



FTSE KLD US Large-Mid Cap Sustainability Index

Universe

Largest 1,000 US equities

Benchmark

FTSE All World US

Weights

Float-adjusted market-cap

Reconstitution

Annually in June

Number of Constituents

(as of March 31, 2010)
626

Launch Date

January 1, 2001

About the Index

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

The USSLM is one of two composite indexes in the FTSE KLD US All Cap Sustainability Index (USSA) series.

Index Construction

The USSLM is comprised of the constituents of the FTSE KLD US Large Cap Sustainability Index (USSL) and the FTSE KLD US Mid Cap Sustainability Index (USSM).

The USSL and USSM hold companies with the highest ESG rankings in each sector of 400 large cap and 600 mid cap U.S. equities respectively. 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 USSLM 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-Mid Cap Sustainability Index

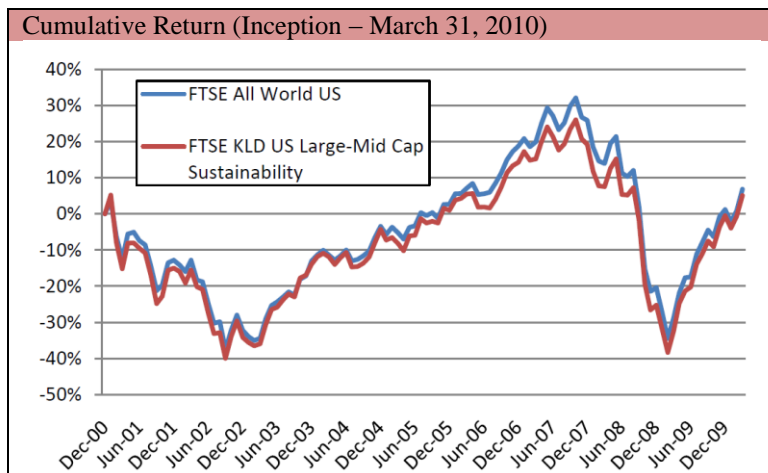
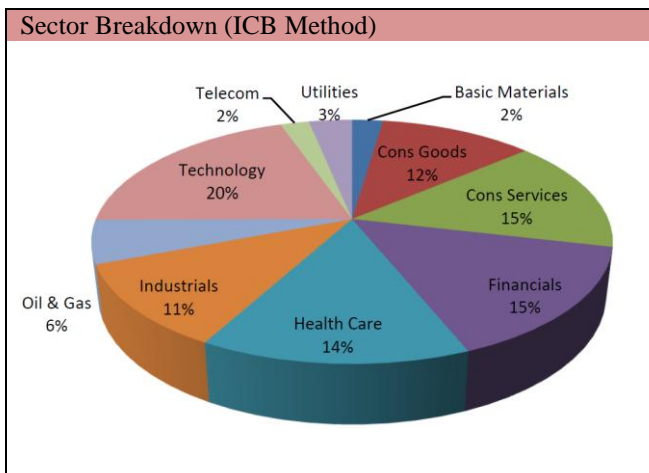
All data as of March 31, 2010

(Updated Quarterly)

Risk Analysis	USSLM	FTSE AW US
Beta	1.07	1.00
R-Square	98.14	100.00
Sharpe Ratio	-0.12	-0.12
Standard Deviation	17.38	16.03
Tracking Error	2.65	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.)	USSLM	%
Total Market Cap	7,026,192	
Top 10	1,668,721	23.75
Average	11,224	0.16
Median	4,339	0.06
Largest	258,052	3.67
Smallest	390	0.01



Index Performance (%)								
	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 1/1/01 Inception*
USSLM	5.84	5.63	5.63	55.65	-3.02	2.74	N/A	0.54
FTSE AW US	5.99	5.57	5.57	50.07	-3.77	2.43	-0.51	0.72

*Annualized Returns

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