



FTSE KLD US Mid Cap Sustainability Index

Universe

600 Mid Cap US Equities

Benchmark

FTSE US Mid Cap

Weights

Float-adjusted market-cap

Reconstitution

Annually in June

Number of Constituents

(as of March 31, 2010)

382

Launch Date

January 1, 2001

For information about analytics,
licensing or redistribution, please
contact

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About the Index

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

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

Index Construction

The USSM holds companies with the highest environmental, social and governance (ESG) rankings in each sector of 600 mid cap 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 USSM 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 Mid Cap Sustainability Index

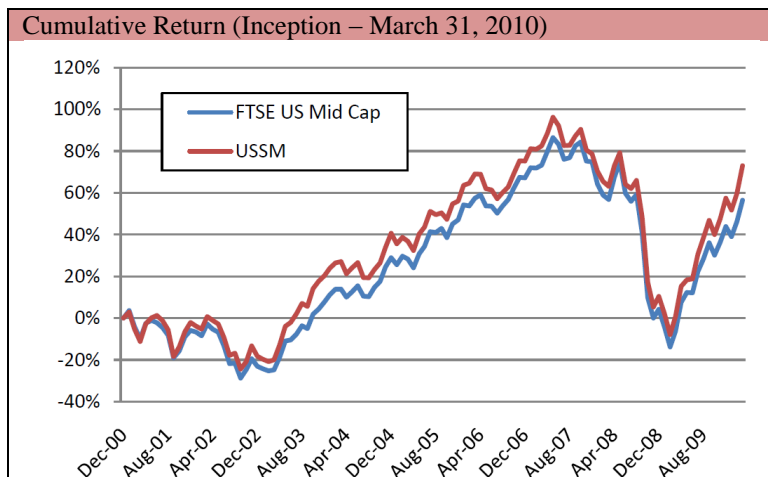
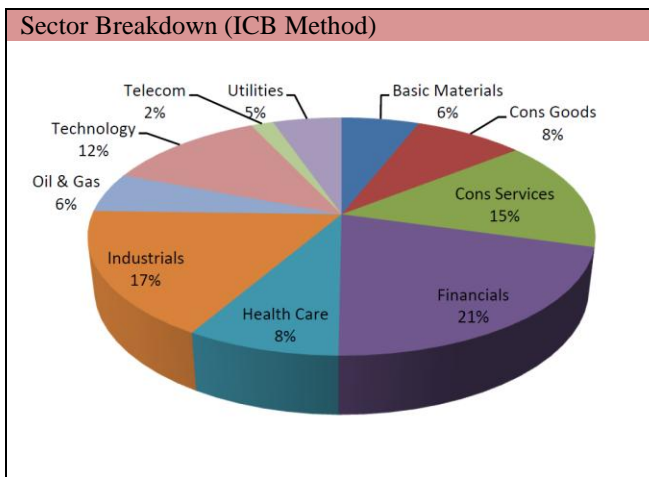
All data as of March 31, 2010

(Updated Quarterly)

Risk Analysis	USSM	FTSE US MC
Beta	1.02	1.00
R-Square	97.86	100.00
Sharpe Ratio	0.19	0.13
Standard Deviation	19.11	18.50
Tracking Error	2.83	0.00

Top 10 Holdings
Hartford Financial Services Group Inc.
Fifth Third Bancorp
International Paper Co.
Host Hotels & Resorts Inc.
Regions Financial Corp.
Salesforce.com Inc.
Principal Financial Group Inc.
Lincoln National Corp.
United States Steel Corp.
Seagate Technology Inc.

Index Characteristics (\$ Mil.)	USSM	%
Total Market Cap	1,288,921	
Top 10	103,371	8.02
Average	3,374	0.26
Median	2,880	0.22
Largest	21,468	1.67
Smallest	390	0.03



Index Performance (%)								
	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 1/1/01 Inception*
USSM	8.36	9.87	9.87	71.71	-1.77	4.80	N/A	6.10
FTSE US MC	6.96	8.73	8.73	66.84	-3.35	4.03	N/A	4.95

*Annualized Returns

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