



FTSE KLD US Small Cap Sustainability Index

Universe

2,000 Small Cap US Equities

Benchmark

FTSE US Small Cap

Weights

Float-adjusted market-cap

Reconstitution

Annually in June

Number of Constituents

(as of March 31, 2010)

1,232

Launch Date

January 1, 2001

About the Index

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

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

Index Construction

The USSS holds companies with the highest environmental, social and governance (ESG) rankings in each sector of 2,000 small 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 USSS 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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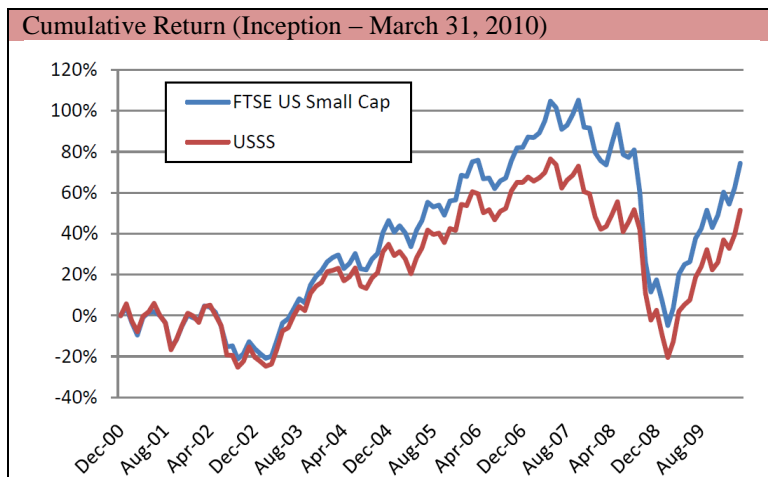
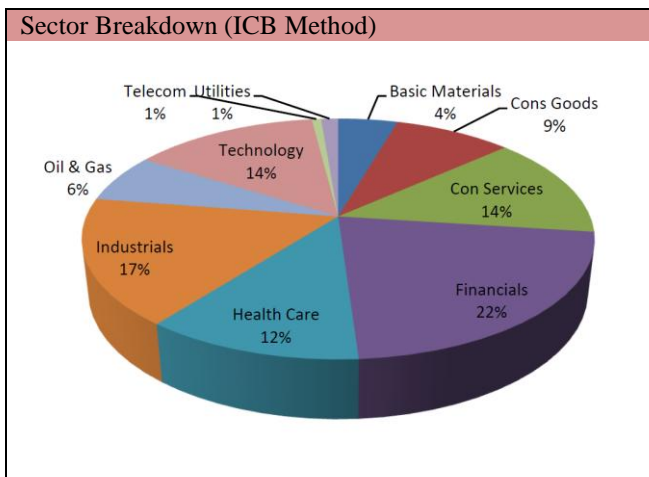
All data as of March 31, 2010

(Updated Quarterly)

Risk Analysis	USSS	FTSE US SC
Beta	1.06	1.00
R-Square	95.52	100.00
Sharpe Ratio	0.10	0.18
Standard Deviation	21.31	19.72
Tracking Error	4.64	0.00

Top 10 Holdings
Genworth Financial Inc.
CNX Gas Corp.
Human Genome Sciences Inc.
CB Richard Ellis Group Inc.
Genpact Ltd
BOK Financial Corp.
AmeriCredit Corp.
Titanium Metals Corp.
J. Crew Group Inc.
Huntsman Corp.

Index Characteristics (\$ Mil.)	USSS	%
Total Market Cap	728,515	
Top 10	44,512	6.11
Average	592	0.08
Median	415	0.06
Largest	8,968	1.23
Smallest	6	0.00



Index Performance (%)								
	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 1/1/01 Inception*
USSS	8.61	10.58	10.58	73.62	-3.26	3.49	N/A	4.59
FTSE US SC	7.47	8.84	8.84	68.21	-2.68	4.44	N/A	6.20

*Annualized Returns

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