

JUSTICE Facts

Ticker
Total Return: JUSTICE

Index Launch
November 30, 2020

Base Value
100 on November 30, 2020

Index Calculation
Every fifteen (15) seconds

Rebalancing Dates
Semi-Annually
(May and November)

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 645
U.S. Companies: 262
Non-U.S. Companies: 383

Company Size by Market Capitalization (millions):

Average: \$12,842
Median: \$5,312
Largest: \$422,833
Smallest: \$301

Annualized Return: 8.42%
Annualized Volatility: 16.90%
Information Ratio: 0.50
Trailing P/E: 23.27
Forward P/E: 20.97
Price/Book: 2.55
EV/Sales: 2.67
Dividend Yield: 1.88%

The Adasina Social Justice Index (JUSTICE) is designed to support progressive movements for change and includes a global universe of public companies whose practices are in alignment with social justice values.

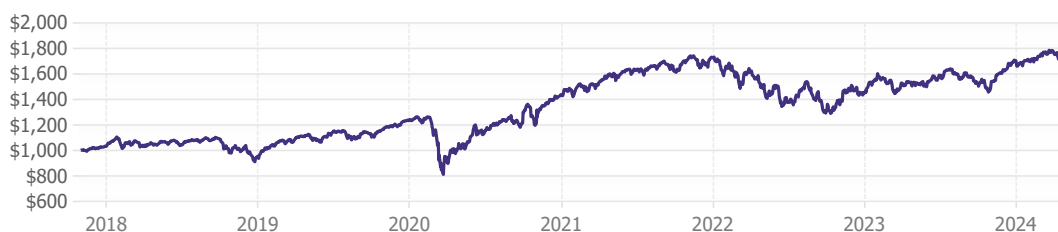
Adasina Social Justice Investment Criteria

Social justice values are defined by addressing risk factors identified by ASJIC.

- Racial Justice** - To uproot systems that reinforce, perpetuate, and exacerbate racial inequities. We educate investors on the risks posed by racial injustice in the public markets and mobilize investors to discourage companies from participating in racially unjust systems.
- Gender Justice** - To uproot systems that deprive women, LGBTQ+, and gender-expansive people of safe and fair opportunities in the workplace and in society. We educate investors on the risks posed by gender injustice in the public markets and mobilize investors to discourage companies from participating in those unjust systems.
- Economic Justice** - To create a fair, sustainable, and equitable financial future for all people and communities. We educate investors on the risks posed by economic injustice in the public markets and mobilize investors to discourage companies from participating in economically unjust systems.
- Climate Justice** - To create a safe, healthy, and sustainable planet for all people and communities. We educate investors on the risks posed by climate injustice in public markets and mobilize investors to discourage companies from participating in environmentally unjust systems.

The Index seeks to exclude companies that do not support these criteria, and/or contribute to the adverse.

Performance of \$1,000 invested



Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized	
					3 Year	5 Year
Total Return	-0.4%	14.7%	-0.6%	10.5%	2.3%	8.6%

Adasina Social Justice Investing Cycle

Mobilize Investors & Engage Companies for Systemic Impact

Meaningful engagement with portfolio companies paired with aligned proxy voting.
Expanding impact via **strategic investor campaigns** in which we share key data and mobilize other investors to take action.



Collect Insight & Data from Social Justice Movements

Original research with metrics and data sourced from **social justice organizations** working to advance racial, gender, economic, and climate justice.

Research & Evaluate Companies via Social Justice Criteria

Highly rigorous portfolio screening to ensure companies that meet social justice criteria are included and those that do not are excluded.

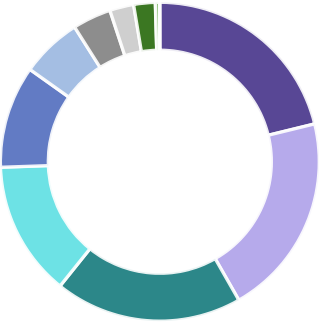
Top 10 Constituents

Company Name	Index Weight
MASTERCARD INCORPORATED	2.18%
HYDRO ONE LTD	2.10%
VISA INC	2.04%
NETAPP INC.	1.96%
AFLAC INCORPORATED	1.78%
AUTOMATIC DATA PROCESSING, INC.	1.70%
ROPER TECHNOLOGIES INC	1.68%
ASTRAZENECA PLC	1.67%
NXP SEMICONDUCTORS NV	1.55%
DANAHER CORPORATION	1.53%
TOTAL	18.19%

Market Capitalization

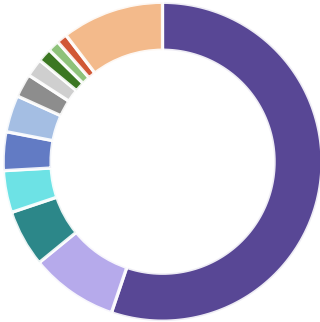


Sector Weightings



Industrials	21.2%	Financials	20.6%
Technology	19.0%	Healthcare	13.7%
Media & Communications	10.4%	Consumer Staples	6.2%
Consumer Discretionary	3.9%	Utilities	2.4%
Materials	2.2%	Real Estate & REITs	0.4%
Energy	0.0%		

Country Weightings



United States	55.2%	Japan	8.9%
United Kingdom	5.8%	Canada	4.3%
Taiwan	3.9%	Germany	3.7%
Netherlands	2.4%	Australia	1.8%
Brazil	1.4%	China	1.2%
Ireland	1.1%	Others	10.4%

About VettaFi

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