



FTSE KLD Europe Sustainability Index

Universe

FTSE All World Developed
Europe

Benchmark

FTSE All World Developed
Europe

Weights

Float-adjusted market-cap

Reconstitution

Annually in June

Number of Constituents

(as of March 31, 2010)
207

Launch Date

October 1, 2007

About the Index

The FTSE KLD Europe Sustainability Index (EUSI) is a diversified regional benchmark constructed using environmental, social and governance (ESG) factors as selection criteria. The Index is a subset of the FTSE KLD Global Sustainability Index (GSIN) and holds the top ESG-ranked companies by sector in the European region.

The EUSI is a float-adjusted market capitalization weighted index. To limit the systemic risk introduced by the ESG selection process, the EUSI achieves sector neutrality through the application of targeted sector weights that reflect the relative sector weights of the underlying market.

The ESI eligible universe includes companies from 18 developed market countries in the European region but does not control for country representation and is not constrained to match country representation in the underlying universe or in the FTSE All World Developed Europe Index.

KLD uses a common global rating and analysis system to evaluate the ESG performance of each company in the eligible universe. KLD then ranks companies by sector peer group according to ESG performance. To generate comparative sector rankings, KLD identifies key ESG performance indicators for each sector and weights them accordingly.

KLD rates a company's sustainability performance analyzing:

Environment: management systems, climate change impact, emissions, and pollution prevention

Social: community & society, employees & supply chain, and customers

Governance: board structure, executive compensation, political accountability, and disclosure

About KLD Indexes

KLD Indexes develops and licenses benchmark, strategy and custom indexes that investment managers use to integrate Environmental, Social and Governance criteria into their investment decisions, for performance benchmarking, and for asset allocation. KLD created the first index for sustainable and responsible investors in 1990. Today, its indexes are distributed under the FTSE KLD name in cooperation with FTSE, a global leader in the creation and management of equity, bond, alternative asset class and responsible investment indexes. The suite of KLD indexes is calculated by, and licensed through FTSE.

KLD Indexes is a wholly-owned subsidiary of Institutional Shareholder Services Inc. ("ISS"), which is a wholly-owned subsidiary of RiskMetrics Group, Inc. ("RMG"). RMG is a publicly traded company on the NYSE (Ticker: RISK), providing industry-leading products and services in the disciplines of risk management, corporate governance and financial research & analysis.

For information about analytics,
licensing or redistribution, please
contact

kldindexes@riskmetrics.com



FTSE KLD Europe Sustainability Index

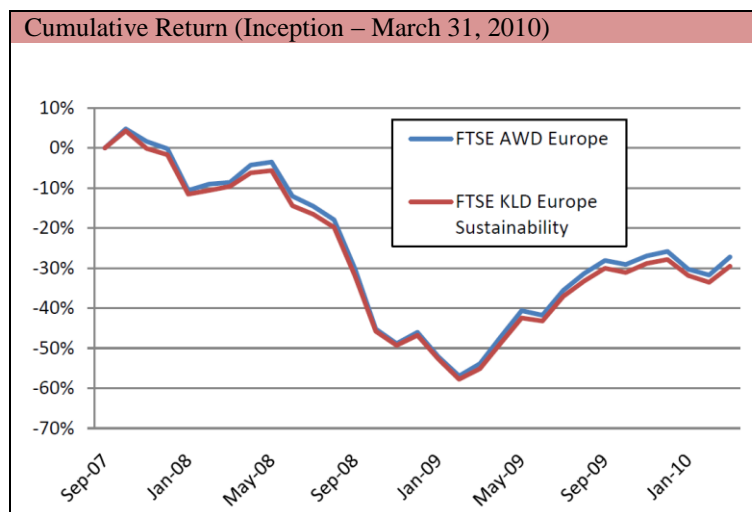
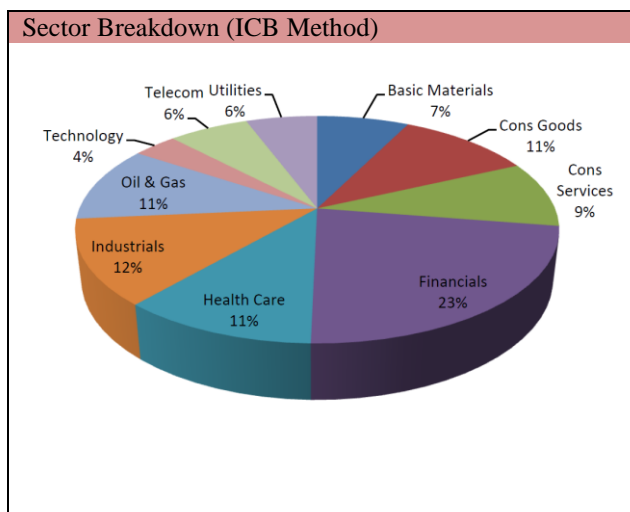
All data as of March 31, 2010

(Updated Quarterly)

Risk Analysis	EUSI	FTSE AWD Europe
Beta	0.97	1.00
R-Square	99.60	100.00
Sharpe Ratio	-0.53	-0.48
Standard Deviation	27.21	27.88
Tracking Error	1.86	0.00

Top 10 Holdings
Royal Dutch Shell PLC
HSBC Holdings PLC
Novartis AG
Vodafone Group PLC
Banco Santander S.A.
Roche Holding AG
AstraZeneca PLC
ENI S.p.A.
Unicredito Italiano Spa Ord
Nokia Corp.

Index Characteristics (\$ Mil.)	EUSI	%
Total Market Cap	4,135,984	
Top 10	1,371,906	33.17
Average	19,981	0.48
Median	9,022	0.22
Largest	177,382	4.29
Smallest	462	0.01



Index Performance (%)								
	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 10/1/07 Inception
EUSI	6.04	-2.36	-2.36	57.13	N/A	N/A	N/A	-13.09
FTSE AWD Europe	6.67	-1.80	-1.80	57.81	-6.92	4.38	N/A	-11.93

*Annualized Returns

© FTSE International Limited ("FTSE") 2010. All rights reserved. The FTSE KLD 400 Social Index is calculated by FTSE. All rights in the Index vest in FTSE and KLD Indexes, a wholly owned subsidiary of RiskMetrics Group, Inc. "FTSE®" is a trade mark of the London Stock Exchange Plc and the Financial Times Limited and is used by FTSE under licence. All information is provided for information purposes only and no responsibility or liability can be accepted by FTSE or RiskMetrics for any errors or for any loss from use of this publication. No part of this publication may be reproduced, stored in a retrieval system or transmitted by any other form or means whether electronic, mechanical, photocopying, recording or otherwise without the prior written consent of FTSE. Distribution of FTSE index values and the use of FTSE indices to create financial products requires a licence from FTSE and/or its licensors. The Industry Classification Benchmark ("ICB") is jointly owned by FTSE and Dow Jones. FTSE and Dow Jones do not accept liability to any person for any loss or damage arising out of any error or omission in the ICB.