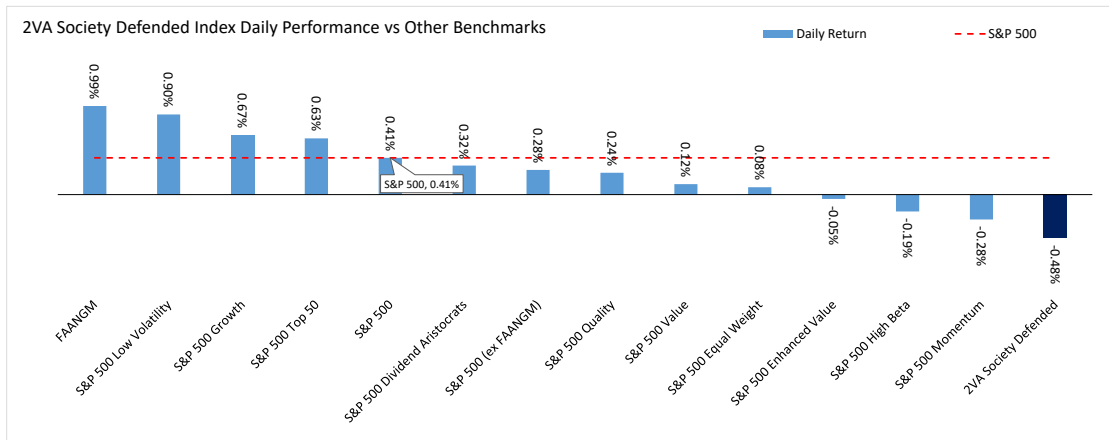


2VA Society Defended Index Daily Performance - Oct 06, 2021

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



Oct 06, 2021 - Top 10 Performers

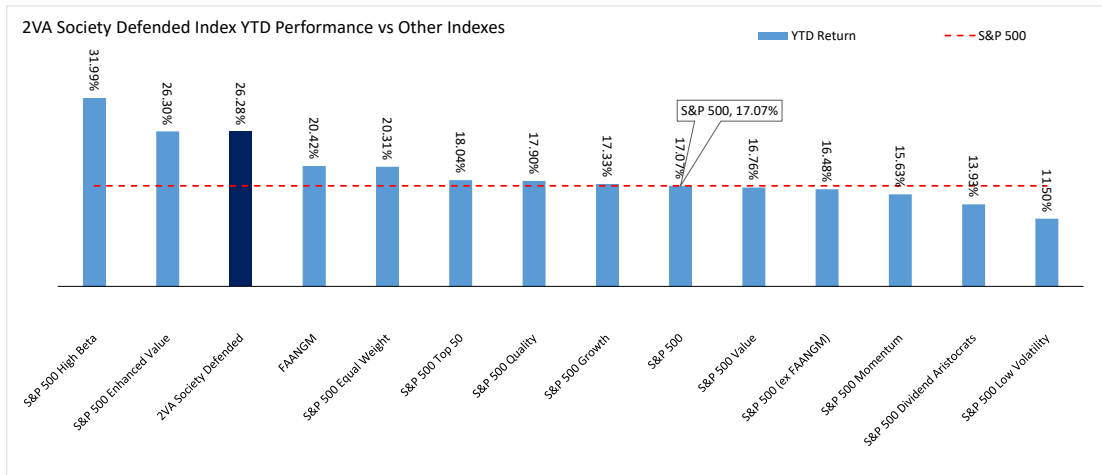
| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|-------------------------------------|-------------|--------------|--------------|---------------------|
| Interactive Brokers Group Class "A" | Financials | 2.31% | 3.16% | 0.07% |
| Old Republic Intl. | Financials | 4.87% | 1.05% | 0.05% |
| American Finl.Gp.Ohio | Financials | 2.28% | 2.10% | 0.05% |
| Franklin Resources | Financials | 3.49% | 0.79% | 0.03% |
| Cincinnati Finl. | Financials | 2.84% | 0.84% | 0.02% |
| Everest Re Gp. | Financials | 1.10% | 1.99% | 0.02% |
| Mercury General | Financials | 4.43% | 0.44% | 0.02% |
| Mgic Investment | Financials | 1.68% | 1.10% | 0.02% |
| Potlatchdeltic | Real Estate | 1.49% | 1.21% | 0.02% |
| Trustmark | Financials | 1.34% | 0.79% | 0.01% |

Oct 06,2021 - Bottom 10 Performers

| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|------------------------|------------------------|--------------|--------------|---------------------|
| Umb Financial | Financials | 2.41% | -1.04% | -0.03% |
| Hewlett Packard Enter. | Information Technology | 1.52% | -2.13% | -0.03% |
| Hp | Information Technology | 1.68% | -1.94% | -0.03% |
| Interpublic Group | Communication Services | 2.10% | -1.58% | -0.03% |
| Corning | Information Technology | 2.97% | -1.44% | -0.04% |
| Lear | Consumer Discretionary | 2.59% | -2.28% | -0.06% |
| Whirlpool | Consumer Discretionary | 4.69% | -1.43% | -0.07% |
| Carter'S | Consumer Discretionary | 1.45% | -6.26% | -0.09% |
| First Horizon National | Financials | 5.81% | -1.87% | -0.11% |
| Borgwarner | Consumer Discretionary | 5.19% | -3.26% | -0.17% |

2VA Society Defended Index YTD Performance - Jan 01, 2021 to Oct 06, 2021

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



YTD 2021 - Top 10 Performers

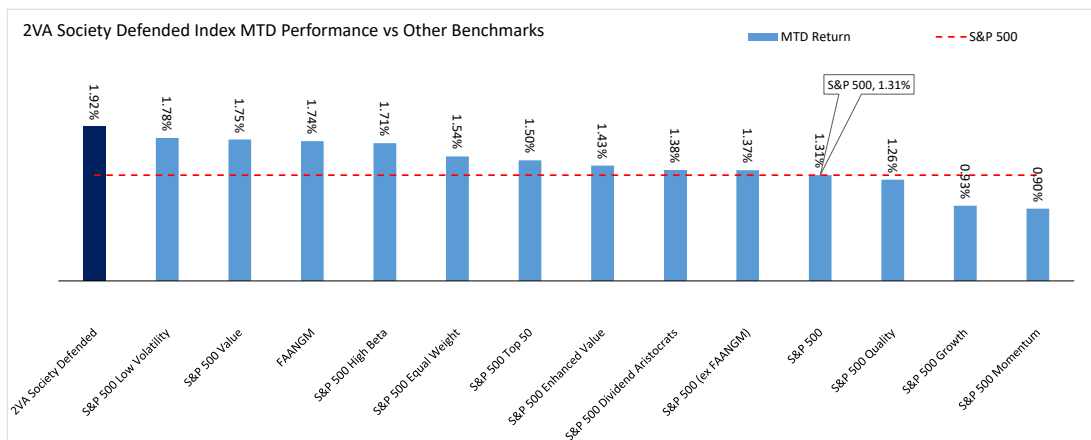
| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|------------------------------------|------------------------|--------------|--------------|---------------------|
| Synaptics Incorporated | Information Technology | 5.18% | 42.68% | 2.21% |
| Teradata Corporation | Information Technology | 1.52% | 118.69% | 1.80% |
| Affiliated Managers Group, Inc. | Financials | 2.63% | 60.73% | 1.59% |
| The Goodyear Tire & Rubber Company | Consumer Discretionary | 2.07% | 74.15% | 1.54% |
| SLM Corporation | Financials | 2.34% | 64.64% | 1.51% |
| DICK'S Sporting Goods, Inc. | Consumer Discretionary | 3.68% | 38.79% | 1.43% |
| NortonLifeLock Inc. | Information Technology | 3.39% | 37.42% | 1.27% |
| Bank OZK | Financials | 2.66% | 44.34% | 1.18% |
| Patterson Companies, Inc. | Health Care | 5.35% | 20.70% | 1.11% |
| InterDigital, Inc. | Information Technology | 2.64% | 41.67% | 1.10% |

YTD 2021 - Bottom 10 Performers

| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|------------------------------------|------------------------|--------------|--------------|---------------------|
| Terex Corporation | Industrials | 2.65% | -9.30% | -0.25% |
| Visteon Corporation | Consumer Discretionary | 1.06% | -24.17% | -0.26% |
| F.N.B. Corporation | Financials | 1.62% | -16.98% | -0.28% |
| Dycom Industries, Inc. | Industrials | 1.73% | -16.62% | -0.29% |
| Urban Outfitters, Inc. | Consumer Discretionary | 1.63% | -19.43% | -0.32% |
| Whirlpool Corporation | Consumer Discretionary | 5.02% | -6.82% | -0.34% |
| Home Bancshares, Inc. (Conway, AR) | Financials | 1.68% | -22.99% | -0.39% |
| DXC Technology Company | Information Technology | 2.62% | -14.78% | -0.39% |
| TD SYNnex | Information Technology | 5.51% | -8.41% | -0.46% |
| First Horizon Corporation | Financials | 2.46% | -19.66% | -0.48% |

2VA Society Defended Index MTD Performance - Oct 01, 2021 to Oct 06, 2021

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



MTD Oct 2021 - Top 10 Performers

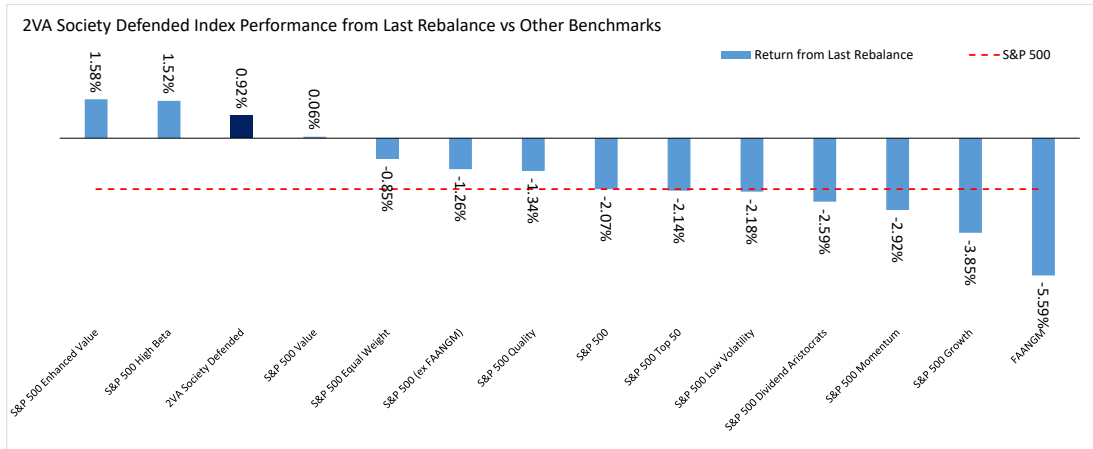
| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|---|------------------------|--------------|--------------|---------------------|
| Interactive Brokers Group, Inc. | Financials | 2.20% | 11.04% | 0.24% |
| Old Republic International Corporation | Financials | 4.85% | 3.98% | 0.19% |
| Archer-Daniels-Midland Company | Consumer Staples | 4.21% | 3.82% | 0.16% |
| American Financial Group, Inc. | Financials | 2.23% | 6.68% | 0.15% |
| ConocoPhillips | Energy | 2.00% | 5.96% | 0.12% |
| Franklin Resources, Inc. | Financials | 3.52% | 2.42% | 0.09% |
| BorgWarner Inc. | Consumer Discretionary | 5.06% | 1.48% | 0.08% |
| MGIC Investment Corporation | Financials | 1.67% | 4.41% | 0.07% |
| The Bank of New York Mellon Corporation | Financials | 1.41% | 5.21% | 0.07% |
| UMB Financial Corporation | Financials | 2.37% | 2.97% | 0.07% |

MTD Oct 2021 - Bottom 10 Performers

| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|--|------------------------|--------------|--------------|---------------------|
| Corning Incorporated | Information Technology | 3.01% | -0.33% | -0.01% |
| AmerisourceBergen Corporation | Health Care | 0.72% | -2.13% | -0.02% |
| CVS Health Corporation | Health Care | 0.80% | -2.02% | -0.02% |
| First Horizon Corporation | Financials | 5.86% | -0.31% | -0.02% |
| Expeditors International of Washington, Inc. | Industrials | 1.18% | -2.91% | -0.03% |
| II-VI Incorporated | Information Technology | 0.60% | -8.00% | -0.05% |
| Whirlpool Corporation | Consumer Discretionary | 4.80% | -1.39% | -0.07% |
| Carter's, Inc. | Consumer Discretionary | 1.48% | -6.02% | -0.09% |
| Consolidated Edison, Inc. | Utilities | 0.71% | 2.78% | 0.00% |
| TD SYNNEX | Information Technology | 2.04% | 0.57% | 0.00% |

2VA Society Defended Index Performance from Last Rebalance - Sep 11, 2021 to Oct 06, 2021

2VA Society Defended and Factor Index Returns: Sep 11, 2021 to Oct 06, 2021



From Last Rebalance - Top 10 Performers

| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|--|------------------------|--------------|--------------|---------------------|
| ConocoPhillips | Energy | 1.63% | 28.85% | 0.47% |
| First Horizon Corporation | Financials | 5.42% | 6.56% | 0.36% |
| UMB Financial Corporation | Financials | 2.14% | 12.37% | 0.27% |
| Interactive Brokers Group, Inc. | Financials | 2.19% | 10.22% | 0.22% |
| Archer-Daniels-Midland Company | Consumer Staples | 4.15% | 4.02% | 0.17% |
| Old Republic International Corporation | Financials | 5.16% | 2.72% | 0.14% |
| Trustmark Corporation | Financials | 1.24% | 10.74% | 0.13% |
| American Financial Group, Inc. | Financials | 2.31% | 5.15% | 0.12% |
| BorgWarner Inc. | Consumer Discretionary | 4.96% | 2.31% | 0.11% |
| Cullen/Frost Bankers, Inc. | Financials | 0.90% | 9.44% | 0.09% |

From Last Rebalance - Bottom 10 Performers

| Company Name | Sector | Start Weight | Stock Return | Return Contribution |
|--|------------------------|--------------|--------------|---------------------|
| AmerisourceBergen Corporation | Health Care | 0.73% | -4.81% | -0.04% |
| DICK'S Sporting Goods, Inc. | Consumer Discretionary | 0.55% | -10.95% | -0.06% |
| KB Home | Consumer Discretionary | 1.07% | -5.95% | -0.06% |
| Fortive Corporation | Industrials | 1.03% | -6.49% | -0.07% |
| Mercury General Corporation | Financials | 4.62% | -1.46% | -0.07% |
| II-VI Incorporated | Information Technology | 0.62% | -11.10% | -0.07% |
| Franklin Resources, Inc. | Financials | 3.67% | -1.92% | -0.07% |
| Expeditors International of Washington, Inc. | Industrials | 1.23% | -8.03% | -0.10% |
| Carter's, Inc. | Consumer Discretionary | 1.54% | -10.65% | -0.16% |
| Corning Incorporated | Information Technology | 3.17% | -6.34% | -0.20% |