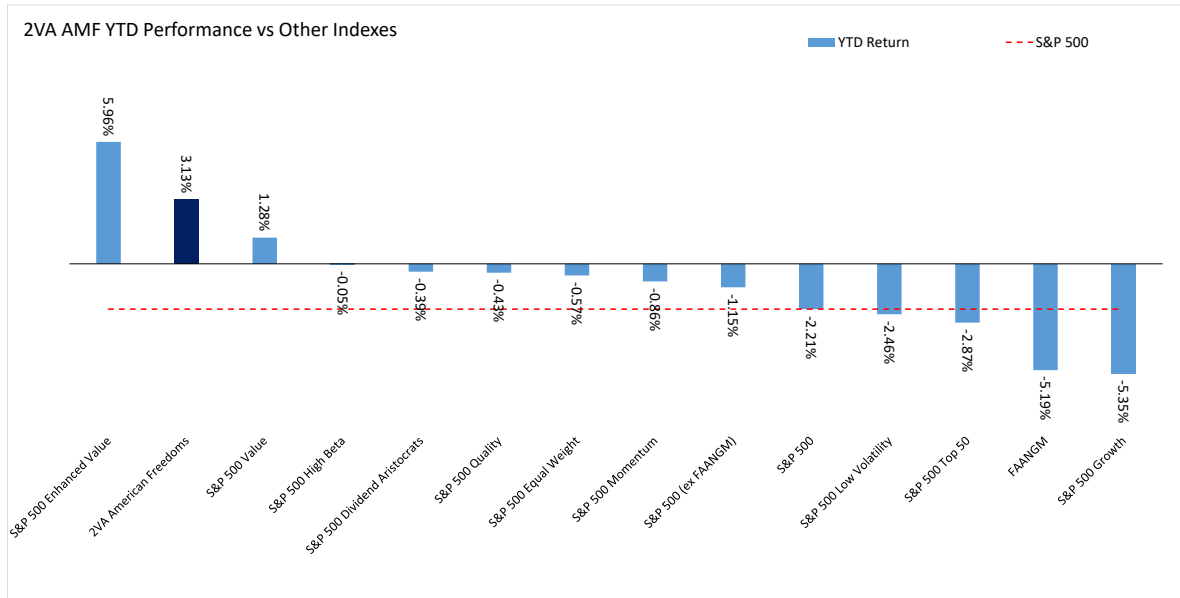


2VA AMF YTD Performance - Jan 01, 2022 to Jan 13, 2022

2VA AMF and Factor Index YTD Returns: Jan 01, 2022 to Jan 13, 2022



YTD 2021 - Top 10 Performers

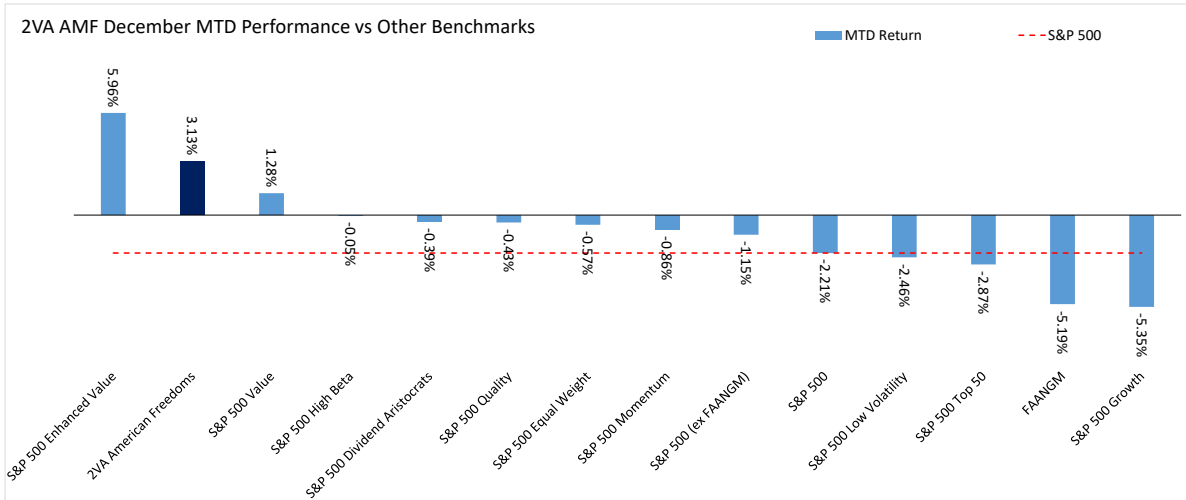
Company Name	Sector	Start Weight	Stock Return	Return Contribution
EOG Resources, Inc.	Energy	3.04%	18.29%	0.56%
Devon Energy Corporation	Energy	3.05%	17.30%	0.53%
The Mosaic Company	Materials	2.65%	16.46%	0.44%
Nordstrom, Inc.	Consumer Discretionary	3.71%	11.40%	0.42%
PacWest Bancorp	Financials	2.65%	12.64%	0.34%
Nu Skin Enterprises, Inc.	Consumer Staples	1.90%	15.18%	0.29%
DISH Network Corporation	Communication Services	2.18%	12.87%	0.28%
Jabil Inc.	Information Technology	1.94%	13.35%	0.26%
Cleveland-Cliffs Inc.	Materials	3.61%	5.66%	0.20%
F.N.B. Corporation	Financials	1.30%	15.13%	0.20%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Molina Healthcare, Inc.	Health Care	0.77%	-2.05%	-0.02%
Greif, Inc.	Materials	0.90%	-1.97%	-0.02%
Fortinet, Inc.	Information Technology	1.48%	-2.70%	-0.04%
Insperty, Inc.	Industrials	1.33%	-3.20%	-0.04%
Manhattan Associates, Inc.	Information Technology	1.26%	-7.58%	-0.10%
Silicon Laboratories Inc.	Information Technology	1.33%	-7.27%	-0.10%
Ralph Lauren Corporation	Consumer Discretionary	3.69%	-3.72%	-0.14%
Affiliated Managers Group, Inc.	Financials	2.47%	-5.70%	-0.14%
Olin Corporation	Materials	3.21%	-4.53%	-0.15%
Urban Outfitters, Inc.	Consumer Discretionary	2.15%	-11.02%	-0.24%

2VA AMF MTD Performance - Jan 01, 2022 to Jan 13, 2022

2VA AMF and Factor Index MTD Returns: Jan 01, 2022 to Jan 13, 2022



MTD Jan 2022 - Top 10 Performers

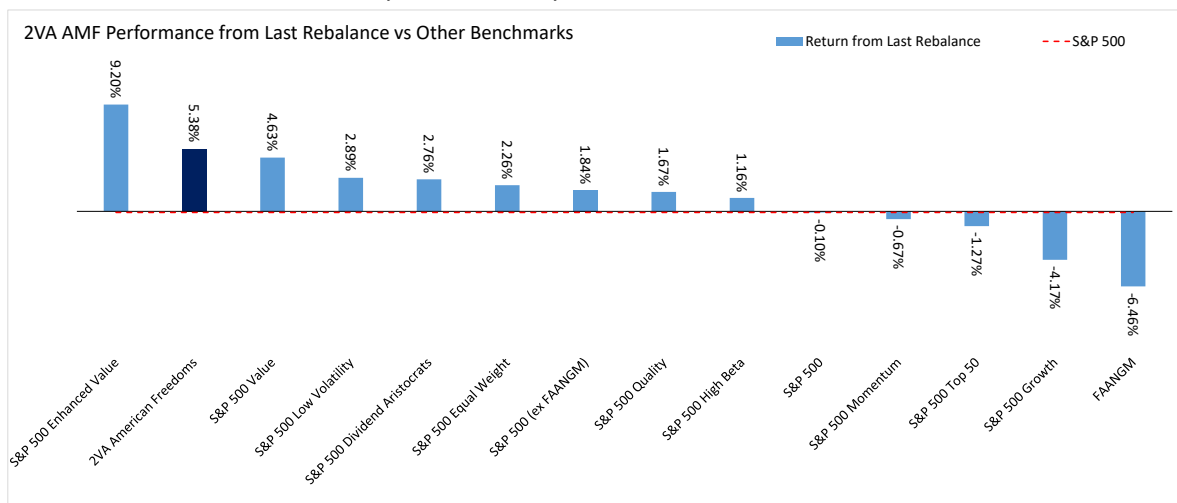
Company Name	Sector	Start Weight	Stock Return	Return Contribution
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Devon Energy Corporation	Energy	3.05%	17.30%	0.53%
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Jabil Inc.	Information Technology	1.94%	13.35%	0.26%
Cleveland-Cliffs Inc.	Materials	3.61%	5.66%	0.20%
F.N.B. Corporation	Financials	1.30%	15.13%	0.20%

MTD Jan 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Molina Healthcare, Inc.	Health Care	0.77%	-2.05%	-0.02%
Greif, Inc.	Materials	0.90%	-1.97%	-0.02%
Fortinet, Inc.	Information Technology	1.48%	-2.70%	-0.04%
Insperty, Inc.	Industrials	1.33%	-3.20%	-0.04%
Manhattan Associates, Inc.	Information Technology	1.26%	-7.58%	-0.10%
Silicon Laboratories Inc.	Information Technology	1.33%	-7.27%	-0.10%
Ralph Lauren Corporation	Consumer Discretionary	3.69%	-3.72%	-0.14%
Affiliated Managers Group, Inc.	Financials	2.47%	-5.70%	-0.14%
Olin Corporation	Materials	3.21%	-4.53%	-0.15%
Urban Outfitters, Inc.	Consumer Discretionary	2.15%	-11.02%	-0.24%

2VA AMF Performance from Last Rebalance - Dec 09, 2021 to Jan 13, 2022

2VA AMF and Factor Index Returns: Dec 09, 2021 to Jan 13, 2022



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Devon Energy Corporation	Energy	2.99%	17.30%	0.52%
EOG Resources, Inc.	Energy	3.10%	14.76%	0.46%
The Mosaic Company	Materials	2.46%	16.46%	0.41%
Nordstrom, Inc.	Consumer Discretionary	3.52%	11.40%	0.40%
PacWest Bancorp	Financials	2.70%	12.64%	0.34%
DISH Network Corporation	Communication Services	2.20%	12.87%	0.28%
Nu Skin Enterprises, Inc.	Consumer Staples	1.76%	15.18%	0.27%
Jabil Inc.	Information Technology	1.74%	13.35%	0.23%
Cleveland-Cliffs Inc.	Materials	3.56%	5.66%	0.20%
F.N.B. Corporation	Financials	1.31%	15.13%	0.20%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Molina Healthcare, Inc.	Health Care	0.73%	-2.05%	-0.01%
Greif, Inc.	Materials	0.96%	-2.72%	-0.03%
Fortinet, Inc.	Information Technology	1.33%	-2.70%	-0.04%
Insperty, Inc.	Industrials	1.29%	-3.20%	-0.04%
Manhattan Associates, Inc.	Information Technology	1.24%	-7.58%	-0.09%
Silicon Laboratories Inc.	Information Technology	1.33%	-7.27%	-0.10%
Affiliated Managers Group, Inc.	Financials	2.57%	-5.70%	-0.15%
Olin Corporation	Materials	3.27%	-4.53%	-0.15%
Ralph Lauren Corporation	Consumer Discretionary	3.88%	-4.31%	-0.17%
Urban Outfitters, Inc.	Consumer Discretionary	2.35%	-11.02%	-0.26%