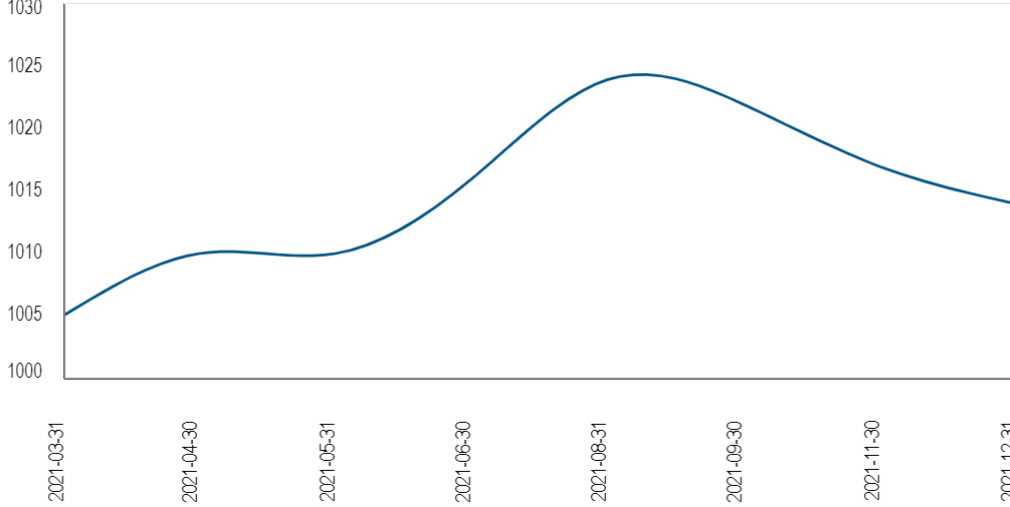


**Fund: US Growth**

**Benchmark: Large Cap Benchmark**

**Market: Large Cap Benchmark**

**Reporting Currency: US Dollar**

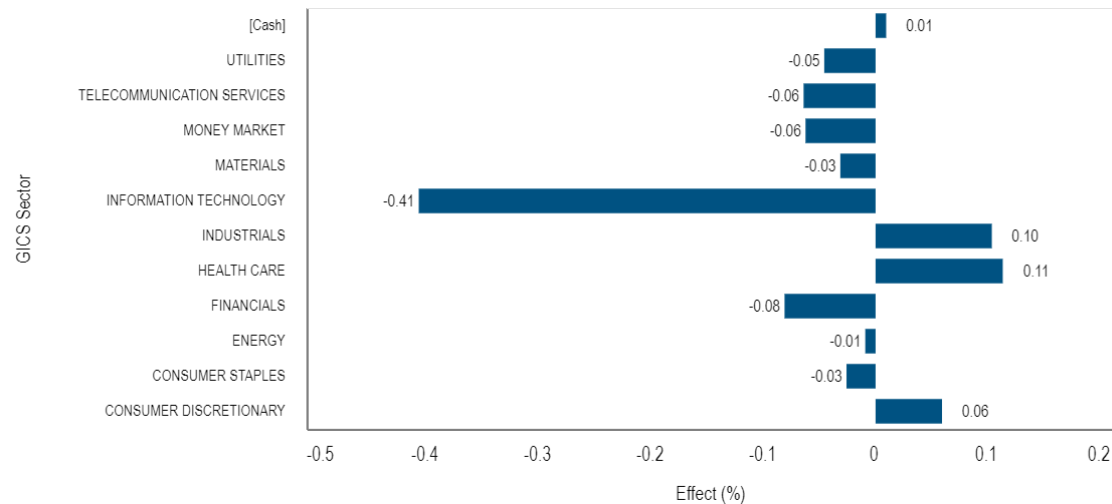
Return Summary				Market Value Summary		
Statistic	Fund	Benchmark	Active	Statistic	Fund	Cash
Cumulative Return	1.49%	2.99%	(1.50%)	Begin Market Value (in millions)	636,483,977	(8,937,651)
Cumulative VAMI	1,014	1,029	(15)	Average Market Value (in millions)	595,516,367	780,794
Worst Months	(0.93%)	0.80%	(1.75%)	External Flow Value (in thousands)	(1,382,958)	--
Best Months	1.37%	2.20%	0.33%	End Market Value (in millions)	563,607,238	(1,338,791)
Worst Month	(0.47%)	(0.35%)	(1.15%)	Decision Attribution Summary		
Best Month	0.76%	0.96%	0.58%			
Valley	0.53%	0.90%	(1.57%)			
Peak	2.44%	3.36%	0.28%			
Batting Average	62.50%	75.00%	50.00%			
Risk Summary				Attribution Effect		
Annualized Statistic	Fund	Benchmark	Active	Active Return		
Standard Deviation	1.52%	1.64%	(0.12%)	Cumulative Effect		
Tracking Error	1.86%	--	1.86%	(1.50%)		
Downside Deviation	2.61%	2.19%	0.41%	--Invest Effect		
Information Ratio	(1.22)	--	(1.22)	--		
Sharpe Ratio	(1.74)	(0.27)	(1.47)	--Allocation Effect		
Sortino Ratio				(0.44%)		
Turnover	23.20%	--	--	--Issue Selection Effect		
Statistic	Fund	Benchmark	Active	(1.05%)		
Beta (/Market)	0.29	1.00	(0.71)	--Trade Effect		
Maximum Drawdown	(0.93%)	(0.35%)	(0.57%)	(0.01%)		
Months In Maximum Drawdown	3	1	2	Growth of \$ 		
Months To Recover	1	1	--			
Correlation (/Benchmark)	0.31	1.00	(0.69)			
R-Squared (/Benchmark)						

# Performance and Attribution

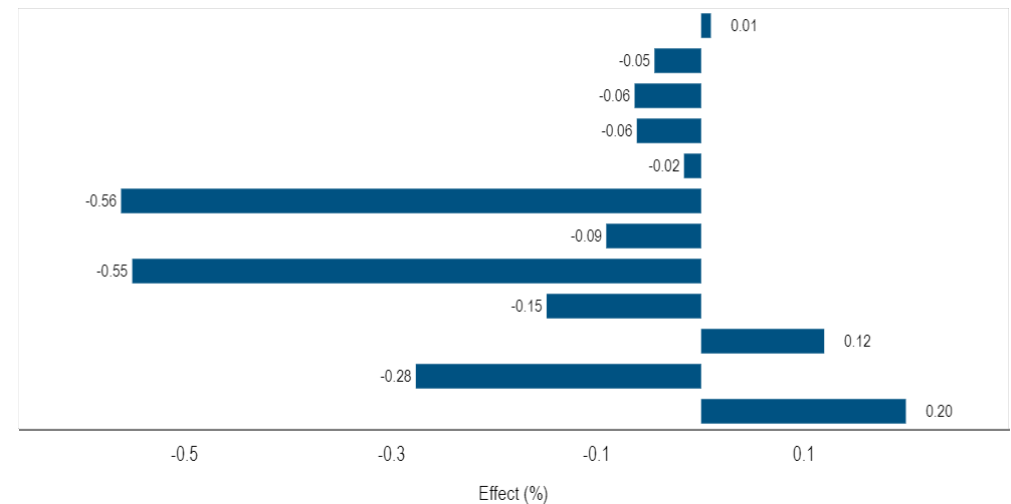
01-Mar-2021 to 31-Dec-2021

GICS Sector										
GICS Sector	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Allocation Effect	Total Effect
CONSUMER DISCRETIONARY	0.25%	0.12%	0.13%	14.36%	16.11%	(1.75%)	1.77%	0.74%	0.06%	0.20%
CONSUMER STAPLES	(0.16%)	0.23%	(0.39%)	2.46%	6.90%	(4.44%)	(7.08%)	3.31%	(0.03%)	(0.28%)
ENERGY	0.80%	0.68%	0.13%	8.90%	9.10%	(0.20%)	9.37%	7.54%	(0.01%)	0.12%
FINANCIALS	0.02%	0.70%	(0.68%)	2.81%	20.99%	(18.17%)	0.85%	3.66%	(0.08%)	(0.15%)
HEALTH CARE	0.06%	0.39%	(0.33%)	15.40%	8.10%	7.31%	0.70%	4.95%	0.11%	(0.55%)
INDUSTRIALS	0.49%	0.27%	0.22%	16.83%	6.61%	10.22%	2.91%	4.14%	0.10%	(0.09%)
INFORMATION TECHNOLOGY	(0.14%)	0.02%	(0.16%)	32.78%	18.84%	13.94%	(0.40%)	0.09%	(0.41%)	(0.56%)
MATERIALS	0.17%	0.29%	(0.12%)	4.32%	7.01%	(2.69%)	4.04%	3.82%	(0.03%)	(0.02%)
MONEY MARKET	--	--	--	2.08%	--	2.08%	--	--	(0.06%)	(0.06%)
TELECOMMUNICATION SERVICES	--	0.14%	(0.14%)	--	2.62%	(2.62%)	--	5.10%	(0.06%)	(0.06%)
UTILITIES	--	0.15%	(0.15%)	--	3.72%	(3.72%)	--	4.46%	(0.05%)	(0.05%)
[Cash]	--	--	--	0.06%	--	0.06%	--	--	0.01%	0.01%
[Unassigned]	--	--	--	--	--	--	--	--	--	--
Portfolio	1.49%	2.99%	(1.50%)	100.00%	100.00%	--	1.49%	2.99%	(0.44%)	(1.50%)

Allocation Effect



Total Effect



# Performance and Attribution

01-Mar-2021 to 31-Dec-2021

Top & Bottom Holdings										
Ticker	Description	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Total Return (Trade)	Begin Mkt Val	End Mkt Val
TOP CONTRIBUTORS										
OXY	OCCIDENTAL PETROLEUM CORP	2.48%	0.15%	2.33%	0.33%	0.02%	0.31%	14.58%	14,146,725	14,764,150
JEC	JACOBS ENGINEERING GROUP INC	2.20%	0.02%	2.18%	0.21%	--	0.21%	10.30%	14,688,518	13,505,024
SWC	STILLWATER MINING CO	0.63%	--	0.63%	0.14%	--	0.14%	24.04%	4,244,733	3,078,378
SU	SUNCOR ENERGY INC	1.48%	--	1.48%	0.16%	--	0.16%	10.98%	9,312,084	8,205,018
SWK	STANLEY BLACK & DECKER INC	--	2.00%	(2.00%)	--	(0.05%)	0.05%	--	--	--
CLF	CLIFFS NATURAL RESOURCES INC	--	1.45%	(1.45%)	--	(0.04%)	0.04%	--	--	--
SLB	SCHLUMBERGER LTD	3.13%	0.24%	2.89%	0.20%	0.02%	0.18%	6.66%	22,251,794	16,784,063
JCP	J.C. PENNEY CO INC	--	1.14%	(1.14%)	--	(0.03%)	0.03%	--	--	--
RNOW	RIGHTNOW TECHNOLOGIES INC	0.84%	--	0.84%	0.10%	--	0.10%	8.15%	6,792,192	--
CERN	CERNER CORP	1.45%	0.02%	1.43%	0.12%	--	0.11%	7.67%	8,985,730	5,261,375
BOTTOM CONTRIBUTORS										
AAPL	APPLE INC	5.47%	0.17%	5.31%	(0.16%)	(0.01%)	(0.15%)	(2.47%)	31,475,848	34,418,925
DVA	DAVITA INC	1.58%	0.02%	1.56%	(0.23%)	--	(0.23%)	(9.48%)	--	13,297,074
GMCR	GREEN MOUNTAIN COFFEE ROASTERS INC	2.46%	--	2.46%	(0.16%)	--	(0.16%)	(7.08%)	15,795,219	9,144,915
EBAY	EBAY INC	1.04%	0.20%	0.83%	(0.18%)	0.01%	(0.19%)	(6.13%)	--	14,928,426
CEPH	CEPHALON INC	--	0.74%	(0.74%)	--	0.19%	(0.19%)	--	--	--
QCOM	QUALCOMM INC	2.79%	0.30%	2.49%	(0.10%)	(0.01%)	(0.09%)	(2.78%)	14,180,486	17,752,338
TRMB	TRIMBLE NAVIGATION LTD	2.10%	--	2.10%	(0.09%)	--	(0.09%)	(5.40%)	11,474,309	14,690,900
EQT	EQT CORP	--	1.44%	(1.44%)	--	0.17%	(0.17%)	--	--	--
MSFT	MICROSOFT CORP	1.46%	1.33%	0.13%	(0.12%)	(0.02%)	(0.10%)	(2.50%)	30,307,610	--
PPO	POLYPORE INTERNATIONAL INC	0.32%	--	0.32%	(0.11%)	--	(0.11%)	(8.03%)	--	6,875,637

## Performance and Attribution

01-Mar-2021 to 31-Dec-2021

Top & Bottom Holdings										
Ticker	Description	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Total Return (Trade)	Begin Mkt Val	End Mkt Val
TOP OVERWEIGHTS										
AAPL	APPLE INC	5.47%	0.17%	5.31%	(0.16%)	(0.01%)	(0.15%)	(2.47%)	31,475,848	34,418,925
MCD	MCDONALD'S CORP	5.38%	0.18%	5.20%	0.14%	--	0.14%	2.69%	31,411,503	33,606,938
GOOG	GOOGLE INC-CL A	4.31%	0.04%	4.26%	0.07%	--	0.07%	1.65%	30,136,523	26,226,770
IHS	IHS INC-CLASS A	2.90%	--	2.90%	0.11%	--	0.11%	4.15%	19,692,902	17,345,214
SLB	SCHLUMBERGER LTD	3.13%	0.24%	2.89%	0.20%	0.02%	0.18%	6.66%	22,251,794	16,784,063
QCOM	QUALCOMM INC	2.79%	0.30%	2.49%	(0.10%)	(0.01%)	(0.09%)	(2.78%)	14,180,486	17,752,338
GMCR	GREEN MOUNTAIN COFFEE ROASTERS INC	2.46%	--	2.46%	(0.16%)	--	(0.16%)	(7.08%)	15,795,219	9,144,915
OXY	OCCIDENTAL PETROLEUM CORP	2.48%	0.15%	2.33%	0.33%	0.02%	0.31%	14.58%	14,146,725	14,764,150
ECL	ECOLAB INC	2.27%	0.04%	2.22%	0.05%	--	0.05%	2.23%	12,858,293	14,080,747
JEC	JACOBS ENGINEERING GROUP INC	2.20%	0.02%	2.18%	0.21%	--	0.21%	10.30%	14,688,518	13,505,024
BOTTOM UNDERWEIGHTS										
VNO	VORNADO REALTY TRUST	--	2.58%	(2.58%)	--	0.07%	(0.07%)	--	--	--
SWK	STANLEY BLACK & DECKER INC	--	2.00%	(2.00%)	--	(0.05%)	0.05%	--	--	--
GE	GENERAL ELECTRIC CO	--	1.89%	(1.89%)	--	0.08%	(0.08%)	--	--	--
BAC	BANK OF AMERICA CORP	--	1.81%	(1.81%)	--	0.02%	(0.02%)	--	--	--
C	CITIGROUP INC	--	1.51%	(1.51%)	--	0.03%	(0.03%)	--	--	--
VLO	VALERO ENERGY CORP	--	1.48%	(1.48%)	--	0.10%	(0.10%)	--	--	--
CA	CA INC	--	1.47%	(1.47%)	--	0.01%	(0.01%)	--	--	--
CLF	CLIFFS NATURAL RESOURCES INC	--	1.45%	(1.45%)	--	(0.04%)	0.04%	--	--	--
EQT	EQT CORP	--	1.44%	(1.44%)	--	0.17%	(0.17%)	--	--	--
PFE	PFIZER INC	--	1.41%	(1.41%)	--	0.07%	(0.07%)	--	--	--