

Calvert US Large-Cap Growth Responsible Index

Symbol
CALGRO

Total Return Level as of Mar 27, 2024

9,628.17 ▲ 0.00



Index Rules and Methodology

Dec 9, 2022

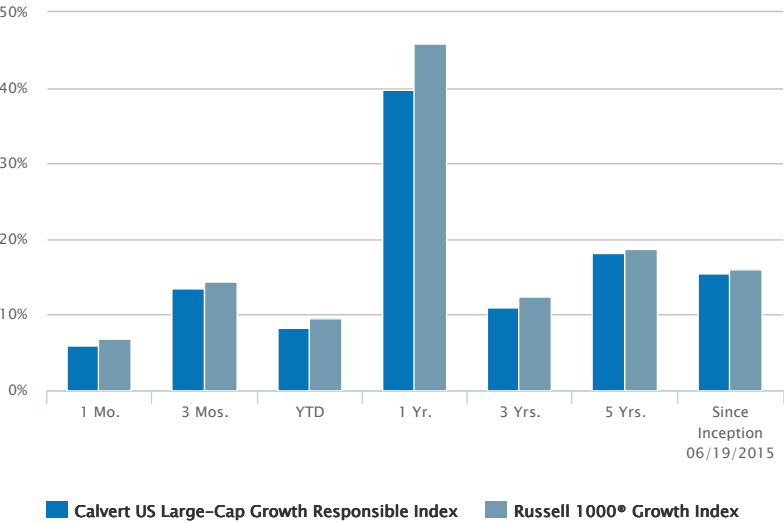
Description

The Calvert US Large-Cap Growth Responsible Index (CALGRO) is composed of companies that operate their businesses in a manner that is consistent with the Calvert Principles for Responsible Investment (the “Calvert Principles”) and is a subset of the Calvert Large Cap Core Responsible Index. Those companies that operate their businesses in a manner that is consistent with the Calvert Principles are scored and ranked for growth factors to determine placement and weight in the Index. The Index is reviewed at least annually and rebalanced quarterly.

Historical Returns (%)

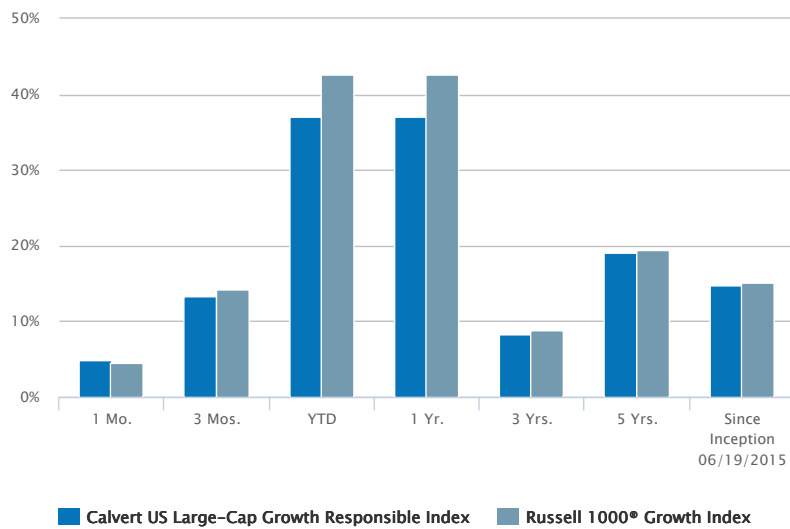
as of Dec 31, 2023

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 US Large-Cap Growth Responsible Index	5.99	13.52	8.21	39.71	11.03	18.13	15.41
Russell 1000® Growth Index ¹	6.82	14.34	9.49	45.93	12.47	18.75	16.01
12/31/2023							
Calvert US Large-Cap Growth Responsible Index	4.91	13.33	37.00	37.00	8.31	19.13	14.66
Russell 1000® Growth Index ¹	4.43	14.16	42.68	42.68	8.86	19.49	15.11

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	CALGRO
Total Return Ticker Symbol	CALGROTR

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

as of Feb 29, 2024

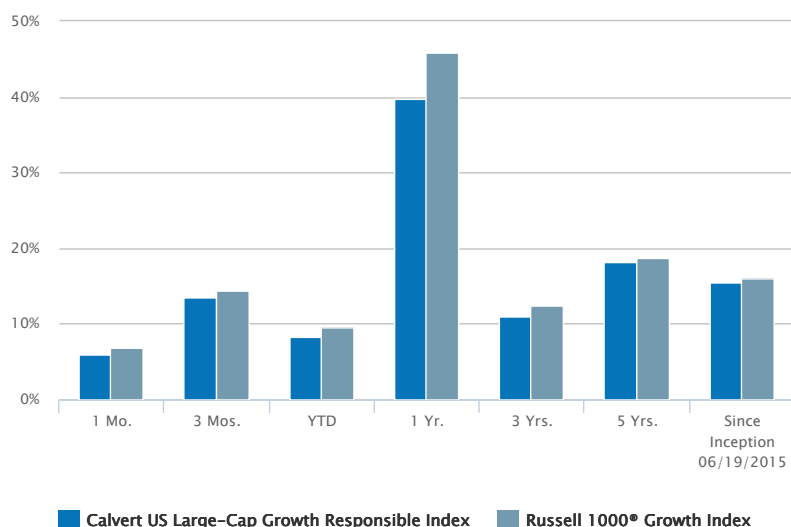
Microsoft Corp	9.45
Apple Inc	8.76
NVIDIA Corp	5.99
Amazon.com Inc	5.09
Alphabet Inc - CL A	4.94
Eli Lilly & Co	2.13
Broadcom Inc	2.01
Tesla Inc	1.83
Visa Inc	1.51
Mastercard Inc	1.34
Total	43.05

- 1. Russell 1000® Growth Index is an unmanaged index of U.S. large-cap growth 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.
-

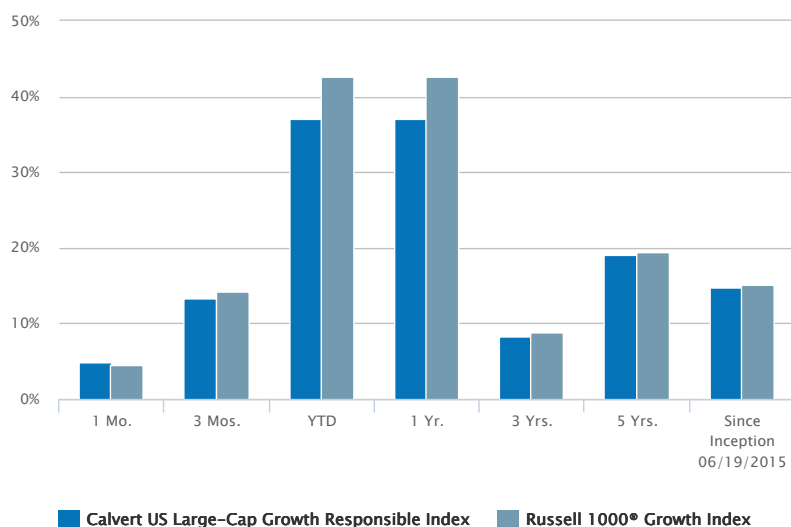
Historical Returns (%)

as of Dec 31, 2023

02/29/2024



12/31/2023



02/29/2024

Calvert US Large-Cap Growth Responsible Index	5.99	13.52	8.21	39.71	11.03	18.13	15.41
Russell 1000® Growth Index ¹	6.82	14.34	9.49	45.93	12.47	18.75	16.01

12/31/2023

Calvert US Large-Cap Growth Responsible Index	4.91	13.33	37.00	37.00	8.31	19.13	14.66
Russell 1000® Growth Index ¹	4.43	14.16	42.68	42.68	8.86	19.49	15.11

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 US Large-Cap Growth Responsible Index	—	—	4.63	27.76	1.01	35.79	39.11	26.67	-26.78	37.00
Russell 1000® Growth Index ¹	13.05	5.67	7.08	30.21	-1.51	36.39	38.49	27.60	-29.14	42.68

1. Russell 1000® Growth Index is an unmanaged index of U.S. large-cap growth 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.

Index Statistics

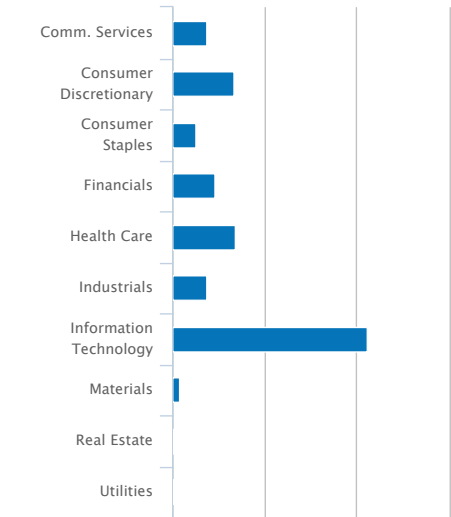
as of Feb 29, 2024

Median Market Cap	\$15.3B
Average Market Cap	\$959.9B
Price/Earnings Ratio	26.79
Price/Book Ratio	8.23
Number of Holdings	571

GICS Sector Breakdown (%)³

as of Feb 29, 2024

02/29/2024



Comm. Services	7.43
Consumer Discretionary	13.21
Consumer Staples	5.03
Financials	9.13
Health Care	13.71
Industrials	7.34
Information Technology	42.18
Materials	1.41
Real Estate	0.17
Utilities	0.39

Index Constituents (%)⁴

as of Feb 29, 2024

HOLDING	% OF INDEX
View All	


HOLDING	% OF INDEX
Microsoft Corp	9.45%
Apple Inc	8.76%
NVIDIA Corp	5.99%
Amazon.com Inc	5.09%
Alphabet Inc - CL A	4.94%
Eli Lilly & Co	2.13%
Broadcom Inc	2.01%
Tesla Inc	1.83%
Visa Inc	1.51%
Mastercard Inc	1.34%

[View All](#)

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

Literature

Literature

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

 [Index Rules and Methodology](#)
[Download](#) - Last updated: Dec 9, 2022

First Name *


Last Name *

Email *

Phone

I am an:

Investor


reCAPTCHA

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

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

Privacy • Terms

Submit

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](#)

Publication details: Thursday, March 28, 2024 6:00 PM

Page ID: CALGRO - <https://www.calvert.com/calvert-us-large-cap-growth-responsible-index-calgro.php>