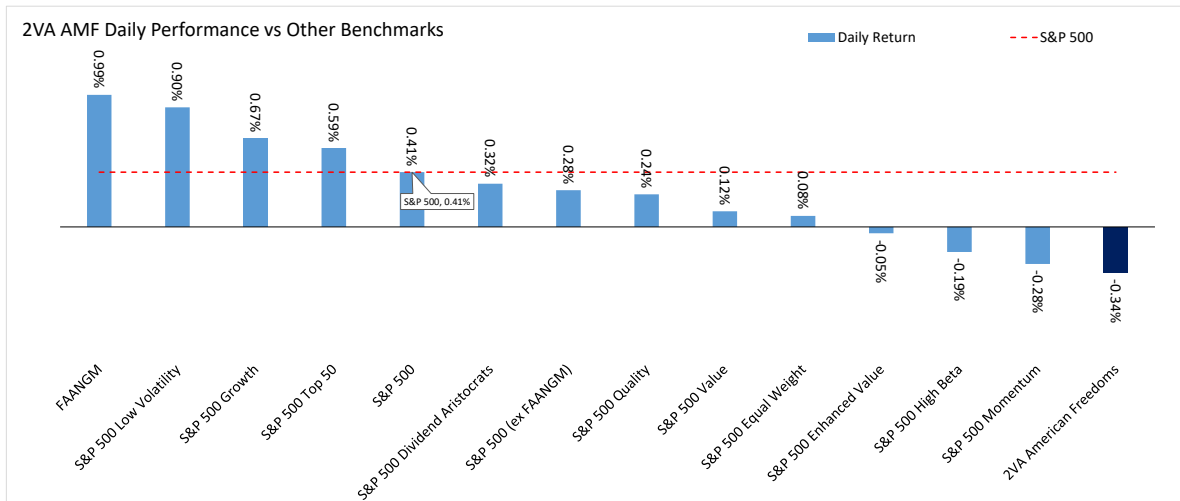


2VA AMF Daily Performance - Oct 06, 2021

2VA AMF and Factor Index Daily Returns: Oct 06, 2021



Oct 06, 2021 - Top 10 Performers

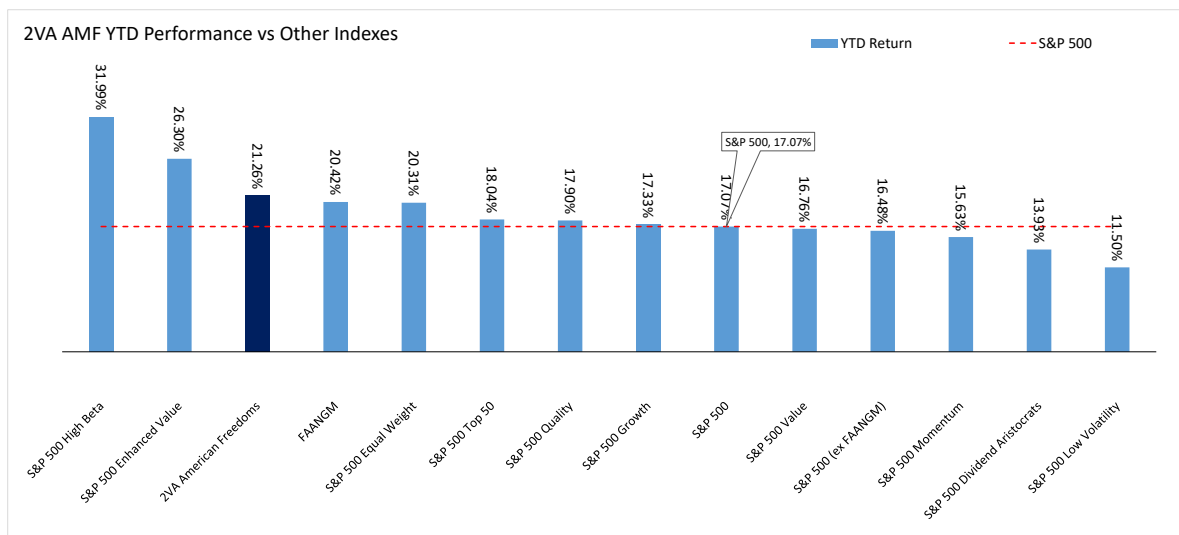
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	2.90%	3.16%	0.09%
American Financial Group, Inc.	Financials	2.82%	2.10%	0.06%
Old Republic International Corporation	Financials	5.54%	1.05%	0.06%
Jefferies Financial Group Inc.	Financials	3.32%	1.44%	0.05%
Cincinnati Financial Corporation	Financials	3.41%	0.84%	0.03%
Consolidated Edison, Inc.	Utilities	1.16%	2.15%	0.02%
PotlatchDeltic Corporation	Real Estate	2.01%	1.21%	0.02%
Mercury General Corporation	Financials	5.08%	0.44%	0.02%
Kilroy Realty Corporation	Real Estate	0.84%	1.84%	0.02%
Trustmark Corporation	Financials	1.88%	0.79%	0.01%

Oct 06, 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
AGCO Corporation	Industrials	1.38%	-1.27%	-0.02%
II-VI Incorporated	Information Technology	0.97%	-1.83%	-0.02%
DISH Network Corporation	Communication Services	1.77%	-1.06%	-0.02%
Federated Hermes, Inc.	Financials	1.36%	-1.70%	-0.02%
UMB Financial Corporation	Financials	3.02%	-1.04%	-0.03%
TD SYNNEX	Information Technology	2.54%	-2.45%	-0.06%
Lear Corporation	Consumer Discretionary	3.18%	-2.28%	-0.07%
Carter's, Inc.	Consumer Discretionary	1.95%	-6.26%	-0.12%
Southwest Gas Holdings, Inc.	Utilities	3.57%	-3.44%	-0.12%
BorgWarner Inc.	Consumer Discretionary	5.93%	-3.26%	-0.19%

2VA AMF YTD Performance - Jan 01, 2021 to Oct 06, 2021

2VA AMF and Factor Index YTD Returns: Jan 01, 2021 to Oct 06, 2021



YTD 2021 - Top 10 Performers

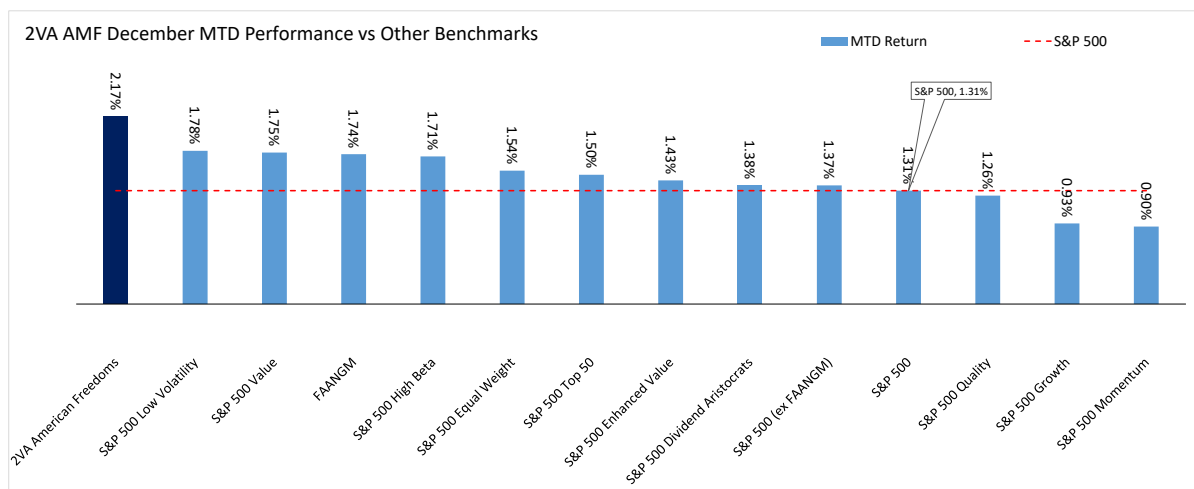
Company Name	Sector	Start Weight	Stock Return	Return Contribution
EQT Corporation	Energy	2.86%	77.03%	2.20%
Synaptics Incorporated	Information Technology	5.01%	42.68%	2.14%
Affiliated Managers Group, Inc.	Financials	2.75%	60.73%	1.67%
Devon Energy Corporation	Energy	1.33%	97.53%	1.30%
NortonLifeLock Inc.	Information Technology	3.42%	37.42%	1.28%
Bank OZK	Financials	2.76%	44.34%	1.22%
InterDigital, Inc.	Information Technology	2.73%	41.67%	1.14%
Patterson Companies, Inc.	Health Care	5.03%	20.70%	1.04%
O-I Glass, Inc.	Materials	1.58%	61.76%	0.98%
Fortinet, Inc.	Information Technology	1.72%	53.07%	0.91%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Terex Corporation	Industrials	3.02%	-9.30%	-0.28%
LiveRamp Holdings, Inc.	Information Technology	0.90%	-31.64%	-0.29%
F.N.B. Corporation	Financials	2.01%	-16.98%	-0.34%
Dycom Industries, Inc.	Industrials	2.11%	-16.62%	-0.35%
Visteon Corporation	Consumer Discretionary	1.46%	-24.17%	-0.35%
Urban Outfitters, Inc.	Consumer Discretionary	2.02%	-19.43%	-0.39%
Home Bancshares, Inc. (Conway, AR)	Financials	2.07%	-22.99%	-0.48%
TD SYNnex	Information Technology	5.81%	-8.41%	-0.49%
Texas Capital Bancshares, Inc.	Financials	3.13%	-19.83%	-0.62%
Nu Skin Enterprises, Inc.	Consumer Staples	3.75%	-23.09%	-0.87%

2VA AMF MTD Performance - Oct 01, 2021 to Oct 06, 2021

2VA AMF and Factor Index MTD Returns: Oct 01, 2021 to Oct 06, 2021



MTD Oct 2021 - Top 10 Performers

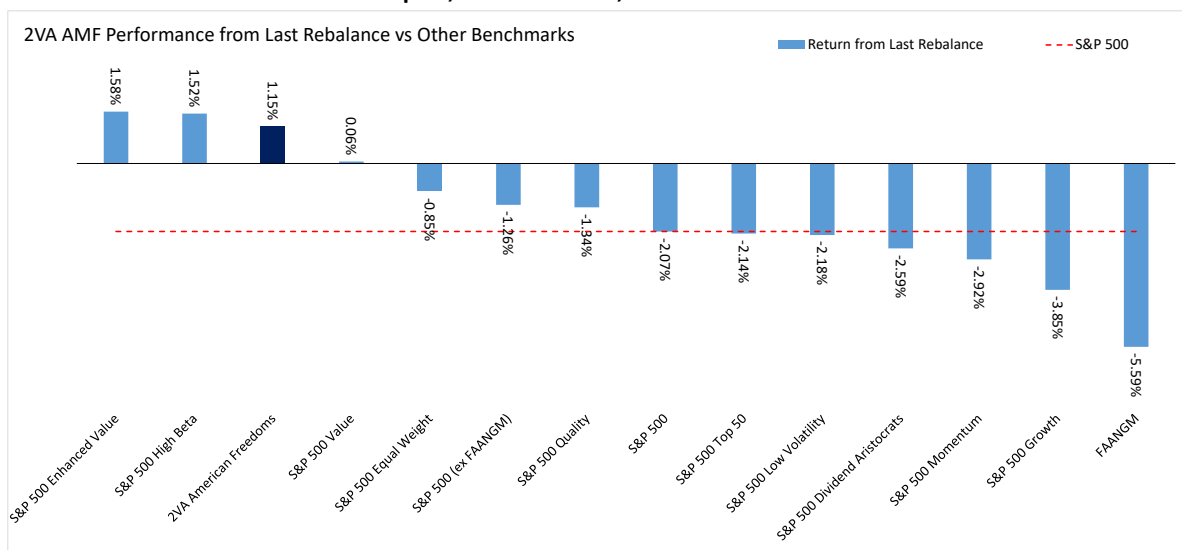
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	2.76%	11.04%	0.30%
Old Republic International Corporation	Financials	5.52%	3.98%	0.22%
American Financial Group, Inc.	Financials	2.77%	6.68%	0.18%
Jefferies Financial Group Inc.	Financials	3.30%	4.63%	0.15%
UMB Financial Corporation	Financials	2.98%	2.97%	0.09%
BorgWarner Inc.	Consumer Discretionary	5.80%	1.48%	0.09%
Mercury General Corporation	Financials	5.16%	1.49%	0.08%
Cincinnati Financial Corporation	Financials	3.45%	1.97%	0.07%
New York Community Bancorp, Inc.	Financials	1.45%	4.20%	0.06%
Spire Inc.	Utilities	1.58%	3.79%	0.06%

MTD Oct 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Nu Skin Enterprises, Inc.	Consumer Staples	0.52%	-0.44%	0.00%
Healthcare Services Group, Inc.	Industrials	0.47%	-0.80%	0.00%
Federated Hermes, Inc.	Financials	1.37%	-0.40%	-0.01%
Urban Outfitters, Inc.	Consumer Discretionary	0.63%	-1.15%	-0.01%
Tempur Sealy International, Inc.	Consumer Discretionary	0.50%	-2.54%	-0.01%
Freeport-McMoRan Inc.	Materials	0.63%	-2.52%	-0.02%
CVS Health Corporation	Health Care	1.29%	-2.02%	-0.03%
Expeditors International of Washington, Inc.	Industrials	1.68%	-2.91%	-0.05%
II-VI Incorporated	Information Technology	1.06%	-8.00%	-0.09%
Carter's, Inc.	Consumer Discretionary	1.99%	-6.02%	-0.12%

2VA AMF Performance from Last Rebalance - Sep 11, 2021 to Oct 06, 2021

2VA AMF and Factor Index MTD Returns: Sep 11, 2021 to Oct 06, 2021



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
UMB Financial Corporation	Financials	2.68%	12.37%	0.33%
Interactive Brokers Group, Inc.	Financials	2.74%	10.22%	0.28%
Jefferies Financial Group Inc.	Financials	3.20%	6.09%	0.19%
Trustmark Corporation	Financials	1.72%	10.74%	0.19%
BorgWarner Inc.	Consumer Discretionary	5.66%	2.31%	0.13%
Cullen/Frost Bankers, Inc.	Financials	1.38%	9.44%	0.13%
Valley National Bancorp	Financials	1.06%	12.01%	0.13%
New York Community Bancorp, Inc.	Financials	1.37%	8.58%	0.12%
DISH Network Corporation	Communication Services	1.69%	4.54%	0.08%
The Mosaic Company	Materials	0.35%	20.70%	0.07%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
United Therapeutics Corporation	Health Care	0.60%	-8.79%	-0.05%
Freeport-McMoRan Inc.	Materials	0.67%	-10.63%	-0.07%
Selective Insurance Group, Inc.	Financials	2.09%	-3.52%	-0.07%
Nu Skin Enterprises, Inc.	Consumer Staples	0.60%	-14.95%	-0.09%
II-VI Incorporated	Information Technology	1.08%	-11.10%	-0.12%
Mercury General Corporation	Financials	5.29%	-2.54%	-0.13%
Expeditors International of Washington, Industrials	Industrials	1.75%	-8.03%	-0.14%
Old Republic International Corporation	Financials	5.84%	-3.41%	-0.20%
Carter's, Inc.	Consumer Discretionary	2.06%	-10.65%	-0.22%
TD SYNEX	Information Technology	2.83%	-11.59%	-0.33%