

## Morningstar Style Box

Morningstar Equity Style Box™			Market Cap	%
Value	Blend	Growth		
Large	Large		Market Cap Giant %	24.4
			Market Cap Large %	65.9
			Market Cap Mid %	9.7
			Market Cap Small %	0.0
Small			Market Cap Micro %	0.0

## Snapshot

Morningstar Category	US SA Large Value
Inception Date	6/30/2021
Strategy Assets	\$ 16,170,000
Investment Minimum	\$ 100,000
Average Market Cap (mil)	\$ 81,955
# of Holdings	50

## 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 Value TR USD	
Return	-1.79
Std Dev	9.60
Beta	0.14
Alpha	-6.54
R2	4.30
Sharpe Ratio (arith)	-1.02
Up Capture Ratio	-1.93
Down Capture Ratio	7.40

## Model Portfolio Top 10 Holdings\*

	Weight
JPMorgan Chase & Co	3.52%
Cisco Systems Inc	3.23%
Intel Corp	3.00%
Morgan Stanley	2.89%
AT&T Inc	2.87%
Alphabet Inc Class A	2.73%
Anthem Inc	2.67%
CVS Health Corp	2.60%
International Business Machines Corp	2.56%
Capital One Financial Corp	2.48%

28.55%

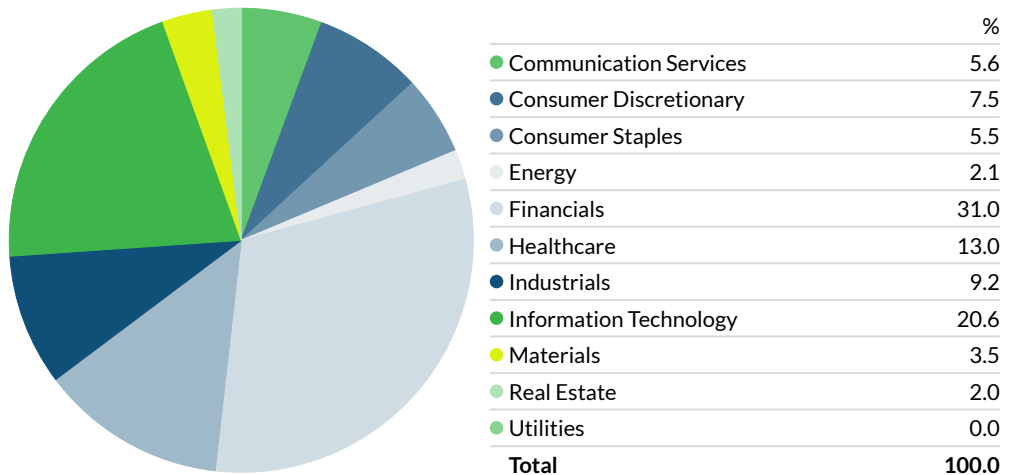
## Composite Performance

	Qtr	Since Inception
Large Cap Value - Gross	-1.79%	-1.79%
Large Cap Value - Net	-1.80%	-1.80%
Russell 1000 Value TR	-0.78%	-0.78%

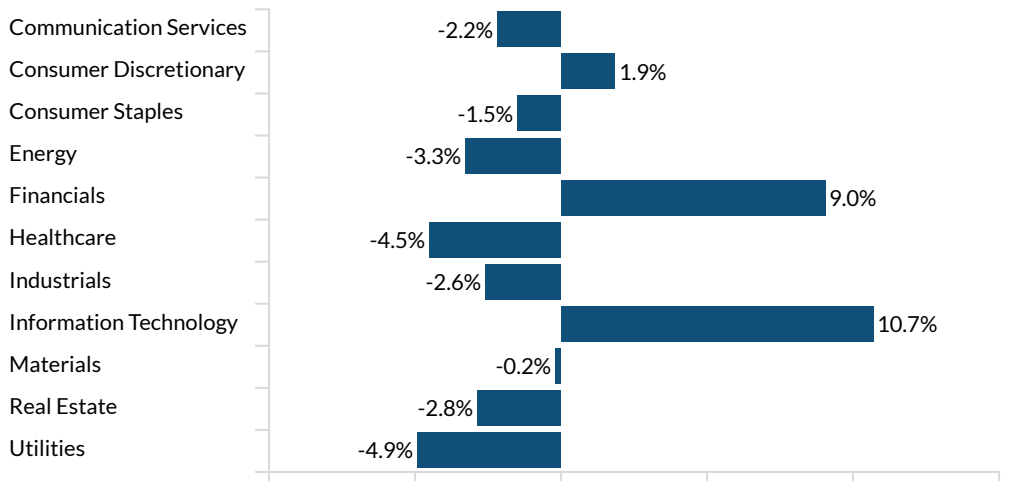
## Model Portfolio Characteristics\*

	Model	Russell 1000 Value
Dividend Yield (%)	2.30	1.97
Dividend Growth - 3 Yr (%)	6.22	1.26
Median Dividend Payout Ratio (%)	36.55	46.57
EPS Growth - 3 Yr (%)	12.16	2.14
P/E Ratio (TTM)	13.24	18.28
P/B Ratio (TTM)	1.94	2.53
P/FCF Ratio (TTM)	12.29	26.63
ROE % (TTM)	22.96	16.69

## 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 Value 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: 7/1/2021 to 9/30/2021

	Return	Contribution
JPMorgan Chase & Co	5.85	0.26
Oracle Corp	12.34	0.25
Alphabet Inc Class A	9.49	0.23
Morgan Stanley	6.90	0.18
Accenture PLC Class A	8.83	0.18
Truist Financial Corp	6.54	0.16
Capital One Financial Corp	5.46	0.13
Cisco Systems Inc	3.41	0.11
Genpact Ltd	4.80	0.10
MetLife Inc	3.96	0.09

## Leading Detractors

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

	Return	Contribution
FedEx Corp	-26.29	-0.55
Cigna Corp	-15.18	-0.36
General Motors Co	-10.92	-0.27
Humana Inc	-11.94	-0.27
Walgreens Boots Alliance Inc	-9.67	-0.21
HP Inc	-8.76	-0.19
The Kraft Heinz Co	-8.71	-0.18
Cummins Inc	-7.32	-0.16
LyondellBasell Industries NV	-7.77	-0.16
Kinder Morgan Inc Class P	-6.80	-0.15

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The Crossmark Large Cap Value strategy consists of accounts that are invested in stocks of large and mega-cap value-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 Value 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 Value 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 Value 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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