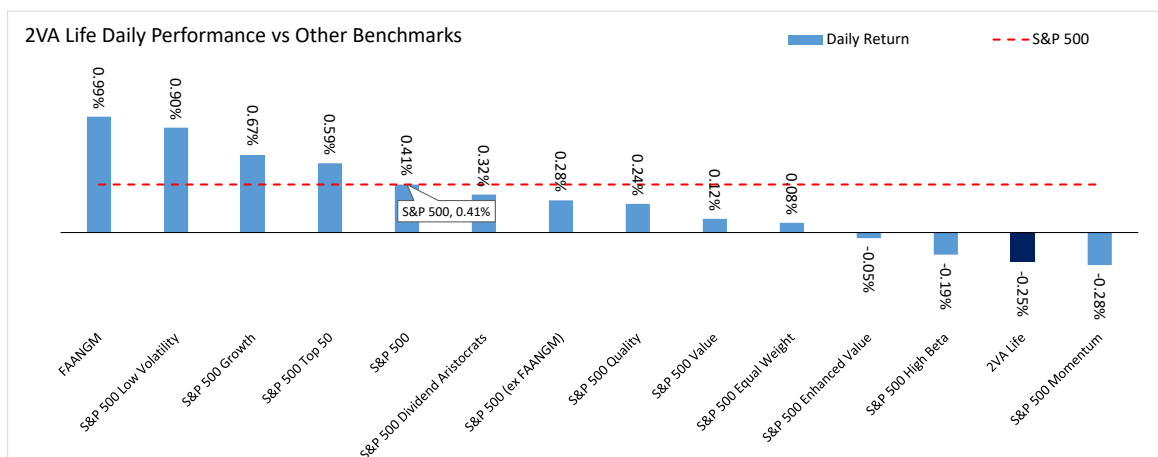


2VA Life Daily Performance - Oct 06, 2021

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



Oct 06, 2021 - Top 10 Performers

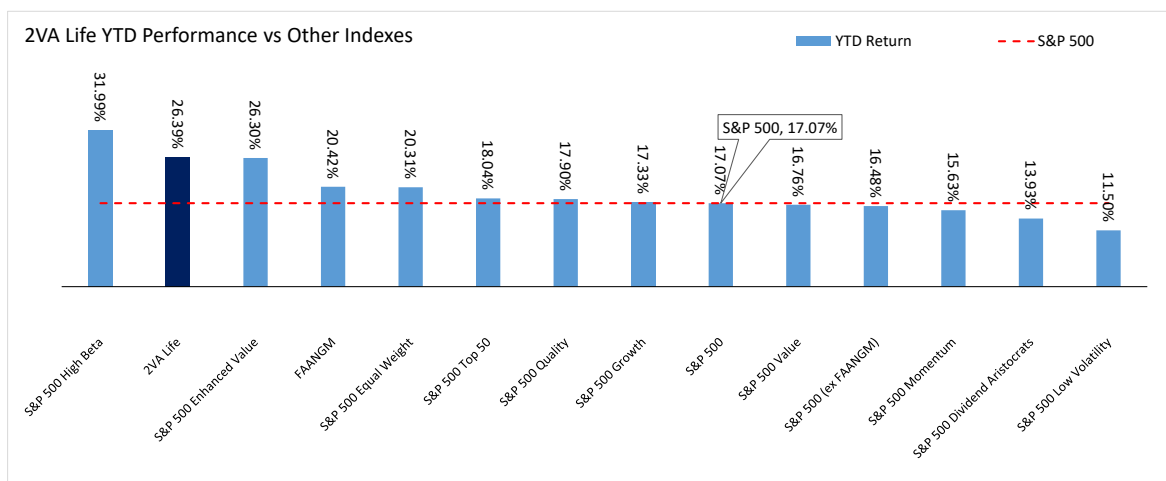
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	2.52%	3.16%	0.08%
American Financial Group, Inc.	Financials	2.45%	2.10%	0.05%
Old Republic International Corporation	Financials	4.78%	1.05%	0.05%
Franklin Resources, Inc.	Financials	3.54%	0.79%	0.03%
Cincinnati Financial Corporation	Financials	2.95%	0.84%	0.02%
Consolidated Edison, Inc.	Utilities	1.03%	2.15%	0.02%
Mercury General Corporation	Financials	4.39%	0.44%	0.02%
Kilroy Realty Corporation	Real Estate	0.75%	1.84%	0.01%
Trustmark Corporation	Financials	1.64%	0.79%	0.01%
KB Home	Consumer Discretionary	1.26%	1.01%	0.01%

Oct 06, 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
AGCO Corporation	Industrials	1.21%	-1.27%	-0.02%
II-VI Incorporated	Information Technology	0.86%	-1.83%	-0.02%
Federated Hermes, Inc.	Financials	1.19%	-1.70%	-0.02%
UMB Financial Corporation	Financials	2.63%	-1.04%	-0.03%
The Interpublic Group of Companies, Inc.	Communication Services	2.32%	-1.58%	-0.04%
Corning Incorporated	Information Technology	3.07%	-1.44%	-0.04%
Lear Corporation	Consumer Discretionary	2.76%	-2.28%	-0.06%
Whirlpool Corporation	Consumer Discretionary	4.61%	-1.43%	-0.07%
First Horizon Corporation	Financials	5.66%	-1.87%	-0.11%
Carter's, Inc.	Consumer Discretionary	1.70%	-6.26%	-0.11%

2VA Life YTD Performance - Jan 01, 2021 to Oct 06, 2021

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



YTD 2021 - Top 10 Performers

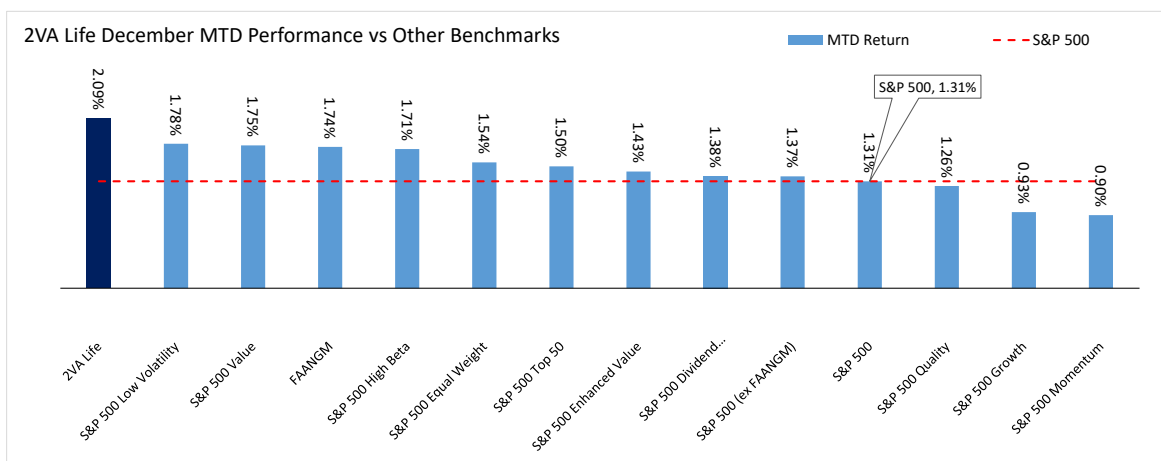
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Synaptics Incorporated	Information Technology	5.12%	42.68%	2.18%
Teradata Corporation	Information Technology	1.70%	118.69%	2.02%
Affiliated Managers Group, Inc.	Financials	2.73%	60.73%	1.66%
DICK'S Sporting Goods, Inc.	Consumer Discretionary	4.25%	38.79%	1.65%
The Goodyear Tire & Rubber Company	Consumer Discretionary	2.22%	74.15%	1.64%
SLM Corporation	Financials	2.49%	64.64%	1.61%
NortonLifeLock Inc.	Information Technology	3.44%	37.42%	1.29%
Bank OZK	Financials	2.75%	44.34%	1.22%
Devon Energy Corporation	Energy	1.23%	97.53%	1.20%
InterDigital, Inc.	Information Technology	2.73%	41.67%	1.14%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
PacWest Bancorp	Financials	3.37%	-8.54%	-0.29%
FedEx Corporation	Industrials	2.23%	-12.95%	-0.29%
Whirlpool Corporation	Consumer Discretionary	4.93%	-6.82%	-0.34%
Visteon Corporation	Consumer Discretionary	1.41%	-24.17%	-0.34%
Herman Miller, Inc.	Industrials	1.85%	-19.14%	-0.35%
Dycom Industries, Inc.	Industrials	2.14%	-16.62%	-0.36%
Nielsen Holdings plc	Industrials	1.73%	-26.22%	-0.45%
DXC Technology Company	Information Technology	3.10%	-14.78%	-0.46%
First Horizon Corporation	Financials	2.92%	-19.66%	-0.57%
Texas Capital Bancshares, Inc.	Financials	3.26%	-19.83%	-0.65%

2VA Life MTD Performance - Oct 01, 2021 to Oct 06, 2021

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



MTD Oct 2021 - Top 10 Performers

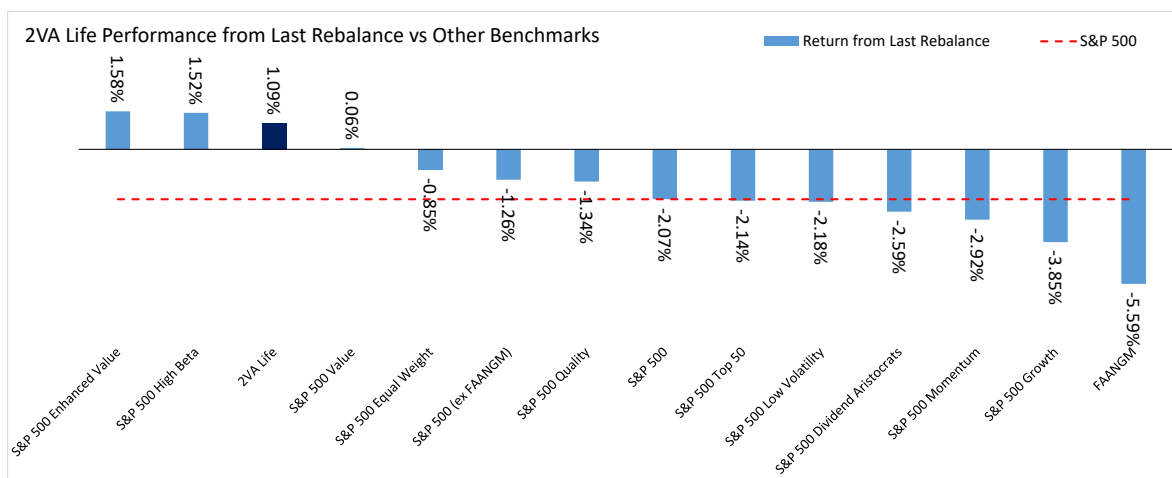
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Interactive Brokers Group, Inc.	Financials	2.40%	11.04%	0.26%
Old Republic International Corporation	Financials	4.75%	3.98%	0.19%
Archer-Daniels-Midland Company	Consumer Staples	4.22%	3.82%	0.16%
American Financial Group, Inc.	Financials	2.40%	6.68%	0.16%
Stifel Financial Corp.	Financials	3.46%	3.97%	0.14%
The Bank of New York Mellon Corporation	Financials	1.67%	5.21%	0.09%
Franklin Resources, Inc.	Financials	3.57%	2.42%	0.09%
UMB Financial Corporation	Financials	2.58%	2.97%	0.08%
Omnicom Group Inc.	Communication Services	1.90%	3.84%	0.07%
Mercury General Corporation	Financials	4.45%	1.49%	0.07%

MTD Oct 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Healthcare Services Group, Inc.	Industrials	0.43%	-0.80%	0.00%
Federated Hermes, Inc.	Financials	1.21%	-0.40%	0.00%
Corning Incorporated	Information Technology	3.10%	-0.33%	-0.01%
Tempur Sealy International, Inc.	Consumer Discretionary	0.46%	-2.54%	-0.01%
DICK'S Sporting Goods, Inc.	Consumer Discretionary	0.82%	-1.81%	-0.01%
First Horizon Corporation	Financials	5.71%	-0.31%	-0.02%
CVS Health Corporation	Health Care	1.14%	-2.02%	-0.02%
Whirlpool Corporation	Consumer Discretionary	4.72%	-1.39%	-0.07%
II-VI Incorporated	Information Technology	0.94%	-8.00%	-0.08%
Carter's, Inc.	Consumer Discretionary	1.73%	-6.02%	-0.10%

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

2VA Life and Factor Index MTD Returns: Sep 11, 2021 to Oct 06, 2021



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Ford Motor Company	Consumer Discretionary	4.50%	11.36%	0.51%
First Horizon Corporation	Financials	5.27%	6.56%	0.35%
UMB Financial Corporation	Financials	2.34%	12.37%	0.29%
Interactive Brokers Group, Inc.	Financials	2.38%	10.22%	0.24%
Stifel Financial Corp.	Financials	3.36%	5.81%	0.20%
Archer-Daniels-Midland Company	Consumer Staples	4.16%	4.02%	0.17%
Trustmark Corporation	Financials	1.51%	10.74%	0.16%
Old Republic International Corporation	Financials	5.05%	2.72%	0.14%
American Financial Group, Inc.	Financials	2.48%	5.15%	0.13%
Valley National Bancorp	Financials	0.94%	13.02%	0.12%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
United Therapeutics Corporation	Health Care	0.55%	-8.79%	-0.05%
Mercury General Corporation	Financials	4.58%	-1.46%	-0.07%
Franklin Resources, Inc.	Financials	3.71%	-1.92%	-0.07%
KB Home	Consumer Discretionary	1.37%	-5.95%	-0.08%
DICK'S Sporting Goods, Inc.	Consumer Discretionary	0.89%	-10.95%	-0.10%
II-VI Incorporated	Information Technology	0.96%	-11.10%	-0.11%
Carter's, Inc.	Consumer Discretionary	1.80%	-10.65%	-0.19%
Corning Incorporated	Information Technology	3.26%	-6.34%	-0.21%
FedEx Corporation	Industrials	2.23%	-12.95%	-0.29%
Whirlpool Corporation	Consumer Discretionary	4.93%	-6.82%	-0.34%