

Morningstar Style Box

Morningstar Equity Style Box™			Market Cap	%
Value	Blend	Growth		
Large			Market Cap Giant %	52.3
			Market Cap Large %	42.0
			Market Cap Mid %	5.7
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	\$ 15,960,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 306,532
# of Holdings	40

Portfolio Manager

Robert C. Doll, CFA

Strategy Objective

Seeks long-term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 7/1/2021 to 12/31/2021	
Calculation Benchmark: Russell 1000 Growth TR USD	
Return	12.71
Std Dev	20.27
Beta	0.00
Alpha	25.01
R2	0.00
Sharpe Ratio (arith)	2.00
Up Capture Ratio	20.78
Down Capture Ratio	-1.39

Model Portfolio Top 10 Holdings*

	Weight
Microsoft Corp	11.47%
Apple Inc	9.72%
Alphabet Inc Class A	7.80%
Mastercard Inc Class A	3.87%
Accenture PLC Class A	3.35%
Adobe Inc	3.05%
Amazon.com Inc	2.99%
Intuit Inc	2.89%
Visa Inc Class A	2.72%
Oracle Corp	2.66%

50.51%

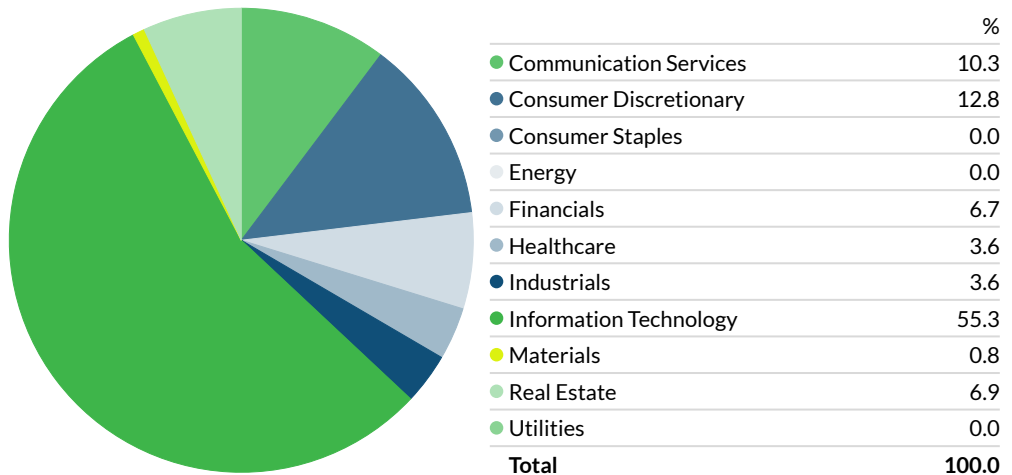
Composite Performance

	Qtr	Since Inception
Large Cap Growth - Gross	12.05%	12.71%
Large Cap Growth - Net	12.03%	12.67%
Russell 1000 Growth TR	11.64%	12.93%

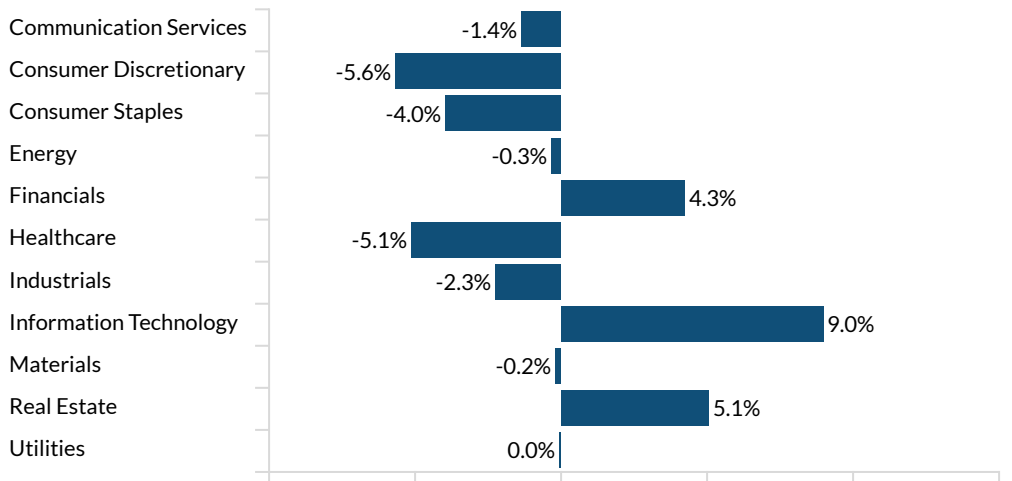
Model Portfolio Characteristics*

	Model	Russell 1000 Growth
Dividend Yield (%)	0.81	0.64
Dividend Growth - 3 Yr (%)	10.78	10.44
Median Dividend Payout Ratio (%)	24.55	19.50
EPS Growth - 3 Yr (%)	26.51	32.85
P/E Ratio (TTM)	24.31	34.55
P/B Ratio (TTM)	9.29	12.90
P/FCF Ratio (TTM)	25.87	40.54
ROE % (TTM)	46.06	41.42

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.

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

	Return	Contribution
Apple Inc	25.67	2.22
Microsoft Corp	19.51	2.09
Accenture PLC Class A	29.96	0.86
HP Inc	38.61	0.76
Alphabet Inc Class A	8.36	0.67
Lam Research Corp	26.63	0.61
Synopsys Inc	23.08	0.55
Simon Property Group Inc	24.26	0.54
Intuit Inc	19.37	0.52
Applied Materials Inc	22.44	0.52

Leading Detractors

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

	Return	Contribution
PayPal Holdings Inc	-27.53	-0.29
VMware Inc Class A	-6.24	-0.12
Visa Inc Class A	-2.54	-0.10
Discover Financial Services	-5.54	-0.09
Adobe Inc	-1.50	-0.05
Meta Platforms Inc Class A	-0.90	-0.02
LyondellBasell Industries NV	-0.48	0.00
T. Rowe Price Group Inc	0.53	0.01
Oracle Corp	0.43	0.01
MSCI Inc	0.88	0.02

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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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