

Estimated Exclusionary Screen Impact

as of Sept. 30, 2024

Sub-industry (Sector) ¹	Screen	Impact (%)	3Q24 performance (%)	% of sector	% of index
Oil & Gas Refining & Marketing (Energy)	Fossil fuels	0.04	-8.67	9.47	0.31
Oil & Gas Exploration & Production (Energy)	Fossil fuels	0.10	-8.05	21.68	0.72
Integrated Oil & Gas (Energy)	Fossil fuels	0.12	-1.69	49.94	1.65
Pharmaceuticals (Healthcare)	Life ethics	0.13	2.02	31.13	3.61
Distillers & Vintners (Consumer staples)	Alcohol	0.00	2.34	1.72	0.10
Movies & Entertainment (Communication services)	Adult entertainment	0.03	2.65	11.92	1.06
Casinos & Gaming (Consumer discretionary)	Gambling	0.00	4.35	0.91	0.09
S&P 500			5.53		
Health Care Equipment (Healthcare)	Life ethics	0.00	5.75	19.54	2.27
Cable & Satellite (Communication services)	Adult entertainment	-0.01	6.94	4.47	0.40
Managed Health Care (Healthcare)	Life ethics	-0.06	9.40	13.42	1.56
Life Sciences Tools & Services (Healthcare)	Life ethics	-0.07	11.16	10.84	1.26
Brewers (Consumer staples)	Alcohol	0.00	13.16	0.35	0.02
Aerospace & Defense (Industrials)	Military	-0.15	13.44	22.95	1.95
Broadcasting (Communication services)	Adult entertainment	0.00	16.34	0.49	0.04
Tobacco (Consumer staples)	Tobacco	-0.07	17.23	9.62	0.57
Electric Utilities (Utilities)	Nuclear power	-0.22	18.95	65.64	1.66
Health Care Facilities (Healthcare)	Life ethics	-0.04	26.07	1.58	0.18

¹ Only those screens that we find to be commonly used and can be generally identified with specific sectors are included in the analysis. All return data reflects price changes only.

Sources: FactSet/Crossmark, calendar quarter data as of Sept. 30, 2024

The table only applies to indexed accounts. Crossmark provides this to show, in general, how certain restriction categories behaved during the quarter, but it does not reflect any specific portfolio.

Definitions:

Sub-industry (Sector)

As classified by the Global Industry Classification Standard (GICS).

Screen

Exclusionary screen category driven by personal values, religious doctrine or corporate mission. Only those screen categories Crossmark finds to be commonly defined and generally identified within specific GICS sub-industry are included in the analysis. For example, most (not all) securities within the Casinos & Gaming GICS Sub-Sector would be identified for gambling.

Impact

Effect of excluding specific GICS sub-industry on index performance in basis points (bps).

Sub-industry performance

The performance of the sub-industry represented as the overall percentage change in the price of the securities included in the sub-industry.

Index weight

The percentage of the GICS sub-industry represented in the index for the specified quarter.

Please contact us to discuss your unique investment needs:

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