	1.29%
	1.29%
(since inception):	

JUST U.S. LARGE CAP DIVERSIFIED INDEX VS. RUSSELL 1000 (% TOTAL RETURN) DECEMBER 1, 2016 $_{\rm T}$ SEPTEMBER 30, 2022

Source: JUST Capital

Compared to other companies ranked by JUST Capital, JULCD constituents

- Have 1.2x as many women on their board of directors
- Are 2x more likely to have disclosed the breakdown of its workforce by gender and/or ethnicity
- Are 5x more likely to have conducted a pay equity analysis
- Pay a living wage to 6.4% more of their workers

- Emit 67% less carbon emissions per U.S. dollar of revenue
- Are 2.9x more likely to have apprenticeship programs
- Employ **3.2**x as many U.S. workers
- Are 1.5x more likely to have a human rights policy
- Are 2.4x more likely to link executive remuneration and ESG riskss

MARKET PERFORMANCE

- US Equity markets slid again in Q3, with the Russell 1000 dropping 4.6%. Small caps outperformed large caps, and Growth outperformed Value.
- Energy, Consumer Discretionary, and Financials were top sectors in Q3.
- JULCD underperformed its Russell 1000 Benchmark by 0.20% over the quarter.

QUARTERLY RETURNS TABLE

TOTAL RETURN IN PERIOD %	2017	2018	2019	2020	2021	2021-04	2021-01	2021-Q2	2022-Q3	LAST 4 QUARTERS	SINCE INCEPTION