

Morningstar Style Box

Morningstar Equity Style Box™			Market Cap	%
Value	Blend	Growth		
Large			Market Cap Giant %	53.6
			Market Cap Large %	41.9
			Market Cap Mid %	4.5
Mid			Market Cap Small %	0.0
			Market Cap Micro %	0.0
Small				

Snapshot

Morningstar Category	US SA Large Growth
Inception Date	6/30/2021
Strategy Assets	\$ 10,060,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 268,685
# of Holdings	39

Portfolio Manager

Robert C. Doll, CFA

Strategy Objective

Seeks long-term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 7/1/2021 to 9/30/2021	
Calculation Benchmark: Russell 1000 Growth TR USD	
Return	0.59
Std Dev	19.47
Beta	0.09
Alpha	3.11
R2	0.50
Sharpe Ratio (arith)	0.17
Up Capture Ratio	17.27
Down Capture Ratio	15.23

Model Portfolio Top 10 Holdings*

	Weight
Microsoft Corp	10.69%
Apple Inc	8.61%
Alphabet Inc Class A	8.00%
Visa Inc Class A	3.78%
Mastercard Inc Class A	3.47%
Adobe Inc	3.45%
Amazon.com Inc	3.28%
Oracle Corp	2.96%
Accenture PLC Class A	2.87%
Intuit Inc	2.69%

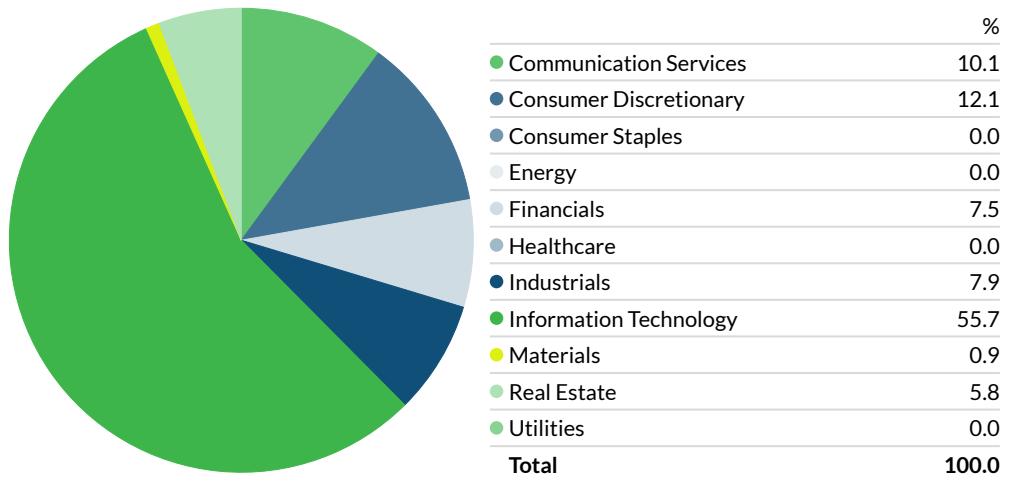
Composite Performance

	Qtr	Since Inception
Large Cap Growth - Gross	0.59%	0.59%
Large Cap Growth - Net	0.58%	0.58%
Russell 1000 Growth TR	1.16%	1.16%

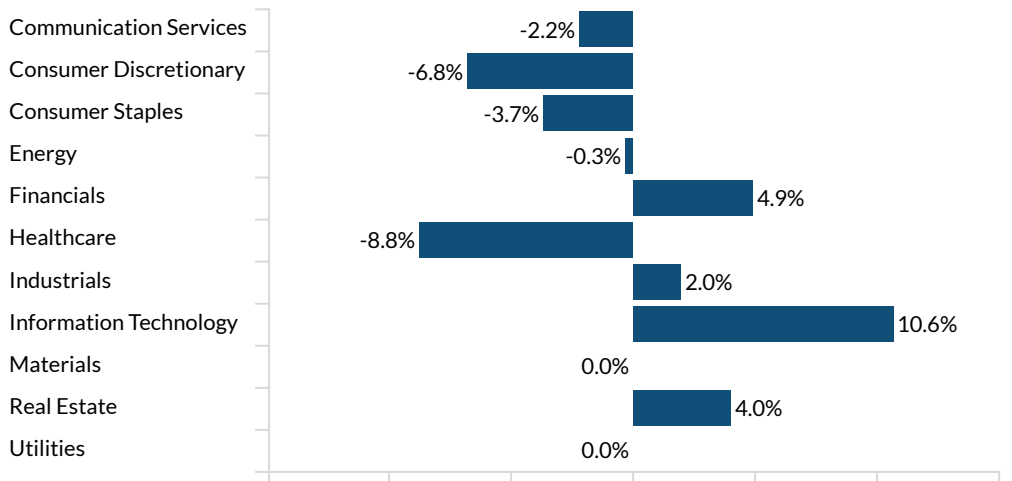
Model Portfolio Characteristics*

	Model	Russell 1000 Growth
Dividend Yield (%)	0.89	0.72
Dividend Growth - 3 Yr (%)	8.10	1.95
Median Dividend Payout Ratio (%)	25.62	35.04
EPS Growth - 3 Yr (%)	24.15	17.83
P/E Ratio (TTM)	24.86	34.31
P/B Ratio (TTM)	8.44	12.99
P/FCF Ratio (TTM)	23.79	38.48
ROE % (TTM)	43.89	40.01

Model Portfolio Sector Allocation*



Model Portfolio Sector Exposure Relative to Benchmark*



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.

* 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 actual management fees..

49.81%

ABOUT CROSSMARK

Crossmark Global Investments is a faith-based investment management firm that provides a full suite of investment strategies to institutional investors, financial advisors, and the clients they serve. For over 30 years, the firm has delivered uniquely constructed products based on its proprietary, disciplined, and repeatable process. Crossmark is especially known for helping its clients align their investments with their values by creating socially conscious, responsible investment strategies. Founded in 1987, the firm is headquartered in Houston, Texas.

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Leading Contributors

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

	Return	Contribution
Alphabet Inc Class A	9.49	0.70
Microsoft Corp	4.27	0.44
Oracle Corp	12.34	0.33
Apple Inc	3.47	0.29
Intuit Inc	10.19	0.25
Accenture PLC Class A	8.83	0.24
Synopsys Inc	8.56	0.19
Lowe's Companies Inc	5.01	0.14
Genpact Ltd	4.80	0.10
Tesla Inc	14.09	0.10

Leading Detractors

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

	Return	Contribution
FedEx Corp	-26.29	-0.63
Lam Research Corp	-12.32	-0.32
Applied Materials Inc	-9.44	-0.24
Corning Inc	-10.25	-0.22
HP Inc	-8.76	-0.19
Visa Inc Class A	-4.60	-0.18
Amazon.com Inc	-4.51	-0.16
LyondellBasell Industries NV	-7.77	-0.15
VMware Inc Class A	-7.05	-0.15
3M Co	-11.01	-0.13

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The Crossmark Large Cap Growth strategy consists 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 Crossmark Large Cap Growth Composite was created on July 1, 2021 and consists of all discretionary, fee-paying, commission-based, dual contract and/or separately managed accounts that are managed according to this strategy. The primary benchmark for this composite is the Russell 1000 Growth Index.

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).

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Net performance was calculated using actual management fees.

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