

FTSE KLD Monthly Performance Bulletin

November 2009 Index Returns

BOSTON, MA USA – December 14, 2009 - KLD Research & Analytics, Inc. and FTSE reported index returns for November 2009. The December index performance bulletin also features performance of the FTSE KLD US All Cap Sustainability Index in 2009. As of November 1, 2009, KLD is now part of RiskMetrics Group.

U.S. Indexes

	Month	Quarter	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception*
FTSE KLD 400 Social	5.74	16.21	27.77	28.76	-4.40	0.83	-0.92	9.38
FTSE All World US	5.95	15.72	24.67	26.28	-5.42	1.22	-0.39	N/A
FTSE KLD Catholic Values 400	5.56	16.84	29.13	29.94	-4.82	0.53	-1.04	1.81
FTSE All World US	5.95	15.72	24.67	26.28	-5.42	1.22	-0.39	1.83
FTSE KLD US All Cap Sustainability	5.74	16.52	28.45	31.09	-5.55	0.81	N/A	-0.12
FTSE US All Cap	5.71	16.29	24.95	27.19	-5.56	1.21	N/A	0.45
FTSE KLD US Large Cap Sustainability	6.10	14.61	28.07	29.70	-5.23	0.67	N/A	-1.24
FTSE USA Large Cap	6.19	14.55	23.47	24.45	-5.20	0.99	N/A	-1.08
FTSE KLD US Mid Cap Sustainability	5.32	23.63	33.67	39.98	-5.60	1.95	N/A	4.46
FTSE USA Mid Cap	4.81	21.45	30.86	36.32	-6.62	1.83	N/A	3.54
FTSE KLD US Small Cap Sustainability	2.94	22.72	22.87	28.86	-8.59	-0.79	N/A	2.63
FTSE USA Small Cap	4.19	19.97	26.88	33.62	-6.42	1.18	N/A	4.58
FTSE KLD US Large-Mid Cap Sustainability	5.96	16.02	28.94	31.26	-5.26	0.94	N/A	-0.42
FTSE All World US	5.95	15.72	24.67	26.28	-5.42	1.22	-0.39	-0.09
FTSE KLD US Small-Mid Cap Sustainability	4.52	23.32	29.82	36.02	-6.65	0.94	N/A	3.79
FTSE USA Mid Cap	4.81	21.45	30.86	36.32	-6.62	1.83	N/A	3.54
FTSE KLD Select Social	6.06	16.00	28.04	28.40	-4.53	1.08	N/A	2.02
FTSE 500	5.94	15.56	24.61	26.02	-5.42	1.05	N/A	1.95

Global Indexes

	Month	Quarter	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception*
FTSE KLD Global Climate 100	2.39	16.97	26.31	33.34	-1.87	N/A	N/A	5.24
FTSE All World	4.13	18.20	33.43	38.49	-3.57	4.44	N/A	4.07
FTSE KLD Global Sustainability	4.04	18.81	30.52	34.59	N/A	N/A	N/A	-11.82
FTSE AWD	4.05	17.74	28.86	33.26	-4.72	3.27	N/A	-12.22
FTSE KLD Global Sustainability ex US	2.55	20.97	34.66	40.96	N/A	N/A	N/A	-12.73
FTSE AWD Ex US	2.46	19.55	32.94	40.32	-4.06	5.48	N/A	-12.72
FTSE KLD Asia Pacific Sustainability	-0.91	17.07	29.27	38.55	N/A	N/A	N/A	-10.59
FTSE AWD Asia Pacific	0.52	13.23	24.95	34.43	-4.38	4.34	N/A	-12.14
FTSE KLD Europe Sustainability	3.25	23.21	33.79	40.43	N/A	N/A	N/A	-14.55
FTSE AWD Europe	2.99	23.46	35.28	42.73	-4.65	5.40	N/A	-13.51
FTSE KLD Europe AsiaPacific Sustainability	1.89	21.15	32.34	39.86	N/A	N/A	N/A	-13.31
FTSE AWD Europe Asia Pacific	2.10	19.81	31.61	39.79	-4.56	5.04	N/A	-13.09
FTSE KLD North America Sustainability	6.35	16.42	28.69	29.73	N/A	N/A	N/A	-10.36
FTSE AWD North America	6.03	15.84	26.32	27.59	-4.91	1.81	0.14	-11.46
KLD/Janzi Global Environment	4.05	20.32	26.93	37.57	N/A	N/A	N/A	37.57
FTSE All World	4.13	18.20	33.43	38.49	-3.57	4.44	N/A	38.49
KLD/Janzi Global Environment 60	4.38	18.63	29.48	40.82	N/A	N/A	N/A	27.76
FTSE All World	4.13	18.20	33.43	38.49	-3.57	4.44	N/A	27.00

*Annualized Returns

Inception dates: FTSE KLD 400 Social Index – 5/1/1990; FTSE KLD Catholic Values 400 Index – 5/1/1998; FTSE KLD US All Cap Sustainability Index, FTSE KLD US Large Cap Sustainability Index, FTSE KLD US Mid Cap Sustainability Index, FTSE KLD US Small Cap Sustainability Index, FTSE KLD US Large-Mid Cap Sustainability Index, FTSE KLD US Small-Mid Cap Sustainability Index – 1/1/2001; FTSE KLD Select Social Index – 6/1/2004; FTSE KLD Global Climate 100 Index – 7/1/2005; FTSE KLD Global Sustainability Index, FTSE KLD Global Sustainability Index Ex-US, FTSE KLD Asia Pacific Sustainability Index, FTSE KLD Europe Sustainability Index, FTSE KLD Europe Asia Pacific Sustainability Index, FTSE KLD North America Sustainability Index – 10/1/2007; KLD/Jantzi Global Environment 60 Index – 11/3/2008; KLD/Jantzi Global Environment Index – 12/1/2008.

Sources: Standard & Poor's, Dow Jones & Co., FactSet Research Systems Inc., FTSE Group

2009 FTSE KLD US All Cap Sustainability Index Performance

Index Name	Month	Quarter	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
USSA	5.74	16.52	28.45	31.09	-5.55	0.81	N/A	-0.12
FTSE US All Cap	5.71	16.29	24.95	27.19	-5.56	1.21	N/A	0.45

During the period January 1, 2009 through November 30, 2009, the FTSE KLD US All Cap Sustainability Index outperformed its benchmark, the FTSE US All Cap Index, by 3.50%. Its higher performance was due to not holding some large companies with poor returns, such as Exxon Mobil (-3.78%), and the overweighting of large companies with high returns, such as Google (89.50%), IBM (53.09%) and Microsoft (54.86%). The USSA also benefitted from being overweight in the technology sector, which had strong performance for the time period, and stock selection in the consumer services sector, which outperformed the benchmark sector by 9.95%.

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