

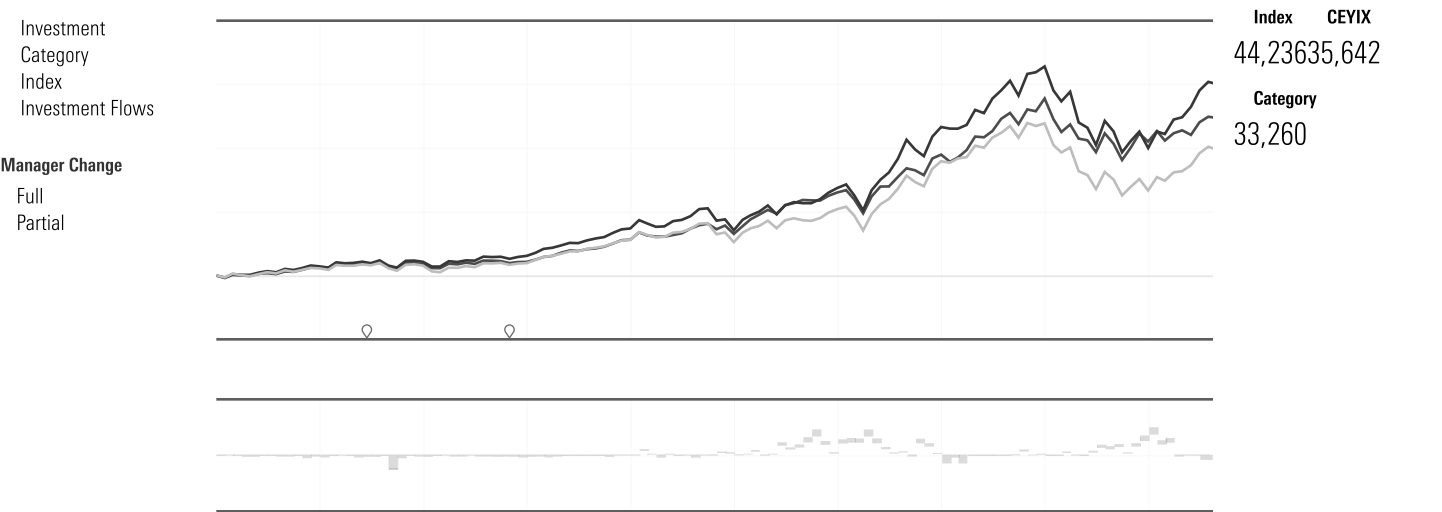
Calvert Equity Fund Class I CEYIX ★★★★★

Sustainability ⓘ		Overview									
Sustainability Rating	Low Carbon Designation	NAV	1-Day Return	Total Assets	Adj. Expense Ratio ⓘ	Expense Ratio	Fee Level - Broad	Load	Category	Investment	
		95.30	1.02%	7.2 Bil	0.660%	0.660%	Below Average	None	US Fund Large Growth	Large	▶

Performance Sustainability Risk Price Portfolio People Parent

Performance Returns Distributions

Growth of 10,000



Total Return %	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Investment	11.57	4.19	2.71	26.24	5.42	36.83	24.59	29.24	-17.37	18.23	4.22
Category	10.00	3.60	3.23	27.67	-2.09	31.90	35.86	20.45	-29.91	36.74	11.31
Index	13.05	5.67	7.08	30.21	-1.51	36.39	38.49	27.60	-29.14	42.68	10.67
Quartile Rank											
Percentile Rank	33	46	53	59	5	14	79	10	5	95	98
# of Invest. in Cat.	1,710	1,681	1,463	1,363	1,405	1,360	1,289	1,237	1,235	1,200	1,114
Category Name	LG	LG	LG	LG	LG	LG	LG	LG	LG	LG	LG

USD | YTD Investment as of Apr 05, 2024 | Category: Large Growth as of Apr 05, 2024 | Index: Russell 1000 Growth TR USD as of Apr 05, 2024

Trailing Returns Day End Month End Quarter End

Total Return %	1-Day	1-Week	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	15-Year	Earliest Available	
Investment	1.02	-1.34	0.20	6.68	4.22	19.16	7.70	13.51	13.66	15.36	9.86	
Category	1.47	-0.63	2.06	14.41	11.31	37.62	6.76	14.32	13.31	15.23	—	
Index	—	—	—	—	—	—	—	—	—	—	—	
Quartile Rank												—
Percentile Rank	92	86	97	98	98	99	51	66	49	50	—	
# of Invest. in Cat.	1,116	1,115	1,115	1,114	1,114	1,098	1,034	973	774	576	—	

USD | Investment return as of Apr 05, 2024 | Category: Large Growth as of Apr 05, 2024 | Index: Russell 1000 Growth TR USD | Earliest Available Nov 01, 1999 | Time periods greater than 1 year are annualized

Sustainability Rating ⓘ

Corporate Sustainability Contribution

100%

Sovereign Sustainability Contribution

0%

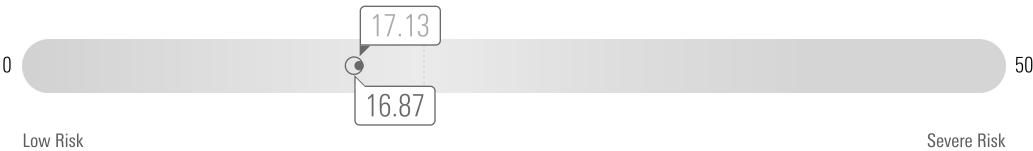
Number of Investments in Global Category

1,594

Sustainable Investment

Yes

Corporate Sustainability Score • Historical ○ Current ∷ Global Category Average (Historical)



Sovereign Sustainability Score ∷ Global Category Average (Historical)



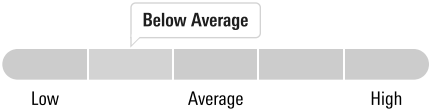
Corporate ESG Pillars (lower scores = lower risk)

2.94
Environmental
7.57
Social
6.36
Governance
0.00
Unallocated

Current Sustainability Score based on 98.86% of Corporate AUM and – of Sovereign AUM | Global Category: US Equity Large Cap Growth | Sustainability Score and Sustainability Rating as of Jan 31, 2024. Portfolio as of Jan 31, 2024. Sustainalytics provides issuer-level ESG Risk analysis used in the calculation of Morningstar’s Sustainability Score. Sustainable Investment Mandate information is derived from the fund prospectus.

Morningstar Risk & Return ⓘ

Risk vs. Category



Return vs. Category



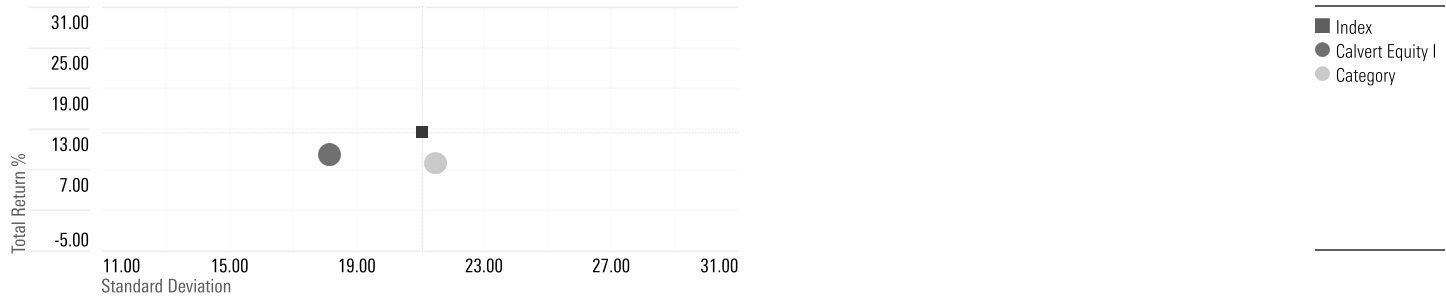
Category: Large Growth as of Mar 31, 2024 | Rankings are out of 1,111 investments.

Risk & Volatility Measures ⓘ

Trailing	Investment	Category	Index
Alpha	-1.88	-3.69	0.19
Beta	0.99	1.12	1.15
R ²	91.34	86.95	91.68
Sharpe Ratio	0.42	0.35	0.53
Standard Deviation	18.14	21.48	21.06

USD | Investment as of Mar 31, 2024 | Category: Large Growth as of Mar 31, 2024 | Index: Russell 1000 Growth TR USD as of Mar 31, 2024 | Calculation Benchmark: S&P 500 TR USD

Risk/Return Analysis



USD | Category: Large Growth | Index: Russell 1000 Growth TR USD | Return as of Mar 31, 2024 | Standard Deviation as of Mar 31, 2024

Market Volatility Measures ⓘ

Capture Ratios	Investment	Category	Index
Upside	95	104	113
Downside	103	121	114
Drawdown	Investment %	Category %	Index %
Maximum	-24.82	-32.44	—

Drawdown Peak Date

Jan 01, 2022

Drawdown Valley Date

Sep 30, 2022

Max Drawdown Duration

9 Months

USD | As of Mar 31, 2024 | Category: Large Growth | Index: Russell 1000 Growth TR USD | Calculation Benchmark: S&P 500 TR USD | Drawdown as of Mar 31, 2024

