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Quarterly Strategy Profile

(as of Jun 30, 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

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