

What is the JUST 100 Index?

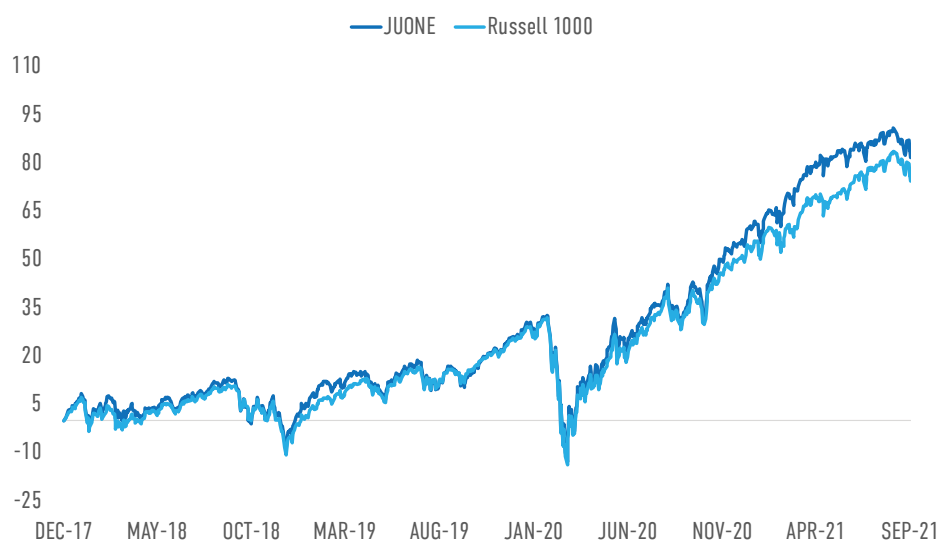
The JUST 100 Index is comprised of the most just companies within the Russell 1000 Index according to the criteria set forth by the American people and measured by JUST Capital. It is an equal weighted index that was launched in March 2019, and holds the top 100 companies in JUST Capital's annual Ranking 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 – SEPTEMBER 30, 2021



Source: JUST Capital

JUONE KEY DATA

AS OF SEPTEMBER 30, 2021

Number of Securities	100
Dividend Yield	1.77%
Constituent Median Market Cap (bn)	\$87.2
Tracking Error vs. Russell 1000 (since inception):	4.37%

TOP 10 JUONE CONSTITUENTS

AS OF SEPTEMBER 30, 2021

NAME	WEIGHT (%)
Ford Motor Co	1.16
Regions Financial Corp	1.13
Dell Technologies Inc	1.13
Marathon Petroleum Corp	1.13
Delta Air Lines Inc	1.12
General Motors Co	1.10
Chevron Corp	1.10
American Express Co	1.10
salesforce.com Inc	1.09
Bank of America Corp	1.09

TOP JUONE PERFORMERS

QUARTER ENDED SEPTEMBER 30, 2021

NAME	RETURN (%)
Hartford Financial Svcs Grp	13.95
Servicenow Inc	13.23
Salesforce.com Inc	11.03
Intuit Inc	10.19
Exelon Corp	9.96

BOTTOM JUONE PERFORMERS

QUARTER ENDED JUNE 30, 2021

NAME	RETURN (%)
Nordstrom Inc	-27.67
FedEx Corp	-26.29
Nielsen Holdings PLC	-22.00
VF Corp	-17.79
Cigna Corp	-15.18

Compared to other companies ranked by JUST Capital, JUONE constituents

- Have **1.3x as many** women on their board of directors
- Are **2.9x more likely** to have disclosed the breakdown of its workforce by gender and/or ethnicity
- Are **4.7x more likely** to have conducted a pay equity analysis
- Pay a living wage to **7.4% more** of their workers
- Emit **69% less** carbon emissions per U.S. dollar of revenue
- Are **2x more likely** to have apprenticeship programs
- Employ **4.9x as many** U.S. 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 were almost flat in Q3, with the Russell 1000 adding a scant 0.21%. Large caps outperformed small caps, and Growth outperformed Value.
- Financials, Health Care, and Utilities were top sectors in Q3.
- JUONE underperformed Russell 1000 Benchmark by 1.66% over the quarter.

INDEX INDUSTRY WEIGHTS AS OF SEPTEMBER 30, 2021

ICB INDUSTRY	JUONE	RUSSELL 1000	DIFFERENCE
Basic Materials	1.9	1.5	0.5
Consumer Discretionary	15.2	16.1	-0.9
Consumer Staples	8.1	4.7	3.4
Energy	2.2	2.7	-0.5
Financials	10.5	11.1	-0.6
Health Care	15.0	12.6	2.4
Industrials	15.9	13.4	2.6
Real Estate	0.0	3.3	-3.3
Technology	19.1	28.9	-9.8
Telecommunications	6.1	3.1	3.0
Utilities	5.8	2.6	3.2
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-Q4	2021-Q1	2021-Q2	2021-Q3	LAST 4 QUARTERS	SINCE INCEPTION (ANNUALIZED RETURN)*
JUONE	13.88%	24.33%	16.56%	9.60%	7.62%	-1.46%	35.47%	21.84%
Russell 1000	16.76%	20.96%	13.69%	5.91%	8.54%	0.21%	30.96%	21.28%

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

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