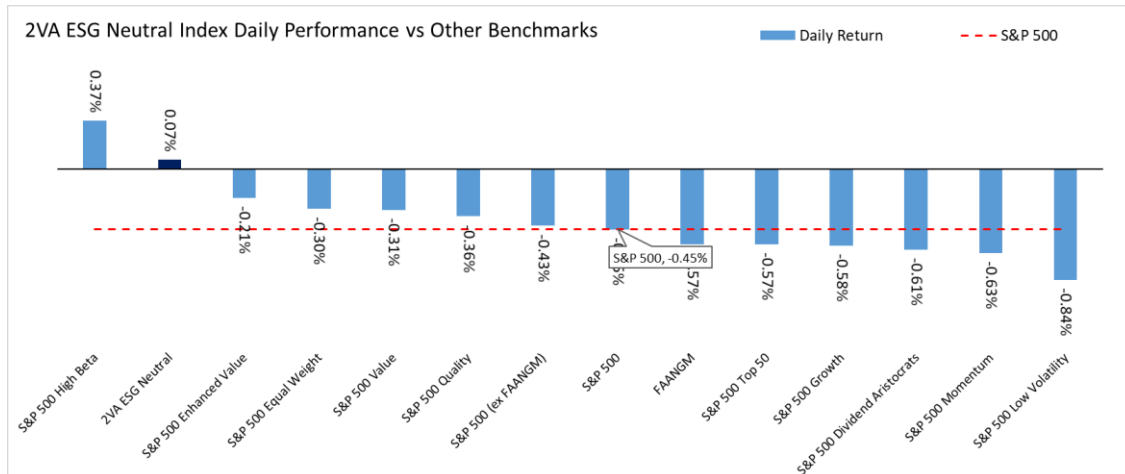


2VA ESG Neutral Index Daily Performance - Sep 09, 2021

2VA ESG Neutral and Factor Index Daily Returns: Sep 09, 2021



Sep 09, 2021 - Top 10 Performers

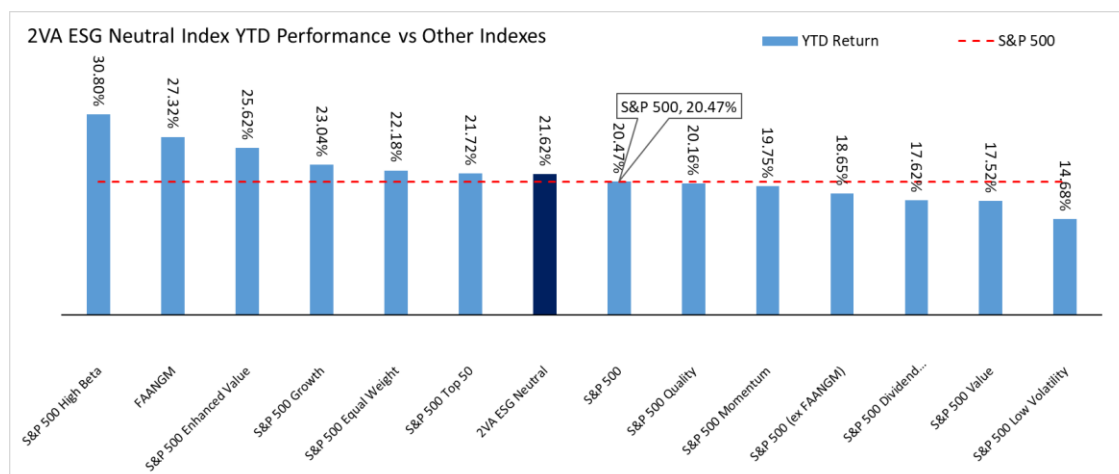
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Tempur Sealy International, Inc.	Consumer Discretionary	4.26%	3.62%	0.15%
PVH Corp.	Consumer Discretionary	3.65%	2.04%	0.07%
The Mosaic Company	Materials	3.76%	1.41%	0.05%
Signature Bank	Financials	2.94%	1.19%	0.03%
Sabre Corporation	Information Technology	1.34%	2.39%	0.03%
Scientific Games Corporation	Consumer Discretionary	0.82%	3.75%	0.03%
J2 Global, Inc.	Information Technology	1.37%	1.96%	0.03%
Federated Hermes, Inc.	Financials	2.11%	1.11%	0.02%
Advance Auto Parts, Inc.	Consumer Discretionary	3.31%	0.52%	0.02%
Howmet Aerospace Inc.	Industrials	0.83%	1.87%	0.02%

Sep 09, 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Graham Holdings Company	Consumer Discretionary	2.32%	-0.72%	-0.02%
McKesson Corporation	Health Care	2.70%	-0.74%	-0.02%
Landstar System, Inc.	Industrials	1.06%	-2.08%	-0.02%
Flowserve Corporation	Industrials	2.14%	-1.11%	-0.02%
Brighthouse Financial, Inc.	Financials	2.35%	-1.48%	-0.03%
Molina Healthcare, Inc.	Health Care	2.97%	-1.29%	-0.04%
Tri Pointe Homes, Inc.	Consumer Discretionary	2.23%	-1.73%	-0.04%
AGCO Corporation	Industrials	2.85%	-2.04%	-0.06%
Manhattan Associates, Inc.	Information Technology	4.34%	-1.81%	-0.08%
Dycor Industries, Inc.	Industrials	4.19%	-2.68%	-0.11%

2VA ESG Neutral Index YTD Performance - Jan 01, 2021 to Sep 09, 2021

2VA ESG Neutral and Factor Index YTD Returns: Jan 01, 2021 to Sep 09, 2021



YTD 2021 - Top 10 Performers

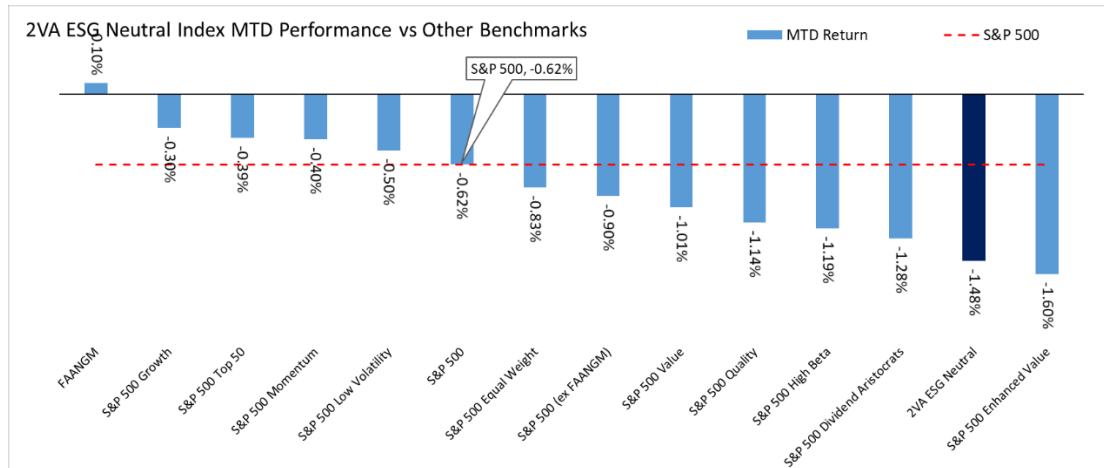
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Synaptics Incorporated	Information Technology	7.85%	42.68%	3.35%
NortonLifeLock Inc.	Information Technology	6.05%	37.42%	2.27%
Manhattan Associates, Inc.	Information Technology	4.59%	32.14%	1.48%
News Corporation	Communication Services	3.17%	42.84%	1.36%
The Mosaic Company	Materials	2.08%	56.06%	1.16%
Signature Bank	Financials	1.33%	82.88%	1.10%
Synaptics Incorporated	Information Technology	3.25%	33.68%	1.09%
Landstar System, Inc.	Industrials	4.01%	23.34%	0.94%
Belden Inc.	Information Technology	2.88%	30.74%	0.89%
Umpqua Holdings Corporation	Financials	2.82%	31.10%	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%
Graham Holdings Company	Consumer Discretionary	2.55%	-9.82%	-0.25%
Xilinx, Inc.	Information Technology	2.70%	-10.10%	-0.27%
International Bancshares Corporation	Financials	2.79%	-10.41%	-0.29%
Healthcare Services Group, Inc.	Industrials	2.71%	-11.56%	-0.31%
Sabre Corporation	Information Technology	1.71%	-21.19%	-0.36%
Flowserve Corporation	Industrials	2.46%	-17.26%	-0.42%
The Mosaic Company	Materials	4.36%	-11.56%	-0.50%
LiveRamp Holdings, Inc.	Information Technology	1.77%	-31.64%	-0.56%
Dycom Industries, Inc.	Industrials	4.24%	-13.84%	-0.59%

2VA ESG Neutral Index MTD Performance - Sep 01, 2021 to Sep 09, 2021

2VA ESG Neutral and Factor Index MTD Returns: Sep 01, 2021 to Sep 09, 2021



MTD Sep 2021 - Top 10 Performers

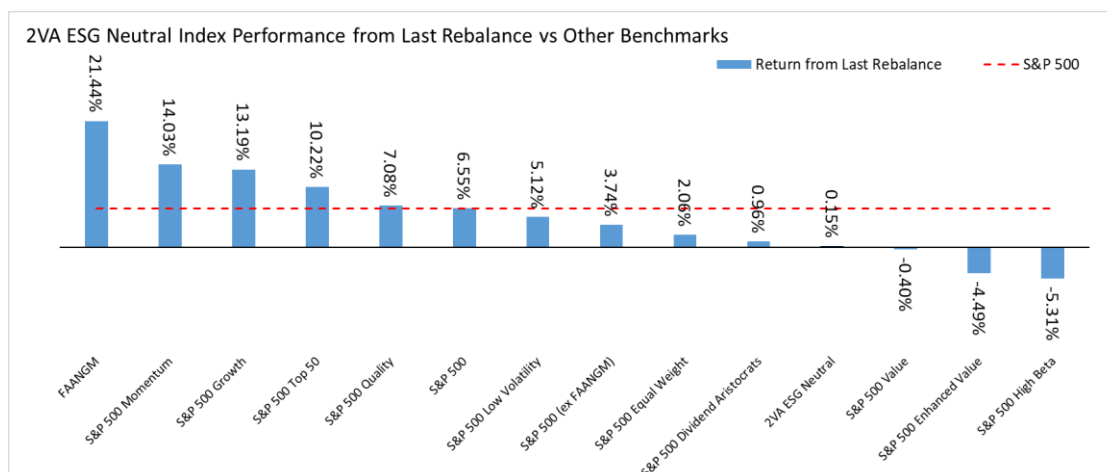
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Tempur Sealy International, Inc.	Consumer Discretionary	4.09%	6.17%	0.25%
PVH Corp.	Consumer Discretionary	3.46%	5.72%	0.20%
Quidel Corporation	Health Care	1.60%	9.41%	0.15%
Healthcare Services Group, Inc.	Industrials	2.34%	1.91%	0.04%
Signature Bank	Financials	2.92%	0.53%	0.02%
Scientific Games Corporation	Consumer Discretionary	0.82%	1.77%	0.01%
VeriSign, Inc.	Information Technology	0.30%	2.61%	0.01%
ASGN Incorporated	Industrials	2.30%	0.32%	0.01%
McKesson Corporation	Health Care	2.63%	0.24%	0.01%
J2 Global, Inc.	Information Technology	1.37%	0.46%	0.01%

MTD Sep 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Mercury General Corporation	Financials	4.76%	-2.08%	-0.10%
LKQ Corporation	Consumer Discretionary	2.92%	-3.61%	-0.11%
Molina Healthcare, Inc.	Health Care	3.00%	-3.74%	-0.11%
Federated Hermes, Inc.	Financials	2.22%	-5.56%	-0.12%
Toll Brothers, Inc.	Consumer Discretionary	3.02%	-4.26%	-0.13%
Flowserve Corporation	Industrials	2.22%	-6.15%	-0.14%
Synaptics Incorporated	Information Technology	4.81%	-3.12%	-0.15%
Tri Pointe Homes, Inc.	Consumer Discretionary	2.32%	-6.65%	-0.15%
AGCO Corporation	Industrials	2.93%	-6.18%	-0.18%
Dycom Industries, Inc.	Industrials	4.21%	-4.61%	-0.19%

2VA ESGN Performance from Last Rebalance - Jun 09, 2021 to Sep 09, 2021

2VA ESG Neutral and Factor Index Returns: Jun 09, 2021 to Sep 09, 2021



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Synaptics Incorporated	Information Technology	3.25%	33.68%	1.09%
Tempur Sealy International, Inc.	Consumer Discretionary	3.57%	21.36%	0.76%
Manhattan Associates, Inc.	Information Technology	3.57%	16.38%	0.59%
Quidel Corporation	Health Care	1.48%	26.30%	0.39%
ASGN Incorporated	Industrials	2.14%	11.92%	0.26%
O'Reilly Automotive, Inc.	Consumer Discretionary	1.51%	11.93%	0.18%
Signature Bank	Financials	2.85%	6.22%	0.18%
McKesson Corporation	Health Care	2.51%	6.87%	0.17%
Pinnacle Financial Partners, Inc.	Financials	1.75%	5.19%	0.09%
J2 Global, Inc.	Information Technology	1.25%	7.12%	0.09%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Snap-on Incorporated	Industrials	1.24%	-10.65%	-0.13%
Vishay Intertechnology, Inc.	Information Technology	1.33%	-10.46%	-0.14%
AGCO Corporation	Industrials	2.99%	-5.30%	-0.16%
Graham Holdings Company	Consumer Discretionary	2.55%	-9.82%	-0.25%
International Bancshares Corporation	Financials	2.79%	-10.41%	-0.29%
Healthcare Services Group, Inc.	Industrials	2.71%	-11.56%	-0.31%
Sabre Corporation	Information Technology	1.71%	-21.19%	-0.36%
Flowserve Corporation	Industrials	2.46%	-17.26%	-0.42%
The Mosaic Company	Materials	4.36%	-11.56%	-0.50%
Dycom Industries, Inc.	Industrials	4.24%	-13.84%	-0.59%