

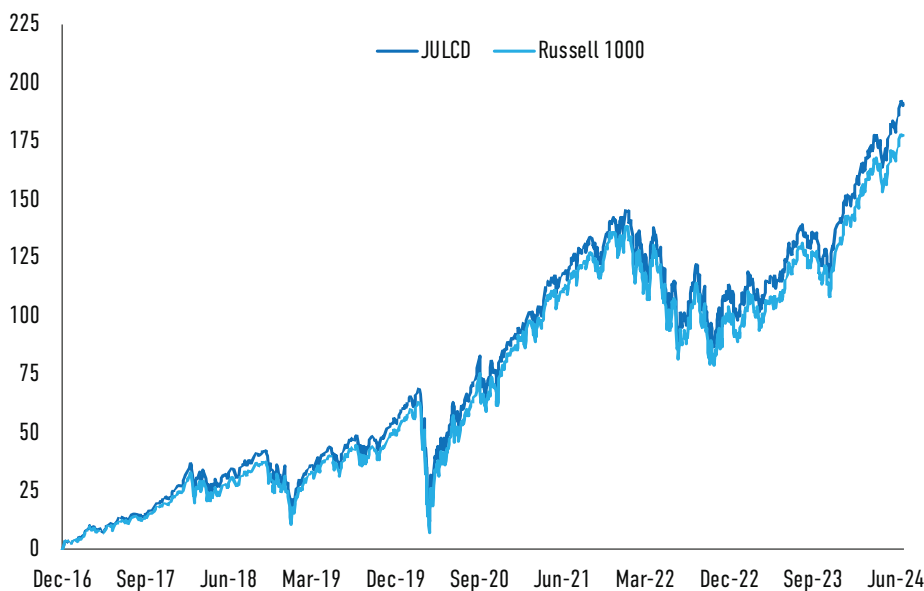
What is the JULCD?

The JUST U.S. Large Cap Diversified Index (JULCD) is designed to track the performance of U.S. large-capitalization companies that most closely align with the American public's definition of just business behavior. The JULCD Index includes the top 50% of Russell 1000 companies ranked by JUST Capital by industry and is constructed to match the its industry weights.

What's unique about the JULCD?

The index reflects the values of the American public while providing diversified equity exposure.

JUST U.S. LARGE CAP DIVERSIFIED INDEX VS. RUSSELL 1000 (% TOTAL RETURN)
DECEMBER 1, 2016 - JUNE 30, 2024



Source: JUST Capital

Compared to other companies ranked by JUST Capital, JULCD constituents

- Have **4.7** percentage points greater gender diversity on their board.
- Are **2.6x** more likely to disclose intersectional gender & race/ethnicity workforce demographic data (EEO-1 or equivalent).
- Are **5.1x** more likely to have conducted a pay-gap analysis.
- Pay a living wage to **6%** more of their workers.
- Used **2.3** percentage points more renewable energy as a proportion of their total energy use.
- Are **2.4x** more likely to have apprenticeship programs.
- Created approximately **1%** more jobs in the U.S. from 2021 to 2022.
- Are **1.5x** more likely to have a human rights policy.
- Are **1.9x** more likely to include ESG performance indicators in their compensation metrics.
- Are **2.2** times more likely to disclose not selling users' data to advertisers or marketing companies.

JULCD KEY DATA AS OF JUNE 30, 2024

Number of Securities	464
Dividend Yield	1.36%
Constituent Median Market Cap (bn)	\$26.3
Tracking Error vs. Russell 1000 (since inception)	1.27%

TOP 10 JULCD CONSTITUENTS AS OF JUNE 30, 2024

NAME	WEIGHT (%)
Microsoft Corp	7.81
Apple Inc	7.22
NVIDIA Corp	6.90
Amazon.com Inc	4.98
Alphabet Inc - Class A	2.54
Alphabet Inc - Class B	2.16
Eli Lilly & Co	1.85
JPMorgan Chase & Co	1.82
Broadcom Inc	1.63
Exxon Mobil Corp	1.34

TOP JULCD PERFORMERS QUARTER ENDED JUNE 30, 2024

NAME	RETURN (%)
Alnylam Pharmaceuticals Inc	62.60%
Cirrus Logic Inc	37.92%
Nvidia Corp	36.73%
First Solar Inc	33.57%
Teradyne Inc	31.43%

BOTTOM JULCD PERFORMERS QUARTER ENDED JUNE 30, 2024

NAME	RETURN (%)
Doubleverify Holdings Inc	-44.62%
Walgreens Boots Alliance Inc	-44.24%
Inspire Medical Systems Inc	-37.69%
Cleveland-Cliffs Inc	-32.32%
Repligen Corp	-31.46%

MARKET PERFORMANCE

- US Equity markets rose in Q2, with the Russell 1000 gaining 3.57%. Large Caps outperformed Small Caps, and Growth outperformed Value.
- Technology, Telecommunications, and Utilities were top sectors in Q2.
- JULCD outperformed the Russell 1000 Benchmark by 0.98% over the quarter.

INDEX INDUSTRY WEIGHTS

AS OF JUNE 30, 2024

ICB INDUSTRY	JULCD	RUSSELL 1000	DIFFERENCE
Basic Materials	1.65	1.62	0.03
Consumer Discretionary	13.82	13.81	0.01
Consumer Staples	4.30	4.36	-0.06
Energy	3.74	3.77	-0.03
Financials	10.01	10.42	-0.41
Health Care	11.38	11.23	0.15
Industrials	11.97	11.94	0.03
Real Estate	2.30	2.40	-0.10
Technology	36.39	36.03	0.36
Telecommunications	1.92	1.96	-0.04
Utilities	2.51	2.46	0.05
TOTAL	100.0	100.0	-0.1

ABOUT JUST CAPITAL

JUST Capital was co-founded in 2013 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 %	2017	2018	2019	2020	2021	2023-Q3	2023-Q4	2024-Q1	2024-Q2	LAST 4 QUARTERS	SINCE INCEPTION (ANNUALIZED RETURN)
JULCD	24.25	-4.05	31.92	20.02	27.31	-3.34%	12.20%	10.64%	4.55%	25.46%	15.14%
Russell 1000	21.69	-4.78	31.43	20.96	26.81	-3.15%	11.96%	10.30%	3.57%	23.88%	14.41%

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