

**MANAGER NAME:** Boston Management and Research - Eaton Vance Special Investment Trust: Eaton Vance Large-Cap Value Fund; Class A Shares

**BENCHMARK:** Russell 1000 Value

**PRODUCT AUM:** 550.2M

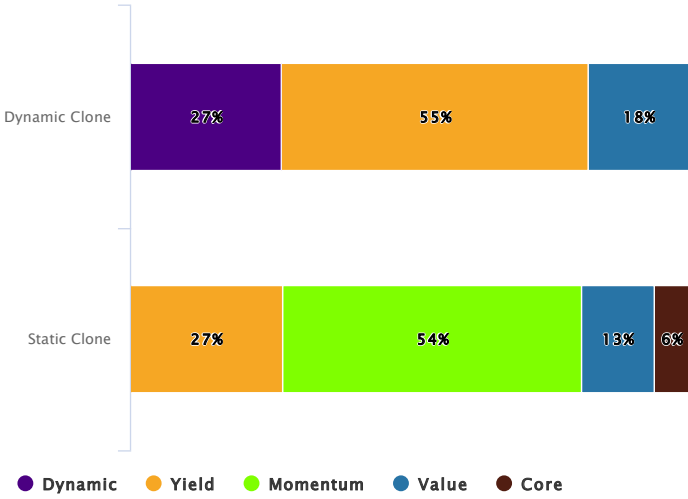
**INCEPTION DATE:** 09/23/1931

**R-SQUARED:** 96.69%

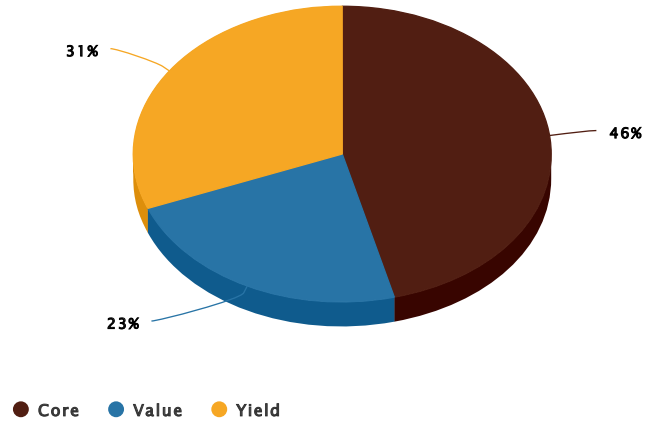
**AAPRYL PEER GROUP:** Relative/High Quality Value

**MONTH ENDING:** 12/31/2018

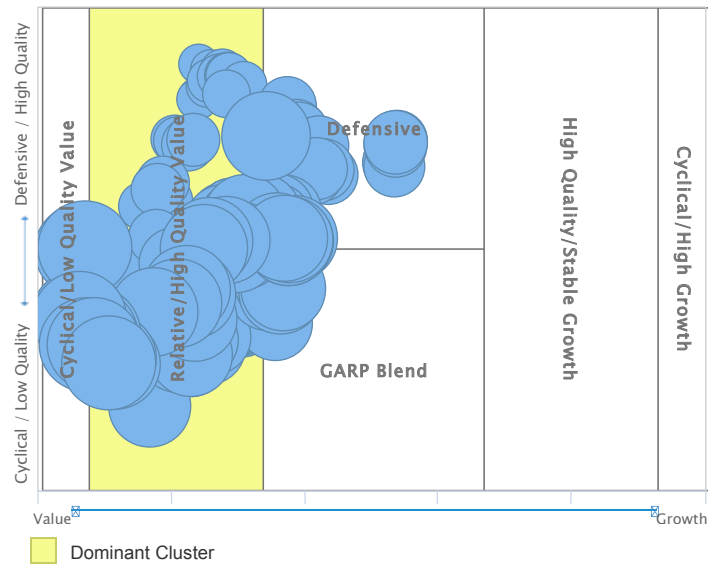
### Clone Portfolio Factor Weights (Passive Replication Portfolios)



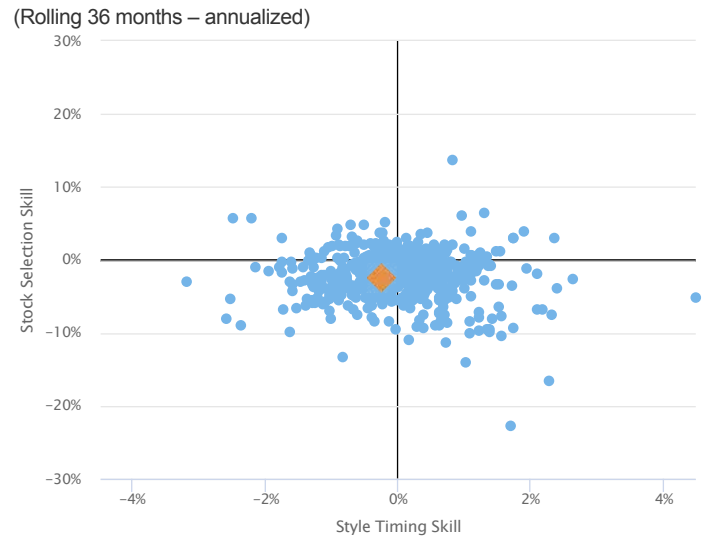
### Factor Composition of Benchmark (Static Clone)



### Style Analysis Over Time



### Manager Skill Comparison (vs Relative/High Quality Value)



NOTES:

**MANAGER NAME:** Boston Management and Research - Eaton Vance Special Investment Trust: Eaton Vance Large-Cap Value Fund; Class A Shares

**BENCHMARK:** Russell 1000 Value      **PRODUCT AUM:** 550.2M      **INCEPTION DATE:** 09/23/1931  
**R-SQUARED:** 96.69%      **AAPRYL PEER GROUP:** Relative/High Quality Value      **MONTH ENDING:** 12/31/2018

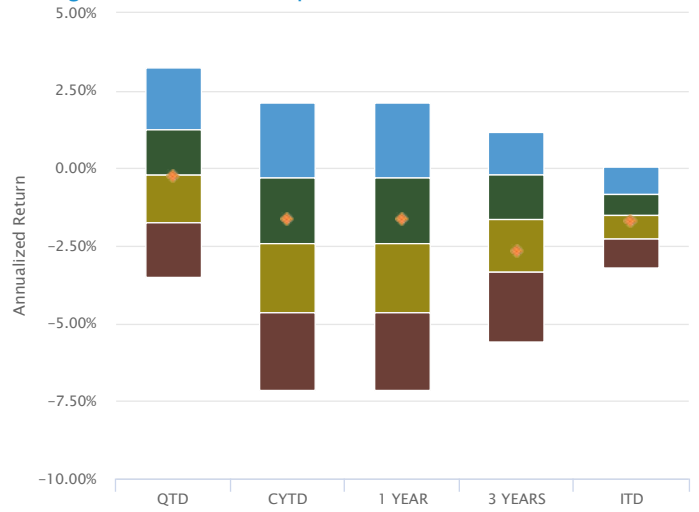
### Excess Return Statistics

Manager	5.82%
Benchmark	6.31%
Static Clone	7.54%
Dynamic Clone	7.52%
<b>Traditional</b>	
Manager Vs Benchmark	-0.49%
<b>Excess Decomposition</b>	
Style Environment (Static Clone - Benchmark)	1.23%
Return from Skill (Manager - Static Clone)	-1.72%
<b>Skill Decomposition</b>	
Style Timing (Dynamic - Static)	-0.02%
Stock Selection (Return from Skill - Style Timing)	-1.70%
Aapryl Score	69.68%
R-squared	96.69%

\*Annualized since inception

\*\* Skill/Clone returns are annualized from 2001

### Manager Skill vs Peer Group



10th to 25th Percentile (best)    25th to 50th Percentile    50th to 75th Percentile  
 75th to 90th Percentile (worst)    ♦ Boston Management and Research - Eaton Vance Special Investment Trust: Eaton Vance Large-Cap Value Fund; Class A Shares

### Market Trend Analysis

	Manager				Default Benchmark				Peer Group Median			
	Total	Rising	Falling	No Trend	Total	Rising	Falling	No Trend	Total	Rising	Falling	No Trend
Annualized Return	5.82%	11.50%	-17.17%	11.56%	6.31%	11.95%	-16.77%	12.30%	5.93%	10.81%	-14.25%	10.89%
Standard Deviation (Annualized)	13.46%	10.78%	20.23%	12.31%	14.53%	11.00%	23.67%	12.65%	13.72%	10.38%	22.62%	11.84%
Sharpe Ratio	0.33	0.94	-0.91	0.86	0.34	0.96	-0.76	0.89	0.34	0.91	-0.69	0.83
Period Count (In Months)	210	138	37	35	210	138	37	35	210	138	37	35
Upside Capture	91.25%	95.83%	72.45%	93.26%	100.00%	100.00%	100.00%	100.00%	91.95%	91.54%	95.16%	90.05%
Downside Capture	93.97%	96.92%	91.85%	95.17%	100.00%	100.00%	100.00%	100.00%	94.13%	95.38%	93.48%	94.78%
Skewness	-0.27	-0.13	-0.14	-0.20	-0.23	-0.07	-0.07	-0.20	-0.24	-0.08	-0.08	-0.20
Excess Kurtosis	0.18	0.09	0.01	0.10	0.17	0.07	-0.03	0.08	0.19	0.07	-0.02	0.09

### Data Disclaimer

**Lipper:**

Copyright 2017 © Reuters. All rights reserved. Any copying, republication or redistribution of Information, including by caching, framing or similar means, is expressly prohibited without the prior written consent of Lipper. Lipper shall not be liable for any errors or delays in the content, or for any actions taken in reliance thereon.

**MSCI:**

Copyright MSCI 2017. All Rights Reserved. Without prior written permission of MSCI, this information and any other MSCI intellectual property may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used to create any financial instruments or products or any indices. This information is provided on an "as is" basis, and the user of this information assumes the entire risk of any use made of this information. Neither MSCI nor any third party involved in or related to the computing or compiling of the data makes any express or implied warranties, representations or guarantees concerning the MSCI index-related data, and in no event will MSCI or any third party have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) relating to any use of this information.

**Russell:**

Frank Russell Company is the source and owner of the trademarks, service marks and copyrights related to the Russell Indexes. Russell® is a trademark of Frank Russell Company.

**PSN:**

PSN Manager Data from Informa Investment Solutions, a division of Informa Business Intelligence, Inc. Informa and its affiliates are not responsible for any adverse consequences or trading, investment, or commercial decisions arising from use of or accuracy of the data.