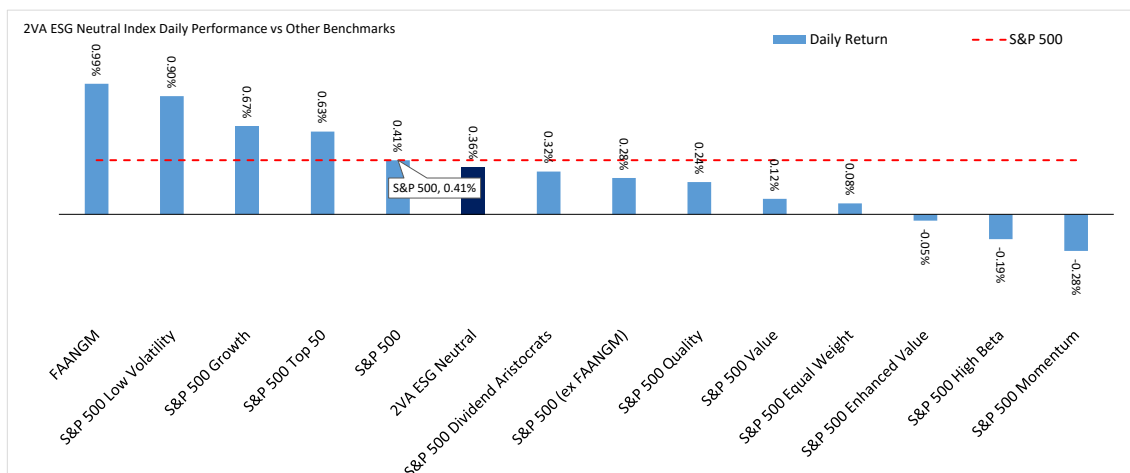


2VA ESG Neutral Index Daily Performance - Oct 06, 2021

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



Oct 06, 2021 - Top 10 Performers

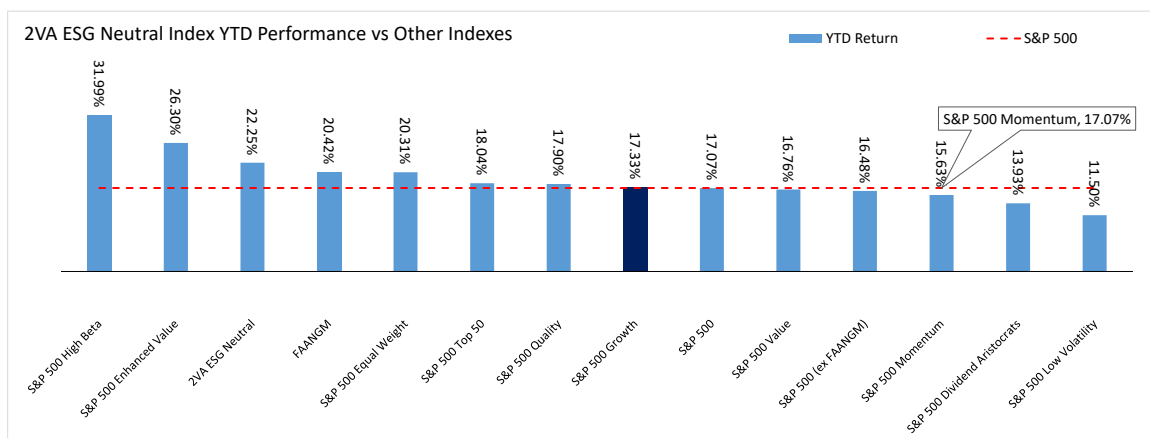
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	5.40%	3.16%	0.17%
CSX Corporation	Industrials	2.35%	3.53%	0.08%
Consolidated Edison, Inc.	Utilities	3.35%	2.15%	0.07%
RenaissanceRe Holdings Ltd.	Financials	1.95%	2.97%	0.06%
Cincinnati Financial Corporation	Financials	5.73%	0.84%	0.05%
Pinnacle West Capital Corporation	Utilities	2.32%	1.99%	0.05%
Mercury General Corporation	Financials	7.57%	0.44%	0.03%
Lennar Corporation	Consumer Discretionary	1.91%	1.52%	0.03%
CenterPoint Energy, Inc.	Utilities	2.23%	1.26%	0.03%
Tootsie Roll Industries, Inc.	Consumer Staples	2.35%	0.90%	0.02%

Oct 06, 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
SEI Investments Company	Financials	0.83%	-1.62%	-0.01%
News Corporation Class B	Communication Services	1.70%	-1.06%	-0.02%
WestRock Company	Materials	1.11%	-2.01%	-0.02%
Reliance Steel & Aluminum Co.	Materials	1.32%	-1.77%	-0.02%
Neogen Corporation	Health Care	1.86%	-1.34%	-0.02%
Healthcare Services Group, Inc.	Industrials	2.56%	-1.12%	-0.03%
Graham Holdings Company	Consumer Discretionary	4.49%	-0.74%	-0.03%
AGCO Corporation	Industrials	3.49%	-1.27%	-0.04%
International Bancshares Corporation	Financials	2.97%	-1.78%	-0.05%
Federated Hermes, Inc.	Financials	3.57%	-1.70%	-0.06%

2VA ESG Neutral Index YTD Performance - Jan 01, 2021 to Oct 06, 2021

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



YTD 2021 - Top 10 Performers

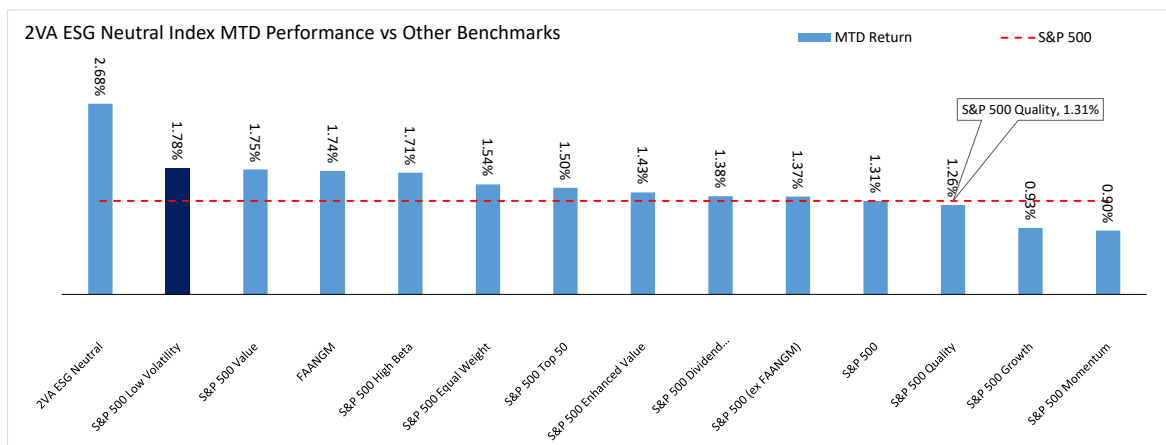
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Synaptics Incorporated	Information Technology	7.85%	42.68%	3.35%
NortonLifeLock Inc.	Information Technology	6.05%	37.42%	2.27%
Manhattan Associates, Inc.	Information Technology	4.59%	32.14%	1.48%
News Corporation Class B	Communication Services	3.17%	42.84%	1.36%
Signature Bank	Financials	1.33%	82.88%	1.10%
Landstar System, Inc.	Industrials	4.01%	23.34%	0.94%
Belden Inc.	Information Technology	2.88%	30.74%	1.05%
Umpqua Holdings Corporation	Financials	2.82%	31.10%	0.94%
WestRock Company	Materials	2.38%	34.88%	0.89%
Waters Corporation	Health Care	2.48%	30.58%	0.88%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Cognizant Technology Solutions Corporation	Information Technology	1.96%	-12.25%	-0.24%
Xilinx, Inc.	Information Technology	2.70%	-10.10%	-0.27%
Graham Holdings Company	Consumer Discretionary	2.55%	-10.74%	-0.27%
International Bancshares Corporation	Financials	2.79%	-11.46%	-0.32%
Healthcare Services Group, Inc.	Industrials	2.71%	-12.46%	-0.34%
Sabre Corporation	Information Technology	1.71%	-23.03%	-0.39%
Flowserve Corporation	Industrials	2.46%	-18.62%	-0.46%
The Mosaic Company	Materials	4.36%	-10.97%	-0.48%
LiveRamp Holdings, Inc.	Information Technology	1.77%	-31.64%	-0.56%
Dycom Industries, Inc.	Industrials	4.24%	-16.62%	-0.70%

2VA ESG Neutral Index MTD Performance - Oct 01, 2021 to Oct 06, 2021

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



MTD Oct 2021 - Top 10 Performers

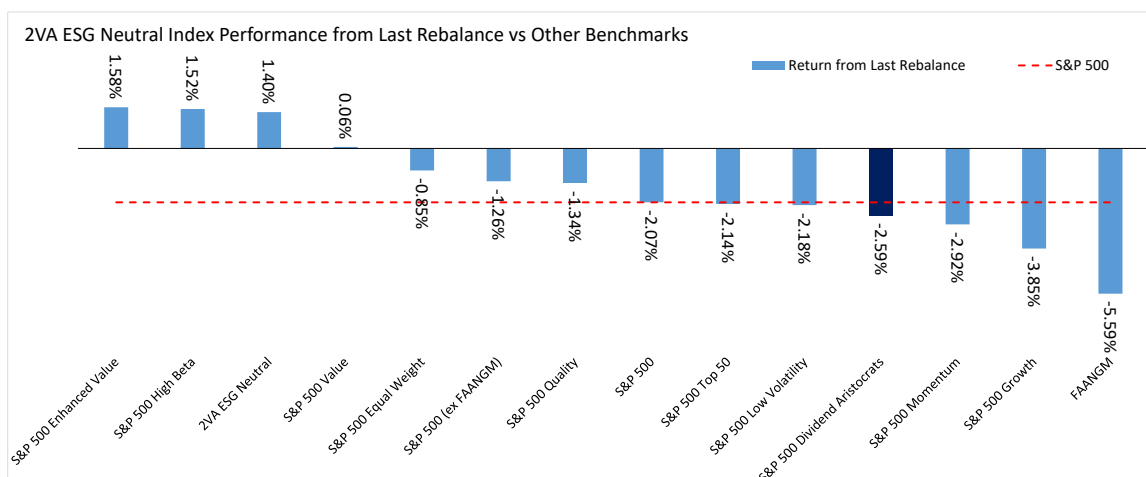
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	5.13%	11.04%	0.57%
CSX Corporation	Industrials	2.28%	9.41%	0.21%
The Mosaic Company	Materials	2.88%	7.39%	0.21%
New York Community Bancorp, Inc.	Financials	3.84%	4.20%	0.16%
Evercore Inc.	Financials	2.16%	6.70%	0.14%
Greif, Inc.	Materials	2.56%	4.92%	0.13%
Mercury General Corporation	Financials	7.67%	1.49%	0.11%
Cincinnati Financial Corporation	Financials	5.80%	1.97%	0.11%
Signature Bank	Financials	1.68%	6.74%	0.11%
CenterPoint Energy, Inc.	Utilities	2.21%	4.84%	0.11%

MTD Oct 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Columbia Sportswear Company	Consumer Discretionary	0.58%	-0.24%	0.00%
Molina Healthcare, Inc.	Health Care	0.96%	-0.29%	0.00%
Lennar Corporation	Consumer Discretionary	1.99%	-0.46%	-0.01%
Reliance Steel & Aluminum Co.	Materials	1.34%	-0.87%	-0.01%
Federated Hermes, Inc.	Financials	3.61%	-0.40%	-0.01%
Healthcare Services Group, Inc.	Industrials	2.61%	-0.80%	-0.02%
Universal Health Services, Inc.	Health Care	0.49%	-4.29%	-0.02%
News Corporation Class B	Health Care	0.59%	-4.19%	-0.02%
Neogen Corporation	Health Care	1.94%	-3.18%	-0.06%
Tempur Sealy International, Inc.	Consumer Discretionary	2.83%	-2.54%	-0.07%

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

2VA ESG Neutral and Factor Index Returns: Sep 11, 2021 to Oct 06, 2021



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Mosaic Company	Materials	2.52%	20.70%	0.52%
Interactive Brokers Group, Inc.	Financials	5.09%	10.22%	0.52%
New York Community Bancorp, Inc.	Financials	3.64%	8.58%	0.31%
Umpqua Holdings Corporation	Financials	2.64%	7.59%	0.20%
International Bancshares Corporation	Financials	2.76%	6.42%	0.18%
Signature Bank	Financials	1.60%	10.59%	0.17%
News Corporation Class B	Communication Services	1.55%	9.37%	0.15%
News Corporation Class A	Communication Services	1.59%	8.44%	0.13%
CSX Corporation	Industrials	2.33%	5.14%	0.12%
Greif, Inc.	Materials	2.56%	4.47%	0.11%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Toll Brothers, Inc.	Consumer Discretionary	0.82%	-6.92%	-0.06%
CMS Energy Corporation	Utilities	1.54%	-3.76%	-0.06%
Quidel Corporation	Health Care	0.62%	-9.50%	-0.06%
AGCO Corporation	Industrials	3.54%	-1.87%	-0.07%
Reliance Steel & Aluminum Co.	Materials	1.38%	-4.99%	-0.07%
Vishay Intertechnology, Inc.	Information Technology	3.88%	-2.93%	-0.11%
Mercury General Corporation	Financials	7.87%	-1.46%	-0.12%
Tempur Sealy International, Inc.	Consumer Discretionary	2.84%	-4.21%	-0.12%
Lennar Corporation	Consumer Discretionary	2.09%	-6.51%	-0.14%
Healthcare Services Group, Inc.	Industrials	2.72%	-6.06%	-0.16%