

Snapshot

Morningstar Category	US SA Large Growth
Inception Date	7/1/2021
Strategy Assets	\$16,534,954
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$432,298
# of Holdings	40

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Portfolio Risk Statistics¹

Time Period: 7/1/2021 to 12/31/2023

Calculation Benchmark: Russell 1000 Growth

Std Dev	20.33
Beta	0.92
Annualized Alpha	1.41
R2	97.15
Sharpe Ratio (arith)	0.19
Up Capture Ratio	93.74
Down Capture Ratio	93.99

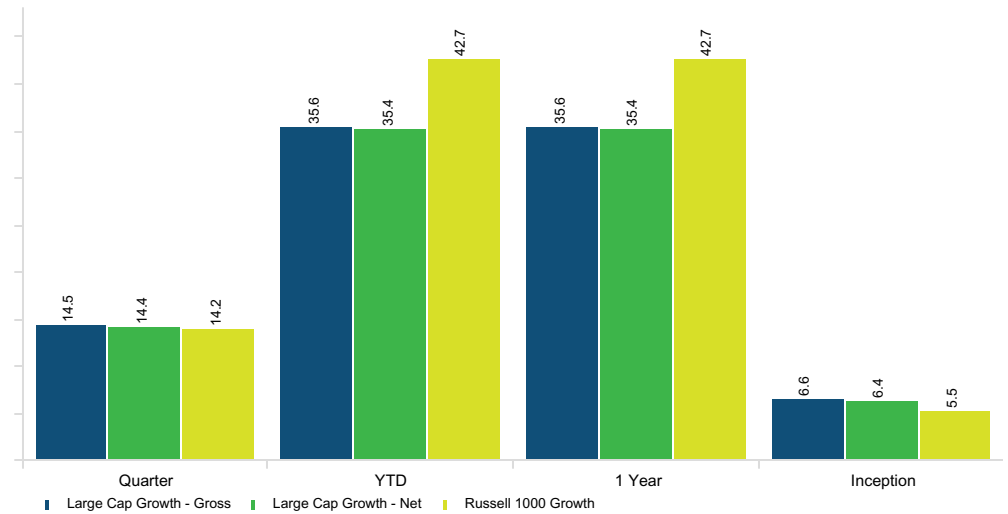
Portfolio Characteristics¹

	Portfolio R.1000G	
Dividend Yield (%)	1.03	0.71
Dividend Payout Ratio (%)	26.67	18.25
Dividend Growth - 3 Yr (%)	10.43	9.54
EPS Growth - 3 Yr Hist (%)	18.03	20.69
Price/Earnings Ratio - NTM	22.78	26.26
Price/Book Ratio	9.96	11.35
Price/Free Cash Flow, TTM	22.60	31.57
Return on Equity, TTM (%)	28.53	25.78

Portfolio Top 10 Holdings¹

	Weight
Microsoft Corporation	12.12%
Apple Inc.	10.24%
Alphabet Inc. Class A	4.67%
Visa Inc. Class A	3.77%
Amazon.com, Inc.	3.58%
Mastercard Incorporated Class A	3.48%
Adobe Incorporated	3.22%
Home Depot, Inc.	2.93%
Booking Holdings Inc.	2.93%
NVIDIA Corporation	2.87%
Total	49.80%

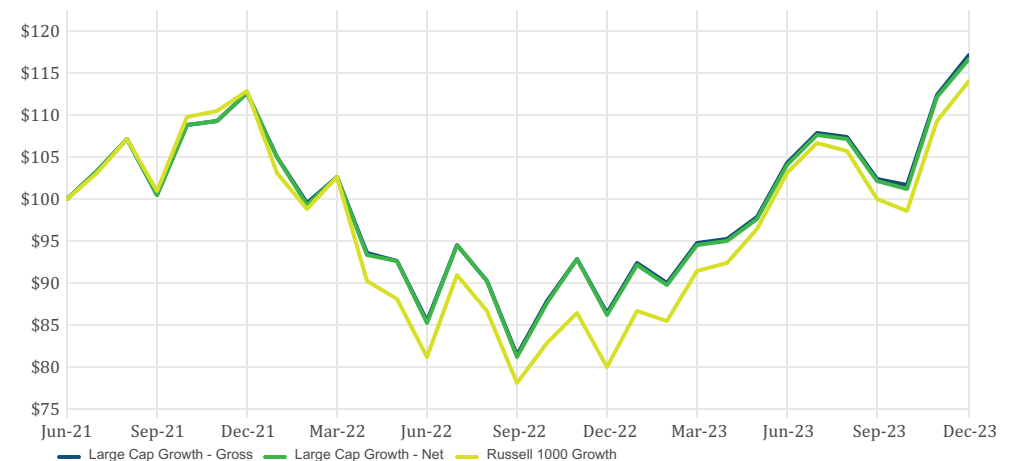
Composite Performance (%)



	Quarter	YTD	1 Year	Inception
Large Cap Growth - Gross	14.46%	35.58%	35.58%	6.60%
Large Cap Growth - Net	14.42%	35.35%	35.35%	6.44%
Russell 1000 Growth	14.16%	42.68%	42.68%	5.45%

Composite Growth of \$100

Time Period: 7/1/2021 to 12/31/2023



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.

Net performance was calculated using actual management fees.

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

¹Crossmark 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.

Leading Contributors¹

Time Period: 9/30/2023 to 12/31/2023

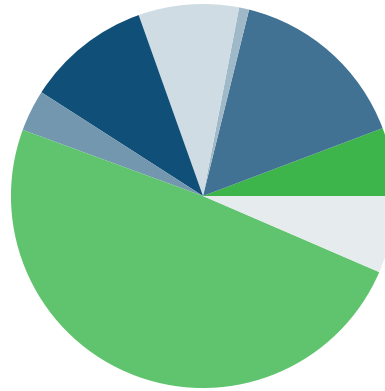
	Return	Contribution
Microsoft Corporation	19.34	2.15
Apple Inc.	12.60	1.38
Amazon.com, Inc.	19.52	0.71
Salesforce, Inc.	29.77	0.64
Lam Research Corporation	25.31	0.62
Adobe Incorporated	17.00	0.58
Home Depot, Inc.	17.34	0.55
Visa Inc. Class A	13.43	0.52
QUALCOMM Incorporated	31.04	0.48
American Tower Corporation	33.66	0.44

Leading Detractors¹

Time Period: 9/30/2023 to 12/31/2023

	Return	Contribution
Eli Lilly and Company	8.73	0.09
Coca-Cola Company	6.10	0.06
Lockheed Martin Corporation	7.69	0.06
Carrier Global Corp.	4.85	0.04
Kimberly-Clark Corporation	0.79	0.01
Tesla, Inc.	-0.70	-0.03
Moody's Corporation	-3.12	-0.04
Genpact Limited	-3.73	-0.10
Humana Inc.	-5.72	-0.13
VMware, Inc. Class A	-14.42	-0.30

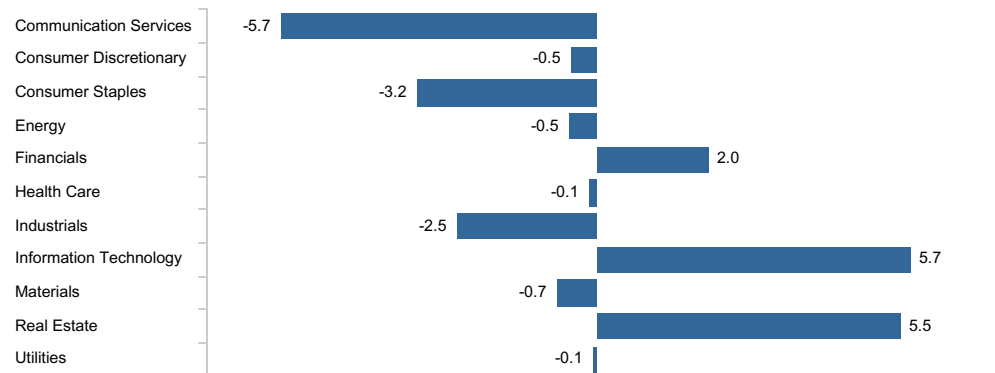
Portfolio Sector Allocation¹



	%
Communication Services	5.74
Consumer Discretionary	15.34
Consumer Staples	.94
Financials	8.44
Health Care	10.51
Industrials	3.41
Information Technology	49.19
Real Estate	6.43
Total	100.0

Portfolio Sector Exposure Relative to Benchmark¹

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.