

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, 2022



Source: JUST Capital

Compared to other companies ranked by JUST Capital, JUONE constituents

- Have **1.2x** as many women on their board of directors
- Are **1.6x** more likely to have disclosed the breakdown of its workforce by gender and/or ethnicity
- Are **4.6x** more likely to have conducted a pay equity analysis
- Pay a living wage to **11%** more of their workers
- Emit **79%** less carbon emissions per U.S. dollar of revenue
- Are **2.6x** more likely to have apprenticeship programs
- Employ **3.2x** as many U.S. workers
- Are **1.5x** more likely to have a human rights policy
- Are **2.7x** more likely to link executive remuneration and ESG risks

JUONE KEY DATA

AS OF JUNE 30, 2022

Number of Securities	102
Dividend Yield	2.13%
Constituent Median Market Cap (bn)	\$59.5
Tracking Error vs. Russell 1000 (since inception):	4.80%

TOP 10 JUONE CONSTITUENTS

AS OF JUNE 30, 2022

NAME	WEIGHT (%)
General Mills Inc	1.14
FedEx Corp	1.13
Clorox Co/The	1.11
UnitedHealth Group Inc	1.09
Kimberly-Clark Corp	1.09
United Parcel Service Inc	1.09
Colgate-Palmolive Co	1.08
Merck & Co Inc	1.08
Cigna Corp	1.07
International Business Machines Corp	1.07

TOP JUONE PERFORMERS

QUARTER ENDED JUNE 30, 2022

NAME	RETURN (%)
AT&T Inc	17.52
General Mills Inc	11.41
Merck & Co. Inc	11.12
Cigna Corp	9.98
Kimberly-Clark Corp	9.74

BOTTOM JUONE PERFORMERS

QUARTER ENDED JUNE 30, 2022

NAME	RETURN (%)
Illumina Inc	-47.24
Nvidia Corp	-44.44
Uber Technologies Inc	-42.66
Workday Inc-Class A	-41.71
Paypal Holdings Inc	-39.61

MARKET PERFORMANCE

- US Equity markets continued to slide in Q2, with the Russell 1000 dropping 16.67%. Large caps outperformed small caps, and Value, again, handily outperformed Growth.
- Consumers Staples, Utilities, and Energy were top sectors in Q2.
- JUONE outperformed Russell 1000 Benchmark by 3.06% over the quarter.

INDEX INDUSTRY WEIGHTS AS OF JUNE 30, 2022

ICB INDUSTRY	JUONE	RUSSELL 1000	DIFFERENCE
Basic Materials	3.69	2.01	1.68
Consumer Discretionary	11.35	13.91	-2.55
Consumer Staples	9.56	5.93	3.63
Energy	1.89	4.48	-2.58
Financials	12.16	10.91	1.25
Health Care	12.51	14.09	-1.58
Industrials	15.86	12.50	3.36
Real Estate	3.11	3.50	-0.39
Technology	17.79	26.58	-8.79
Telecommunications	3.09	2.80	0.28
Utilities	8.98	3.30	5.68
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	2021	2021-Q2	2021-Q3	2021-Q4	2022-Q1	2022-Q2	LAST 4 QUARTERS	SINCE INCEPTION (ANNUALIZED RETURN)*
JUONE	13.88%	24.33%	24.93%	7.62%	-1.46%	7.48%	-2.39%	-13.61%	-10.69%	13.00%
Russell 1000	16.76%	20.96%	26.46%	8.54%	0.21%	9.78%	-5.13%	-16.67%	-13.04%	11.12%

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

Disclosures

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