



Calvert US Large-Cap Growth Responsible Index Fund (R6)

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.

R6 ▾
Share Class

CLGRX
Symbol

\$59.69 ▲\$0.32
NAV as of Mar 27, 2024



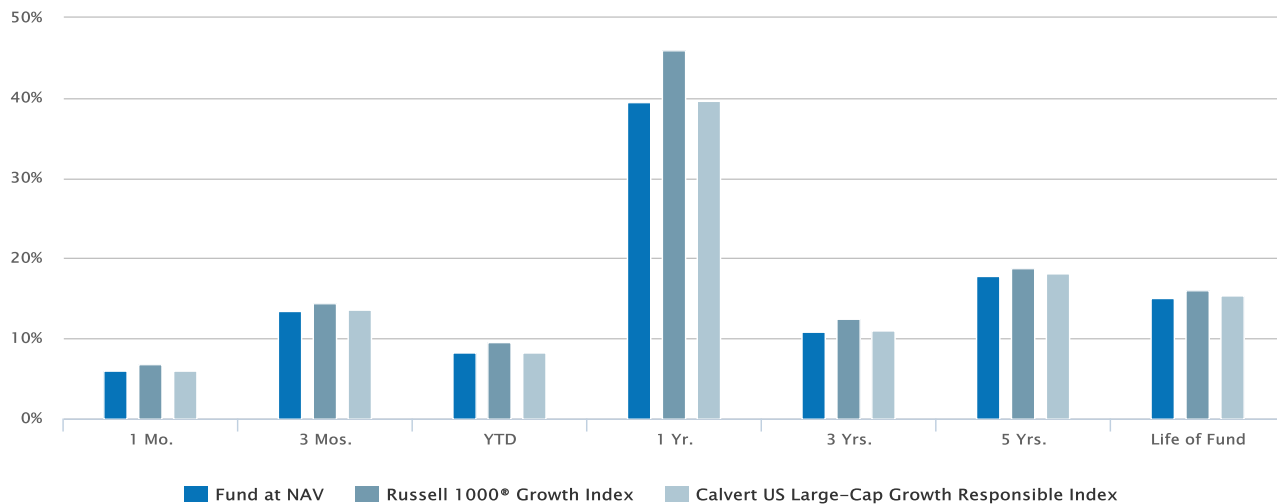
Fact Sheet
Dec 31, 2023

Overview

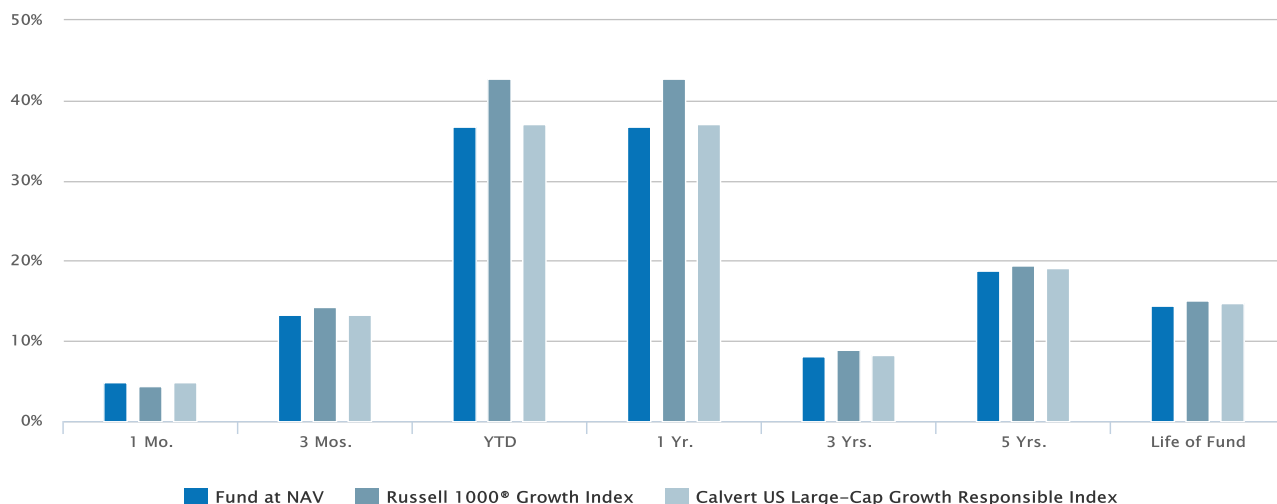
Historical Returns (%)

as of Dec 31, 2023

02/29/2024



12/31/2023



02/29/2024

Fund at NAV	6.01	13.51	8.19	39.46	10.78	17.82	15.11
Russell 1000® Growth Index ¹	6.82	14.34	9.49	45.93	12.47	18.75	16.01

Calvert US Large-Cap Growth Responsible Index ²	5.99	13.52	8.21	39.71	11.03	18.13	15.41
12/31/2023							
Fund at NAV	4.91	13.32	36.72	36.72	8.06	18.80	14.37
Russell 1000® Growth Index ¹	4.43	14.16	42.68	42.68	8.86	19.49	15.11
Calvert US Large-Cap Growth Responsible Index ²	4.91	13.33	37.00	37.00	8.31	19.13	14.66

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. Total return prior to the commencement of the class reflects returns of another Fund class. Prior returns are adjusted to reflect applicable sales charge (but were not adjusted for other expenses). If adjusted for other expenses, returns would be lower. The share class has no sales charge.

Fund Facts

as of Feb 29, 2024

Class R6 Inception	02/01/2022
Performance Inception	06/19/2015
Investment Objective	Track performance of the Calvert US Large-Cap Growth Responsible Index
Total Net Assets	\$628.4M
Minimum Investment	\$5000000
Expense Ratio (Gross) ³	0.37%
Expense Ratio (Net) ^{3,4}	0.21%
CUSIP	131618472

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

as of Dec 31, 2023

Apple Inc	10.05
Microsoft Corp	9.26
Alphabet Inc - CL A	4.79
Amazon.com Inc	4.71
NVIDIA Corp	4.04
Tesla Inc	2.43
Broadcom Inc	1.86
Eli Lilly & Co	1.78
Visa Inc	1.51
Mastercard Inc	1.30
Total	41.73

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.

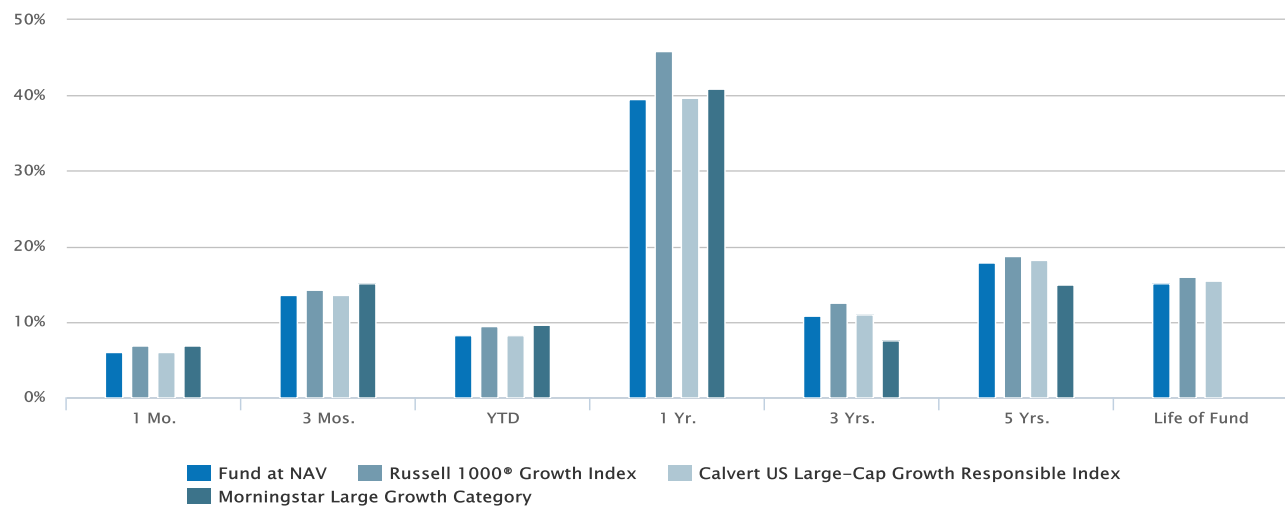
1. Russell 1000® Growth Index is an unmanaged index of U.S. large-cap growth stocks. Unless otherwise stated, index returns do not reflect the effect of any applicable sales charges, commissions, expenses, taxes or leverage, as applicable. It is not possible to invest directly in an index. Historical 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 2/1/25. Without the reimbursement, if applicable, performance would have been lower.
5. Top 10 Holdings excludes cash and equivalents.
6. Percent of total net assets.

Performance

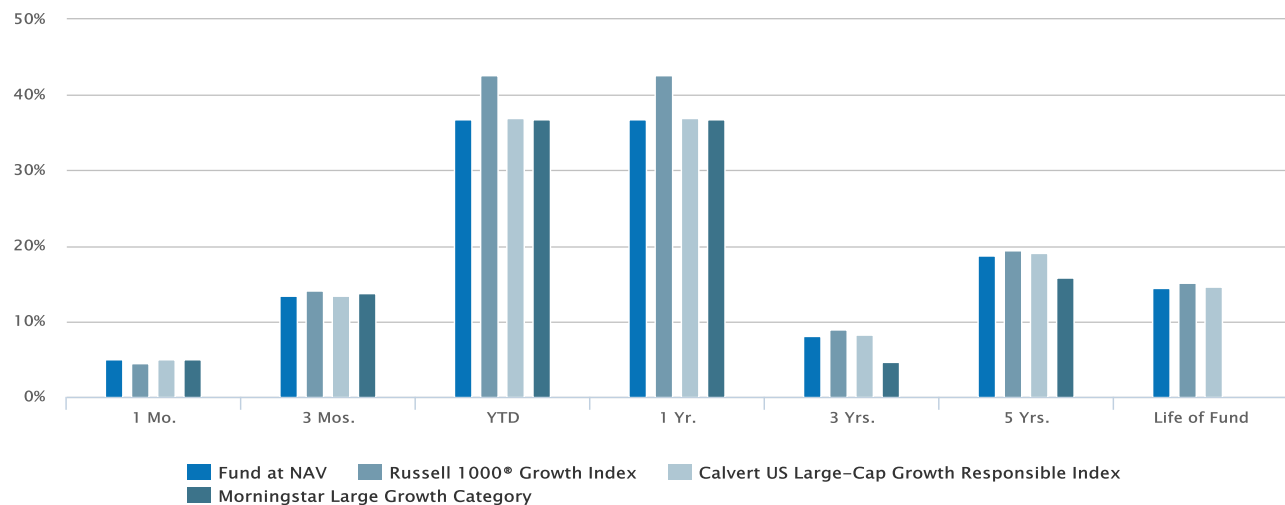
Historical Returns (%)

as of Dec 31, 2023

02/29/2024



12/31/2023



02/29/2024

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Russell 1000® Growth Index ¹	6.82	14.34	9.49	45.93	12.47	18.75	16.01
Calvert US Large-Cap Growth Responsible Index ²	5.99	13.52	8.21	39.71	11.03	18.13	15.41
Morningstar Large Growth Category ⁷	6.90	15.09	9.62	40.93	7.53	14.93	—

12/31/2023

Fund at NAV	4.91	13.32	36.72	36.72	8.06	18.80	14.37
Russell 1000® Growth Index ¹	4.43	14.16	42.68	42.68	8.86	19.49	15.11
Calvert US Large-Cap Growth Responsible Index ²	4.91	13.33	37.00	37.00	8.31	19.13	14.66
Morningstar Large Growth Category ⁷	4.98	13.83	36.74	36.74	4.68	15.74	—

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Calendar Year Returns (%)

Fund Facts

Class R6 Inception	02/01/2022
Performance Inception	06/19/2015
Expense Ratio (Gross) ³	0.37%
Expense Ratio (Net) ^{3,4}	0.21%
Distribution Frequency	Annually

NAV History

Date	NAV	NAV Change
Mar 27, 2024	\$59.69	\$0.32
Mar 26, 2024	\$59.37	-\$0.14
Mar 25, 2024	\$59.51	-\$0.21
Mar 22, 2024	\$59.72	-\$0.02
Mar 21, 2024	\$59.74	\$0.16
Mar 20, 2024	\$59.58	\$0.58
Mar 19, 2024	\$59.00	\$0.33
Mar 18, 2024	\$58.67	\$0.39
Mar 15, 2024	\$58.28	-\$0.51
Mar 14, 2024	\$58.79	-\$0.10

Distribution History⁸

Ex-Date	Distribution	Reinvest NAV
Dec 14, 2023	\$0.33710	\$53.29
Dec 15, 2022	\$0.26710	\$40.78

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 History⁸

Ex-Date

Short-Term

Long-Term

Reinvest NAV

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

[Fund prospectus](#)

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3. Source: Fund prospectus.
4. Net Expense Ratio reflects a contractual expense reimbursement that continues through 2/1/25. 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. 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 Dec 31, 2023

12/31/2023

Portfolio Statistics

as of Dec 31, 2023

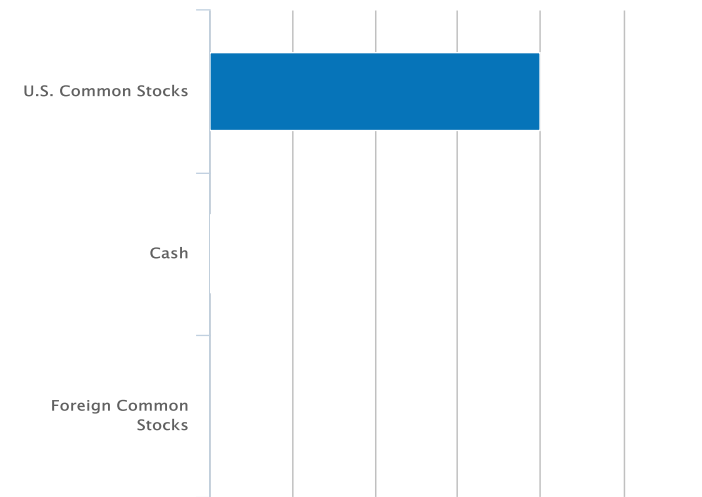
Number of Holdings

575

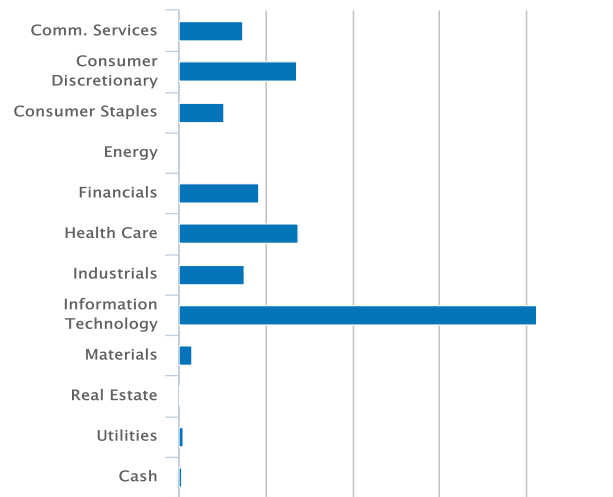
GICS Sector Breakdown (%)⁶

as of Dec 31, 2023

12/31/2023



U.S. Common Stocks	99.71
Cash	0.26
Foreign Common Stocks	0.03
Total	100.00



Comm. Services	7.31	11.40
Consumer Discretionary	13.55	15.79
Consumer Staples	5.20	4.14
Energy	—	0.50
Financials	9.18	6.41
Health Care	13.76	10.63
Industrials	7.54	5.90
Information Technology	41.14	43.52
Materials	1.46	0.70
Real Estate	0.18	0.95
Utilities	0.42	0.05
Cash	0.26	—

Assets by Country (%)⁶

as of Dec 31, 2023

United States	99.71
Bermuda	0.02
Japan	0.01
Cash & Other Assets	0.26
Total	100.00

Fund Holdings (%)^{6,9}

as of Jan 31, 2024

Holding	% of Net Assets
Microsoft Corp	9.58%
Apple Inc	9.43%
Alphabet Inc - CL A	4.99%
NVIDIA Corp	4.91%
Amazon.com Inc	4.71%
Broadcom Inc	1.93%

Holding	% of Net Assets
Eli Lilly & Co	1.93%
Tesla Inc	1.79%
Visa Inc	1.55%
Mastercard Inc	1.34%
View All	

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6. Percent of total net assets.

9. 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
Managing Director

Biography

Tom is a managing director and head of investment management at Parametric Portfolio Associates LLC. He leads Parametric's portfolio management and trading functions for the firm's equity strategies. He is also a vice president and portfolio manager for Calvert Research and Management. He joined Parametric in 1998.

Tom began his career in the investment management industry in 1991. 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


 **Fact Sheet**
[Download](#) - Last updated: Dec 31, 2023


 **Annual Report**
[Download](#) - Last updated: Sep 30, 2023

 **Full Prospectus**
[Download](#) - Last updated: Feb 1, 2024

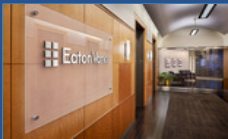
 **Q1 Holdings**
[Download](#) - Last updated: Dec 31, 2023

 **Q3 Holdings**
[Download](#) - Last updated: Jun 30, 2023

 **SAI**
[Download](#) - Last updated: Feb 1, 2024

 **Semi-Annual Report**
[Download](#) - Last updated: Mar 31, 2023

 **Summary Prospectus**
[Download](#) - Last updated: Feb 1, 2024



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