

[Home](#) / [Investment Capabilities](#) / [Equity](#) / Calvert US Large-Cap Value Responsible Index Strategy

Calvert US Large-Cap Value Responsible Index Strategy



Quarterly Strategy Profile

(as of Dec 31, 2023)





Investment Overview

- US Large-Cap Value 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 Value Responsible Index which is derived from some of the largest 1000 companies in the U.S. equity market
 - ESG research also informs engagement efforts on financially material issues
-

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 600 holdings that are reconstituted annually and rebalanced quarterly
-

Investment Team

	Thomas Seto Portfolio Manager	Joined investment management industry in 1991 Joined Calvert in 2016	BS, University of Washington
	Jade Huang, CFA 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 Value Index
-

Disclosure

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



[Investment Capabilities](#)

[Contact](#)

[Fixed-Income](#)

[Equity](#)

[Alternative](#)

HEADQUARTERS

One Post Office Square
Boston, MA 02110

Accessibility	Privacy & Cookies	Your Privacy Choices 	Code of Ethics	Principles for Responsible Investment	Form CRS
-------------------------------	---------------------------------------	--	--------------------------------	---	--------------------------

To report a website vulnerability, please go to [Responsible Disclosure](#).

Eaton Vance is part of Morgan Stanley Investment Management, the asset management division of Morgan Stanley.

For USA PATRIOT Act Disclosure Notice please click [here](#).

The information on this Web site is for U.S. residents only. The information on this Web site does not constitute an offer to sell, or a solicitation of an offer to purchase, securities in any jurisdiction to any person to whom it is not lawful to make such an offer.

There are no guarantees regarding the achievement of investment objectives, target returns, portfolio construction, allocations or measurements such as alpha, tracking error, stock weightings and other information ratios. The views and strategies described may not be suitable for all investors. Not all of Eaton Vance's recommendations have been or will be profitable. Eaton Vance does not provide tax or legal advice. Investing entails risks and there can be no assurance that Eaton Vance (and its affiliates) will achieve profits or avoid incurring losses. Prospective investors should consult with a tax or legal advisor before making any investment decision.

NOT FDIC INSURED | OFFER NO BANK GUARANTEE | MAY LOSE VALUE | NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY | NOT A DEPOSIT

© Eaton Vance Management. All rights reserved. One Post Office Square, Boston, MA 02110.

Publication details: Saturday, April 20, 2024 1:23 AM

Page ID: T125564 - <https://institutional.eatonvance.com/calvert-us-large-cap-value-responsible-index-strategy.php>