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Quarterly Strategy Profile

(as of Mar 31, 2024)

Investment Overview

US Large-Cap Core Responsible Index Strategy offers exposure to companies that meet the Calvert Principles for Responsible Investment (Calvert Principles)..

- The Calvert Principles seek to identify companies that operate in a manner consistent with:
 - Environmental sustainability and resource efficiency
 - Equitable societies and respect for human rights
 - Accountable governance and transparent operations
 - Designed to closely track the Calvert US Large-Cap Core Responsible Index which is derived from the largest 1000 companies in the U.S. equity market
 - ESG research also informs engagement efforts on financially material issues
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Portfolio Construction

- Define an eligible universe by applying Calvert's ESG research across approximately 200 peer groups using roughly 200 Key Performance Indicators to measure ESG performance
 - Neutralize sector variances by over/underweighting sector weights to more closely align with the initial universe
 - Create an end portfolio of approximately 800 holdings that are reconstituted annually and rebalanced quarterly
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Investment Team



Thomas Seto
Portfolio Manager

Joined investment management
industry in 1991
Joined Calvert in 2016

BS, University of Washington
MBA, University of Chicago
Booth School of Business



Jade Huang
*Managing Director, Director of Applied
Responsible Investment Solutions*

Joined investment management
industry in 2005
Joined Calvert* in 2016

BA, University of California,
Berkeley
MA, Johns Hopkins University



Chris Madden, CFA
Managing Director, Director of Index
Management

Joined investment management
industry in 1999
Joined Calvert* in 2016

BS, BA, Indiana University



** Years at Calvert include years at Calvert
Research and Management (CRM) and
years at Calvert Investment Management
(CIM).*

Benchmark

- Russell 1000® Index (Primary)
 - Calvert US Large-Cap Core Responsible Index (Secondary)
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Disclosure

Calvert Research and Management is an SEC registered investment adviser and wholly owned subsidiary of Eaton Vance Management.

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