

Snapshot

Morningstar Category	US SA Large Growth
Inception Date	7/1/2021
Strategy Assets	\$12,106,997
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$290,964
# of Holdings	38

Portfolio Managers

Robert C. Doll, CFA
Ryan Cylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Model Portfolio Risk Statistics*

Time Period: 6/30/2021 to 6/30/2022

Calculation Benchmark: Russell 1000 Growth

Return	-14.51
Std Dev	18.85
Beta vs. S&P 500 (3 year)	0.89
Alpha	0.23
R2	96.60
Sharpe Ratio (arith)	-0.78
Up Capture Ratio	99.64
Down Capture Ratio	89.97

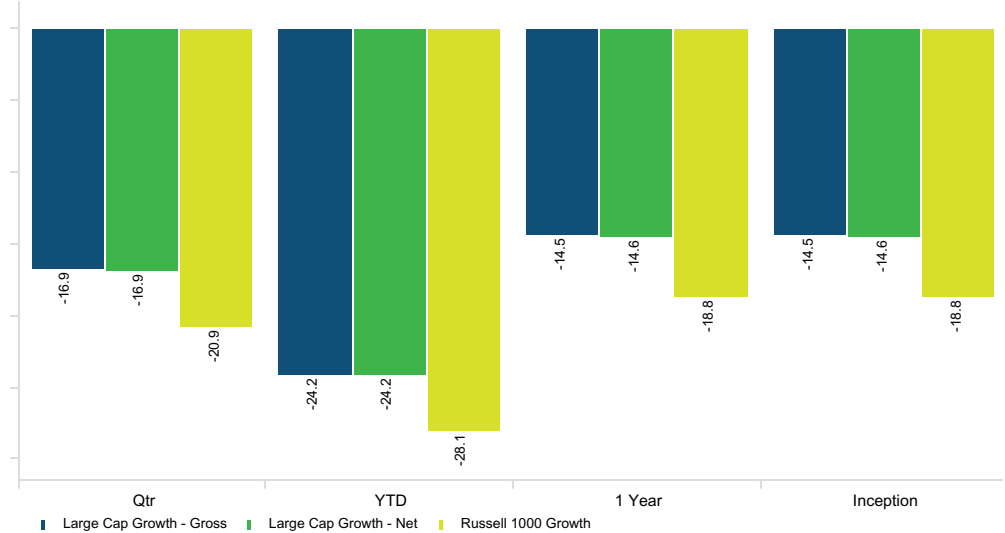
Model Portfolio Characteristics*

Dividend Yield (%)	1.23
Dividend Growth - 3 Yr (%)	15.14
Median Dividend Payout Ratio (%)	20.91
EPS Growth - 3 Yr (%)	11.40
P/E Ratio (TTM)	23.70
P/B Ratio (TTM)	8.35
P/CF Ratio (TTM)	26.66
ROE % (TTM)	36.71

Model Portfolio Top 10 Holdings*

	Weight
Microsoft Corporation	12.88%
Apple Inc.	11.16%
Alphabet Inc. Class A	4.33%
Visa Inc. Class A	3.90%
Mastercard Incorporated Class A	3.53%
Amazon.com, Inc.	3.43%
PepsiCo, Inc.	3.06%
American Tower Corporation	2.98%
Home Depot, Inc.	2.95%
Lockheed Martin Corporation	2.50%
	50.72%

Composite Performance (%)



	Qtr	YTD	1 Year	Inception
Large Cap Growth - Gross	-16.85%	-24.15%	-14.51%	-14.51%
Large Cap Growth - Net	-16.89%	-24.23%	-14.63%	-14.63%
Russell 1000 Growth	-20.92%	-28.07%	-18.77%	-18.77%

Composite Growth of \$100

Time Period: 6/30/2021 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 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.

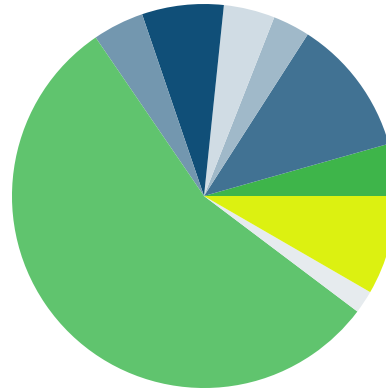
Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

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

	Return	Contribution
AutoZone, Inc.	5.11	0.21
VMware, Inc. Class A	0.10	0.13
McKesson Corporation	2.95	0.09
PepsiCo, Inc.	0.26	0.08
Intuit Inc.	5.16	0.07
American Tower Corporation	2.92	0.04
Accenture Plc Class A	2.15	0.03
Genpact Limited	-2.37	0.03
Elevance Health, Inc.	0.00	0.00
Cigna Corporation	-1.63	-0.03

Model Portfolio Sector Allocation*



Sector	%
Communication Services	4.33
Consumer Discretionary	11.62
Consumer Staples	3.06
Energy	--
Financials	4.41
Health Care	6.76
Industrials	4.37
Information Technology	55.20
Materials	1.99
Real Estate	8.25
Utilities	--
[Unassigned]	--
Total	100.0

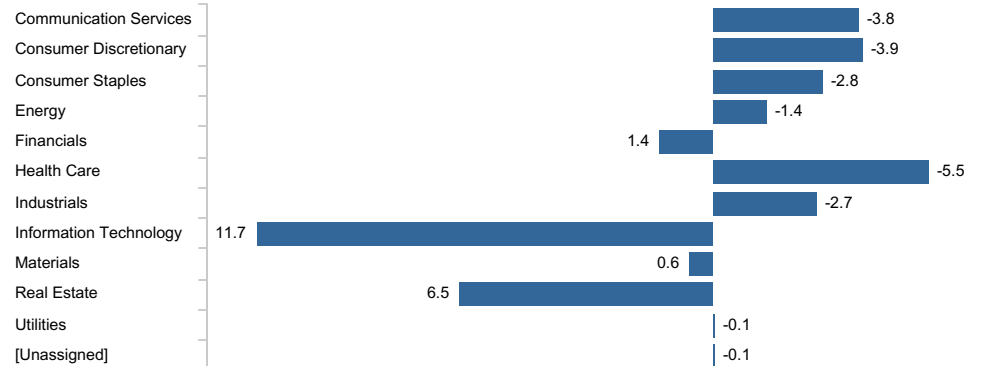
Leading Detractors

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

	Return	Contribution
Micron Technology, Inc.	-28.73	-0.45
NVIDIA Corporation	-44.43	-0.47
Simon Property Group, Inc.	-26.71	-0.53
American Express Company	-25.38	-0.57
Arista Networks, Inc.	-32.55	-0.63
Tesla Inc	-37.51	-0.77
Microsoft Corporation	-16.49	-1.56
Apple Inc.	-21.59	-2.18
Alphabet Inc. Class A	-21.65	-2.66
Amazon.com, Inc.	-34.84	-3.79

Model Portfolio Sector Exposure Relative to Benchmark*

Calculation Benchmark: Russell 1000 Growth



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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 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 Russell 1000 Growth Index measures the performance of the large cap growth segment of the U.S. 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.

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Global Investment Performance Standards