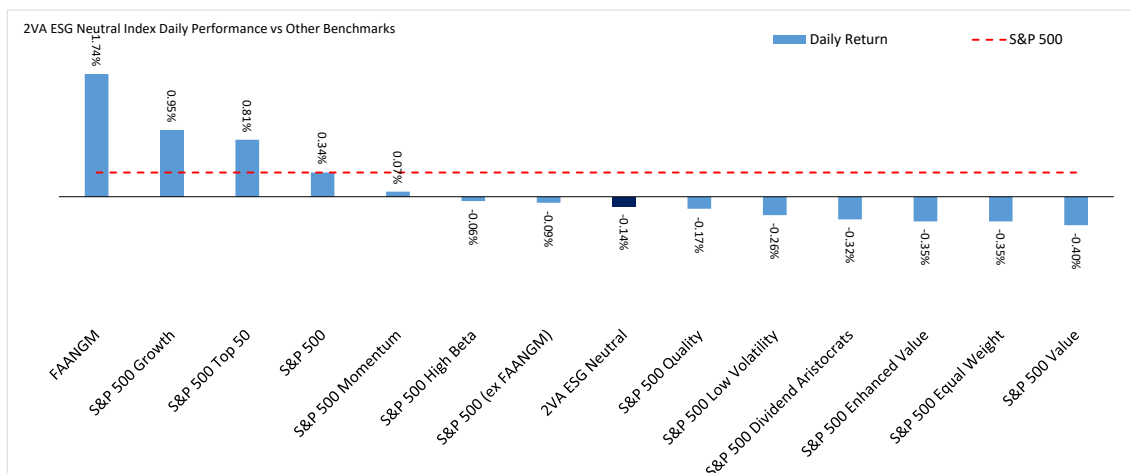


2VA ESG Neutral Index Daily Performance - Nov 18, 2021

2VA ESG Neutral and Factor Index Daily Returns: Nov 18, 2021



Nov 18, 2021 - Top 10 Performers

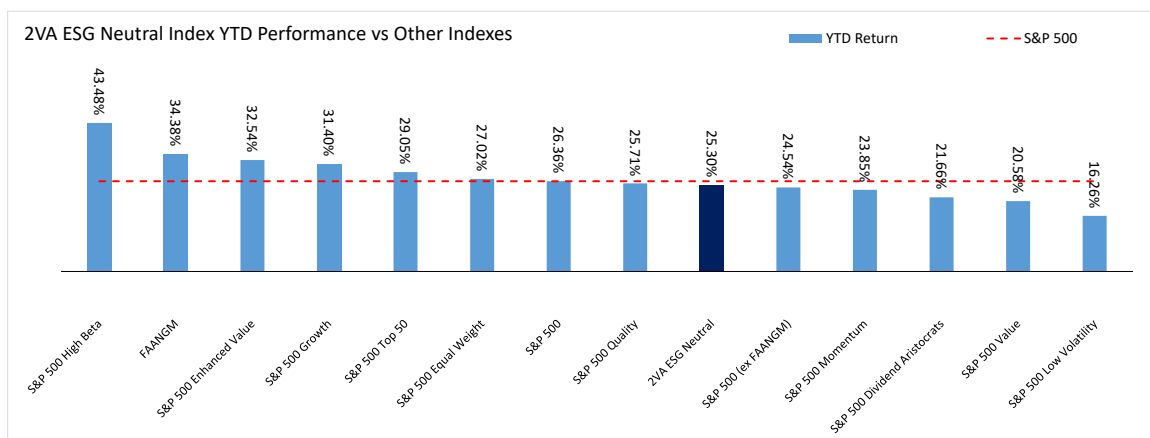
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Mercury General Corporation	Financials	6.79%	1.06%	0.07%
Interactive Brokers Group, Inc.	Financials	5.79%	0.97%	0.06%
CSX Corporation	Industrials	2.59%	1.89%	0.05%
The Mosaic Company	Materials	2.79%	1.18%	0.03%
Signature Bank	Financials	1.90%	1.42%	0.03%
Tri Pointe Homes, Inc.	Consumer Discretionary	2.22%	1.19%	0.03%
Reliance Steel & Aluminum Co.	Materials	1.42%	1.15%	0.02%
Lennar Corporation	Consumer Discretionary	2.23%	0.68%	0.02%
Toll Brothers, Inc.	Consumer Discretionary	0.84%	1.00%	0.01%
RenaissanceRe Holdings Ltd.	Financials	2.21%	0.33%	0.01%

Nov 18, 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Casey's General Stores, Inc.	Consumer Staples	1.47%	-1.25%	-0.02%
Healthcare Services Group, Inc.	Industrials	1.90%	-1.10%	-0.02%
WestRock Company	Materials	1.03%	-2.06%	-0.02%
New York Community Bancorp, Inc.	Financials	3.55%	-0.64%	-0.02%
CenterPoint Energy, Inc.	Utilities	2.28%	-1.05%	-0.02%
AGCO Corporation	Industrials	3.26%	-1.05%	-0.03%
Umpqua Holdings Corporation	Financials	2.74%	-1.27%	-0.03%
Tootsie Roll Industries, Inc.	Consumer Staples	2.41%	-1.46%	-0.04%
Federated Hermes, Inc.	Financials	3.70%	-0.97%	-0.04%
Graham Holdings Company	Consumer Discretionary	4.34%	-0.91%	-0.04%

2VA ESG Neutral Index YTD Performance - Jan 01, 2021 to Nov 18, 2021

2VA ESG Neutral and Factor Index YTD Returns: Jan 01, 2021 to Nov 18, 2021



YTD 2021 - Top 10 Performers

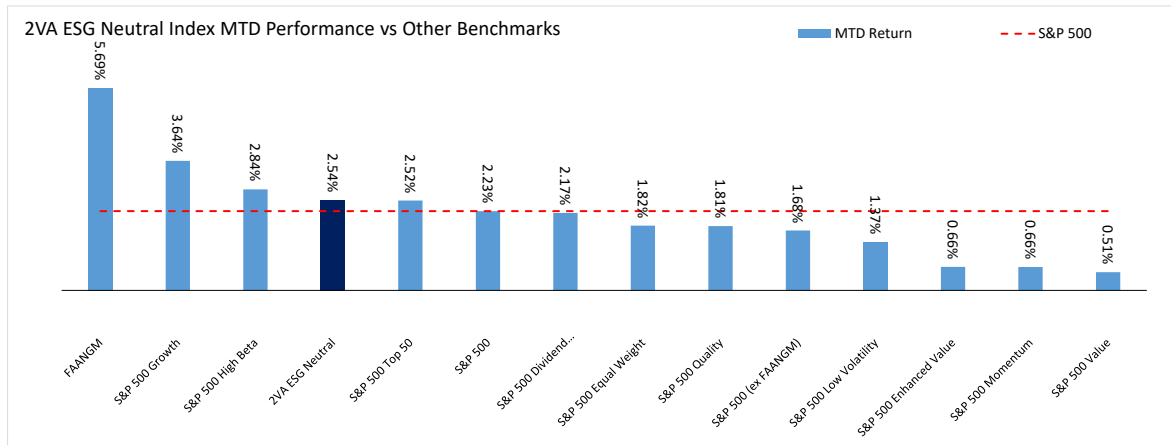
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Synaptics Incorporated	Information Technology	7.85%	42.68%	3.35%
NortonLifeLock Inc.	Information Technology	6.05%	37.42%	2.27%
Manhattan Associates, Inc.	Information Technology	4.59%	32.14%	1.48%
News Corporation Class B	Communication 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%	0.96%
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
Universal Health Services, Inc.	Health Care	0.51%	-14.65%	-0.08%
PVH Corp.	Consumer Discretionary	3.85%	-3.36%	-0.13%
Brighthouse Financial, Inc.	Financials	2.38%	-5.55%	-0.13%
Qualys, Inc.	Information Technology	0.94%	-16.14%	-0.15%
Cognizant Technology Solutions Corporation	Information Technology	1.96%	-12.25%	-0.24%
Pinnacle West Capital Corporation	Utilities	2.40%	-10.51%	-0.25%
Xilinx, Inc.	Information Technology	2.70%	-10.10%	-0.27%
Sabre Corporation	Information Technology	1.71%	-23.03%	-0.39%
Flowserve Corporation	Industrials	2.46%	-18.62%	-0.46%
LiveRamp Holdings, Inc.	Information Technology	1.77%	-31.64%	-0.56%

2VA ESG Neutral Index MTD Performance - Oct 30, 2021 to Nov 18, 2021

2VA ESG Neutral and Factor Index MTD Returns: Oct 30, 2021 to Nov 18, 2021



MTD Nov 2021 - Top 10 Performers

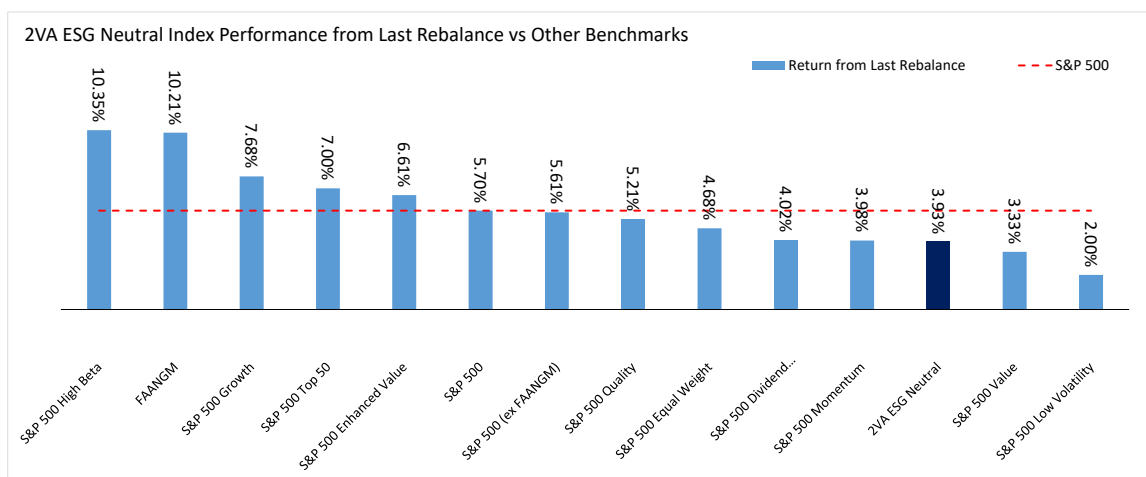
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Vishay Intertechnology, Inc.	Information Technology	3.54%	11.91%	0.42%
Interactive Brokers Group, Inc.	Financials	5.68%	5.36%	0.30%
RenaissanceRe Holdings Ltd.	Financials	1.97%	15.11%	0.30%
Lennar Corporation	Consumer Discretionary	2.07%	11.21%	0.23%
Tri Pointe Homes, Inc.	Consumer Discretionary	2.11%	8.89%	0.19%
Greif, Inc.	Materials	2.50%	7.30%	0.18%
Signature Bank	Financials	1.79%	10.13%	0.18%
Federated Hermes, Inc.	Financials	3.60%	4.91%	0.18%
Consolidated Edison, Inc.	Utilities	3.45%	4.02%	0.14%
Reliance Steel & Aluminum Co.	Materials	1.34%	10.21%	0.14%

MTD Nov 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Casey's General Stores, Inc.	Consumer Staples	1.48%	-0.18%	0.00%
Colfax Corporation	Industrials	0.53%	-1.24%	-0.01%
Healthcare Services Group, Inc.	Industrials	1.95%	-0.48%	-0.01%
Tempur Sealy International, Inc.	Consumer Discretionary	2.65%	-0.38%	-0.01%
Packaging Corporation of America	Materials	0.35%	-3.47%	-0.01%
Leggett & Platt, Incorporated	Consumer Discretionary	0.36%	-9.01%	-0.03%
AGCO Corporation	Industrials	3.34%	-1.13%	-0.04%
Cincinnati Financial Corporation	Financials	6.01%	-2.26%	-0.14%
Mercury General Corporation	Financials	7.32%	-3.96%	-0.29%
The Mosaic Company	Materials	3.27%	-11.43%	-0.37%

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

2VA ESG Neutral and Factor Index Returns: Sep 11, 2021 to Nov 18, 2021



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	5.09%	18.87%	0.96%
The Mosaic Company	Materials	2.52%	15.86%	0.40%
Signature Bank	Financials	1.60%	25.05%	0.40%
CSX Corporation	Industrials	2.33%	17.00%	0.40%
Tri Pointe Homes, Inc.	Consumer Discretionary	1.94%	20.00%	0.39%
Federated Hermes, Inc.	Financials	3.46%	10.69%	0.37%
Taylor Morrison Home Corporation	Consumer Discretionary	1.04%	26.32%	0.27%
International Bancshares Corporation	Financials	2.76%	8.94%	0.25%
Lennar Corporation	Consumer Discretionary	2.09%	11.72%	0.24%
RenaissanceRe Holdings Ltd.	Financials	2.07%	11.20%	0.23%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Leggett & Platt, Incorporated	Consumer Discretionary	0.36%	-7.87%	-0.03%
Packaging Corporation of America	Materials	0.39%	-12.07%	-0.05%
CMS Energy Corporation	Utilities	1.54%	-4.28%	-0.07%
Universal Health Services, Inc.	Health Care	0.51%	-14.65%	-0.08%
WestRock Company	Materials	1.13%	-6.99%	-0.08%
Tempur Sealy International, Inc.	Consumer Discretionary	2.84%	-6.19%	-0.18%
AGCO Corporation	Industrials	3.54%	-5.61%	-0.20%
Pinnacle West Capital Corporation	Utilities	2.40%	-10.51%	-0.25%
Mercury General Corporation	Financials	7.87%	-8.73%	-0.69%
Healthcare Services Group, Inc.	Industrials	2.72%	-27.63%	-0.75%