of the US equity universe.

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 Growth 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).

The Strategy's values-based screening policies exclude certain securities issuers from the universe of otherwise available investments. As a result, the Strategy may not achieve the same level of performance as it otherwise would have in the absence of the screening process. If the Strategy has invested in a company that is later discovered to be in violation of one or more screening criteria and liquidation of an investment in that company is required, selling the securities at issue could result in a loss to the Fund. Further, the Strategy's values-based screening policies may prevent the Strategy from participating in an otherwise suitable investment opportunity.

Index returns shown assume the reinvestment of all dividends and distributions.

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