



FTSE KLD North America Sustainability Index

Universe

FTSE All World Developed North America

Benchmark

FTSE All World Developed North America

Weights

Float-adjusted market-cap

Reconstitution

Annually in June

Number of Constituents

(as of March 31, 2010)
225

Launch Date

October 1, 2007

About the Index

The FTSE KLD North America Sustainability Index (NASI) 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 North American region.

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

The NASI eligible universe includes companies from 2 developed market countries in the North American 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 North America 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.

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For information about analytics, licensing or redistribution, please contact

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FTSE KLD North America Sustainability Index

All data as of March 31, 2010

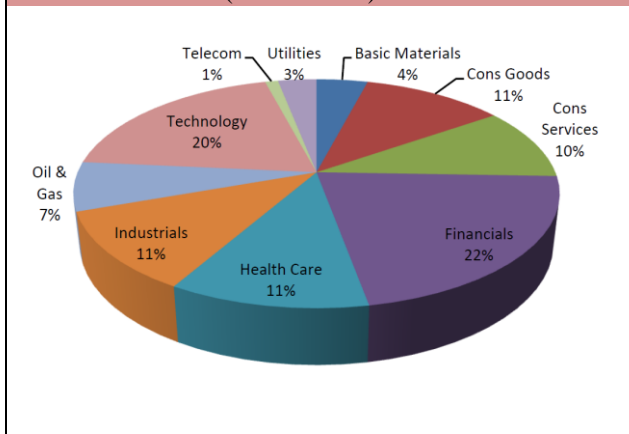
(Updated Quarterly)

Risk Analysis	NASI	FTSE AWD NA
Beta	1.03	1.00
R-Square	99.43	100.00
Sharpe Ratio	-0.33	-0.39
Standard Deviation	22.55	21.91
Tracking Error	1.80	0.00

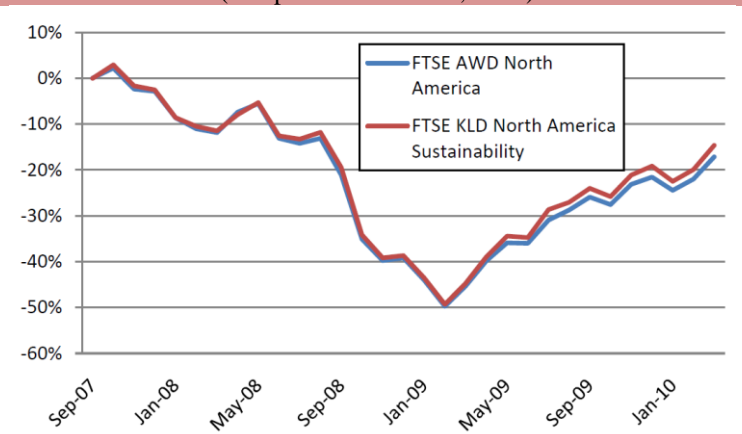
Top 10 Holdings
Procter & Gamble Co.
Johnson & Johnson
International Business Machines Corp.
Wells Fargo & Co.
Cisco Systems Inc.
Google Inc.
Hewlett-Packard Co.
Intel Corp.
PepsiCo Inc.
Royal Bank of Canada

Index Characteristics (\$ Mil.)	NASI	%
Total Market Cap	5,077,721	
Top 10	1,463,907	28.83
Average	22,568	0.44
Median	12,325	0.24
Largest	183,774	3.62
Smallest	274	0.01

Sector Breakdown (ICB Method)



Cumulative Return (Inception – March 31, 2010)



Index Performance (%)

	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 10/1/07 Inception
NASI	6.55	5.58	5.58	54.47	N/A	N/A	N/A	-6.14
FTSE AWD NA	6.21	5.63	5.63	51.58	-3.21	3.02	-0.04	-7.25

*Annualized Returns

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