



Calvert US Large-Cap Growth Responsible Index Fund (I)

The Fund seeks to track the performance of the Calvert US Large-Cap Growth Responsible Index, which measures the investment return of large-capitalization stocks.

I
Share Class

CGJIX
Symbol

\$41.60 ▼\$-0.62
NAV as of Nov 28, 2022



Fact Sheet
Sep 30, 2022



Attribution
Sep 30, 2022



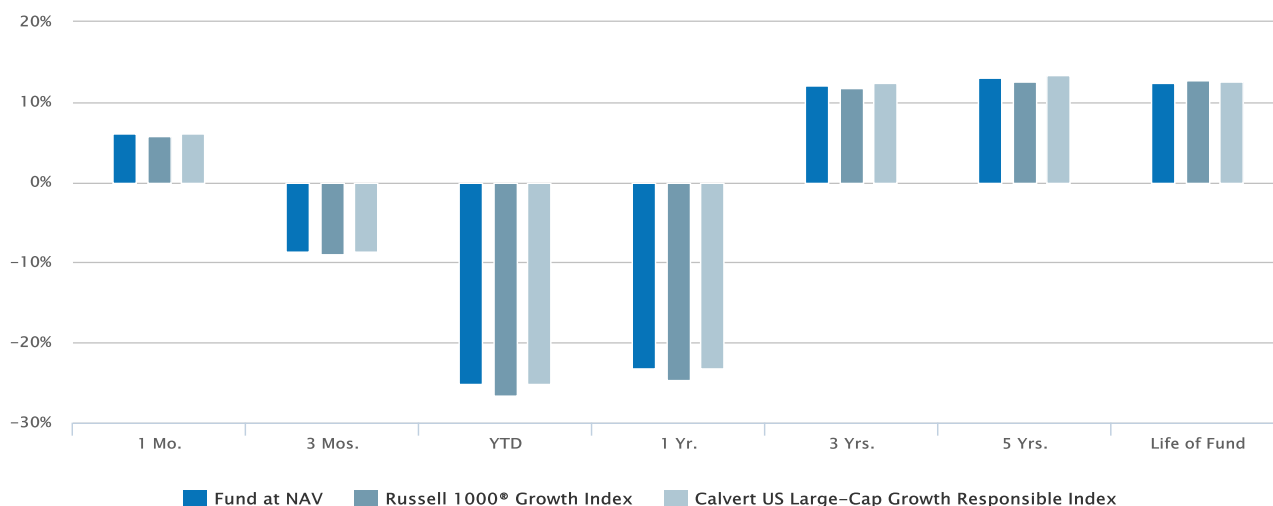
Estimated Year-End Distributions
Sep 30, 2022

Overview

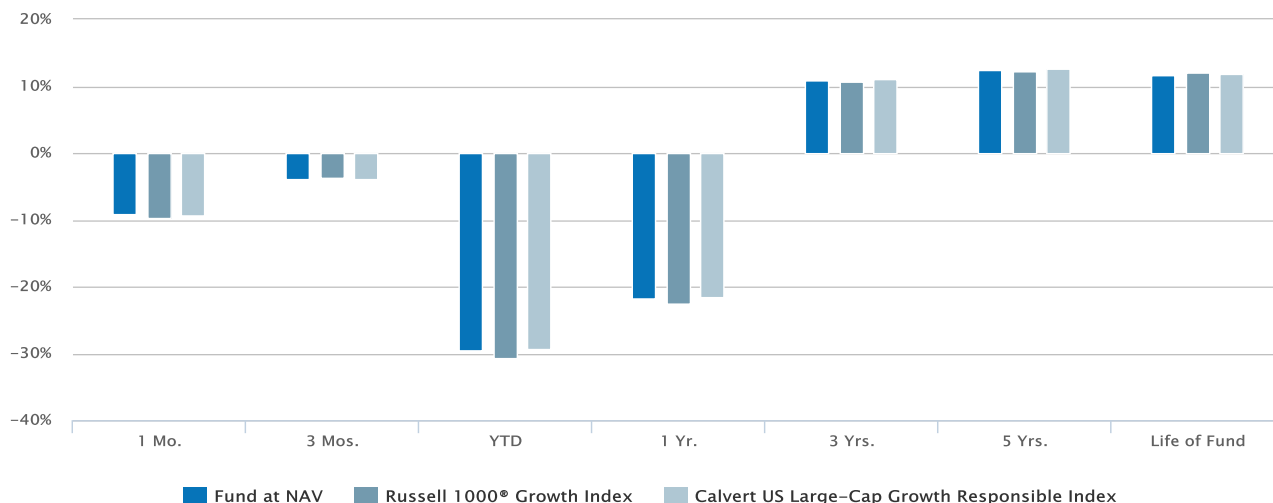
Historical Returns (%)

as of Sep 30, 2022

10/31/2022



09/30/2022



10/31/2022

Period	1 Mo.	3 Mos.	YTD	1 Yr.	3 Yrs.	5 Yrs.	Life of Fund
Fund at NAV	6.07	-8.61	-25.14	-23.23	12.07	12.98	12.32

Russell 1000® Growth Index¹	5.84	-8.90	-26.61	-24.60	11.73	12.58	12.70
Calvert US Large-Cap Growth Responsible Index²	6.06	-8.70	-25.10	-23.18	12.39	13.31	12.62
09/30/2022							
Fund at NAV	-9.21	-3.96	-29.42	-21.66	10.83	12.35	11.56
Russell 1000® Growth Index¹	-9.72	-3.60	-30.66	-22.59	10.66	12.16	11.98
Calvert US Large-Cap Growth Responsible Index²	-9.26	-3.84	-29.38	-21.59	11.15	12.70	11.87

Past performance is no guarantee of future results. Investment return and principal value will fluctuate so that shares, when redeemed, may be worth more or less than their original cost. Performance is for the stated time period only; due to market volatility, the Fund's current performance may be lower or higher than quoted. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) with all distributions reinvested. Returns for other classes of shares offered by the Fund are different. Performance less than or equal to one year is cumulative. Performance prior to December 31, 2016 reflects the performance of the Fund's former adviser, Calvert Investment Management, Inc. The share class has no sales charge.

Fund Facts

as of Oct 31, 2022

Class I Inception	06/19/2015
Investment Objective	Track performance of the Calvert US Large-Cap Growth Responsible Index
Total Net Assets	\$378.1M
Minimum Investment	\$1000000
Expense Ratio (Gross)^{3,4}	0.41%
Expense Ratio (Net)^{3,4}	0.24%
CUSIP	13162A807

Top 10 Holdings (%)^{5,6}

as of Sep 30, 2022

Apple Inc	10.50
Microsoft Corp	8.11
Alphabet Inc - CL A	5.12
Amazon.com Inc	4.74
Tesla Inc	3.43
NVIDIA Corp	1.51
Visa Inc	1.51
Home Depot Inc	1.44
Eli Lilly & Co	1.39
Mastercard Inc	1.29
Total	39.04

Morningstar Rating™

as of Oct 31, 2022

Time Period	Rating	Funds in Large Growth Category
Overall	★★★★★	1119
3 Years	★★★★	1119
5 Years	★★★★★	1041
10 Years		778

The Morningstar Rating™ for funds, or "star rating", is calculated for managed products (including mutual funds and exchange-traded funds) with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star.

The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods. Star ratings do not reflect the effect of any applicable sales load. Hollow stars denote Morningstar Extended Performance Ratings and are considered estimates based on the performance of the fund's oldest share class, adjusted for fees and expenses.

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Portfolio Management

[Thomas C. Seto](#)

[Managed Fund since 2016](#)

Percentages may not total 100% due to rounding.

RISK CONSIDERATIONS

The value of investments held by the Fund may increase or decrease in response to economic, and financial events (whether real, expected or perceived) in the U.S. and global markets. The Fund's performance may not match or correlate to that of its Index, either on a daily or aggregate basis due to factors such as Fund expenses, imperfect correlation, rounding of share prices, changes to the composition of the Index, regulatory policies, high portfolio turnover and the use of leverage (if any). The Fund expects to hold the common stock of each company in the index it is designed to track, regardless of market conditions or individual investment performance, which could cause the Fund to underperform funds that employ an active strategy. The value of equity securities is sensitive to stock market volatility. Investing primarily in growth stocks of large-cap companies may cause the Fund to underperform the overall stock market during periods in which such stocks are out of favor. Investing primarily in responsible investments carries the risk that, under certain market conditions, the Fund may underperform funds that do not utilize a responsible investment strategy. The Fund is exposed to liquidity risk when trading volume, lack of a market maker or trading partner, large position size, market conditions, or legal restrictions impair its ability to sell particular investments or to sell them at advantageous market prices. The impact of the coronavirus on global markets could last for an extended period and could adversely affect the Fund's performance. No fund is a complete investment program and you may lose money investing in a fund. The Fund may engage in other investment practices that may involve additional risks and you should review the [Fund prospectus](#) for a complete description.

1. Russell 1000® Growth Index is an unmanaged index of U.S. large-cap growth stocks. Unless otherwise stated, index returns do not reflect the effect of any applicable sales charges, commissions, expenses, taxes or leverage, as applicable. It is not possible to invest directly in an index. Historical performance of the index illustrates market trends and does not represent the past or future performance of the fund.

2. Calvert US Large-Cap Growth Responsible Index is a portfolio of large capitalization U.S. stocks with growth characteristics that meet Calvert's criteria for index inclusion based on Calvert Principles for Responsible Investment. Unless otherwise stated, index returns do not reflect the effect of any applicable sales charges, commissions, expenses, taxes or leverage, as applicable. It is not possible to invest directly in an index. Historical performance of the index illustrates market trends and does not represent the past or future performance of the fund.

3. Source: Fund prospectus.

4. Net Expense Ratio reflects a contractual expense reimbursement that continues through 1/31/23. Without the reimbursement, if applicable, performance would have been lower.

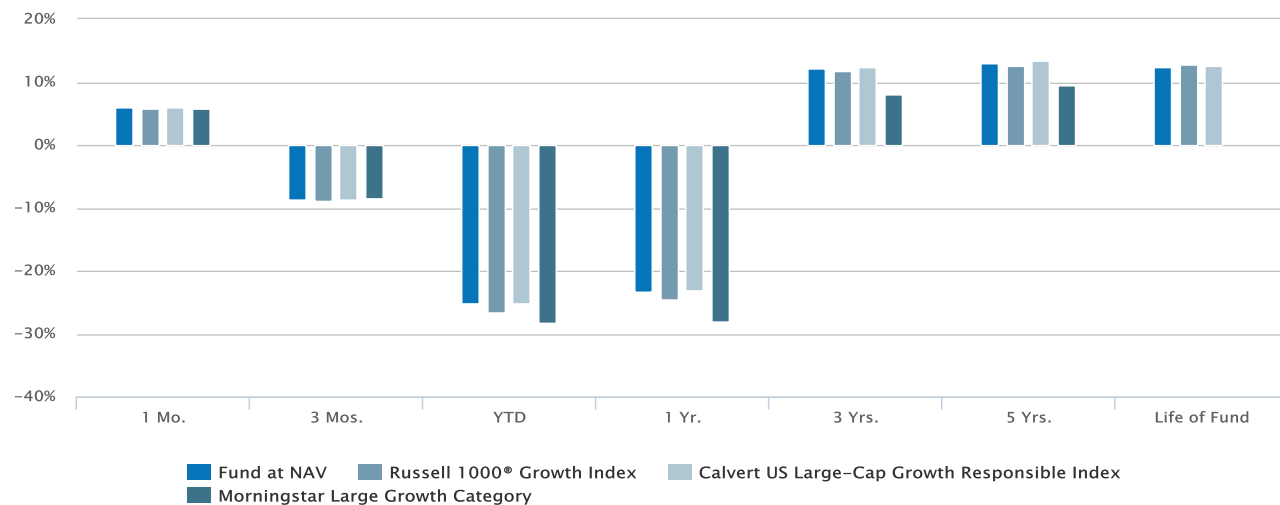
5. Top 10 Holdings excludes cash and equivalents.

6. Percent of total net assets.

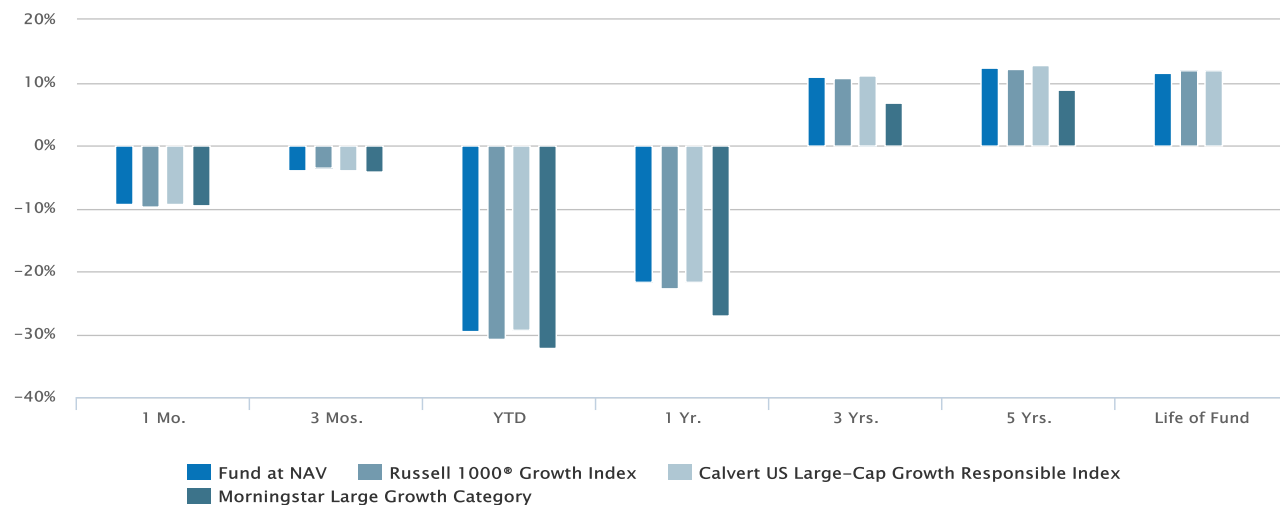
Historical Returns (%)

as of Sep 30, 2022

10/31/2022



09/30/2022



10/31/2022

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Calvert US Large-Cap Growth Responsible Index²	6.06	-8.70	-25.10	-23.18	12.39	13.31	12.62
Morningstar Large Growth Category⁷	5.72	-8.54	-28.23	-28.11	8.07	9.51	—

09/30/2022

Fund at NAV	-9.21	-3.96	-29.42	-21.66	10.83	12.35	11.56
Russell 1000® Growth Index¹	-9.72	-3.60	-30.66	-22.59	10.66	12.16	11.98
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Morningstar Large Growth Category⁷	-9.52	-4.09	-32.09	-27.10	6.77	8.95	—

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Calendar Year Returns (%)

	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Fund at NAV	—	—	—	—	4.44	27.39	0.77	35.32	38.67	26.11
Russell 1000[®] Growth Index¹	15.26	33.48	13.05	5.67	7.08	30.21	-1.51	36.39	38.49	27.60
Calvert US Large-Cap Growth Responsible Index²	—	—	—	—	4.63	27.76	1.01	35.79	39.11	26.67

Fund Facts

Expense Ratio (Gross)^{3,4}	0.41%
Expense Ratio (Net)^{3,4}	0.24%
Class I Inception	06/19/2015
Distribution Frequency	Annually

Risk Measures (3 Year)⁸

as of Oct 31, 2022

Alpha (%)	-0.04
Beta	0.98
R-Squared (%)	99.70
Standard Deviation (%)	22.26
Sharpe Ratio	0.52

Morningstar Rating™

as of Oct 31, 2022

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NAV History

Date	NAV	NAV Change
Nov 28, 2022	\$41.60	-\$0.62
Nov 25, 2022	\$42.22	-\$0.10

Date	NAV	NAV Change
Nov 23, 2022	\$42.32	\$0.38
Nov 22, 2022	\$41.94	\$0.56
Nov 21, 2022	\$41.38	-\$0.26
Nov 18, 2022	\$41.64	\$0.11
Nov 17, 2022	\$41.53	-\$0.23
Nov 16, 2022	\$41.76	-\$0.41
Nov 15, 2022	\$42.17	\$0.51
Nov 14, 2022	\$41.66	-\$0.43

Distribution History⁹

Ex-Date	Distribution	Reinvest NAV
Dec 06, 2021	\$0.21510	\$52.69
Dec 04, 2020	\$0.22400	\$42.71
Dec 02, 2019	\$0.23940	\$31.12

No records in this table indicates that there has not been a distribution greater than .0001 within the past 3 years.

[Fund prospectus](#)

Capital Gain History⁹

Ex-Date	Short-Term	Long-Term	Reinvest NAV
Dec 06, 2021	\$0.35930	\$0.43390	\$52.69
Dec 04, 2020	\$0.12600	\$0.42590	\$42.71
Dec 02, 2019	\$0.00380	\$0.28840	\$31.12

No records in this table indicates that there has not been a capital gain greater than .0001 within the past 3 years.

[Fund prospectus](#)

Percentages may not total 100% due to rounding.

RISK CONSIDERATIONS

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3. Source: Fund prospectus.

4. Net Expense Ratio reflects a contractual expense reimbursement that continues through 1/31/23. Without the reimbursement, if applicable, performance would have been lower.

7. The Morningstar Large Growth Category includes funds that invest primarily in U.S. large-cap companies with growth characteristics such as high earnings growth and high valuations (high price ratios and low dividend yields).

8. Alpha measures risk-adjusted performance, showing excess return delivered at the same risk level as the benchmark. Beta measures the volatility of a fund relative to the overall market. R-Squared represents the percentage of the portfolio's movement that can be explained by the general movement of the market. Standard deviation measures the historic volatility of a fund. Sharpe Ratio uses standard deviation and excess return to determine reward per unit of risk.

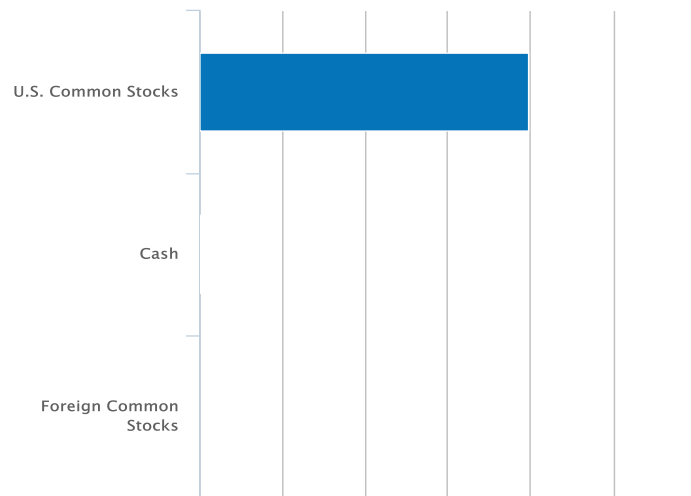
9. A portion of the Fund's returns may be comprised of return of capital or short term capital gains. The Fund will determine the tax characteristics of all Fund distributions after the end of the calendar year and will provide shareholders such information at that time. Please consult your tax advisor for further information.

Portfolio

Asset Mix (%)⁶

as of Sep 30, 2022

09/30/2022



U.S. Common Stocks	99.65
Cash	0.31
Foreign Common Stocks	0.03
Total	100.00

Portfolio Statistics¹⁰

as of Sep 30, 2022

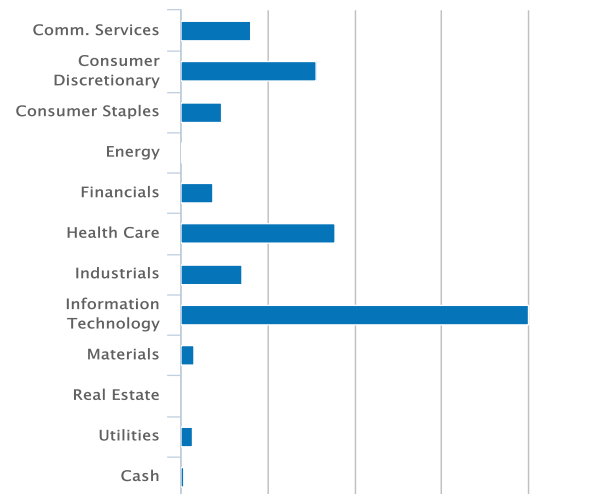
Number of Holdings

542

GICS Sector Breakdown (%)⁶

as of Sep 30, 2022

09/30/2022



Comm. Services	7.99	7.58
Consumer Discretionary	15.53	17.05
Consumer Staples	4.75	5.66
Energy	0.25	1.56
Financials	3.60	3.04
Health Care	17.76	12.17
Industrials	6.99	7.19

Information Technology	39.91	42.73
Materials	1.56	1.37
Real Estate	0.07	1.61
Utilities	1.26	0.05
Cash	0.31	—

Assets by Country (%)⁶

as of Sep 30, 2022

United States	99.65
Bermuda	0.03
Japan	0.00
Cash & Other Assets	0.31
Total	100.00

Fund Holdings (%)^{6,11}

as of Sep 30, 2022

Holding	% of Net Assets
Apple Inc	10.51%
Microsoft Corp	8.12%
Alphabet Inc - CL A	5.13%
Amazon.com Inc	4.74%
Tesla Inc	3.44%
NVIDIA Corp	1.52%
Visa Inc	1.52%
Home Depot Inc	1.44%
Eli Lilly & Co	1.39%
Mastercard Inc	1.29%

[View All](#)

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6. Percent of total net assets.

10. Prior to November 2022, the 8/31/2022 characteristics were presented as 9/30/2022.

11. The following list reflects unaudited securities holdings (excluding derivatives positions). Holdings information may differ if presented as of trade date. Due to rounding, holdings of less than 0.005% may show as 0.00%. Portfolio information subject to change due to active management.

Management



Thomas C. Seto
Portfolio Manager

Biography

Thomas Seto is a vice president and portfolio manager for Calvert Research and Management, a wholly owned subsidiary of Eaton Vance Management specializing in responsible and sustainable investing across global capital markets. He joined Calvert Research and Management in 2016.

Tom began his career in the investment management industry in 1991. He has been affiliated with Parametric Portfolio Associates LLC, an investment adviser and majority-owned subsidiary of Eaton Vance, since 1998. Before joining Parametric, he served as the head of U.S. equity index investments at Barclays Global Investors.

Tom earned a B.S. in electrical engineering from the University of Washington and an MBA from the University of Chicago Booth School of Business.

Education

- B.S. University of Washington
- M.B.A Booth School of Business, University of Chicago

Experience

- Managed Fund since 2016

Literature

Literature



Fact Sheet

[Download](#) - Last updated: Sep 30, 2022



Attribution

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Annual Report

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Estimated Year-End Distributions

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Full Prospectus

[Download](#) - Last updated: Feb 1, 2022



Q1 Holdings

[Download](#) - Last updated: Dec 31, 2021



Q3 Holdings

[Download](#) - Last updated: Jun 30, 2022



Holdings - Form N-PORT

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Results of Joint Special Meeting of Shareholders of Calvert Funds

[Download](#) - Last updated: Feb 23, 2021



Joint Special Meeting of Shareholders of Calvert Funds on February 19, 2021 Will Be A Virtual Meeting

[Download](#) - Last updated: Feb 8, 2021



SAI

[Download](#) - Last updated: Feb 1, 2022



Semi-Annual Report

[Download](#) - Last updated: Mar 31, 2022



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Effective January 3, 2017, Eaton Vance Distributors, Inc. replaced Calvert Investments Distributors, Inc. ("CID") as the principal underwriter following the acquisition by Calvert Research and Management ("CRM") of substantially all the business assets of Calvert Investment Management, Inc. ("CIM"). CRM has also replaced CIM as the Investment adviser. Eaton Vance Distributors, Inc. does not provide tax or legal advice. Prospective investors should consult with a tax or legal advisor before making any investment decision.

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