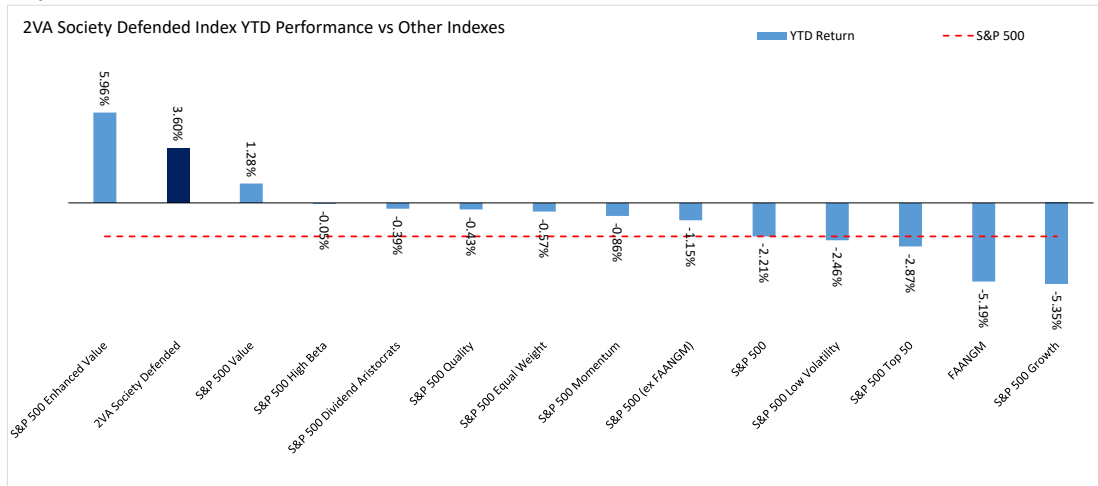


2VA Society Defended Index YTD Performance - Jan 01, 2022 to Jan 13, 2022

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



YTD 2021 - Top 10 Performers

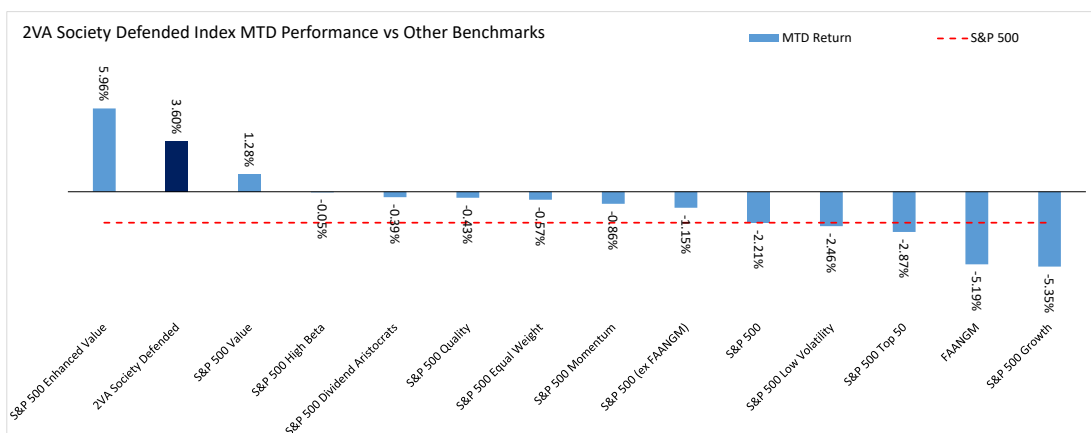
Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Goodyear Tire & Rubber Company	Consumer Discretionary	3.94%	9.99%	0.39%
EOG Resources, Inc.	Energy	2.38%	15.67%	0.37%
United States Steel Corporation	Materials	5.20%	6.76%	0.35%
ChampionX Corporation	Energy	1.94%	15.69%	0.30%
Devon Energy Corporation	Energy	2.37%	12.69%	0.30%
Marathon Petroleum Corporation	Energy	2.00%	14.27%	0.29%
ManpowerGroup Inc.	Industrials	2.49%	9.90%	0.25%
PacWest Bancorp	Financials	1.95%	12.26%	0.24%
ConocoPhillips	Energy	1.31%	15.85%	0.21%
DISH Network Corporation	Communication Services	1.41%	11.90%	0.17%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Mohawk Industries, Inc.	Consumer Discretionary	1.59%	-3.16%	-0.05%
H&R Block, Inc.	Consumer Discretionary	1.32%	-4.20%	-0.06%
Acuity Brands, Inc.	Industrials	2.53%	-2.26%	-0.06%
Yelp Inc.	Communication Services	2.81%	-2.15%	-0.06%
Tapestry, Inc.	Consumer Discretionary	1.99%	-3.37%	-0.07%
Affiliated Managers Group, Inc.	Financials	1.79%	-3.89%	-0.07%
Fortinet, Inc.	Information Technology	0.49%	-14.34%	-0.07%
Urban Outfitters, Inc.	Consumer Discretionary	1.49%	-4.80%	-0.07%
Belden Inc.	Information Technology	1.88%	-4.00%	-0.08%
Olin Corporation	Materials	2.50%	-4.69%	-0.12%

2VA Society Defended Index MTD Performance - Jan 01, 2022 to Jan 13, 2022

2VA Society Defended and Factor Index MTD Returns: Jan 01, 2022 to Jan 13, 2022



MTD Jan 2022 - Top 10 Performers

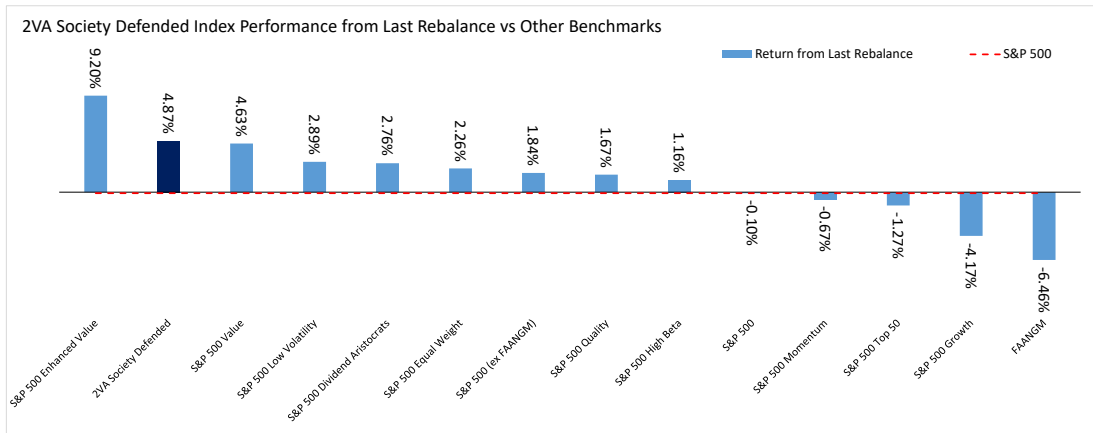
Company Name	Sector	Start Weight	Stock Return	Return Contribution
The Goodyear Tire & Rubber Company	Consumer Discretionary	3.94%	9.99%	0.39%
EOG Resources, Inc.	Energy	2.38%	15.67%	0.37%
United States Steel Corporation	Materials	5.20%	6.76%	0.35%
ChampionX Corporation	Energy	1.94%	15.69%	0.30%
Devon Energy Corporation	Energy	2.37%	12.69%	0.30%
Marathon Petroleum Corporation	Energy	2.00%	14.27%	0.29%
ManpowerGroup Inc.	Industrials	2.49%	9.90%	0.25%
PacWest Bancorp	Financials	1.95%	12.26%	0.24%
ConocoPhillips	Energy	1.31%	15.85%	0.21%
DISH Network Corporation	Communication Services	1.41%	11.90%	0.17%

MTD Jan 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Mohawk Industries, Inc.	Consumer Discretionary	1.59%	-3.16%	-0.05%
H&R Block, Inc.	Consumer Discretionary	1.32%	-4.20%	-0.06%
Acuity Brands, Inc.	Industrials	2.53%	-2.26%	-0.06%
Yelp Inc.	Communication Services	2.81%	-2.15%	-0.06%
Tapestry, Inc.	Consumer Discretionary	1.99%	-3.37%	-0.07%
Affiliated Managers Group, Inc.	Financials	1.79%	-3.89%	-0.07%
Fortinet, Inc.	Information Technology	0.49%	-14.34%	-0.07%
Urban Outfitters, Inc.	Consumer Discretionary	1.49%	-4.80%	-0.07%
Belden Inc.	Information Technology	1.88%	-4.00%	-0.08%
Olin Corporation	Materials	2.50%	-4.69%	-0.12%

2VA Society Defended Index Performance from Last Rebalance - Dec 09, 2021 to Jan 13, 2022

2VA Society Defended 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	5.15%	10.33%	0.53%
EOG Resources, Inc.	Energy	2.41%	18.29%	0.44%
Devon Energy Corporation	Energy	2.42%	17.30%	0.42%
ManpowerGroup Inc.	Industrials	2.42%	14.21%	0.34%
Marathon Petroleum Corporation	Energy	2.00%	15.44%	0.31%
The Mosaic Company	Materials	1.69%	16.46%	0.28%
PacWest Bancorp	Financials	1.96%	12.64%	0.25%
HP Inc.	Information Technology	3.01%	7.05%	0.21%
ConocoPhillips	Energy	1.34%	15.58%	0.21%
Avnet, Inc.	Information Technology	2.40%	8.24%	0.20%

From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return	Return Contribution
Silicon Laboratories Inc.	Information Technology	0.44%	-7.27%	-0.03%
Under Armour, Inc.	Consumer Discretionary	0.18%	-18.75%	-0.03%
Capri Holdings Limited	Consumer Discretionary	0.62%	-7.60%	-0.05%
H&R Block, Inc.	Consumer Discretionary	1.36%	-4.40%	-0.06%
Yelp Inc.	Communication Services	2.88%	-2.96%	-0.09%
Affiliated Managers Group, Inc.	Financials	1.87%	-5.70%	-0.11%
Olin Corporation	Materials	2.52%	-4.53%	-0.11%
Kohl's Corporation	Consumer Discretionary	3.07%	-3.85%	-0.12%
Urban Outfitters, Inc.	Consumer Discretionary	1.64%	-11.02%	-0.18%
Tapestry, Inc.	Consumer Discretionary	2.13%	-9.29%	-0.20%