

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: 648
U.S. Companies: 264
Non-U.S. Companies: 384

Company Size by Market Capitalization (millions):

Average: \$12,946
Median: \$5,534
Largest: \$432,185
Smallest: \$473

Annualized Return: 8.37%
Annualized Volatility: 14.48%
Information Ratio: 0.58
Trailing P/E: 23.79
Forward P/E: 21.09
Price/Book: 2.49
EV/Sales: 2.72
Dividend Yield: 1.80%

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

- Racial Justice** - Criteria aim to uproot systems that reinforce, perpetuate and exacerbate racial inequities.
- Gender Justice** - Criteria aim to ensure safe and fair opportunities for all people, regardless of their gender identity.
- Economic Justice** - Criteria aim to create a fair and equitable financial future for all people and communities.
- Climate Justice** - Criteria aim to advance the goals of environmental sustainability in partnership with social justice movements.

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
Total Return	15.1%	3.9%	-0.3%	8.8%	6.2%

Adasina Social Justice Investing Criteria



RACIAL JUSTICE



GENDER JUSTICE



CLIMATE JUSTICE



ECONOMIC JUSTICE



MOVEMENT ALIGNED

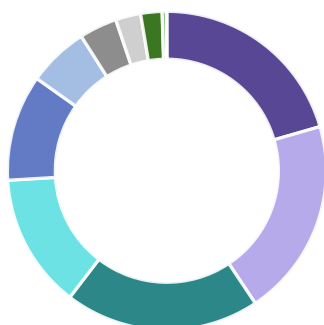
Top 10 Constituents

Company Name	Index Weight
HYDRO ONE LTD	2.20%
MASTERCARD INCORPORATED	2.15%
VISA INC	2.05%
AFLAC INCORPORATED	1.77%
ROPER TECHNOLOGIES INC	1.74%
AUTOMATIC DATA PROCESSING, INC.	1.70%
ADOBE INC	1.69%
NETAPP INC.	1.65%
GRACO INC	1.52%
SNAP-ON INCORPORATED	1.48%
TOTAL	17.95%

Market Capitalization

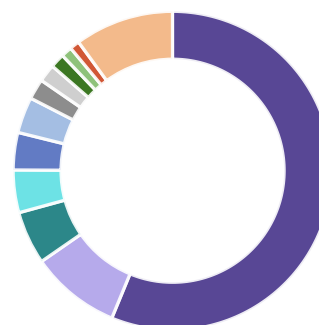


Sector Weightings



Industrials	20.5%	Financials	20.1%
Technology	19.8%	Healthcare	13.6%
Media & Communications	10.8%	Consumer Staples	6.2%
Consumer Discretionary	3.8%	Utilities	2.6%
Materials	2.2%	Real Estate & REITs	0.4%
Energy	0.0%		

Country Weightings



United States	56.2%	Japan	9.1%
United Kingdom	5.4%	Canada	4.3%
Taiwan	3.8%	Germany	3.7%
Netherlands	2.1%	Australia	1.8%
Brazil	1.5%	Ireland	1.1%
South Korea	1.0%	Others	10.0%

About VettaFi

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices and more than 200 customers globally asset managers look to VettaFi for benchmarks and best-in-class index solutions. VettaFi owns and administers the EQM Index Series.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the Adasina Social Justice TR Index. Performance is provided on a total-return basis. Historical performance illustrations in the indices may be based on a back-test calculation. Past performance of an index is not a guarantee of future results. The Adasina Social Justice TR Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.

Disclaimer

All information is provided for information purposes only. Every effort is made to ensure that all information given in this factsheet is accurate, but no responsibility or liability can be accepted by EQM Indexes, LLC, a VettaFi Company (VettaFi) nor their respective directors, officers, employees, partners, or licensors for any errors or for any loss from use of this factsheet or any of the information or data contained herein.

Neither VettaFi nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice.

Neither VettaFi nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset or whether such investment creates any legal or compliance risks for the investor. Indices cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell, or hold that asset nor confirmation that any particular invest or may lawfully buy, sell, or hold the asset or an index containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

No part of this information may be reproduced, stored in a retrieval system, or transmitted in any form or by any means, electronic, mechanical, photocopying, recording, or otherwise, without prior written permission of VettaFi. Use and distribution of the JUSTICE Index data and the use of their data to create financial products require a license with VettaFi and/or their respective licensors.

Past performance is not an indication or guarantee of future results. Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations. Index returns shown do not represent the results of actual trading of investable assets/securities. VettaFi maintains the index and calculates the index levels and performance shown or discussed but does not manage actual assets. Index returns do not reflect payment of any sales charges or fees an investor may pay to purchase the securities underlying the Index or investment funds that are intended to track the performance of the Index.