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Calvert US Mid-Cap Core Responsible Index Strategy



Strategy Profile

(as of Dec 31, 2023)

Investment Overview

- US Mid-Cap Core Responsible Index strategy offering 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 Mid-Cap Core 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
	<i>* Years at Calvert include years at Calvert Research and Management (CRM) and years at Calvert Investment Management (CIM).</i>		

Benchmark

- Russell 1000 Growth Index

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