

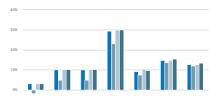
Overview

Historical Returns (%)

as of Mar 31, 2024

03/31/2024

Fund a



-10% 1 Mo. 3 Mos. YTD 1 Yr. 3 Yrs. 5 Yrs. 10 Yrs.

Fund at NAV Fund w/Max Sales Charge Russell 1000® Index

| Caret of Large Cap core responsible mack | | | | | | | |
|--|------|-------|-------|-------|------|-------|-------|
| at NAV | 3.14 | 10.05 | 10.05 | 29.26 | 9.19 | 14.82 | 12.59 |

| Fund w/Max Sales Charge | -1.76 | 4.83 | 4.83 | 23.12 | 7.44 | 13.71 | 12.04 |
|--|-------|-------|-------|-------|-------|-------|-------|
| Russell 1000® Index ¹ | 3.21 | 10.30 | 10.30 | 29.87 | 10.44 | 14.74 | 12.67 |
| Calvert US Large-Cap Core Responsible Index ² | 3.17 | 10.18 | 10.18 | 29.91 | 9.72 | 15.44 | 13.27 |

Past performance is no guarantee of future results. Invastment return and principal value will fluctuate so that shares, when endeemed, may be worth more or less than their original cost. Performance is for the staded time period only, due to market volatility, the Fund's current performance may be lower or higher than quoted. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) with all distributions reinvested. Returns for other classes of shares offered by the Fund are different. Performance less than or equal to one year is cumulative. Performance prior to December 31, 2016 reflects the performance of the Fund's former advaser. Calvert Investment Management, Inc. Max Sales Charge: 7.75k.

Fund Facts

as of Mar 31, 2024

| Class A Inception | 06/30/2000 |
|---------------------------------------|---|
| Investment Objective | Track performance of the Calvert US Large-Cap Core Responsible Index |
| Total Net Assets | \$5.3B |
| Minimum Investment | \$5000 |
| Expense Ratio (Gross) ³ | 0.60% |
| Expense Ratio (Net) ^{3,4} | 0.49% |
| CUSIP | 131582785 |
| | |

Top 10 Holdings (%)^{5,6}

Microsoft Corp 6.67 5.75 Apple Inc NVIDIA Corp 4.76 Alphabet Inc - CL A 3.74 Amazon.com Inc 3.68 Eli Lilly & Co 1.55 Broadcom Inc 1.44 JPMorgan Chase & Co 1.37 1.16 Tesla Inc UnitedHealth Group Inc 1.11 Total 31.23

Morningstar Rating™

as of Mar 31, 2024

| TIME PERIOD | RATING | FUNDS IN LARGE BLEND CATEGORY |
|-------------|--------|-------------------------------------|
| Overall | **** | 1293 |
| 3 Years | ** | 1293 |
| 5 Years | **** | 1179 |
| 10 Years | **** | 888 |

The Morningstar Rating¹¹⁰ for funds, or "star rating", is calculated for managed products (including mutual funds and exchange-traded funds) with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The too 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star.

The Overall Momingstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Momingstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% time-year rating for 120 more months of total returns. While the 10-year overail star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods. Star ratings do not reflect the effect of any applicable sales load. Hollow stars denote Momingstar Extended Performance Ratings and are considered estimates based on the performance of the fund's oldest share class, adjusted for fees and expenses.

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Portfolio Management

RISK CONSIDERATIONS

 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. Calvert US Large-Cap Core Responsible Index is a portfolio of large capitalization U.S. stocks that meet Calvert's criteria for index inclusion based on Calvert Principles for Responsible. 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 index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not represent the past or future performance of the index illustrates market trends and does not repre of the fund.

3. Source: Fund prospectus

4. Net Expense Ratio reflects a contractual expense reimbursement that continues through 2/1/25. Without the reimbursement, if applicable, performance would have been lower.

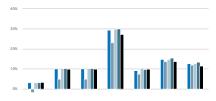
Top 10 Holdings excludes cash and equivalents.
 Percent of total net assets.

Performance

Historical Returns (%)

as of Mar 31, 2024

03/31/2024



-10% I Mo. 3 Mos. YTD 1 Yr. 3 Yrs. 5 Yrs. 10 Yrs.

| Fund at NAV Fund w/Max Sales Charge | Russell 1000 [®] Index |
|---|----------------------------------|
| Calvert US Large-Cap Core Responsible Index | Morningstar Large Blend Category |
| | |

| Fund at NAV | 3.14 | 10.05 | 10.05 | 29.26 | 9.19 | 14.82 | 12.59 |
|--|-------|-------|-------|-------|-------|-------|-------|
| Fund w/Max Sales Charge | -1.76 | 4.83 | 4.83 | 23.12 | 7.44 | 13.71 | 12.04 |
| Russell 1000® Index1 | 3.21 | 10.30 | 10.30 | 29.87 | 10.44 | 14.74 | 12.67 |
| Calvert US Large-Cap Core Responsible Index ² | 3.17 | 10.18 | 10.18 | 29.91 | 9.72 | 15.44 | 13.27 |
| Morningstar Large Blend Category ⁷ | 3.30 | 9.95 | 9.95 | 27.24 | 9.88 | 13.65 | 11.45 |

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Calendar Year Returns (%)

| | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--|-------|------|-------|-------|-------|-------|-------|-------|--------|-------|
| Fund at NAV | 13.75 | 0.76 | 10.34 | 20.74 | -4.39 | 32.43 | 25.81 | 25.31 | -21.85 | 26.93 |
| Russell 1000® Index ¹ | 13.24 | 0.92 | 12.05 | 21.69 | -4.78 | 31.43 | 20.96 | 26.45 | -19.13 | 26.53 |
| Calvert US Large-Cap Core Responsible Index ² | 14.77 | 1.44 | 11.03 | 21.46 | -3.86 | 33.36 | 26.57 | 26.11 | -21.62 | 27.63 |

Fund Facts

Risk Measures (3 Year)⁸ as of Mar 31, 2024

| Class A Inception | 06/30/2000 | Alpha (%) |
|------------------------------------|------------|-------------------|
| Expense Ratio (Gross) ³ | 0.60% | Beta |
| Expense Ratio (Net) ^{3,4} | 0.49% | Information Ratio |
| Distribution Frequency | Annually | R-Squared (%) |
| | | |

| Alpha (%) | -1.10 |
|------------------------|-------|
| Beta | 1.02 |
| Information Ratio | -0.93 |
| R-Squared (%) | 99.68 |
| Standard Deviation (%) | 18.50 |
| Sharpe Ratio | 0.36 |

Morningstar Rating™

as of Mar 31, 2024

| TIME PERIOD | RATING | FUNDS IN LARGE BLEND CATEGORY |
|-------------|--------|-------------------------------------|
| Overall | **** | 1293 |
| 3 Years | ** | 1293 |
| 5 Years | **** | 1179 |
| 10 Years | **** | 888 |

The Morningstar Rating[™] for funds, or "star rating", is calculated for managed products (including mutual funds and exchange-traded funds) with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The too 10% of products in each product category receive 5 stars, the next 25.5% receive 4 stars, and the bottom 10% receive 1 star.

The Overall Momingstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Momingstar Rating metrics. The weights are: 100K three-year rating for 36-59 months of total returns, 60K Move-year rating/40K three-year rating for 60-119 months of total returns, and 50K 10-year rating 30K five-year rating for 120 or more months of total returns, 60K weights are rating for event start and three-year period startable have been start and the five-year rating for coveral star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods. Star ratings do not reflect the effect of any applicable sate locate. Hollow stars derive Momingstar Extended Performance Ratings and are considered estimates based on the performance of the fund's oldest share class, adjusted for fees and expenses.

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NAV History

| DATE | NAV | NAV CHANGE |
|--------------|---------|------------|
| Apr 23, 2024 | \$42.88 | \$0.53 |
| Apr 22, 2024 | \$42.35 | \$0.39 |
| Apr 19, 2024 | \$41.96 | -\$0.38 |
| Apr 18, 2024 | \$42.34 | -\$0.12 |
| Apr 17, 2024 | \$42.46 | -\$0.28 |
| Apr 16, 2024 | \$42.74 | -\$0.08 |
| Apr 15, 2024 | \$42.82 | -\$0.54 |
| Apr 12, 2024 | \$43.36 | -\$0.66 |
| Apr 11, 2024 | \$44.02 | \$0.36 |
| Apr 10, 2024 | \$43.66 | -\$0.48 |

Distribution History⁹

| EX-DATE | DISTRIBUTION | REINVEST NAV |
|--------------|--------------|--------------|
| Dec 14, 2023 | \$0.33080 | \$40.18 |
| Dec 15, 2022 | \$0.30470 | \$32.83 |
| Dec 06, 2021 | \$0.25290 | \$40.24 |

No records in this table indicates that there has not been a distribution greater than .0001 within the past 3 years. Fund prospectus

Capital Gain History⁹

| EX-DATE | SHORT-TERM | LONG-TERM | REINVEST NAV |
|--------------|------------|-----------|--------------|
| Dec 06, 2021 | \$0.00020 | \$0.10170 | \$40.24 |

No records in this table indicates that there has not been a capital gain greater than .0001 within the past 3 years.

Fund prospectus

Percentages may not total 100% due to rounding.

RISK CONSIDERATIONS

The value of investments held by the Fund may increase or decrease in response to economic, and financial events (whether real, expected or perceived) in the U.S. and global markets. The Fund's performance may not match or correlate to that of its Index, either on a daily or aggregate basis due to factors such as rule adponses, imperfect correlation, nounding of abare prices, changes to the composition of the Index, regulatory policies, high portfolio tumover and the use of leverage (if any). The Fund expects to hold the common stock of each company in the index it is designed to tack, regardless of market conditions or individual investment performance, which could cause the Fund to underperform funds that employ an active strategy. The value of equity securities is sensitive to stock market volatility. Investing primarily in responsible investments carries the risk that, under certain market conditions, the Fund may underperform funds that do not ultites are ensponsible investment strategy. The fund expected to liquidity in x when trading volume, lack of a market thate market market or taken partner, large position size, market conditions, or legal restrictions impair its ability to sell particular investments for to sell them at advantageous market pairs. The index of take market the Corrol davances of taken that the or unditage the Fund a protection is completent instrations. The fund mary underperform funds that do not ultites of could adversely affect the Fund's performance. Not fund is a complete instration market market mark mark in the originate the fund is appendent for the source and the instration of the davantageous market prices. The impact of the corronavius on global markets could last for an extended period and outdo adversely affect the Fund's performance. Not fund is a complete instrument program and you may, how emay investing in a fund. The Fund mary engage in other investment practices that may involve additional risks and you should review the **Fund prospectus** for a complete description.

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3. Source: Fund prospectus

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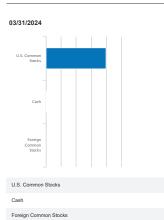
7. The Morningstar Large Blend Category includes funds that are fairly representative of the size, growth rates and price of the US stock market. They invest primanly in U.S. large-cap comparies where neither strong growth or value characteristics predominate. 8. Alpha measures relix-alguade performance, showing access return delivered at the same risk level as the benchmark. Beta measures the volatility of a fund relative to the

8. Alpha measures risk-adjusted performance, showing excess return delivered at the same risk level as the benchmark. Beta measures the volatility of a fund relative to the overall market. R-Squared represents the percentage of the portfolio's movement that can be explained by the general movement of the market. Standard deviation

measures the historic volatility of a fund. Sharpe Ratio uses standard deviation and excess return to determine reward per unit of risk. 9. A portion of the Fund's returns may be comprised of return of capital or short term capital gains. The Fund will determine the tax characteristics of all Fund distributions after the end of the calendar year and will provide shareholders such information at that time. Please consulty you tax advisor for further information.

Portfolio

Asset Mix (%)⁶



Portfolio Statistics

as of Mar 31, 2024

Number of Holdings

99.57

0.29

0.14

100.00

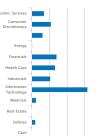
774

GICS Sector Breakdown (%)⁶

as of Mar 31, 2024

Total





| Assets | by | Country | (%) ⁶ |
|--------------------|----|---------|------------------|
| as of Mar 31, 2024 | | | |

| United States | 99.57 |
|---------------------|--------|
| United Kingdom | 0.05 |
| Bermuda | 0.03 |
| Sweden | 0.02 |
| Jersey | 0.02 |
| Puerto Rico | 0.02 |
| Japan | 0.00 |
| Cash & Other Assets | 0.29 |
| Total | 100.00 |

| Comm. Services | 7.16 | 8.67 |
|------------------------|-------|-------|
| Consumer Discretionary | 11.04 | 10.44 |
| Consumer Staples | 6.21 | 5.70 |
| Energy | 0.46 | 3.92 |
| Financials | 14.12 | 13.79 |
| Health Care | 13.41 | 12.28 |
| Industrials | 10.59 | 9.68 |
| Information Technology | 31.77 | 28.27 |
| Materials | 2.54 | 2.56 |
| Real Estate | 0.26 | 2.55 |
| Utilities | 2.13 | 2.15 |
| Cash | 0.29 | - |

Fund Holdings (%)^{6,10}

as of Feb 29, 2024

View All

| HOLDING | % OF NET ASSETS |
|---------------------|-----------------|
| Microsoft Corp | 6.77% |
| Apple Inc | 6.27% |
| NVIDIA Corp | 4.33% |
| Amazon.com Inc | 3.66% |
| Alphabet Inc - CL A | 3.56% |
| Eli Lilly & Co | 1.56% |
| Broadcom Inc | 1.48% |
| Tesla Inc | 1.33% |
| JPMorgan Chase & Co | 1.32% |
| Visa Inc | 1.11% |

Percentages may not total 100% due to rounding.

RISK CONSIDERATIONS

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.
 Recent of total net assets.

10. The following list reflects unaudited securities holdings (excluding derivatives positions). Holdings information may differ if presented as of trade date. Due to rounding, holdings of less than 0.005% may show as 0.00%. Portfolio information subject to change due to active management.

Management



Biography

Tom is a managing director and head of investment management at Parametric Portfolio Associates LLC. He leads Parametric's portfolio management and trading functions for the firm's equity strategies. He is also a vice president and portfolio manager for Calvert Research and Management. He joined Parametric in 1998.

Tom began his career in the investment management industry in 1991. Before joining Parametric, he served as the head of U.S. equity index investments at Barclays Global Investors.

Tom earned a B.S. in electrical engineering from the University of Washington and an MBA from the University of Chicago Booth School of Business.

Managing Director

- · B.S. University of Washington
- M.B.A Booth School of Business, University of Chicago

Experience

Education

Managed Fund since 2016

| it | erature |
|----|--|
| L | Fact Sheet Download - Last updated: Mar 31, 2024 |
| L | Commentary Download - Last updated: Mar 31, 2024 |
| L | Attribution Download - Last updated: Dec 31, 2023 |
| L | Annual Report Download - Last updated: Sep 30, 2023 |
| ٤ | Full Prospectus Download - Last updated: Feb 1, 2024 |
| ٢ | Q-1 Holdings <u>Download</u> - Last updated: Dec 31, 2023 |
| L | Q-3 Holdings <u>Download</u> - Lest updeted: Jun 30, 2023 |
| L | Holdings - Form N-PORT Download |
| ٤ | SAI <u>Download</u> - Last updated: Feb 1, 2024 |
| L | Semi-Annual Report Download - Last updated: Mar 31, 2023 |
| L | Summary Prospectus Download - Last updated: Feb 1, 2024 |



Calvert

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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.

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 torberange account. Shares are not individually redeemable from an ETF, however, shares may be indeemed directly from an ETF by Authored Participants, in targe creation/redemption units. The information on this Web age is for US, residents orly 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 EINRA / 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 BrokerCh

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