



The Forum for Sustainable and Responsible Investment

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## Sustainable, Responsible and Impact Mutual Fund and ETF Chart

**Fund Profile:**

### Calvert U.S. Large Cap Core Responsible Index Fund C

#### General Fund Information

**Ticker:** CSXCX

**Assets under management (AUM):** \$2102.73M (in US\$ millions)

**General Fund Type:** Equity Large Cap

**Specific Sizes or Types of Investments:** Large-capitalization stocks

**Financial Objective:** Seeks to track the performance of the Calvert U.S. Large Cap Core Responsible Index, which measures the investment return of large-capitalization stocks.

**Specific ESG Focus:** ESG performance is thoroughly reviewed based on the Calvert Responsible Investment Principles. Calvert believes that most corporations deliver a net benefit to society, through their products and services, the creation of jobs and the sum of their behaviors. Calvert seeks to invest in companies that provide positive leadership in the areas of their business operations and overall activities that are material to improving societal outcomes and that balance the needs of financial and non-financial stakeholders and demonstrate a commitment to the global commons as well as the rights of individuals and communities.

**To invest, call:** (800)368-2748

#### Fund Institution Information

**Institution Name:**

Calvert Research and Management

**Mutual Funds Description:** Established in 1976, Calvert is a diversified investment management firm serving individual and institutional investors. Offers a wide array of products including more than 40 equity and fixed income mutual funds, workplace retirement options, and a national 529 college savings program. Recognized as a leader in taxable bond investing, Calvert also manages the largest family of mutual funds in the US that feature integrated environmental, social, and governance research.

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#### Account Minimums

**Minimum Account:** \$5,000

**Minimum IRA:** \$2,000

## Methodology

**Screening Venue:** In-house

**Screening Party:** Calvert's Sustainability Analysts

**Screening Database Used:** Calvert Proprietary Database

**Screening Process:** Calvert's in-house professional research staff conducts the screening. Based on the Calvert Principles of Responsible Investing, Calvert seeks to invest in companies that advance environmental sustainability and resource efficiency by reducing the negative impact of business operations on the environment; manage water scarcity and ensure efficient and equitable access to clear sources; mitigate the impact on all types of natural capital; diminish climate change risks and reduce their carbon emissions; and drive sustainability innovation and resource efficiency through business operations and services. We seek to invest in companies that contribute to equitable societies and respect human rights through respecting consumers by marketing products and services in a fair and ethical manner, maintaining integrity in customer relations and ensuring the security of sensitive consumer data; respect human rights, respect culture and tradition in local communities and economies and respect Indigenous Peoples' rights; promote diversity and gender equity across workplaces, marketplaces and communities; demonstrate a commitment to employees by ensuring development, communication, appropriate economic opportunity and decent workplace standards; and save lives by guaranteeing product safety while promoting public health. Calvert also seeks to invest in companies with accountable governance and build transparency to provide responsible stewardship of capital in shareholders' best interests; exhibit accountable governance and develop effective boards that reflect expertise and diversity of perspective and provide oversight of sustainability risk and opportunity; integrate environmental and social risks, impacts and performance in material financial disclosures in order to inform shareholders, benefit stakeholders and contribute to company strategy; lift ethical standards in all operations, including in dealings with customers, regulators and business partners and demonstrate transparency and accountability in addressing adverse events and controversies while minimizing risks and building trust. The Principles generally preclude investments in companies with poor environmental performance, contribute to global problems or includes risks related to the operation of nuclear power facilities; poor labor-related action or employ forced, compulsory or child labor; exhibit a pattern and practice of human rights violations or are under U.S. or international sanctions for grave human rights abuses; exhibit a pattern and practice of violating the rights and protections of Indigenous Peoples; demonstrate poor corporate governance or engage in harmful or unethical business practices; or manufacture tobacco products; have significant and direct involvement in the manufacture of alcoholic beverages or gambling operations; manufacture or sell firearms and/or ammunition; manufacture, design, or sell weapons or the critical components of weapons that violate international humanitarian law; or manufacture, design, or sell inherently offensive weapons; or abuse animals; or develop genetically-modified organisms for environmental release without countervailing social benefits.

## Proxy Voting Information

**Proxy Voting Guidelines or Policies:** [Open external link in new window](#)

**Proxy Voting Records:** [Open external link in new window](#)

## Specific Screening Information by Category

### Environment

- **Climate / Clean Technology:** *Combination of Positive and Restricted/Exclusionary Strategies*
- **Pollution / Toxics:** *Combination of Positive and Restricted/Exclusionary Strategies*
- **Other Environmental:** *Combination of Positive and Restricted/Exclusionary Strategies*

### Social

- **Community Development:** *Combination of Positive and Restricted/Exclusionary Strategies*
- **Diversity & Equal Employment Opportunity:** *Combination of Positive and Restricted/Exclusionary Strategies*
- **Human Rights:** *Combination of Positive and Restricted/Exclusionary Strategies*

- **Labor Relations:** *Combination of Positive and Restricted/Exclusionary Strategies*

## Governance

- **Board Issues:** *Combination of Positive and Restricted/Exclusionary Strategies*
- **Executive Pay:** *Combination of Positive and Restricted/Exclusionary Strategies*

## Products

- **Alcohol:** *Restricted/Exclusionary Investment*
- **Animal Welfare:** *Restricted/Exclusionary Investment*
- **Defense/Weapons:** *Restricted/Exclusionary Investment*
- **Gambling:** *Restricted/Exclusionary Investment*
- **Tobacco:** *Restricted/Exclusionary Investment*

## Other

- **Other/Qualitative:** *Indigenous Peoples' Rights: Combination of strategies Product Safety: Combination of strategies*
- **Shareholder Engagement - Shareholder Resolutions:** Filed or co-filed with companies on environmental, social or governance issues
- **Shareholder Engagement - Private Dialogue:** Conducted with companies on environmental, social or governance issues

## Performance Data

**Data provided by:** Bloomberg - Information current as of November 30, 2019

**Year-to-date rate of return:** 27.96%

**1-year rate of return:** 16.26%

**3-year rate of return:** 13.94%

**5-year rate of return:** 9.65%

**10-year rate of return:** 12.17%

**Previous year rate of return:** -5.06%

**Management fee:** 0.27%

**Expense ratio:** 1.29%

**Standard deviation:** 17.66%

**Benchmark used:** Calvert U.S. Large Cap Core Responsible Index | [External link](#)

**Disclaimer:** Investment in mutual funds involves risk, including possible loss of principal invested. You could lose money on your investment in the Fund or the Fund could underperform because of the following risks: the market prices of stocks in the Calvert U.S. Large Cap Core Responsible Index may decline; and/or the Fund's portfolio management practices may not work to achieve their desired result. An index fund has operating expenses; a market index does not. The Fund, while expected to track its target index as closely as possible, will not be able to match the performance of the index exactly. It is not possible to invest directly in an index. Large-cap companies may be unable to respond quickly to new competitive challenges, such as changes in technology, and also may not be able to attain the high growth rate of successful smaller companies, especially during periods of economic expansion. For more information on any Calvert mutual fund, please contact your financial advisor or call Calvert at 800.368.2748 for a free prospectus. An investor should consider the investment objectives, risks, charges, and expenses of an investment carefully before investing. The prospectus contains this and other information. Read it carefully before you invest or send money. Calvert Distributors, Inc., member NASD, a subsidiary of Calvert Group, Ltd.

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