

CDEI

Calvert US Large-Cap Diversity, Equity and Inclusion Index ETF Analyst Report

CDEI tracks a market-cap-weighted, ESG-screened index of large-cap stocks from the US. Company selection emphasize those invested in employee diversification practices.

ESG Themes and Scores

6.96/10

ESG Rate

69.27%

Global Percentile

84.94%

Peer Percentile

Performance Data

	CDEI	ETF Database Category Average	Factset Segment Average
1 Month	3.16%	0.86%	1.48%
3 Month	4.93%	1.80%	2.59%
YTD Return	11.06%	8.45%	7.39%
1 Year Return	22.01%	16.44%	12.39%
3 Year Return	N/A	4.18%	3.49%
5 Year Return	N/A	4.92%	2.94%

Top 5 Holdings

Symbol	Holding	% Assets
MSFT	Microsoft Corporation	10.74%
AAPL	Apple Inc.	10.60%
NVDA	NVIDIA Corporation	9.66%
GOOGL	Alphabet Inc. Class A	6.63%
LLY	Eli Lilly and Company	2.49%

Vitals

Issuer	Morgan Stanley
Brand	Calvert
Structure	ETF
Expense Ratio	0.14%
Inception	Jan 30, 2023
Index Tracked	Russell 1000 Index

ETF Database Themes

Category	Large Cap Blend Equities
Asset Class	Equity
Asset Class Size	Large-Cap
Asset Class Style	Blend
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Equity: U.S. - Large Cap
Category	Size and Style
Focus	Large Cap
Niche	Broad-based
Strategy	ESG
Weighting	Market Cap

