

# FTSE KLD 400 SOCIAL INDEX

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The FTSE KLD 400 Social Index (KLD400) is a float-adjusted, market capitalization-weighted, common stock index of US equities. Launched by KLD in May 1990, the KLD400 (formerly KLD's Domini 400 Social Index) is the first benchmark index constructed using environmental, social and governance (ESG) factors. The Domini 400 Social Index was renamed the FTSE KLD 400 Social Index in July 2009. It is a widely recognized benchmark for measuring the impact of social and environmental screening on investment portfolios.

### Index Construction

In selecting companies for the KLD400, KLD seeks to maintain the composition of Index holdings at approximately 90% large cap companies, 9% mid cap companies chosen for sector diversification, and 1% small cap companies with exemplary social and environmental records.

Companies involved beyond specific thresholds in alcohol, tobacco, firearms, gambling, nuclear power and military weapons are not eligible for the KLD400. Companies that do not meet the financial screens (market capitalization, earnings, liquidity, stock price and debt to equity ratio) are also ineligible for inclusion.

The Committee selects companies for the KLD400 that have positive social and environmental records based on the following issues: **community relations, diversity, employee relations, human rights, product quality and safety, and environment and corporate governance.** The companies are evaluated in the context of their industry and sector as well as in relation to the broader market.

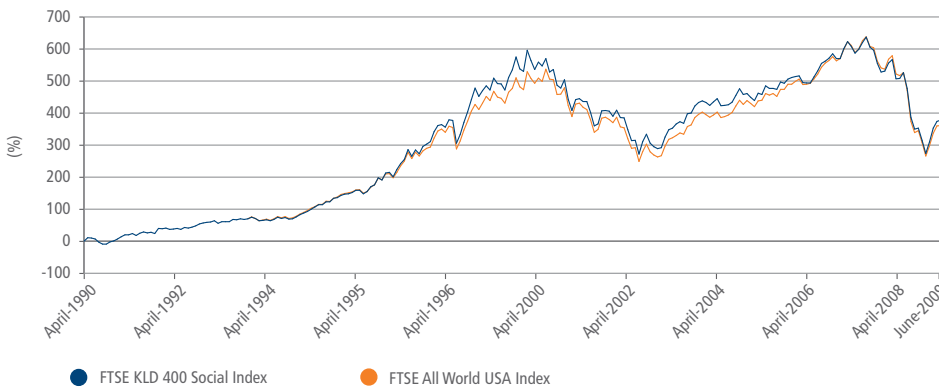
### ESG Performance Areas:

Environment	Community & Society	Employees & Supply Chain
Customers	Governance & Ethics	

### Disqualification Activities – Companies with significant involvement in:

Tobacco	Alcohol	Firearms
Military weapons	Gambling	Nuclear Power

## 19-YEAR PERFORMANCE CHART (USD TOTAL RETURN)



Source: FTSE Group and FactSet, data as of 30 June 2009

For Since Inception returns please contact [indexes@kld.com](mailto:indexes@kld.com)

## ABOUT KLD RESEARCH & ANALYTICS

KLD Indexes is a unit of KLD Research & Analytics, Inc., a leading provider of environmental, social and governance (ESG) research for institutional investors and money managers. KLD develops and manages benchmark, strategy and custom indexes that integrate ESG criteria in the selection process.

KLD's indexes are designed to be transparent, representative and investable. Investors license them for investment products, performance benchmarking and 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.

## TOTAL RETURNS

Description	1 Month	1 Quarter	YTD	1 Year	3 Year	5 Year	10 Year	15 Year	Since Inception
FTSE KLD 400 Social Index	0.80	16.61	5.47	-21.23	-6.98	-2.59	-2.39	7.41	8.50
FTSE All World USA Index	0.21	15.92	3.70	-25.82	-7.87	-1.72	-2.05	7.11	N/A*

Source: FTSE Group and FactSet, data as of 30 June 2009

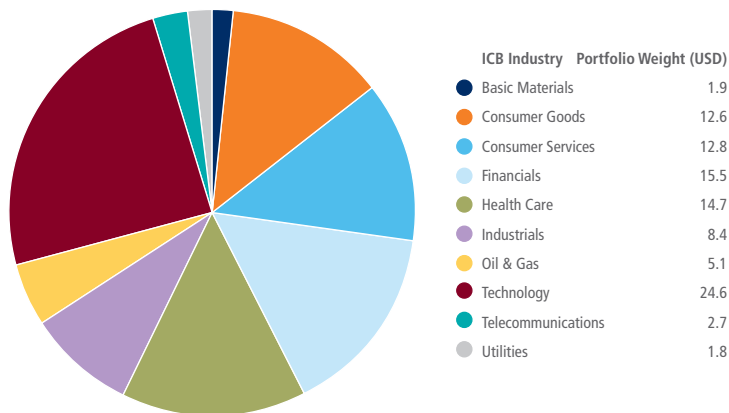
\*For Since Inception returns please contact indexes@kld.com

## TOP 10 CONSTITUENTS

Rank	Constituent Name	ICB Industry	Index Market Cap (USDm) after investability weight	Weight (%)
1	Microsoft Corp	Technology	181,930	4.33%
2	Johnson & Johnson	Health Care	156,516	3.72%
3	Procter & Gamble	Consumer Goods	148,941	3.54%
4	Intl Business Machines Corp	Technology	137,980	3.28%
5	JP Morgan Chase & Co	Financials	133,069	3.17%
6	Wells Fargo & Co	Financials	112,955	2.69%
7	Cisco Systems Inc	Technology	107,513	2.56%
8	Google Inc	Technology	101,230	2.41%
9	Intel Corp	Technology	92,432	2.20%
10	Hewlett-Packard Co	Technology	92,229	2.19%

Source: FTSE Group and FactSet, data as of 30 June 2009

## ICB INDUSTRY BREAKDOWN



Source: FTSE Group and FactSet, data as of 30 June 2009

## 5-YEAR RISK ANALYSIS

	FTSE KLD 400 Social Index	FTSE All World USA Index
Beta	0.99	1.00
R-Square	97.35	100.00
Tracking Error	2.51	0.00
Sharpe Ratio	-0.36	-0.31
Anlzd Return	-2.59	-1.72
Anlzd StdDev	15.40	15.36

## 15-YEAR RISK ANALYSIS

	FTSE KLD 400 Social Index	FTSE All World USA Index
Beta	1.02	1.00
R-Square	97.19	100.00
Tracking Error	2.74	0.00
Sharpe Ratio	0.22	0.21
Anlzd Return	7.41	7.11
Anlzd StdDev	16.22	15.69

Source: FTSE Group and FactSet, data as of 30 June 2009

## INDEX CHARACTERISTICS

Number of Constituents	400	
Index Market Cap (USDm)	4,201,820	
<b>Constituent Wts</b>	<b>USDm</b>	<b>%</b>
Average	10,505	0.25
Largest	181,930	4.33
Smallest	114	0.00
Median	3,218	0.08
Top 10	1,264,795	30.10

Source: FTSE Group and FactSet, data as of 30 June 2009

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