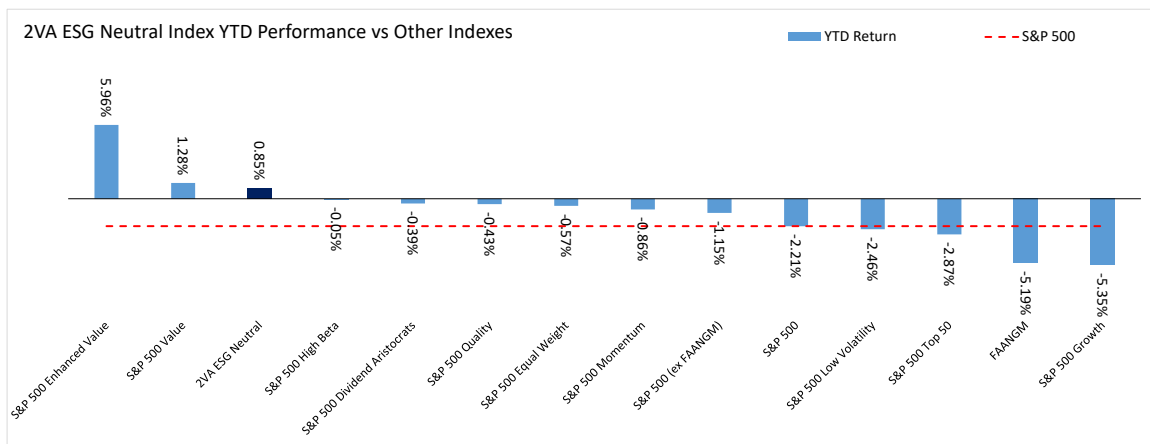


2VA ESG Neutral Index YTD Performance - Jan 01, 2022 to Jan 13, 2022

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



YTD 2021 - Top 10 Performers

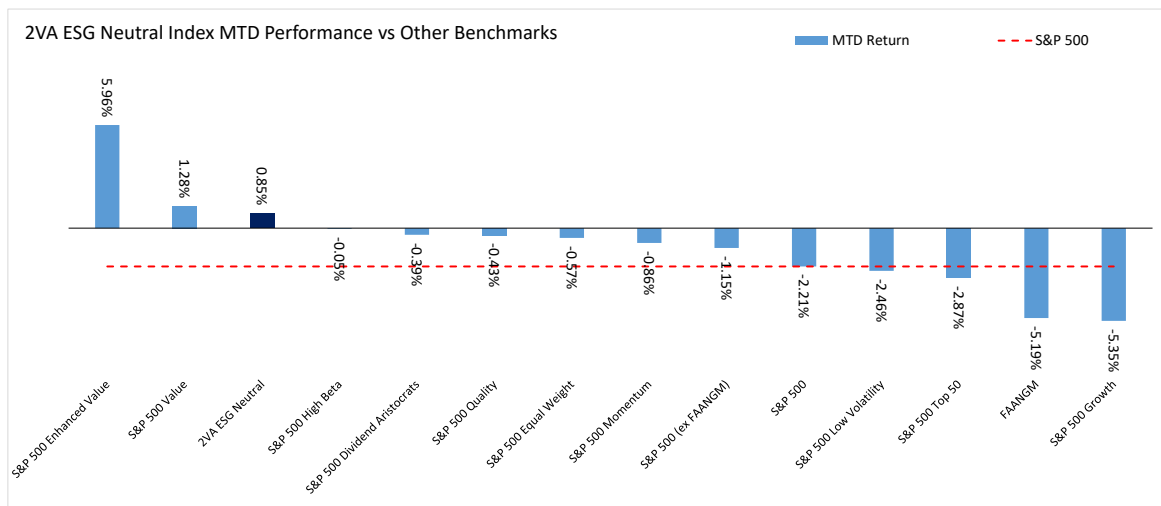
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Diamondback Energy, Inc.	Energy	2.22%	15.05%	0.33%
Pinnacle Financial Partners, Inc.	Financials	2.03%	14.03%	0.28%
The Brink's Company	Industrials	2.89%	9.67%	0.28%
AGCO Corporation	Industrials	2.92%	9.52%	0.28%
The Mosaic Company	Materials	4.64%	5.90%	0.27%
Umpqua Holdings Corporation	Financials	2.38%	10.76%	0.26%
New York Community Bancorp, Inc.	Financials	2.39%	8.93%	0.21%
HollyFrontier Corporation	Energy	2.34%	7.57%	0.18%
Signature Bank	Financials	1.32%	12.89%	0.17%
Cincinnati Financial Corporation	Financials	2.59%	6.20%	0.16%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Ziff Davis, Inc.	Communication Services	3.93%	-2.58%	-0.10%
Tempur Sealy International, Inc.	Consumer Discretionary	1.58%	-6.97%	-0.11%
Arista Networks, Inc.	Information Technology	1.28%	-8.73%	-0.11%
Waters Corporation	Health Care	1.24%	-9.30%	-0.11%
YETI Holdings, Inc.	Consumer Discretionary	1.30%	-12.07%	-0.16%
Belden Inc.	Information Technology	4.47%	-4.00%	-0.18%
Enphase Energy, Inc.	Information Technology	0.95%	-21.56%	-0.21%
Molina Healthcare, Inc.	Health Care	2.61%	-9.08%	-0.24%
Silicon Laboratories Inc.	Information Technology	3.13%	-9.65%	-0.30%
Manhattan Associates, Inc.	Information Technology	2.99%	-10.89%	-0.33%

2VA ESG Neutral Index MTD Performance - Jan 01, 2022 to Jan 13, 2022

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



MTD Jan 2022 - Top 10 Performers

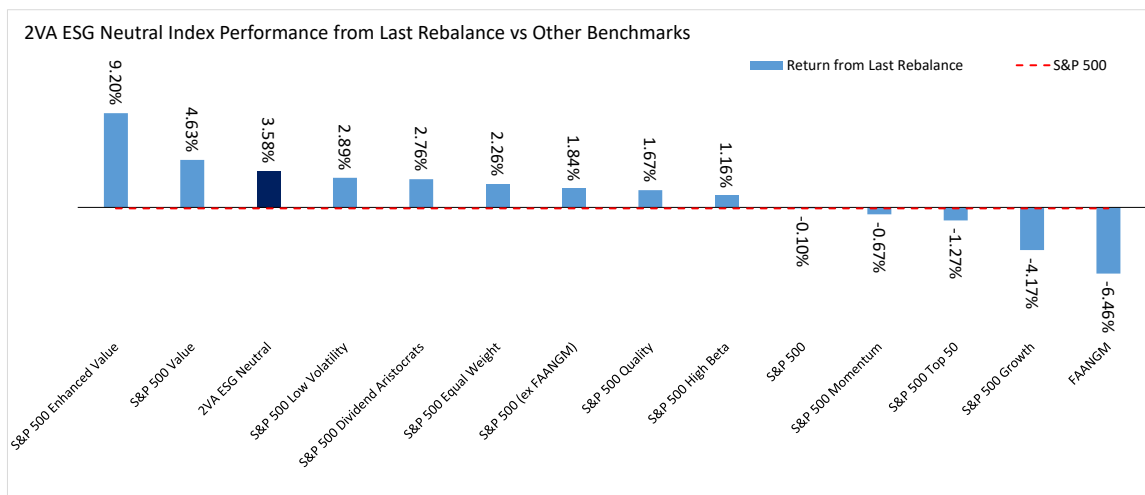
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Diamondback Energy, Inc.	Energy	2.22%	15.05%	0.33%
Pinnacle Financial Partners, Inc.	Financials	2.03%	14.03%	0.28%
The Brink's Company	Industrials	2.89%	9.67%	0.28%
AGCO Corporation	Industrials	2.92%	9.52%	0.28%
The Mosaic Company	Materials	4.64%	5.90%	0.27%
Umpqua Holdings Corporation	Financials	2.38%	10.76%	0.26%
New York Community Bancorp, Inc.	Financials	2.39%	8.93%	0.21%
HollyFrontier Corporation	Energy	2.34%	7.57%	0.18%
Signature Bank	Financials	1.32%	12.89%	0.17%
Cincinnati Financial Corporation	Financials	2.59%	6.20%	0.16%

MTD Jan 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Ziff Davis, Inc.	Communication Services	3.93%	-2.58%	-0.10%
Tempur Sealy International, Inc.	Consumer Discretionary	1.58%	-6.97%	-0.11%
Arista Networks, Inc.	Information Technology	1.28%	-8.73%	-0.11%
Waters Corporation	Health Care	1.24%	-9.30%	-0.11%
YETI Holdings, Inc.	Consumer Discretionary	1.30%	-12.07%	-0.16%
Belden Inc.	Information Technology	4.47%	-4.00%	-0.18%
Enphase Energy, Inc.	Information Technology	0.95%	-21.56%	-0.21%
Molina Healthcare, Inc.	Health Care	2.61%	-9.08%	-0.24%
Silicon Laboratories Inc.	Information Technology	3.13%	-9.65%	-0.30%
Manhattan Associates, Inc.	Information Technology	2.99%	-10.89%	-0.33%

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

2VA ESG Neutral 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
The Mosaic Company	Materials	4.31%	16.46%	0.71%
The Brink's Company	Industrials	2.86%	11.82%	0.34%
Healthcare Services Group, Inc.	Industrials	2.59%	11.95%	0.31%
Diamondback Energy, Inc.	Energy	2.37%	12.46%	0.30%
Graham Holdings Company	Consumer Discretionary	4.24%	6.46%	0.27%
Pinnacle Financial Partners, Inc.	Financials	2.09%	12.83%	0.27%
Umpqua Holdings Corporation	Financials	2.47%	9.11%	0.23%
New York Community Bancorp, Inc.	Financials	2.44%	8.57%	0.21%
Signature Bank	Financials	1.33%	15.79%	0.21%
Mercury General Corporation	Financials	2.96%	6.81%	0.20%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Coherent, Inc.	Information Technology	2.39%	-1.82%	-0.04%
Blackbaud, Inc.	Information Technology	0.59%	-7.60%	-0.05%
Molina Healthcare, Inc.	Health Care	2.47%	-2.05%	-0.05%
Greif, Inc.	Materials	2.67%	-1.97%	-0.05%
Landstar System, Inc.	Industrials	1.72%	-3.97%	-0.07%
ASGN Incorporated	Industrials	1.17%	-7.28%	-0.08%
Manhattan Associates, Inc.	Information Technology	3.02%	-7.58%	-0.23%
Silicon Laboratories Inc.	Information Technology	3.15%	-7.27%	-0.23%
YETI Holdings, Inc.	Consumer Discretionary	1.49%	-19.64%	-0.29%
Enphase Energy, Inc.	Information Technology	1.19%	-33.68%	-0.40%