



JUST 100 INDEX VS. RUSSELL 1000 (% TOTAL RETURN)
MARCH 25, 2019 – SEPTEMBER 30, 2021



Source: JUST Capital

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

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

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.

QUARTERLY RETURNS TABLE

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