

What is the JUST 100 Index?

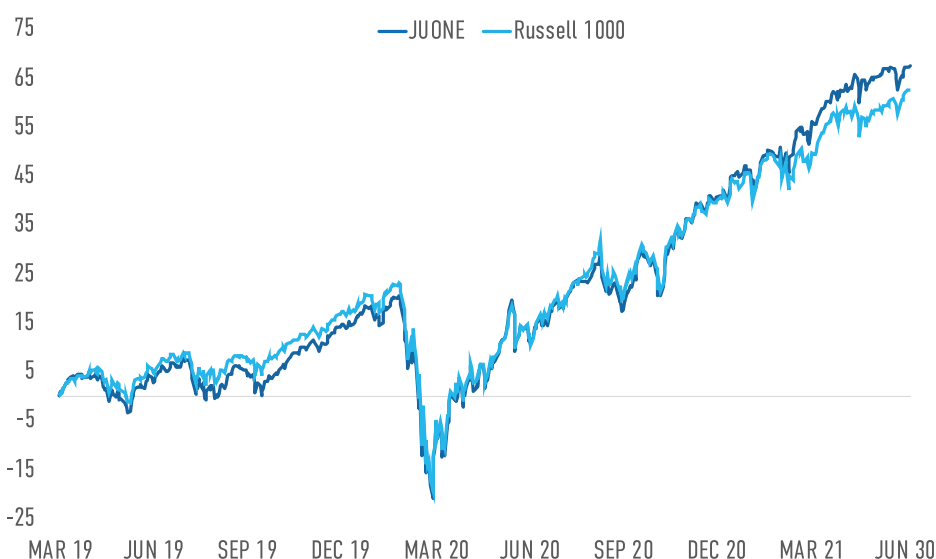
The JUST 100 Index is comprised of the most just companies within the Russell 1000 Index according to the criteria set forth by the American people and measured by JUST Capital. It is an equal weighted index that was launched in March 2019, and holds the top 100 companies in JUST Capital's annual Ranking of America's Most JUST Companies.

What's unique about the JUST 100 Index?

The index features America's Most JUST Companies, based on the priorities of the public and top stakeholder performance.

JUST 100 INDEX VS. RUSSELL 1000 (% TOTAL RETURN)

MARCH 25, 2019 – JUNE 30, 2021



Source: JUST Capital

JUONE KEY DATA

AS OF JUNE 30, 2021

Number of Securities	101
Dividend Yield	1.64%
Constituent Median Market Cap (bn)	\$83.4
Tracking Error vs. Russell 1000 (since inception):	4.50%

TOP 10 JUONE CONSTITUENTS

AS OF JUNE 30, 2021

NAME	WEIGHT (%)
Etsy Inc	1.24
Advanced Micro Devices Inc	1.16
NVIDIA Corp	1.12
ServiceNow Inc	1.10
Adobe Inc	1.08
Apple Inc	1.08
PayPal Holdings Inc	1.07
Intuitive Surgical Inc	1.06
Regeneron Pharmaceuticals Inc	1.06
Humana Inc	1.06

TOP JUONE PERFORMERS

QUARTER ENDED JUNE 30, 2021

NAME	RETURN (%)
NVIDIA Corp	49.85
NortonLifeLock Inc	28.03
Intuit Inc	27.96
Intuitive Surgical Inc	24.45
Edwards Lifesciences Corp	23.83

BOTTOM JUONE PERFORMERS

QUARTER ENDED JUNE 30, 2021

NAME	RETURN (%)
Intel Corp	-12.28
Delta Air Lines Inc	-10.4
Campbell Soup Co	-9.31
Hewlett Packard Enterprise Co	-7.37
Eversource Energy	-7.33

Compared to other companies ranked by JUST Capital, JUONE constituents

- Have **1.3x as many** women on their board of directors
- Emit **69% less** carbon emissions per U.S. dollar of revenue
- Are **2.9x more likely** to have disclosed the breakdown of its workforce by gender and/or ethnicity
- Are **2x more likely** to have apprenticeship programs
- Are **4.7x more likely** to have conducted a pay equity analysis
- Employ **4.9x as many** U.S. workers
- Pay a living wage to **7.4% more** of their workers
- Are **2x more likely** to have a human rights policy
- Are **2.6x more likely** to link executive remuneration and ESG risks

MARKET PERFORMANCE

- US Equity markets advanced undeterred in Q2, with the Russell 1000 up 8.6%, and the Russell 2000 4.3%. Growth resumed its leadership, outperforming Value significantly in Q2.
- Technology, Energy, and Real Estate were top sectors in Q2.
- JUONE underperformed Russell 1000 benchmark by 0.92% over the quarter.

INDEX INDUSTRY WEIGHTS AS OF JUNE 30, 2021

ICB INDUSTRY	JUONE	RUSSELL 1000	DIFFERENCE
Basic Materials	1.9	1.6	0.3
Consumer Discretionary	15.1	16.2	-1.1
Consumer Staples	7.9	4.8	3.0
Energy	1.9	2.8	-0.9
Financials	9.7	10.9	-1.2
Health Care	15.3	12.6	2.7
Industrials	16.1	13.9	2.2
Real Estate	0.0	3.2	-3.2
Technology	20.5	28.2	-7.7
Telecommunications	5.9	3.2	2.7
Utilities	5.7	2.6	3.1
TOTAL	100.0	100.0	0.0

ABOUT JUST CAPITAL

JUST Capital was co-founded in 2014 by a group of concerned people from the world of business, finance, and civil society – including Paul Tudor Jones II, Deepak Chopra, Rinaldo Brutoco, Arianna Huffington, Paul Scialla, and others. Our mission is to build a more just marketplace that better reflects the true priorities of the American people. We believe that business, and capitalism, can and must be a positive force for change. We believe that if they have the right information, people will buy from, invest in, work for, and otherwise support companies that align with their values. And we believe that business leaders are searching to win back the trust of the public in ways that go beyond money. By shifting the immense resources and ingenuity of the \$15 trillion private sector onto a more balanced – and more just – course, we can help build a better future for everyone.

QUARTERLY RETURNS TABLE

TOTAL RETURN IN PERIOD %	2019*	2020	2020-Q3	2020-Q4	2021-Q1	2021-Q2	LAST 4 QUARTERS	SINCE INCEPTION (ANNUALIZED RETURN)*
JUONE	13.88%	24.33%	6.87%	16.56%	9.60%	7.62%	46.92%	25.32%
Russell 1000	16.76%	20.96%	9.47%	13.69%	5.91%	8.54%	43.07%	23.77%

* Performance is from JUONE inception date of March 25, 2019 to period end.

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