

Snapshot

Morningstar Category	US SA Large Growth
Inception Date	7/1/2021
Strategy Assets	\$11,543,925
Investment Minimum	\$100,000
Average Market Cap (Mil)	\$267,939
Model Portfolio # of Holdings	39

Portfolio Managers

Robert C. Doll, CFA
Ryan Caylor, CFA

Strategy Objective

Seeks to provide long-term capital appreciation

Model Portfolio Risk Statistics

Time Period: 7/1/2021 to 9/30/2022

Calculation Benchmark: Russell 1000 Growth

Std Dev	21.63
Beta	0.91
Alpha	0.11
R2	97.64
Sharpe Ratio (arith)	-0.72
Up Capture Ratio	95.98
Down Capture Ratio	93.13

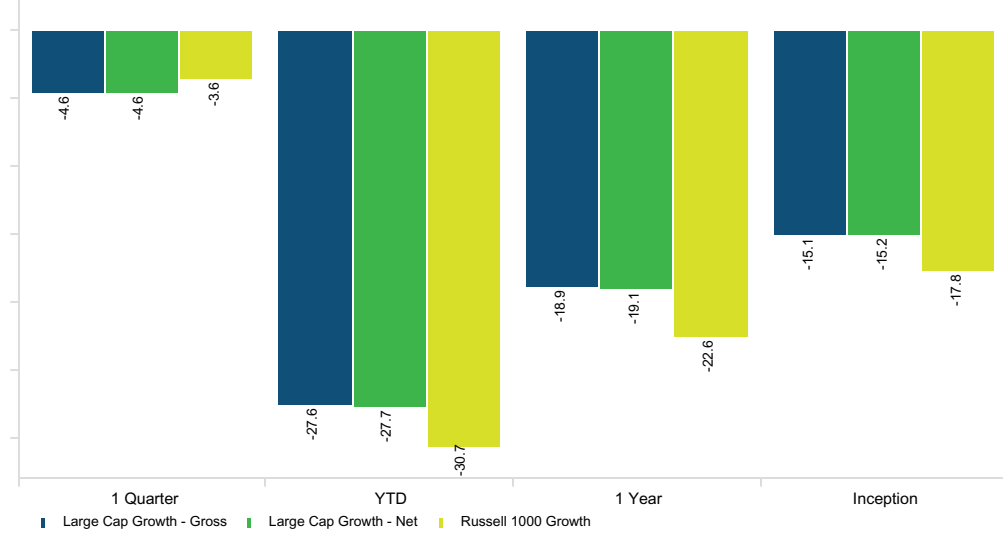
Model Portfolio Characteristics

Dividend Yield, TTM (%)	1.42
Dividend Payout Ratio (%)	21.78
Dividend Growth, 3 Yr Hist (%)	10.10
EPS Growth, 3 Yr Hist (%)	18.63
Price/Earnings Ratio - NTM	16.50
Price/Book Ratio	6.48
Price/Free Cash Flow, TTM	19.12
Return on Equity, TTM (%)	36.07

Model Portfolio Top 10 Holdings

	Weight
Apple Inc.	11.83%
Microsoft Corporation	11.23%
Alphabet Inc. Class A	3.99%
Amazon.com, Inc.	3.82%
Visa Inc. Class A	3.69%
Mastercard Incorporated Class A	3.33%
Home Depot, Inc.	3.11%
American Tower Corporation	2.63%
Amgen Inc.	2.54%
McKesson Corporation	2.49%
Total	48.66%

Composite Performance (%)



	1 Quarter	YTD	1 Year	Inception
Large Cap Growth - Gross	-4.59%	-27.64%	-18.92%	-15.05%
Large Cap Growth - Net	-4.64%	-27.74%	-19.05%	-15.17%
Russell 1000 Growth	-3.60%	-30.66%	-22.59%	-17.77%

Composite Growth of \$100

Time Period: 7/1/2021 to 9/30/2022



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.

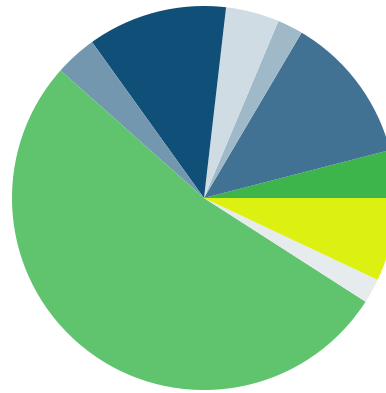
Index returns shown assume the reinvestment of all dividends and distributions.

Leading Contributors

Time Period: 6/30/2022 to 9/30/2022

	Return	Contribution
Arista Networks, Inc.	35.63	0.33
Tesla Inc	18.17	0.22
Lowe's Companies, Inc.	8.12	0.18
Cadence Design Systems, Inc...	8.93	0.17
Amazon.com, Inc.	6.39	0.16
Cigna Corporation	5.71	0.08
Genpact Limited	3.61	0.06
McKesson Corporation	4.34	0.06
Home Depot, Inc.	1.27	0.05
Simon Property Group, Inc.	-3.83	0.05

Model Portfolio Sector Allocation



	%
Communication Services	3.99
Consumer Discretionary	12.51
Consumer Staples	2.16
Financials	4.50
Health Care	11.76
Industrials	3.48
Information Technology	52.57
Materials	1.96
Real Estate	7.06
Total	100.0

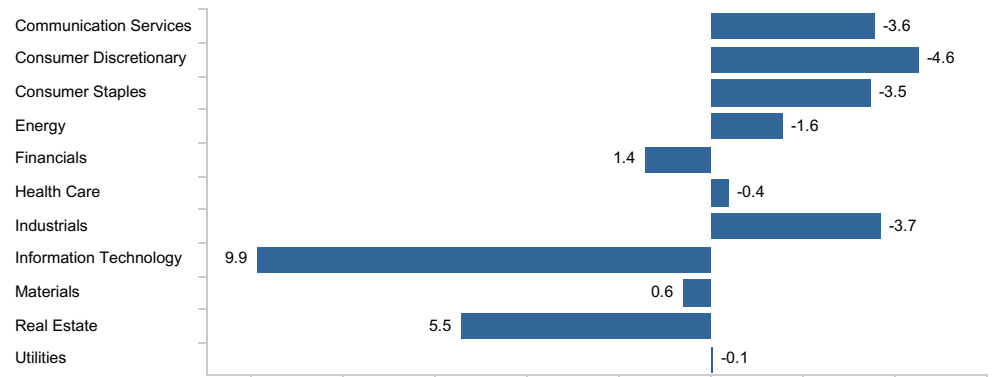
Leading Detractors

Time Period: 6/30/2022 to 9/30/2022

	Return	Contribution
International Business Mach...	-12.35	-0.24
Equinix, Inc.	-13.04	-0.28
Mastercard Incorporated Cla...	-9.73	-0.31
Visa Inc. Class A	-9.61	-0.34
American Tower Corporation	-16.00	-0.45
Dell Technologies, Inc. Cla...	-25.50	-0.45
Adobe Incorporated	-24.82	-0.46
Alphabet Inc. Class A	-12.22	-0.46
HP Inc.	-23.27	-0.46
Microsoft Corporation	-9.12	-0.89

Model 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.

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Global Investment Performance Standards