



# FTSE KLD US Large Cap Sustainability Index

**Universe**  
400 Large Cap US Equities

**Benchmark**  
FTSE US Large Cap

**Weights**  
Float-adjusted market-cap

**Reconstitution**  
Annually in June

**Number of Constituents**  
(as of March 31, 2010)  
244

**Launch Date**  
January 1, 2001

## About the Index

The FTSE KLD US Large Cap Sustainability Index (USSL) is a diversified and comprehensive representation of the U.S. large cap equity market available to investors seeking to integrate environmental, social and governance (ESG) criteria into their investment strategies. The USSL holds companies with the highest ESG rankings in each sector of the large cap U.S. equity market. To reduce the systematic risk introduced by the selection process, the USSL is designed to approximate the sector weights of the underlying market based on sector weighting targets.

The USSL is one of three sub-indexes in the FTSE KLD US All Cap Sustainability Index (USSA) series.

## Index Construction

The USSL holds companies with the highest environmental, social and governance (ESG) rankings in each sector of the 400 largest U.S. equities. KLD ranks companies by sector peer group according to ESG performance ratings. For each sector, key ESG performance indicators are identified and are given more weight in the rating process.

### The USSL favors corporations that are:

- Strong stewards of the environment;
- Devoted to serving local communities and society generally;
- Committed to high labor standards for their own employees and those in their supply chain;
- Dedicated to producing high quality and safe products;
- Managing their company in an exemplary and ethical manner.

## 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.

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# FTSE KLD US Large Cap Sustainability Index

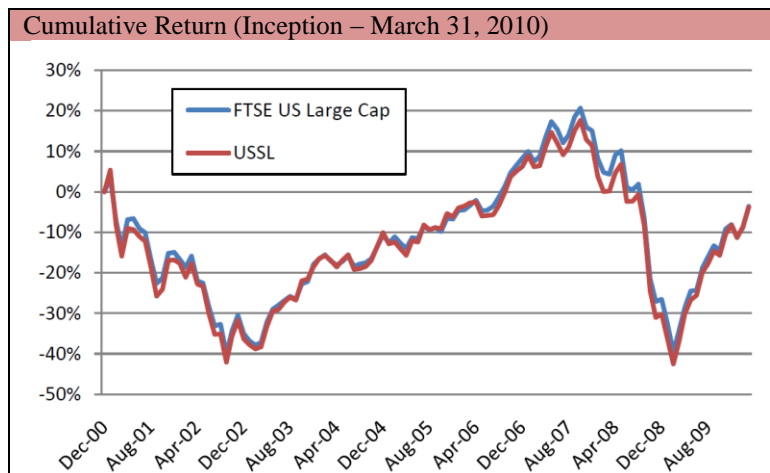
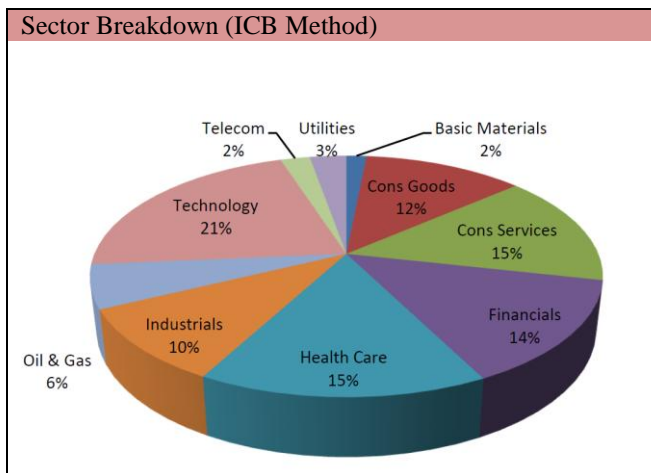
All data as of March 31, 2010

(Updated Quarterly)

Risk Analysis	USSL	FTSE US LC
Beta	1.08	1.00
R-Square	97.66	100.00
Sharpe Ratio	-0.17	-0.19
Standard Deviation	17.24	15.79
Tracking Error	2.92	0.00

Top 10 Holdings
Microsoft Corp.
Procter & Gamble Co.
Johnson & Johnson
Google Inc.
International Business Machines Corp.
Wells Fargo & Co.
Cisco Systems Inc.
Hewlett-Packard Co.
Intel Corp.
Merck & Co Inc

Index Characteristics (\$ Mil.)	USSL	%
Total Market Cap	5,737,271	
Top 10	1,656,924	28.88
Average	23,513	0.41
Median	13,081	0.23
Largest	258,052	4.50
Smallest	2,318	0.04



Index Performance (%)								
	Month	1 <sup>st</sup> Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 1/1/01 Inception*
USSL	5.32	4.78	4.78	52.65	-3.31	2.27	N/A	-0.42
FTSE US LC	5.77	4.87	4.87	46.76	-3.91	2.00	N/A	-0.39

\*Annualized Returns

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