

Calvert U.S. Large Cap Core Responsible Index Fund - Class A

Category
Large Blend

Investment Objective & Strategy

From the investment's prospectus

The investment seeks to track the performance of the Calvert US Large-Cap Core Responsible Index, which measures the investment return of large-capitalization stocks.

The fund normally invests at least 95% of its net assets, including borrowings for investment purposes, in securities contained in the index. The index is composed of the common stocks of large companies that operate their businesses in a manner consistent with the Calvert Principles for Responsible Investment.

Past name(s) : Calvert Social Index A.

Volatility and Risk

Volatility as of 09-30-20



Risk Measures as of 09-30-20	Port Avg	Rel S&P 500	Rel Cat
3 Yr Std Dev	17.97	1.01	1.00
3 Yr Beta	1.01	—	1.02

Principal Risks

Lending, Long-Term Outlook and Projections, Loss of Money, Not FDIC Insured, Index Correlation/Tracking Error, Market/Market Volatility, Equity Securities, Restricted/Illiquid Securities, Socially Conscious, Shareholder Activity, Management, Passive Management

Important Information

Morningstar Investment Profiles must be accompanied by Morningstar Disclosure and Glossary.

Funds or their affiliates may pay compensation to Voya® affiliates offering a fund. Such compensation may be paid out of distribution, service and/or 12b-1 fees that are deducted from the fund's assets, and/or may be paid directly by the fund's affiliates. Any fees deducted from fund assets are discussed in the fund's prospectus and disclosed in the fund fact sheet. Because these fees are paid on an on-going basis, over time these fees will increase the cost of your investment and may cost you more than paying other types of sales charges. If offered through a retirement program, additional fees and expenses may be charged under that program. NOT A DEPOSIT. NOT FDIC INSURED. NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY. NOT GUARANTEED BY THE INSTITUTION. MAY GO DOWN IN VALUE.

Portfolio Analysis

Composition as of 08-31-20



Top 10 Holdings as of 08-31-20

Top 10 Holdings as of 08-31-20	% Assets
Apple Inc	7.21
Microsoft Corp	5.44
Amazon.com Inc	4.76
Alphabet Inc A	3.16
Tesla Inc	1.49
Visa Inc Class A	1.26
Procter & Gamble Co	1.16
NVIDIA Corp	1.15
Mastercard Inc A	1.14
JPMorgan Chase & Co	1.08

Operations

Gross Prosp Exp Ratio	0.62% of fund assets
Net Prosp Exp Ratio	0.49% of fund assets
Management Fee	0.24%
12b-1 Fee	0.25%
Other Fee	0.01%
Miscellaneous Fee(s)	0.12%
Fund Inception Date	06-30-00
Total Fund Assets (\$mil)	2,958.4
Annual Turnover Ratio %	17.00
Fund Family Name	Calvert Research and Management

Notes

Management fees have been restated to reflect the current contractual investment advisory fee rate rather than the investment advisory fee paid during the last fiscal year. Calvert Research and Management ("CRM") has agreed to reimburse the Fund's expenses to the extent that Total Annual Fund Operating Expenses exceed 0.49% for Class A shares. This expense reimbursement will continue through January 31, 2021. Any amendment to or termination of this reimbursement would require approval of the Board of Directors. The expense reimbursement relates to ordinary operating expenses only and does not include expenses such as: brokerage commissions, acquired fund fees and expenses of unaffiliated funds, borrowing costs (including borrowing costs of any acquired funds), taxes or litigation expenses. Amounts reimbursed may be recouped by CRM during the same fiscal year to the extent actual expenses are less than the contractual expense cap during such year.

Morningstar Style Box™ as of 08-31-20

Morningstar Style Box™ as of 08-31-20	% Mkt Cap
Giant	46.58
Large	32.67
Medium	18.41
Small	2.33
Micro	0.00

Value Blend Growth

Morningstar Equity Sectors as of 08-31-20

Morningstar Equity Sectors as of 08-31-20	% Fund
Cyclical	28.68
Basic Materials	2.13
Consumer Cyclical	12.93
Financial Services	13.29
Real Estate	0.33
Sensitive	46.70
Communication Services	9.45
Energy	0.08
Industrials	9.35
Technology	27.82
Defensive	24.62
Consumer Defensive	7.15
Healthcare	14.94
Utilities	2.53

Waiver Data	Type	Exp. Date	%
Expense Ratio	Contractual	01-31-21	0.13

Portfolio Manager(s)

Thomas Seto. Since 2016.

Advisor	Subadvisor
Calvert Research and Management	—