

Calvert US Large-Cap Value Responsible Index

Symbol
CALVAL

Total Return Level as of Apr 24, 2024
4,220.88  0.00



Index Rules and Methodology

Dec 9, 2022

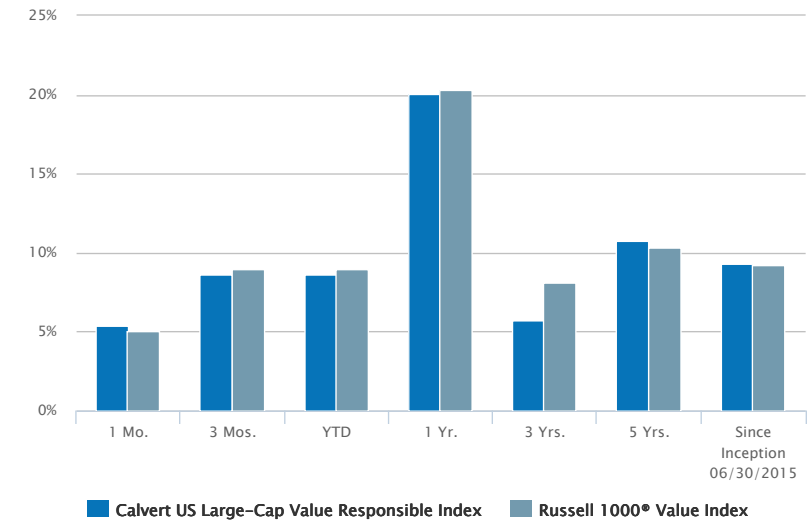
Description

The Calvert US Large-Cap Value Responsible Index (CALVAL) 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 value factors to determine placement and weight in the Index. The Index is reviewed at least annually and rebalanced quarterly.

Historical Returns (%)

as of Mar 31, 2024

03/31/2024



Calvert US Large-Cap Value Responsible Index	5.41	8.59	8.59	20.08	5.75	10.76	9.33
Russell 1000® Value Index ¹	5.00	8.99	8.99	20.27	8.10	10.30	9.22

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	CALVAL
Total Return Ticker Symbol	CALVALTR

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

as of Mar 31, 2024

JPMorgan Chase & Co	4.38
Bank of America Corp	2.09
Wells Fargo & Co	1.68
Walmart Inc	1.55
Verizon Communications Inc	1.45
Intel Corp	1.41
UnitedHealth Group Inc	1.37
Pfizer Inc	1.31
Uber Technologies Inc	1.27
Goldman Sachs Group Inc	1.15
Total	17.65

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

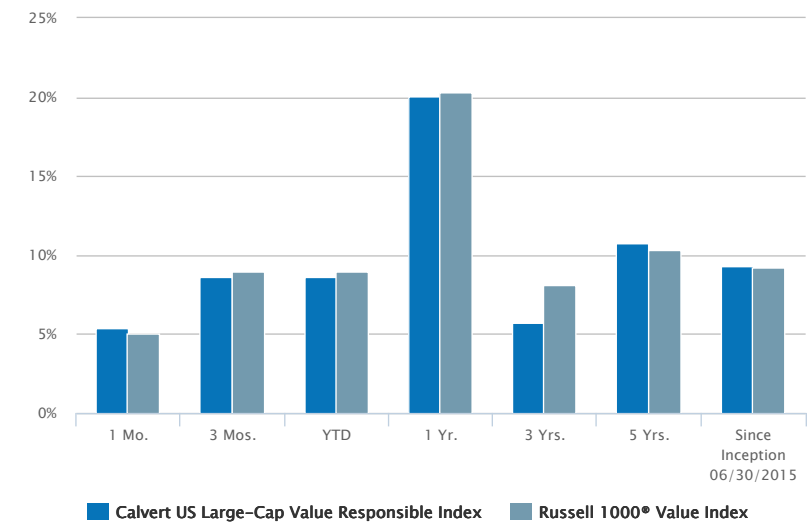
2. Top 10 Holdings excludes cash and equivalents.

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 Value Responsible Index	—	—	17.74	15.72	-10.26	29.90	9.00	24.90	-11.46	10.00
Russell 1000® Value Index ¹	13.45	-3.83	17.34	13.66	-8.27	26.54	2.80	25.16	-7.54	11.46

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Index Statistics

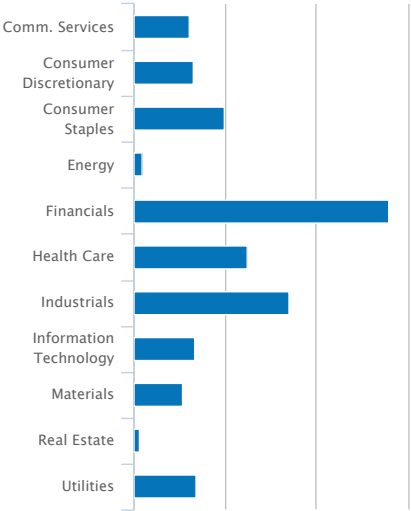
as of Mar 31, 2024

Median Market Cap	\$11.6B
Average Market Cap	\$114.0B
Price/Book Ratio	2.18

GICS Sector Breakdown (%)³

as of Mar 31, 2024

03/31/2024



Comm. Services	6.02
Consumer Discretionary	6.54
Consumer Staples	9.84
Energy	0.89
Financials	27.92
Health Care	12.47
Industrials	17.03
Information Technology	6.66
Materials	5.34
Real Estate	0.53
Utilities	6.74

Index Constituents (%)⁴

as of Feb 29, 2024

HOLDING	% OF INDEX
View All	


HOLDING	% OF INDEX
JPMorgan Chase & Co	4.25%
Bank of America Corp	2.00%
Wells Fargo & Co	1.72%
Walmart Inc	1.57%
Verizon Communications Inc	1.43%
Intel Corp	1.41%
Uber Technologies Inc	1.40%
UnitedHealth Group Inc	1.39%
Pfizer Inc	1.27%
Goldman Sachs Group Inc	1.12%

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

Literature

Literature

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