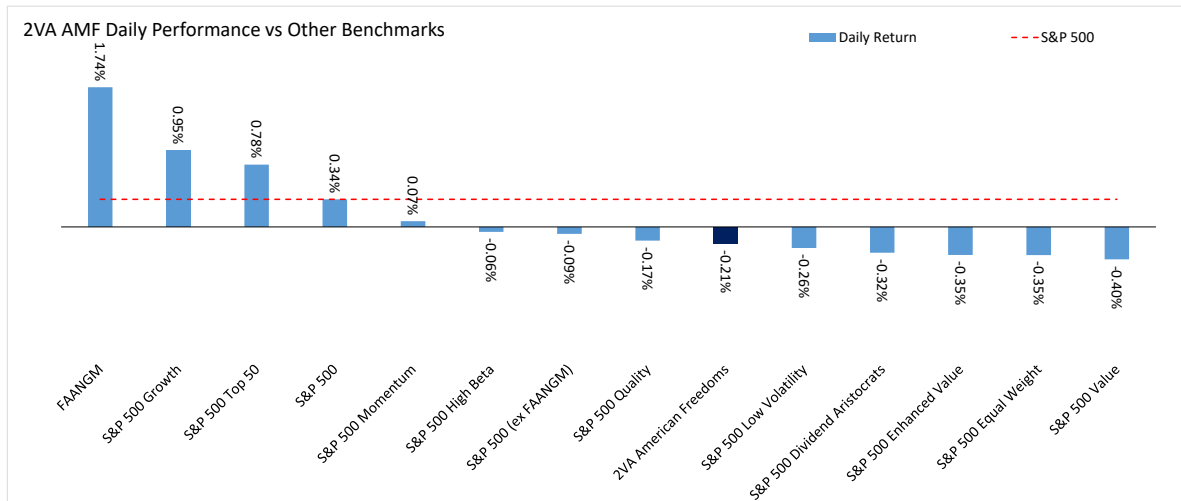


## 2VA AMF Daily Performance - Nov 18, 2021

### 2VA AMF and Factor Index Daily Returns: Nov 18, 2021



#### Nov 18, 2021 - Top 10 Performers

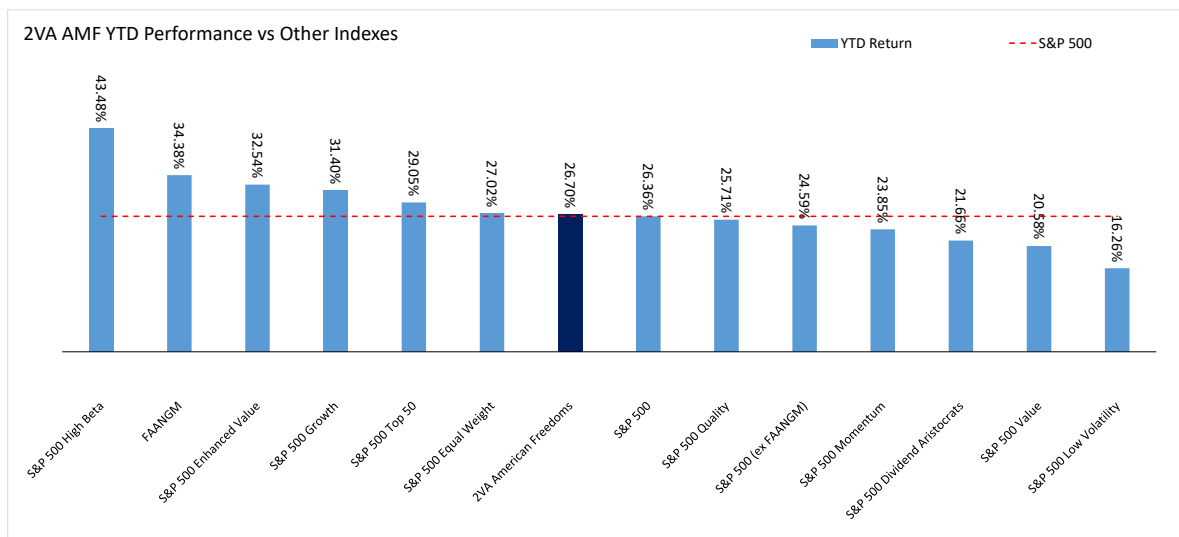
Company Name	Sector	Start Weight	Stock Return	Return Contribution
American Financial Group, Inc.	Financials	2.87%	1.70%	0.05%
Mercury General Corporation	Financials	4.44%	1.06%	0.05%
UMB Financial Corporation	Financials	3.02%	1.33%	0.04%
CVS Health Corporation	Health Care	1.31%	2.81%	0.04%
Interactive Brokers Group, Inc.	Financials	3.03%	0.97%	0.03%
Urban Outfitters, Inc.	Consumer Discretionary	0.71%	3.85%	0.03%
Commercial Metals Company	Materials	1.30%	1.64%	0.02%
Lear Corporation	Consumer Discretionary	3.39%	0.63%	0.02%
TD SYNNEX Corporation	Information Technology	2.54%	0.84%	0.02%
Carter's, Inc.	Consumer Discretionary	2.02%	0.63%	0.01%

#### Nov 18,2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Emergent BioSolutions Inc.	Health Care	0.42%	-3.64%	-0.02%
NewMarket Corporation	Materials	1.50%	-1.07%	-0.02%
Cadence Bank	Financials	3.19%	-0.54%	-0.02%
Graham Holdings Company	Consumer Discretionary	2.05%	-0.91%	-0.02%
PotlatchDeltic Corporation	Real Estate	2.13%	-0.97%	-0.02%
PACCAR Inc	Industrials	1.14%	-2.26%	-0.03%
Old Republic International Corporation	Financials	5.67%	-0.47%	-0.03%
Jefferies Financial Group Inc.	Financials	3.33%	-0.89%	-0.03%
DISH Network Corporation	Communication Services	1.32%	-3.24%	-0.04%
BorgWarner Inc.	Consumer Discretionary	5.95%	-2.46%	-0.15%

## 2VA AMF YTD Performance - Jan 01, 2021 to Nov 18, 2021

### 2VA AMF and Factor Index YTD Returns: Jan 01, 2021 to Nov 18, 2021



#### YTD 2021 - Top 10 Performers

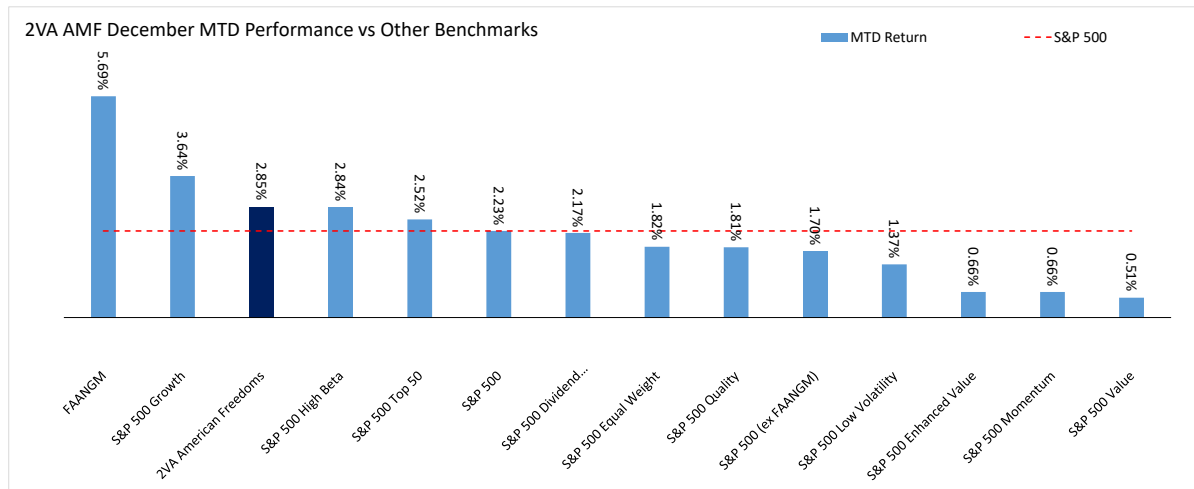
Company Name	Sector	Start Weight	Stock Return	Return Contribution
EQT Corporation	Energy	2.86%	77.03%	2.20%
Synaptics Incorporated	Information Technology	5.01%	42.68%	2.14%
Affiliated Managers Group, Inc.	Financials	2.75%	60.73%	1.67%
Devon Energy Corporation	Energy	1.33%	97.53%	1.30%
NortonLifeLock 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
Synovus Financial Corp.	Financials	0.58%	-18.25%	-0.11%
Xilinx, Inc.	Information Technology	1.42%	-10.10%	-0.14%
Strategic Education, Inc.	Consumer Discretionary	0.67%	-23.39%	-0.16%
Emergent BioSolutions Inc.	Health Care	0.63%	-30.97%	-0.19%
Nordstrom, Inc.	Consumer Discretionary	1.03%	-23.90%	-0.25%
Webster Financial Corporation	Financials	1.67%	-15.40%	-0.26%
PacWest Bancorp	Financials	3.23%	-8.54%	-0.28%
LiveRamp Holdings, Inc.	Information Technology	0.90%	-31.64%	-0.29%
DISH Network Corporation	Communication Services	1.69%	-19.74%	-0.33%
Visteon Corporation	Consumer Discretionary	1.46%	-24.17%	-0.35%

## 2VA AMF MTD Performance - Oct 30, 2021 to Nov 18, 2021

### 2VA AMF and Factor Index MTD Returns: Oct 30, 2021 to Nov 18, 2021



#### MTD Nov 2021 - Top 10 Performers

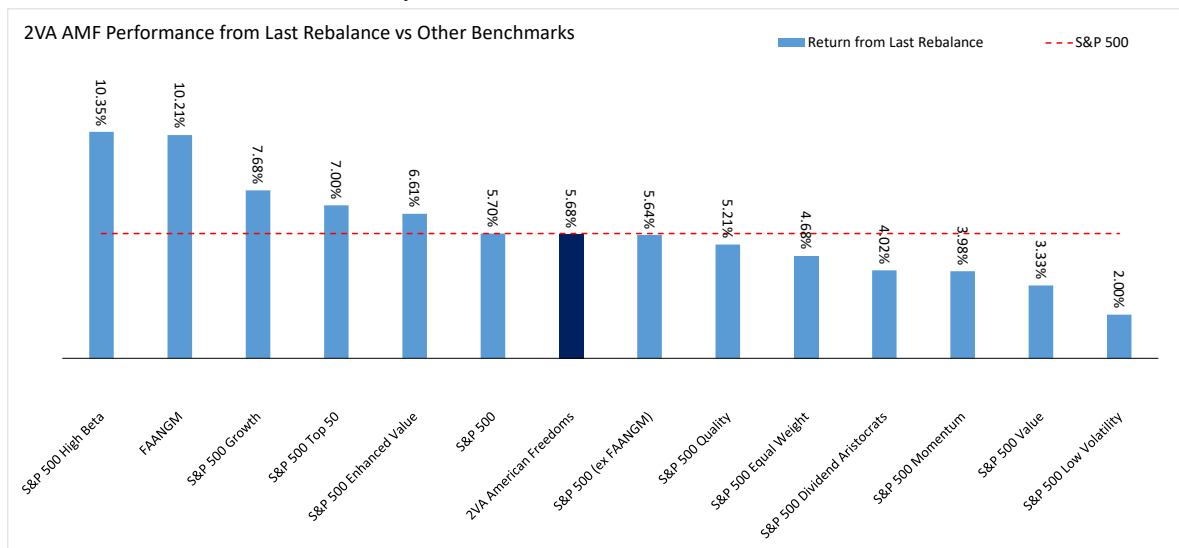
Company Name	Sector	Start Weight	Stock Return	Return Contribution
NetScout Systems, Inc.	Information Technology	2.34%	16.74%	0.39%
UMB Financial Corporation	Financials	2.89%	8.77%	0.25%
Cadence Bank	Financials	3.02%	7.99%	0.24%
American Financial Group, Inc.	Financials	2.84%	8.36%	0.24%
BorgWarner Inc.	Consumer Discretionary	5.75%	3.82%	0.22%
TD SYNNEX Corporation	Information Technology	2.42%	8.66%	0.21%
Lear Corporation	Consumer Discretionary	3.31%	5.98%	0.20%
Vishay Intertechnology, Inc.	Information Technology	1.49%	11.91%	0.18%
PotlatchDeltic Corporation	Real Estate	1.99%	8.82%	0.18%
Carter's, Inc.	Consumer Discretionary	1.92%	8.92%	0.17%

#### MTD Nov 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Progressive Corporation	Financials	0.80%	-4.38%	-0.04%
Spire Inc.	Utilities	1.54%	-2.34%	-0.04%
The Mosaic Company	Materials	0.44%	-11.43%	-0.05%
Old Republic International Corporation	Financials	5.86%	-0.93%	-0.05%
Cincinnati Financial Corporation	Financials	3.49%	-2.26%	-0.08%
Emergent BioSolutions Inc.	Health Care	0.51%	-17.33%	-0.09%
Strategic Education, Inc.	Consumer Discretionary	0.58%	-15.26%	-0.09%
Mercury General Corporation	Financials	4.80%	-3.96%	-0.19%
Jefferies Financial Group Inc.	Financials	3.63%	-6.01%	-0.22%
DISH Network Corporation	Communication Services	1.57%	-16.46%	-0.26%

## 2VA AMF Performance from Last Rebalance - Sep 11, 2021 to Nov 18, 2021

### 2VA AMF and Factor Index MTD Returns: Sep 11, 2021 to Nov 18, 2021



#### From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
UMB Financial Corporation	Financials	2.68%	21.29%	0.57%
Lear Corporation	Consumer Discretionary	3.09%	17.66%	0.54%
BorgWarner Inc.	Consumer Discretionary	5.66%	9.17%	0.52%
Interactive Brokers Group, Inc.	Financials	2.74%	18.87%	0.52%
NetScout Systems, Inc.	Information Technology	2.40%	17.70%	0.42%
Jefferies Financial Group Inc.	Financials	3.20%	9.72%	0.31%
Cullen/Frost Bankers, Inc.	Financials	1.38%	20.93%	0.29%
American Financial Group, Inc.	Financials	2.85%	8.90%	0.25%
PotlatchDeltic Corporation	Real Estate	2.04%	9.87%	0.20%
Valley National Bancorp	Financials	1.06%	18.67%	0.20%

#### From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
NorthWestern Corporation	Utilities	0.42%	-12.71%	-0.05%
Spire Inc.	Utilities	1.61%	-3.34%	-0.05%
DTE Energy Company	Utilities	0.90%	-6.22%	-0.06%
AGCO Corporation	Industrials	1.40%	-5.76%	-0.08%
TD SYNNEX Corporation	Information Technology	2.83%	-3.65%	-0.10%
Healthcare Services Group, Inc.	Industrials	0.49%	-28.42%	-0.14%
Strategic Education, Inc.	Consumer Discretionary	0.67%	-23.39%	-0.16%
Emergent BioSolutions Inc.	Health Care	0.63%	-30.97%	-0.19%
DISH Network Corporation	Communication Services	1.69%	-19.74%	-0.33%
Mercury General Corporation	Financials	5.29%	-9.73%	-0.51%