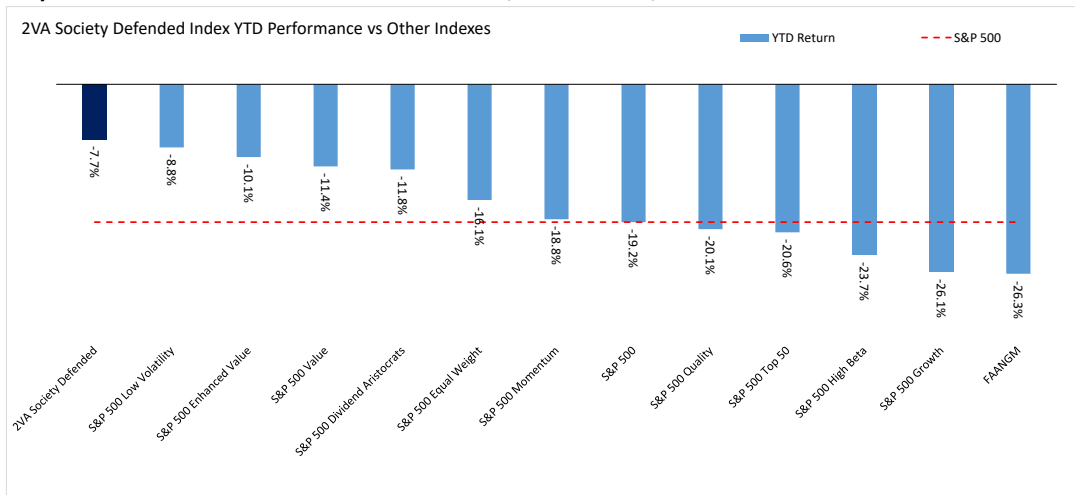


2VA Society Defended Index YTD Performance - Jan 01, 2022 to Jul 05, 2022

2VA Society Defended and Factor Index YTD Returns: Jan 01, 2022 to Jul 05, 2022



YTD 2021 - Top 10 Performers

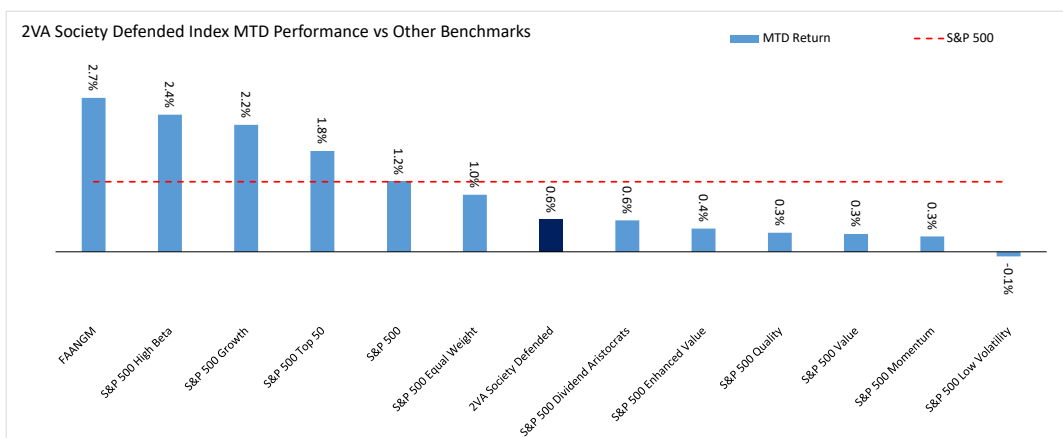
Company Name	Sector	Start Weight	Stock Return
First Horizon Corporation	Financials	0.41%	37.85%
McKesson Corporation	Health Care	3.13%	30.10%
Sanderson Farms, Inc.	Consumer Staples	6.05%	13.66%
American Financial Group, Inc.	Financials	0.92%	9.29%
Grand Canyon Education, Inc.	Consumer Discretionary	2.27%	9.03%
AmerisourceBergen Corporation	Health Care	1.50%	6.55%
Everest Re Group, Ltd.	Financials	0.23%	2.47%
Loews Corporation	Financials	0.23%	1.45%
UnitedHealth Group Incorporated	Health Care	0.18%	1.27%
International Bancshares Corporation	Financials	0.73%	-2.29%

YTD 2021 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return
Teradyne, Inc.	Information Technology	0.33%	-46.81%
Lam Research Corporation	Information Technology	0.34%	-45.58%
Bread Financial Holdings, Inc.	Information Technology	0.65%	-44.08%
Silicon Laboratories Inc.	Information Technology	4.62%	-42.21%
Janus Henderson Group plc	Financials	2.35%	-42.09%
Signature Bank	Financials	0.86%	-41.19%
Kohl's Corporation	Consumer Discretionary	0.03%	-39.17%
Adient plc	Consumer Discretionary	2.25%	-38.53%
PacWest Bancorp	Financials	0.65%	-38.15%
Xerox Holdings Corporation	Information Technology	0.80%	-36.50%

2VA Society Defended Index MTD Performance - Jul 01, 2022 to Jul 05, 2022

2VA Society Defended and Factor Index MTD Returns: Jul 01, 2022 to Jul 05, 2022



MTD Jul 2022 - Top 10 Performers

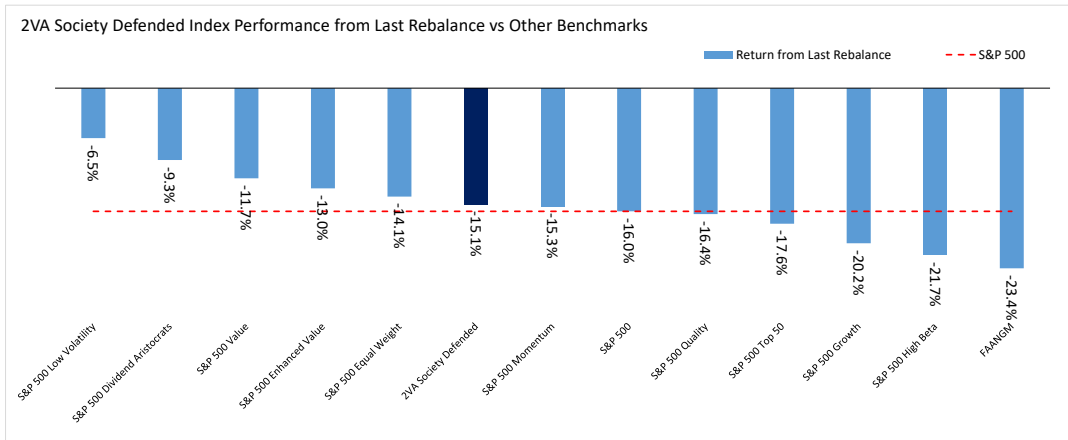
Company Name	Sector	Start Weight	Stock Return
PulteGroup, Inc.	Consumer Discretionary	0.31%	10.32%
NVR, Inc.	Consumer Discretionary	2.98%	9.11%
DICK'S Sporting Goods, Inc.	Consumer Discretionary	3.09%	7.48%
Best Buy Co., Inc.	Consumer Discretionary	1.70%	7.35%
Signature Bank	Financials	0.86%	5.71%
Manhattan Associates, Inc.	Information Technology	0.47%	5.29%
Medpace Holdings, Inc.	Health Care	0.48%	4.70%
Navient Corporation	Financials	0.76%	4.36%
Fortinet, Inc.	Information Technology	1.21%	4.28%
Teradata Corporation	Information Technology	0.74%	4.00%

MTD Jul 2022 - Bottom 10 Performers

Company Name	Sector	Start Weight	Stock Return
Kohl's Corporation	Consumer Discretionary	0.03%	-17.60%
Silicon Laboratories Inc.	Information Technology	4.62%	-14.93%
Lam Research Corporation	Information Technology	0.34%	-8.77%
The Chemours Company	Materials	0.99%	-6.03%
Xerox Holdings Corporation	Information Technology	0.80%	-5.86%
Lumentum Holdings Inc.	Information Technology	1.14%	-3.56%
RenaissanceRe Holdings Ltd.	Financials	1.41%	-3.36%
Teradyne, Inc.	Information Technology	0.33%	-3.06%
Vishay Intertechnology, Inc.	Information Technology	0.69%	-3.03%
UnitedHealth Group Incorporated	Health Care	0.18%	-1.63%

2VA Society Defended Index Performance from Last Rebalance - Mar 28, 2022 to Jul 05, 2022

2VA Society Defended and Factor Index Returns: Mar 28, 2022 to Jul 05, 2022



From Last Rebalance - Top 10 Performers

Company Name	Sector	Start Weight	Stock Return
The Chemours Company	Materials	0.99%	22.98%
Whirlpool Corporation	Consumer Discretionary	2.18%	5.94%
McKesson Corporation	Health Care	3.13%	5.83%
Expeditors International of Washington, Inc.	Industrials	1.40%	4.53%
Insperty, Inc.	Industrials	4.68%	2.86%
AmerisourceBergen Corporation	Health Care	1.50%	1.67%
Sanderson Farms, Inc.	Consumer Staples	6.05%	1.50%
PulteGroup, Inc.	Consumer Discretionary	0.31%	-2.29%
American Financial Group, Inc.	Financials	0.92%	-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	0.74%	-30.99%
PacWest Bancorp	Financials	0.65%	-30.50%
The Charles Schwab Corporation	Financials	0.48%	-30.14%
Fortinet, Inc.	Information Technology	1.21%	-27.56%
Live Nation Entertainment, Inc.	Communication Services	1.15%	-27.39%
Signature Bank	Financials	0.86%	-27.32%
Arista Networks, Inc.	Information Technology	1.31%	-26.48%
Tapestry, Inc.	Consumer Discretionary	0.30%	-24.90%
Janus Henderson Group plc	Financials	2.35%	-22.75%
Zions Bancorporation, National Association	Financials	2.17%	-20.89%