

Calvert US Large-Cap Core Responsible Index

Symbol
CALCOR

Total Return Level as of Apr 25, 2024
500.94 ▲0.00



Index Rules and Methodology
Dec 9, 2022

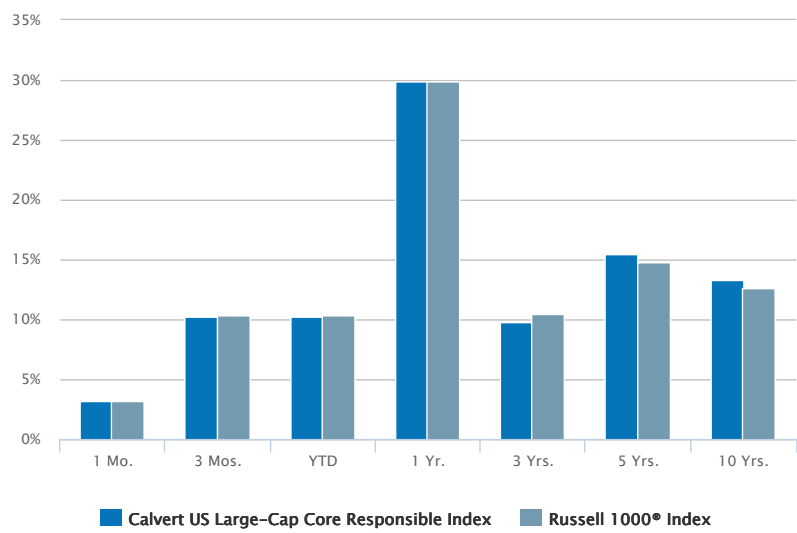
Description

The Calvert US Large-Cap Core Responsible Index (CALCOR) is composed of companies that operate their businesses in a manner that is consistent with the Calvert Principles for Responsible Investment and are selected from the universe of the 1000 largest US-based companies by market cap. The Index is reviewed at least annually and rebalanced quarterly.

Historical Returns (%)

as of Mar 31, 2024

03/31/2024



Calvert US Large-Cap Core Responsible Index	3.17	10.18	10.18	29.91	9.72	15.44	13.27
Russell 1000® Index ¹	3.21	10.30	10.30	29.87	10.44	14.74	12.67

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

On June 19, 2015, the Calvert Social Index was renamed the Calvert U.S. Large Cap Core Responsible Index and changed certain of its construction methodologies, including the adoption of the Calvert Principles and a sector-constrained capitalization weighting approach. All data prior to June 19, 2015, reflect the Index's prior construction methodologies, including Calvert Signature criteria and a modified market capitalization weighting approach.

Price Ticker Symbol	CALCOR
Total Return Ticker Symbol	CALCORTR

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

as of Mar 31, 2024

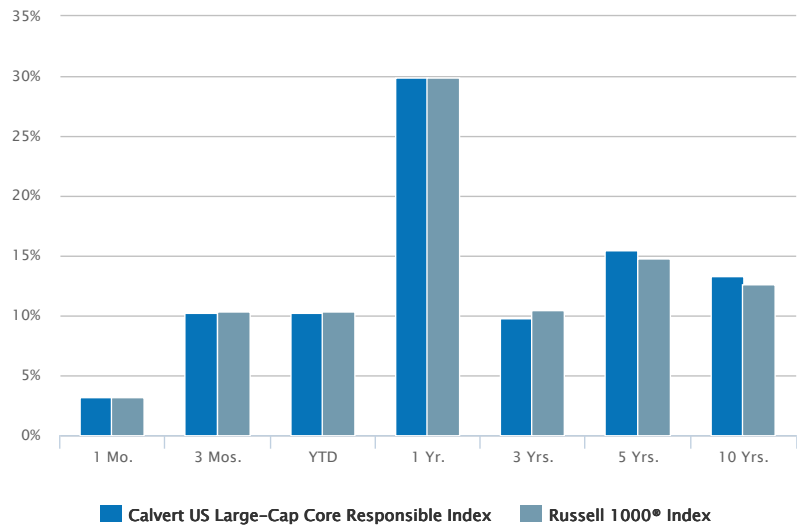
Microsoft Corp	6.69
Apple Inc	5.76
NVIDIA Corp	4.78
Alphabet Inc - CL A	3.75
Amazon.com Inc	3.69
Eli Lilly & Co	1.55
Broadcom Inc	1.44
JPMorgan Chase & Co	1.37
Tesla Inc	1.16
UnitedHealth Group Inc	1.11
Total	31.32

1. Russell 1000® Index is an unmanaged index of 1,000 U.S. large-cap stocks. 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.
2. Top 10 Holdings excludes cash and equivalents.
3. Percent of total net assets.

Historical Returns (%)

as of Mar 31, 2024

03/31/2024



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Calendar Year Returns (%)

	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Calvert US Large-Cap Core Responsible Index	14.77	1.44	11.03	21.46	-3.86	33.36	26.57	26.11	-21.62	27.63
Russell 1000® Index ¹	13.24	0.92	12.05	21.69	-4.78	31.43	20.96	26.45	-19.13	26.53

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Index Statistics

as of Mar 31, 2024

Median Market Cap	\$13.5B
Average Market Cap	\$735.9B
Price/Earnings Ratio	22.11
Price/Book Ratio	4.64
Number of Holdings	773

Sector Breakdown (%)

as of Mar 31, 2024

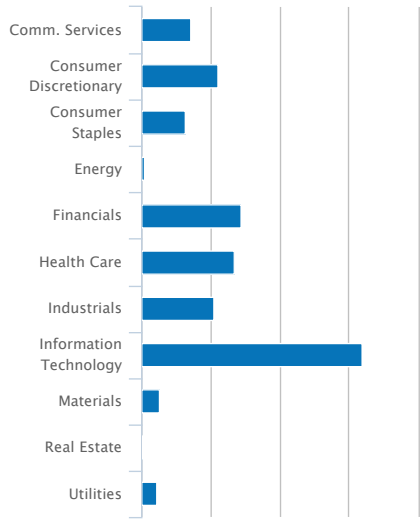
Information Technology	31.97
Financials	14.38
Health Care	13.42
Consumer Discretionary	11.03
Industrials	10.48
Comm. Services	7.18
Consumer Staples	6.22
Materials	2.49
Utilities	2.10
Energy	0.46

View All

GICS Sector Breakdown (%)³

as of Mar 31, 2024

03/31/2024



Comm. Services	7.18
Consumer Discretionary	11.03
Consumer Staples	6.22
Energy	0.46
Financials	14.38
Health Care	13.42
Industrials	10.48
Information Technology	31.97
Materials	2.49
Real Estate	0.26
Utilities	2.10

Index Constituents (%)⁴

as of Feb 29, 2024

HOLDING	% OF INDEX
Microsoft Corp	6.78%

View All

HOLDING	% OF INDEX
Apple Inc	6.28%
NVIDIA Corp	4.33%
Amazon.com Inc	3.67%
Alphabet Inc - CL A	3.56%
Eli Lilly & Co	1.57%
Broadcom Inc	1.49%
Tesla Inc	1.34%
JPMorgan Chase & Co	1.33%
Visa Inc	1.12%

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- 3. Percent of total net assets.
- 4. Percent of index holdings.

Literature

Literature

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