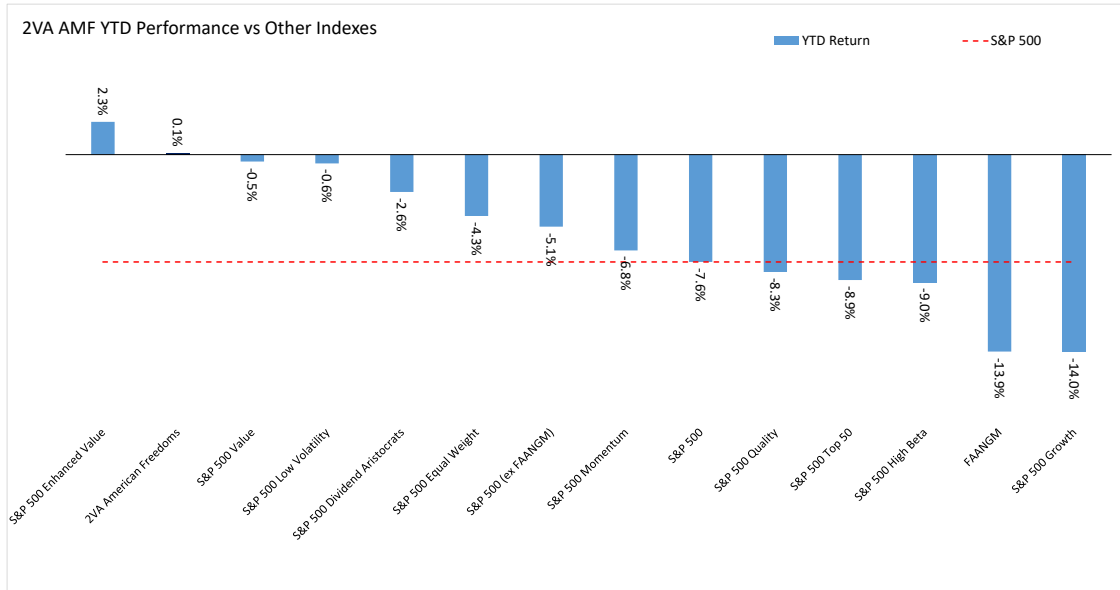


2VA AMF YTD Performance - Jan 01, 2022 to Apr 18, 2022

2VA AMF and Factor Index YTD Returns: Jan 01, 2022 to Apr 18, 2022



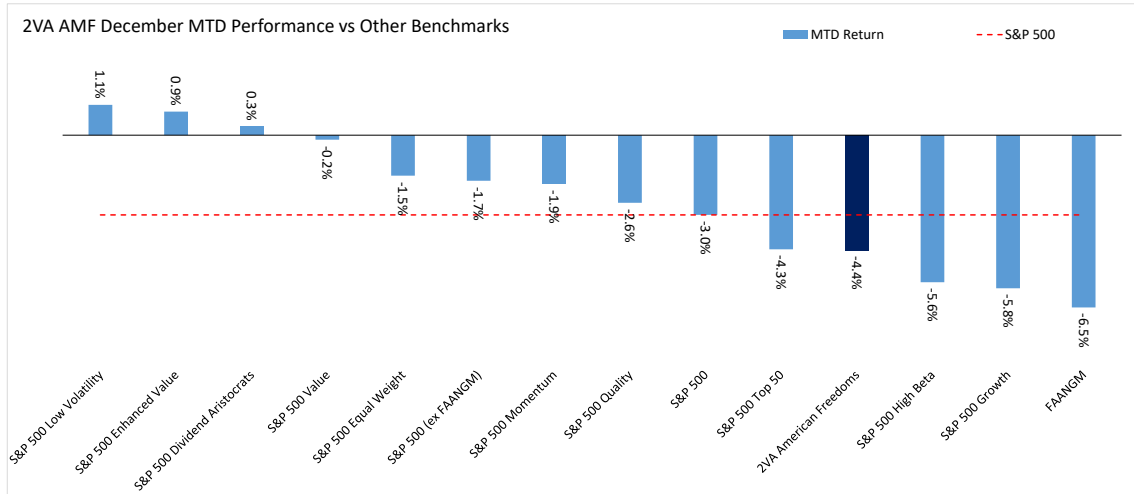
YTD 2022 - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Mosaic Company	Materials	2.65%	58.63%	1.56%
Devon Energy Corporation	Energy	3.05%	37.50%	1.14%
EOG Resources, Inc.	Energy	3.04%	35.95%	1.09%
Cleveland-Cliffs Inc.	Materials	3.61%	21.45%	0.77%
ChampionX Corporation	Energy	2.60%	27.02%	0.70%
Murphy Oil Corporation	Energy	1.26%	42.88%	0.54%
Nucor Corporation	Materials	2.19%	17.00%	0.37%
Nordstrom, Inc.	Consumer Discretionary	3.71%	5.92%	0.22%
Occidental Petroleum Corporation	Energy	0.18%	101.00%	0.19%
AGCO Corporation	Industrials	1.20%	11.98%	0.14%

YTD 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Ralph Lauren Corporation	Consumer Discretionary	3.69%	-8.19%	-0.30%
Insperty, Inc.	Industrials	1.33%	-25.53%	-0.34%
Belden Inc.	Information Technology	2.61%	-14.11%	-0.37%
Jabil Inc.	Information Technology	1.94%	-20.98%	-0.41%
Jefferies Financial Group Inc.	Financials	2.08%	-19.73%	-0.41%
Acuity Brands, Inc.	Industrials	3.21%	-12.95%	-0.42%
Silicon Laboratories Inc.	Information Technology	1.33%	-31.82%	-0.42%
Adient plc	Consumer Discretionary	1.71%	-26.73%	-0.46%
Olin Corporation	Materials	3.21%	-15.87%	-0.51%
Affiliated Managers Group, Inc.	Financials	2.47%	-22.18%	-0.55%

2VA AMF MTD Performance - Apr 01, 2022 to Apr 18, 2022
2VA AMF and Factor Index MTD Returns: Apr 01, 2022 to Apr 18, 2022



MTD Apr 2022 - Top 10 Performers

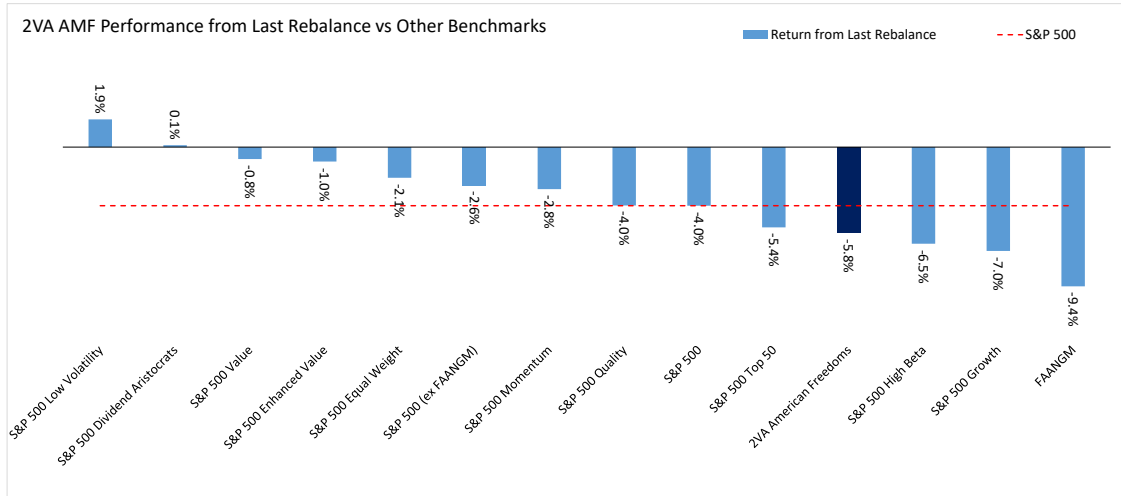
Company Name	Sector	Start Weight	Stock Return	Return Contribution
Trustmark Corporation	Financials	0.20%	-2.70%	-0.01%
Qualys, Inc.	Information Technology	0.15%	-0.13%	0.00%
Comerica Incorporated	Financials	0.65%	-2.40%	-0.02%
Interactive Brokers Group, Inc.	Financials	0.56%	-2.99%	-0.02%
Selective Insurance Group, Inc.	Financials	0.77%	-3.31%	-0.03%
Valley National Bancorp	Financials	0.05%	-4.92%	0.00%
UMB Financial Corporation	Financials	1.89%	-3.95%	-0.07%
Insperty, Inc.	Industrials	4.30%	-0.14%	-0.01%
Vishay Intertechnology, Inc.	Information Technology	1.23%	-6.63%	-0.08%
Federated Hermes, Inc.	Financials	1.82%	-8.31%	-0.15%

MTD Apr 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
InterDigital, Inc.	Information Technology	0.06%	-5.29%	0.00%
Medpace Holdings, Inc.	Health Care	1.11%	-6.91%	-0.08%
Arista Networks, Inc.	Information Technology	2.17%	-9.20%	-0.20%
Nasdaq, Inc.	Financials	0.84%	0.08%	0.00%
Nu Skin Enterprises, Inc.	Consumer Staples	0.59%	-1.07%	-0.01%
Centene Corporation	Health Care	0.35%	0.82%	0.00%
Signature Bank	Financials	1.72%	-9.16%	-0.16%
NortonLifeLock Inc.	Information Technology	1.03%	0.11%	0.00%
Nucor Corporation	Materials	0.53%	14.58%	0.08%
First Horizon Corporation	Financials	1.02%	-1.66%	-0.02%

2VA AMF Performance from Last Rebalance - Mar 28, 2022 to Apr 18, 2022

2VA AMF and Factor Index Returns: Mar 28, 2022 to Apr 18, 2022



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Trustmark Corporation	Financials	0.20%	-4.98%	-0.01%
Qualys, Inc.	Information Technology	0.14%	0.20%	0.00%
Comerica Incorporated	Financials	0.68%	-7.22%	-0.05%
Interactive Brokers Group, Inc.	Financials	0.56%	-4.09%	-0.02%
Selective Insurance Group, Inc.	Financials	0.77%	-4.78%	-0.04%
Valley National Bancorp	Financials	0.05%	-7.96%	0.00%
UMB Financial Corporation	Financials	1.91%	-6.49%	-0.12%
Insperty, Inc.	Industrials	4.10%	3.15%	0.13%
Vishay Intertechnology, Inc.	Information Technology	1.25%	-9.50%	-0.12%
Federated Hermes, Inc.	Financials	1.80%	-8.52%	-0.15%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
InterDigital, Inc.	Information Technology	0.06%	-6.71%	0.00%
Medpace Holdings, Inc.	Health Care	1.07%	-4.70%	-0.05%
Arista Networks, Inc.	Information Technology	2.14%	-9.46%	-0.20%
Nasdaq, Inc.	Financials	0.82%	0.45%	0.00%
Nu Skin Enterprises, Inc.	Consumer Staples	0.58%	-0.67%	0.00%
Centene Corporation	Health Care	0.35%	-0.42%	0.00%
Signature Bank	Financials	1.76%	-12.14%	-0.21%
NortonLifeLock Inc.	Information Technology	1.08%	-5.78%	-0.06%
Nucor Corporation	Materials	0.54%	10.71%	0.06%
First Horizon Corporation	Financials	1.00%	-1.37%	-0.01%