

Calvert Global Water Research Index

Symbol
CALH20

Total Return Level as of Mar 27, 2024
2,347.85 ▲0.00



Index Rules and Methodology
Feb 1, 2023

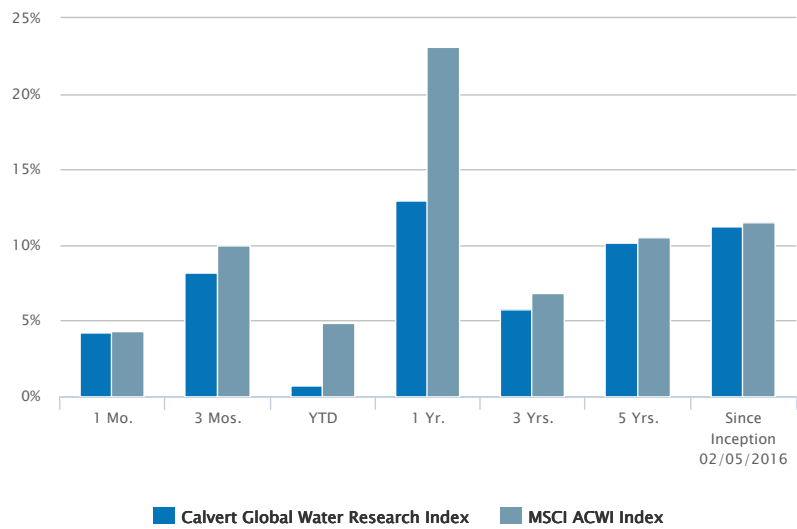
Description

The Calvert Global Water Research Index ("Index") is composed of companies that manage water use in a sustainable manner and are actively engaged in expanding access to water, improving water quality, promoting the efficient use of water, or providing solutions that address other global water challenges. The Index universe consists of companies that satisfy minimum market capitalization and liquidity thresholds and are significantly involved in water-related business activities that are consistent with the Calvert Principles for Responsible Investment. The Index is reviewed at least annually and rebalanced quarterly.

Historical Returns (%)

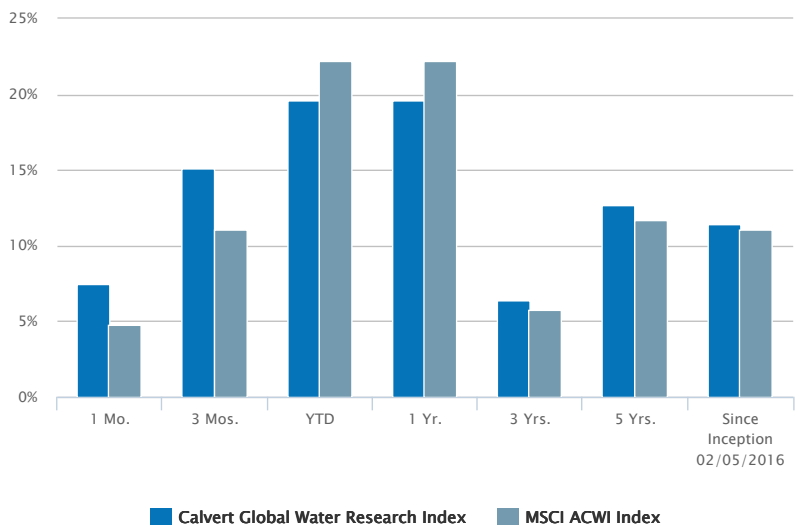
as of Dec 31, 2023

02/29/2024



12/31/2023

Performance of the Index does not reflect the deduction of fees and expenses that would typically be associated with an actual investment and do not represent the performance of the Calvert Fund that seeks to replicate the Index. Investors cannot invest directly in the Index. Performance less than or equal to one year is cumulative.



02/29/2024							
Calvert Global Water Research Index	4.27	8.18	0.69	12.94	5.78	10.20	11.26
MSCI ACWI Index ¹	4.29	9.94	4.90	23.15	6.79	10.50	11.50
12/31/2023							
Calvert Global Water Research Index	7.44	15.15	19.62	19.62	6.38	12.71	11.41
MSCI ACWI Index ¹	4.80	11.03	22.20	22.20	5.75	11.71	11.07

Performance of the Index does not reflect the deduction of fees and expenses that would typically be associated with an actual investment and do not represent the performance of the Calvert Fund that seeks to replicate the Index. Investors cannot invest directly in the Index. Performance less than or equal to one year is cumulative.

Index Facts

Price Ticker Symbol	CALH2O
Total Return Ticker Symbol	CALH2OTR

Top 10 Constituents (%)^{2,3}

as of Feb 29, 2024

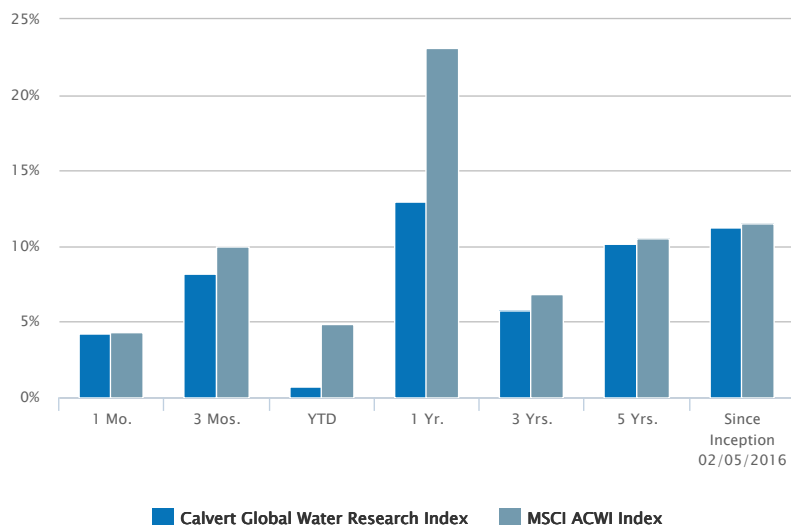
Ecolab Inc	2.08
Xylem Inc/NY	2.01
Pentair PLC	1.83
Veralto Corp	1.80
Reliance Worldwide Corp Ltd	1.75
Tetra Tech Inc	1.66
Veolia Environnement SA	1.54
Kurita Water Industries Ltd	1.54
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	1.53
Watts Water Technologies Inc	1.49
Total	17.21

- 1. MSCI ACWI Index is an unmanaged free-float-adjusted market-capitalization-weighted index designed to measure the equity market performance of developed and emerging markets. 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. MSCI indexes are net of foreign withholding taxes. Source: MSCI. MSCI data may not be reproduced or used for any other purpose. MSCI provides no warranties, has not prepared or approved this report, and has no liability hereunder.
 - 2. Top 10 Holdings excludes cash and equivalents.
 - 3. Percent of total net assets.
-

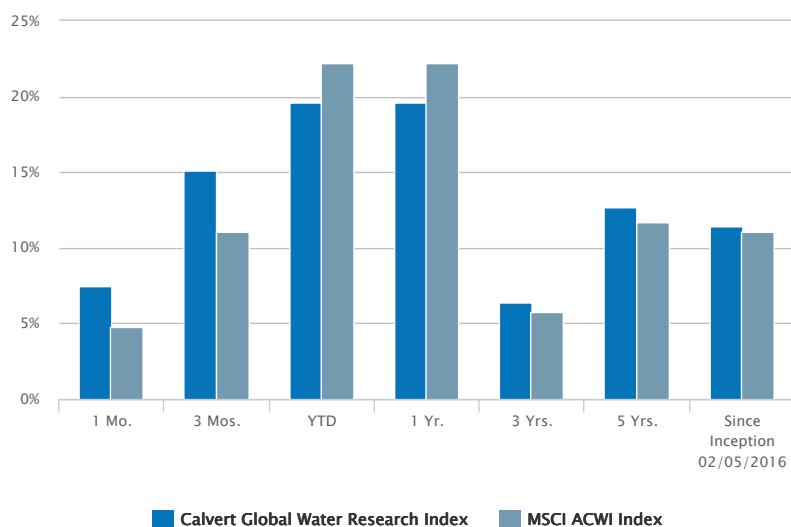
Historical Returns (%)

as of Dec 31, 2023

02/29/2024



12/31/2023



02/29/2024

Calvert Global Water Research Index	4.27	8.18	0.69	12.94	5.78	10.20	11.26
MSCI ACWI Index ¹	4.29	9.94	4.90	23.15	6.79	10.50	11.50

12/31/2023

Calvert Global Water Research Index	7.44	15.15	19.62	19.62	6.38	12.71	11.41
MSCI ACWI Index ¹	4.80	11.03	22.20	22.20	5.75	11.71	11.07

Performance of the Index does not reflect the deduction of fees and expenses that would typically be associated with an actual investment and do not represent the performance of the Calvert Fund that seeks to replicate the Index. Investors cannot invest directly in the Index. Performance less than or equal to one year is cumulative.

Calendar Year Returns (%)

	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Calvert Global Water Research Index	—	—	—	20.52	-12.75	30.35	15.94	24.20	-18.96	19.62
MSCI ACWI Index ¹	4.16	-2.36	7.86	23.97	-9.41	26.60	16.25	18.54	-18.36	22.20

1. MSCI ACWI Index is an unmanaged free-float-adjusted market-capitalization-weighted index designed to measure the equity market performance of developed and emerging markets. 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. MSCI indexes are net of foreign withholding taxes. Source: MSCI. MSCI data may not be reproduced or used for any other purpose. MSCI provides no warranties, has not prepared or approved this report, and has no liability hereunder.

Index Statistics

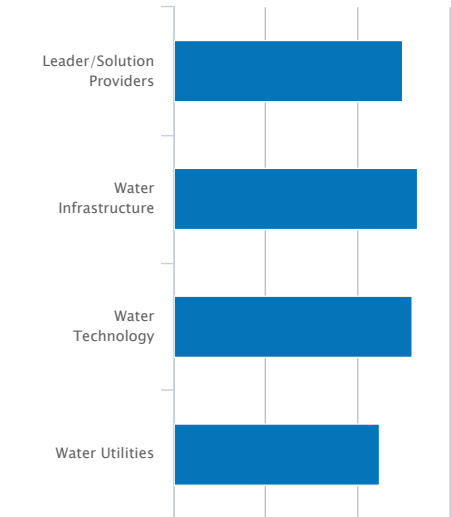
as of Feb 29, 2024

Median Market Cap	\$7.1B
Average Market Cap	\$23.6B
Price/Earnings Ratio	17.01
Price/Book Ratio	2.17
Number of Holdings	108

Sector Breakdown (%)³

as of Feb 29, 2024

02/29/2024



Leader/Solution Providers	25.02	—
Water Infrastructure	26.58	—
Water Technology	25.95	—
Water Utilities	22.46	—

Sector Breakdown (%)

as of Feb 29, 2024

Water Infrastructure	26.58
Water Technology	25.95
Leader/Solution Providers	25.02
Water Utilities	22.46

Index Constituents (%)⁴

as of Feb 29, 2024

HOLDING	% OF INDEX
Ecolab Inc	2.08%
Xylem Inc/NY	2.01%
Pentair PLC	1.83%
Veralto Corp	1.80%
Reliance Worldwide Corp Ltd	1.75%
Tetra Tech Inc	1.66%
Veolia Environnement SA	1.54%
Kurita Water Industries Ltd	1.54%
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	1.53%
Watts Water Technologies Inc	1.49%

[View All](#)


1. MSCI ACWI Index is an unmanaged free-float-adjusted market-capitalization-weighted index designed to measure the equity market performance of developed and emerging markets. 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. MSCI indexes are net of foreign withholding taxes. Source: MSCI. MSCI data may not be reproduced or used for any other purpose. MSCI provides no warranties, has not prepared or approved this report, and has no liability hereunder.

3. Percent of total net assets.

4. Percent of index holdings.

Literature

Literature

 [Invest with Impact](#)
[Download](#)

 [Index Rules and Methodology](#)
[Download](#) - Last updated: Feb 1, 2023

Stay in the know

Sign up for the latest responsible investing perspectives from Calvert.

First Name *

Last Name *

Email *

Phone

I am an:

Investor



Please upgrade to a [supported browser](#) to get a reCAPTCHA challenge.

[Why is this happening to me?](#)

[Privacy](#) • [Terms](#)

Investment Solutions

- [Overview](#)
- [Funds](#)
- [Separately Managed Accounts](#)
- [Calvert Research Indexes](#)
- [Responsible Allocation Models](#)


About Calvert

- [About Calvert](#)
- [Our Teams](#)
- [Careers](#)
- [Press](#)
- [Contact Us](#)

Expertise & Insights


- [Differentiated Research](#)
- [Active Engagement](#)
- [Impact Blog](#)
- [Perspectives](#)

Tools & Resources

- [Overview](#)
- [Calvert Transparency Tool](#) 
- [Calvert Impact Tool](#)
- [Advisor Resource Center](#)
- [Abandoned Property](#)
- [Forms and Applications](#)
- [Tax Information](#)
- [Literature](#)

Follow us:

Fund Quicklinks

- [Terms of Use](#)
- [Privacy & Cookies](#)
- [Your Privacy Choices](#) 
- [Business Continuity Plan](#)
- [Accessibility](#)
- [FINRA BrokerCheck](#)
- [Form CRS](#)
- [Calvert Modern Slavery Statement](#)

© Calvert Research and Management. All rights reserved.

Calvert Research and Management is part of Morgan Stanley Investment Management, the asset management division of Morgan Stanley.

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

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

For California Voluntary Carbon Market Disclosure please click [here](#).

*Before investing in any Calvert or Morgan Stanley Investment Management Inc.-advised fund, prospective investors should consider carefully the investment objective(s), risks, and charges and expenses. The current prospectus contains this and other information. To obtain an **open-end mutual fund** prospectus or summary prospectus, contact your financial advisor or download a copy [here](#). To obtain an **exchange-traded fund ("ETF")** prospectus or summary prospectus, contact your financial advisor or download a copy [here](#). Read the prospectus carefully before you invest or send money.*

*Before purchasing any **variable product**, consider the objectives, risks, charges, and expenses associated with the underlying investment option(s) and those of the product itself. For a prospectus containing this and other information, contact your investment or insurance professional. Read the prospectus carefully before investing.*

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

Effective January 3, 2017, Eaton Vance Distributors, Inc. replaced Calvert Investments Distributors, Inc. ("CID") as the principal underwriter of Calvert-advised mutual funds following the acquisition by Calvert Research and Management ("CRM") of substantially all the business assets of Calvert Investment Management, Inc. ("CIM"). CRM has also replaced CIM as the Investment adviser for certain open-end mutual funds.

Eaton Vance Distributors, Inc. does not provide tax or legal advice. Prospective investors should consult with a tax or legal advisor before making any investment decision.

Shares of Calvert open-end mutual funds may be purchased by delivering an application to the Fund's transfer agent or through financial intermediaries. Shares of Calvert ETFs may be bought and sold throughout the day on the exchange through any brokerage account. Shares are not individually redeemable from an ETF, however, shares may be redeemed directly from an ETF by Authorized Participants, in large creation/redemption units. The information on this Web page is for U.S. residents only and 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.

Calvert open-end mutual funds are distributed by Eaton Vance Distributors, Inc. Member [FINRA](#) / [SIPC](#). One Post Office Square, Boston, MA 02110. Calvert exchange-traded funds are distributed by Foreside Fund Services, LLC.

[Check the background of Eaton Vance Distributors, Inc. on FINRA's BrokerCheck](#)