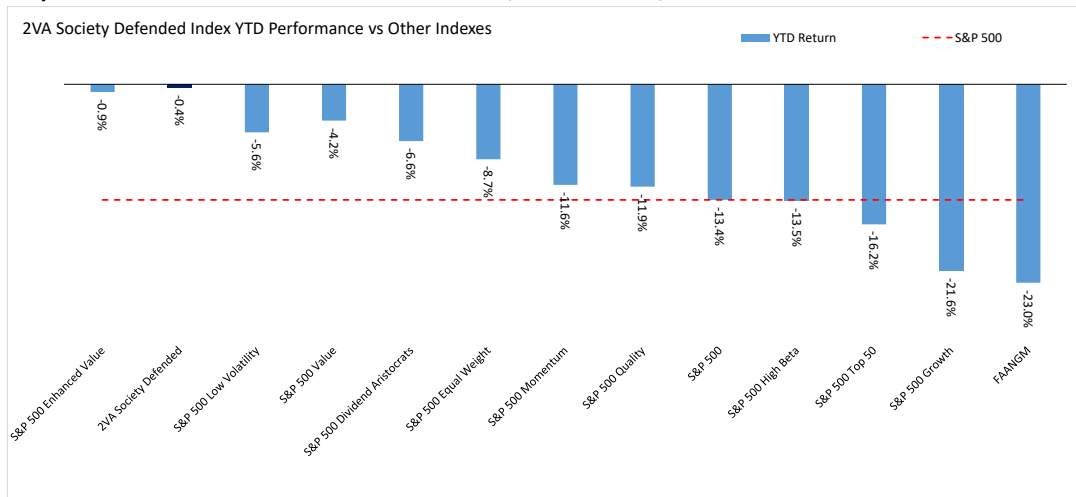


## 2VA Society Defended Index YTD Performance - Jan 01, 2022 to Jun 03, 2022

### 2VA Society Defended and Factor Index YTD Returns: Jan 01, 2022 to Jun 03, 2022



#### YTD 2021 - Top 10 Performers

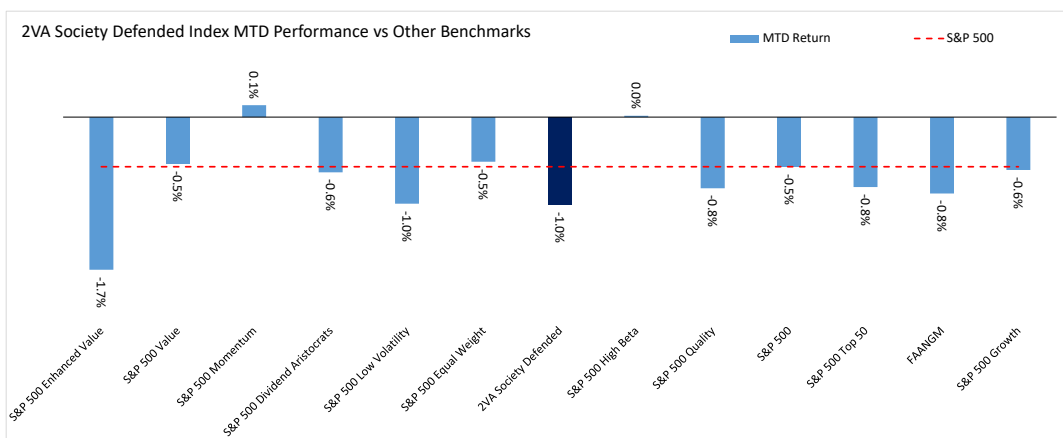
Company Name	Sector	Start Weight	Stock Return
First Horizon Corporation	Financials	0.39%	40.58%
The Chemours Company	Materials	1.21%	32.04%
McKesson Corporation	Health Care	2.88%	27.68%
Loews Corporation	Financials	0.23%	12.31%
AmerisourceBergen Corporation	Health Care	1.49%	11.34%
Commercial Metals Company	Materials	0.35%	11.01%
American Financial Group, Inc.	Financials	0.85%	10.33%
Sanderson Farms, Inc.	Consumer Staples	5.11%	5.54%
Berkshire Hathaway Inc.	Financials	0.28%	3.99%
Everest Re Group, Ltd.	Financials	0.21%	3.53%

#### YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return
Teradyne, Inc.	Information Technology	0.37%	-34.17%
Medpace Holdings, Inc.	Health Care	0.42%	-33.00%
Janus Henderson Group plc	Financials	2.56%	-32.82%
Signature Bank	Financials	0.95%	-32.32%
Jones Lang LaSalle Incorporated	Real Estate	1.58%	-29.90%
DICK'S Sporting Goods, Inc.	Consumer Discretionary	3.04%	-29.44%
PacWest Bancorp	Financials	0.70%	-28.50%
Lam Research Corporation	Information Technology	0.38%	-28.30%
Arista Networks, Inc.	Information Technology	1.31%	-28.23%
Silicon Laboratories Inc.	Information Technology	4.48%	-28.07%

## 2VA Society Defended Index MTD Performance - Jun 01, 2022 to Jun 03, 2022

2VA Society Defended and Factor Index MTD Returns: Jun 01, 2022 to Jun 03, 2022



### MTD Jun 2022 - Top 10 Performers

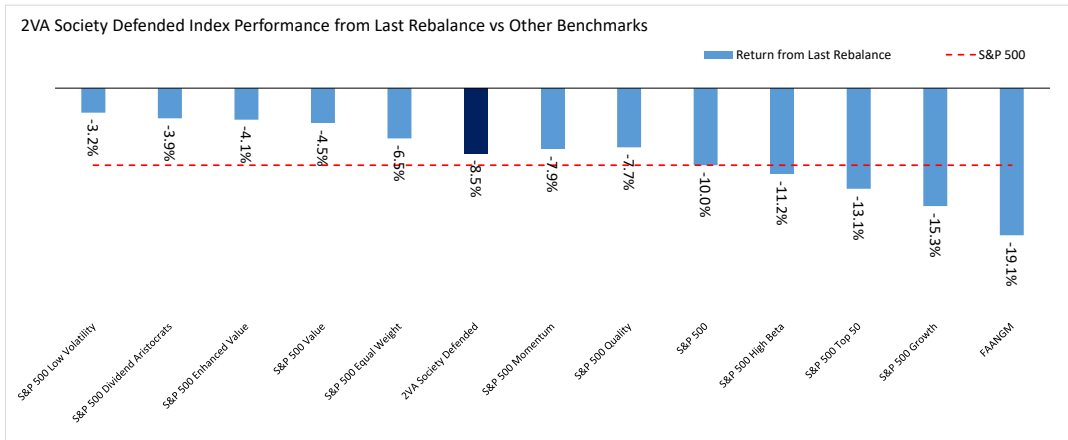
Company Name	Sector	Start Weight	Stock Return
Manhattan Associates, Inc.	Information Technology	0.45%	3.80%
Columbia Sportswear Company	Consumer Discretionary	0.36%	2.96%
Kohl's Corporation	Consumer Discretionary	0.03%	2.88%
Adient plc	Consumer Discretionary	2.45%	2.40%
Carter's, Inc.	Consumer Discretionary	0.10%	2.15%
Wintrust Financial Corporation	Financials	1.84%	2.08%
Tapestry, Inc.	Consumer Discretionary	0.31%	1.85%
Medpace Holdings, Inc.	Health Care	0.42%	1.80%
Cathay General Bancorp	Financials	0.87%	1.80%
PACCAR Inc	Industrials	0.38%	1.67%

### MTD Jun 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return
AmerisourceBergen Corporation	Health Care	1.49%	-5.01%
Whirlpool Corporation	Consumer Discretionary	2.36%	-4.45%
Jones Lang LaSalle Incorporated	Real Estate	1.58%	-4.31%
McKesson Corporation	Health Care	2.88%	-3.75%
Evercore Inc.	Financials	2.59%	-3.42%
Navient Corporation	Financials	0.79%	-3.13%
Capital One Financial Corporation	Financials	1.92%	-2.98%
Molina Healthcare, Inc.	Health Care	4.34%	-2.92%
Discover Financial Services	Financials	1.24%	-2.83%
The Interpublic Group of Companies, Inc.	Communication Services	1.84%	-2.68%

## 2VA Society Defended Index Performance from Last Rebalance - Mar 28, 2022 to Jun 03, 2022

### 2VA Society Defended and Factor Index Returns: Mar 28, 2022 to Jun 03, 2022



#### From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return
The Chemours Company	Materials	1.21%	22.98%
Whirlpool Corporation	Consumer Discretionary	2.36%	5.94%
McKesson Corporation	Health Care	2.88%	5.83%
Expeditors International of Washington, Inc.	Industrials	1.43%	4.53%
Insperty, Inc.	Industrials	4.27%	2.86%
AmerisourceBergen Corporation	Health Care	1.49%	1.67%
Sanderson Farms, Inc.	Consumer Staples	5.11%	1.50%
PulteGroup, Inc.	Consumer Discretionary	0.33%	-2.29%
American Financial Group, Inc.	Financials	0.85%	-2.91%
Loews Corporation	Financials	0.23%	-3.46%

#### From Last Rebalance - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return
Teradata Corporation	Information Technology	0.70%	-30.99%
PacWest Bancorp	Financials	0.70%	-30.50%
The Charles Schwab Corporation	Financials	0.48%	-30.14%
Fortinet, Inc.	Information Technology	1.15%	-27.56%
Live Nation Entertainment, Inc.	Communication Services	1.20%	-27.39%
Signature Bank	Financials	0.95%	-27.32%
Arista Networks, Inc.	Information Technology	1.31%	-26.48%
Tapestry, Inc.	Consumer Discretionary	0.31%	-24.90%
Janus Henderson Group plc	Financials	2.56%	-22.75%
Zions Bancorporation, National Association	Financials	2.22%	-20.89%