

Calvert, Parametric Partnership Advances UN Sustainability Goals for ESG Investors

CHALLENGE

Investors demand research-focused, data-driven tools to drive impact solutions dedicated to improving empowerment, community health, and wellness on a global scale.

OUR SOLUTION

Global ESG leader Calvert and SMA leader Parametric partnered to focus on companies that commit to promoting the United Nations Sustainable Development Goals.

RESULTS

Our collaboration with Calvert helped fuel a portfolio solution encompassing two vital themes: women's empowerment and community-based health and wellness.

Challenge

A Seattle-based wealth management firm sought an impact-focused ESG portfolio grounded in underlying research and a data framework that focuses on the [United Nations Sustainable Development Goals \(UNSDGs\)](#)—a set of impact solutions dedicated to improving women's empowerment, community health, and wellness on a global scale. The firm sought to combine Calvert's innovative and proprietary ESG research with implementation via Parametric's Custom Core® separately managed account (SMA) technology to deliver these custom impact investing solutions, which could also be blended with other standard benchmarks.

A client needed an ESG portfolio that focused on global health and wellness goals.

Our solution

Parametric helps offer investors the precise exposures they seek. Calvert provides the responsible investing research that helps investors meet their ESG goals. Together we deliver customized solutions designed around the client's unique objectives. In partnership with global ESG leader Calvert Research and Management, Parametric used its Custom Core Equity SMA solution to leverage two portfolios composed of stocks of US companies and global companies that trade in the US, meeting Calvert's stringent ESG requirements while also reflecting UNSDGs.

Calvert augmented external vendor data and select proprietary data to narrow the ESG universe, focusing on companies most positively aligned with defined impact themes. The process includes extensive screening and analytical review of globally traded companies as well as company-level research. Parametric's Custom Core solution fuels equity portfolios designed to provide exposure that meets client-specified geographic, market-cap, style, or weighting characteristics.

The resulting portfolio solution encompasses two vital themes:

Empowerment: Diversity, equity, and inclusion screens



- > **Diversity Lens** focuses on issues related to gender, race, and LGBTQ+ identity.
- > **Human Rights** promotes social justice and equality.
- > **Financial Inclusion** centers on microfinance efforts and initiatives designed to optimize access to credit.

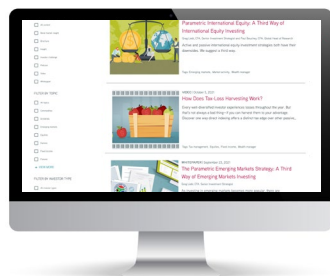
Community: Health and wellness screens



- > **Housing** seeks to promote affordable housing and better living conditions.
- > **Jobs and Education** bolsters quality jobs and workforce development initiatives.
- > **Basic Services** enhances programs dedicated to education, workforce training, and other services.

Results

The rollout of multi-themed, values-based portfolios with Calvert represents a natural collaboration, reflecting a deep history of innovation in the ESG space. Parametric’s robust SMA expertise offers customized portfolios that seek to provide precise market exposure and apply active tax management, while also incorporating individual concerns and priorities. Calvert deploys the ability to analyze financially material ESG factors affecting companies, issuers, and their investment performance, coupled with structured shareholder engagement. This vital new partnership places investors at the forefront of impact investing to advance sustainable and shared values.



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