

What is the JUST 100 Index?

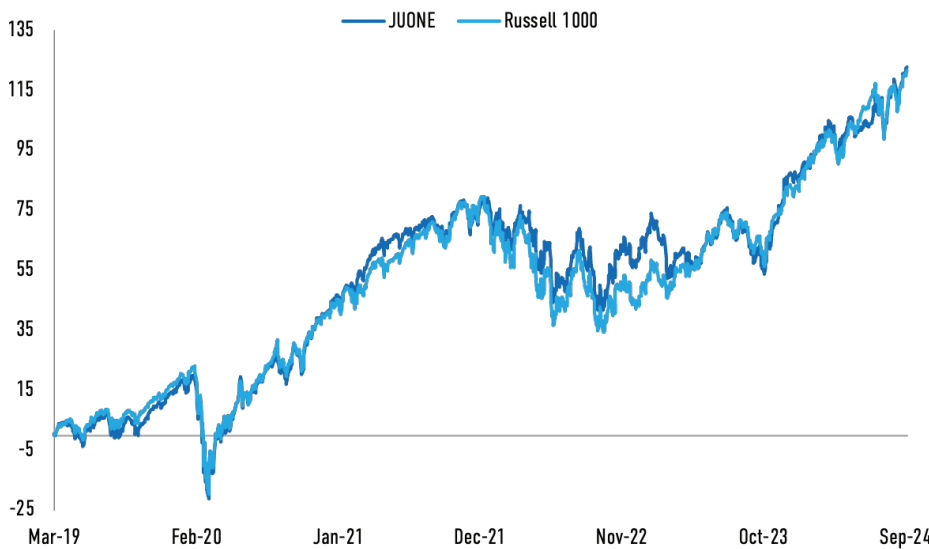
The JUST 100 Index is comprised of the most just companies within the Russell 1000 Index according to the criteria set forth by the American people and measured by JUST Capital. It is an equal weighted index that was launched in March 2019, and holds the top 100 companies in JUST Capital's annual Ranking 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, 2024



Source: JUST Capital

Compared to other companies ranked by JUST Capital, JUONE constituents

- Have **5.3** percentage points greater gender diversity on their board.
- Are **2.2x** more likely to disclose intersectional gender & race/ethnicity workforce demographic data (EEO-1 or equivalent).
- Are **4.3x** more likely to have conducted a pay-gap analysis.
- Pay a living wage to **12%** more of their workers.
- Emit **40%** less carbon emissions per U.S. dollar.
- Are **2.3x** more likely to have apprenticeship programs.
- Created approximately **3%** more jobs in the U.S. from 2021 to 2022.
- Are **1.4x** more likely to have a human rights policy.
- Are **1.8x** more likely to include ESG performance indicators in their compensation metrics.
- Are **3.9** times more likely to disclose not selling users' data to advertisers or marketing companies

JUONE KEY DATA

AS OF SEPTEMBER 30, 2024

Number of Securities	101
Dividend Yield	2.06%
Constituent Median Market Cap (bn)	\$79.8
Tracking Error vs. Russell 1000 (since inception)	5.94%

TOP 10 JUONE CONSTITUENTS

AS OF SEPTEMBER 30, 2024

NAME	WEIGHT (%)
Constellation Energy Corp	1.30
Intel Corp	1.17
Hewlett Packard Enterprise Co	1.17
Freeport-McMoRan Inc	1.14
Micron Technology Inc	1.11
NIKE Inc	1.09
PayPal Holdings Inc	1.09
Dow Inc	1.07
Citigroup Inc	1.06
CF Industries Holdings Inc	1.06

TOP JUONE PERFORMERS

QUARTER ENDED SEPTEMBER 30, 2024

NAME	RETURN (%)
Zillow Group Inc - C	37.64%
Zillow Group Inc - A	37.50%
Paypal Holdings Inc	34.46%
Jones Lang Lasalle Inc	31.44%
Constellation Energy	29.83%

BOTTOM JUONE PERFORMERS

QUARTER ENDED SEPTEMBER 30, 2024

NAME	RETURN (%)
Intel Corp	24.25%
Lam Research Corp	23.36%
Micron Technology Inc	21.15%
Devon Energy Corp	17.47%
Devon Energy Corp	16.38%

MARKET PERFORMANCE

- US Equity markets rose in Q3, with the Russell 1000 gaining 6.08%. Small Caps outperformed Large Caps, and Growth outperformed Value.
- Real Estate, Utilities, and Telecommunications were top sectors in Q3.
- JUONE outperformed the Russell 1000 Benchmark by 3.60% over the quarter.

INDEX INDUSTRY WEIGHTS

AS OF SEPTEMBER 30, 2024

ICB INDUSTRY	JUONE	RUSSELL 1000	DIFFERENCE
Basic Materials	4.26	1.63	2.63
Consumer Discretionary	6.10	14.15	-8.05
Consumer Staples	2.87	4.42	-1.55
Energy	2.97	3.50	-0.53
Financials	20.24	10.74	9.50
Health Care	12.61	11.09	1.52
Industrials	14.32	12.65	1.67
Real Estate	3.08	2.66	0.42
Technology	21.45	34.43	-12.98
Telecommunications	2.98	2.07	0.91
Utilities	9.11	2.69	6.42
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	2023-Q4	2024-Q1	2024-Q2	2024-Q3	LAST 4 QUARTERS	SINCE INCEPTION (ANNUALIZED RETURN)*
JUONE	13.88%	24.33%	24.93%	15.93%	9.67%	-0.87%	9.68%	38.23%	15.58%
Russell 1000	16.76%	20.96%	26.46%	11.96%	10.30%	3.57%	6.08%	35.68%	15.49%

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

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