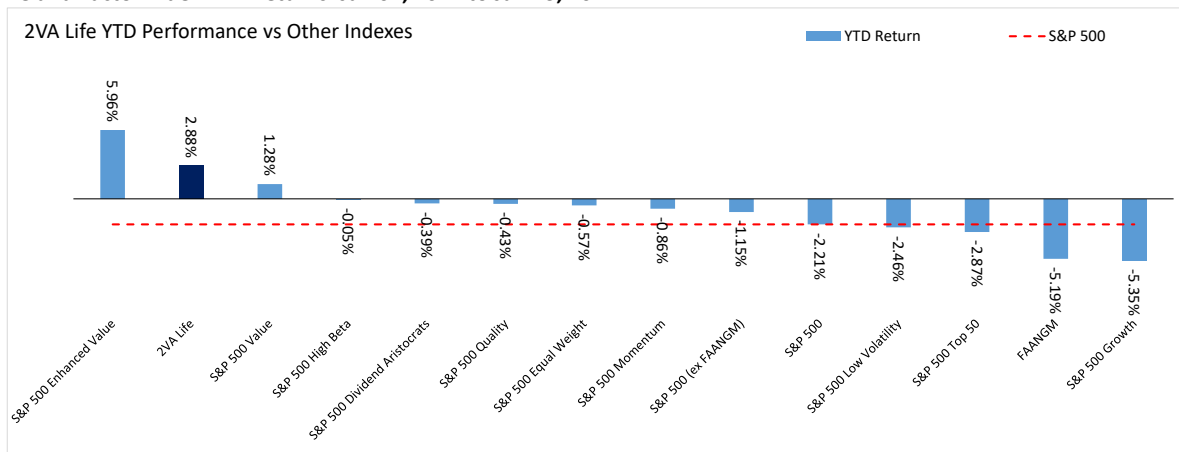


## 2VA Life YTD Performance - Jan 01, 2022 to Jan 13, 2022

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



### YTD 2021 - Top 10 Performers

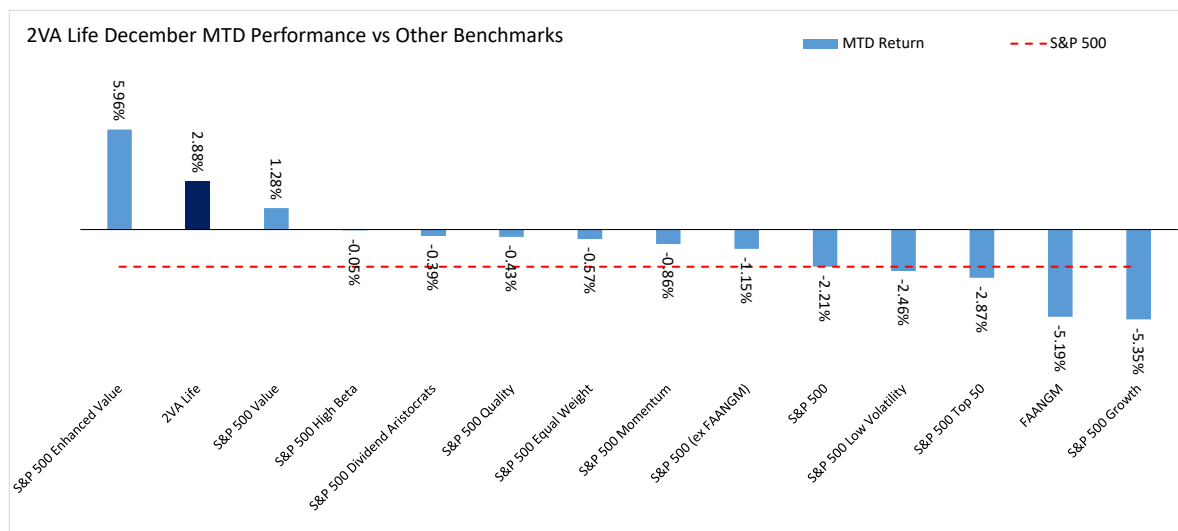
Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Goodyear Tire & Rubber Company	Consumer Discretionary	4.33%	9.99%	0.43%
United States Steel Corporation	Materials	5.59%	6.76%	0.38%
ChampionX Corporation	Energy	2.36%	15.69%	0.37%
Devon Energy Corporation	Energy	2.82%	12.69%	0.36%
PacWest Bancorp	Financials	2.39%	12.26%	0.29%
ManpowerGroup Inc.	Industrials	2.93%	9.90%	0.29%
The Mosaic Company	Materials	2.35%	5.90%	0.14%
Omnicom Group Inc.	Communication Services	1.54%	7.67%	0.12%
Lincoln National Corporation	Financials	1.64%	7.15%	0.12%
American International Group, Inc.	Financials	1.32%	8.81%	0.12%

### YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Capri Holdings Limited	Consumer Discretionary	1.09%	-6.04%	-0.07%
Acuity Brands, Inc.	Industrials	2.98%	-2.26%	-0.07%
Insperty, Inc.	Industrials	0.95%	-8.26%	-0.08%
Tapestry, Inc.	Consumer Discretionary	2.42%	-3.37%	-0.08%
Affiliated Managers Group, Inc.	Financials	2.22%	-3.89%	-0.09%
Silicon Laboratories Inc.	Information Technology	0.93%	-9.65%	-0.09%
Belden Inc.	Information Technology	2.34%	-4.00%	-0.09%
Manhattan Associates, Inc.	Information Technology	0.87%	-10.89%	-0.09%
Olin Corporation	Materials	2.97%	-4.69%	-0.14%
Fortinet, Inc.	Information Technology	1.04%	-14.34%	-0.15%

## 2VA Life MTD Performance - Jan 01, 2022 to Jan 13, 2022

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



#### MTD Jan 2022 - Top 10 Performers

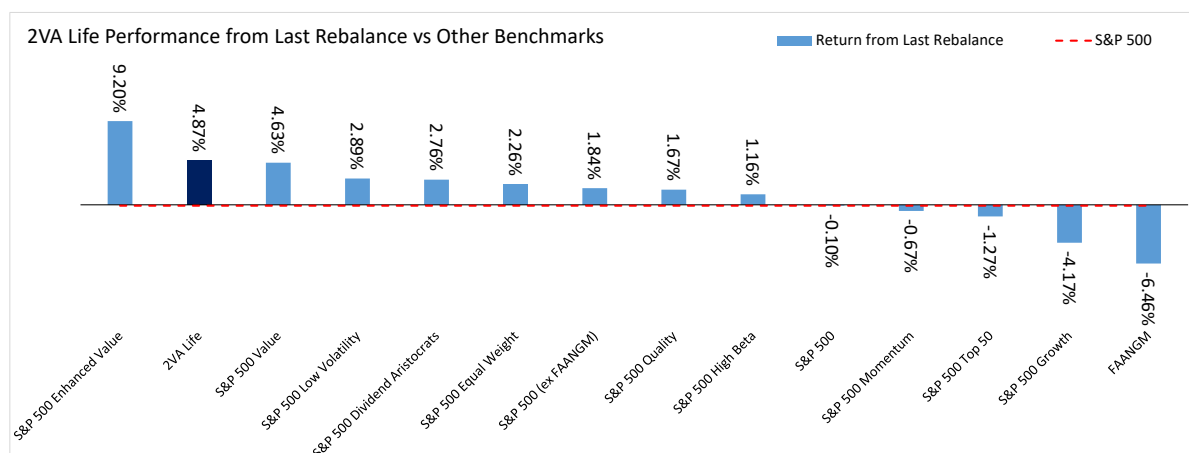
Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Goodyear Tire & Rubber Company	Consumer Discretionary	4.33%	9.99%	0.43%
United States Steel Corporation	Materials	5.59%	6.76%	0.38%
ChampionX Corporation	Energy	2.36%	15.69%	0.37%
Devon Energy Corporation	Energy	2.82%	12.69%	0.36%
PacWest Bancorp	Financials	2.39%	12.26%	0.29%
ManpowerGroup Inc.	Industrials	2.93%	9.90%	0.29%
The Mosaic Company	Materials	2.35%	5.90%	0.14%
Omnicom Group Inc.	Communication Services	1.54%	7.67%	0.12%
Lincoln National Corporation	Financials	1.64%	7.15%	0.12%
American International Group, Inc.	Financials	1.32%	8.81%	0.12%

#### MTD Jan 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Capri Holdings Limited	Consumer Discretionary	1.09%	-6.04%	-0.07%
Acuity Brands, Inc.	Industrials	2.98%	-2.26%	-0.07%
Inspireity, Inc.	Industrials	0.95%	-8.26%	-0.08%
Tapestry, Inc.	Consumer Discretionary	2.42%	-3.37%	-0.08%
Affiliated Managers Group, Inc.	Financials	2.22%	-3.89%	-0.09%
Silicon Laboratories Inc.	Information Technology	0.93%	-9.65%	-0.09%
Belden Inc.	Information Technology	2.34%	-4.00%	-0.09%
Manhattan Associates, Inc.	Information Technology	0.87%	-10.89%	-0.09%
Olin Corporation	Materials	2.97%	-4.69%	-0.14%
Fortinet, Inc.	Information Technology	1.04%	-14.34%	-0.15%

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

2VA Life 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
United States Steel Corporation	Materials	5.51%	10.33%	0.57%
Devon Energy Corporation	Energy	2.76%	17.30%	0.48%
ManpowerGroup Inc.	Industrials	2.87%	14.21%	0.41%
The Mosaic Company	Materials	2.17%	16.46%	0.36%
PacWest Bancorp	Financials	2.43%	12.64%	0.31%
Avnet, Inc.	Information Technology	2.87%	8.24%	0.24%
The Goodyear Tire & Rubber Company	Consumer Discretionary	4.64%	4.59%	0.21%
Omnicom Group Inc.	Communication Services	1.50%	14.13%	0.21%
NetApp, Inc.	Information Technology	2.61%	7.49%	0.20%
Jabil Inc.	Information Technology	1.37%	13.35%	0.18%

### From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Gartner, Inc.	Information Technology	0.36%	-6.41%	-0.02%
Fortinet, Inc.	Information Technology	0.93%	-2.70%	-0.03%
Insperty, Inc.	Industrials	0.92%	-3.20%	-0.03%
Manhattan Associates, Inc.	Information Technology	0.85%	-7.58%	-0.06%
Silicon Laboratories Inc.	Information Technology	0.92%	-7.27%	-0.07%
Capri Holdings Limited	Consumer Discretionary	1.13%	-7.60%	-0.09%
Under Armour, Inc.	Consumer Discretionary	0.66%	-18.75%	-0.12%
Affiliated Managers Group, Inc.	Financials	2.31%	-5.70%	-0.13%
Olin Corporation	Materials	3.02%	-4.53%	-0.14%
Tapestry, Inc.	Consumer Discretionary	2.62%	-9.29%	-0.24%