



PRESS RELEASE

For Immediate Release

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KLD Reports May 2009 Index Returns

BOSTON, MA USA – June 4, 2009 - KLD Indexes reported its index returns for May 2009. KLD Indexes is a division of KLD Research & Analytics, Inc., an independent investment research firm providing investment management tools since 1988 to professionals who integrate environmental, social and governance (ESG) factors into their investment decisions.

For additional information about KLD's Indexes, please visit our website (www.kldindexes.com).

Domestic Indexes

As of May 31, 2009

- **Domini 400 SocialSM Index** (DS400) increased 4.63% while the S&P 500[®] increased 5.59%.
- **KLD Catholic Values 400SM Index** (CV400) increased 4.37% while the S&P 500[®] increased 5.59%.
- **KLD Broad Market SocialSM Index** (BMSI) increased 4.44% while the S&P 1500[®] increased 5.22%.
- **KLD Large Cap SocialSM Index** (LCSI) increased 4.94% while the S&P 500[®] increased 5.59%.
- **KLD Mid Cap SocialSM Index** (MCSI) increased 2.64% while the S&P 400[®] increased 2.74%.
- **KLD Small Cap SocialSM Index** (SCSI) increased 3.21% while the S&P 600[®] increased 1.61%.
- **KLD Large-Mid Cap SocialSM Index** (LMSI) increased 4.56% while the S&P 900[®] increased 5.35%.
- **KLD Small-Mid Cap SocialSM Index** (SMSI) increased 2.85% while the S&P 1000[®] increased 2.39%.
- **KLD Select SocialSM Index** (SSI) increased 5.55% while the S&P 500[®] increased 5.59%.

KLD Index and Benchmark Performance (%)

	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
DS400	4.63	-9.55	4.64	-28.89	-7.29	-2.38	-1.86	8.50
S&P 500	5.59	-11.01	2.96	-32.57	-8.24	-1.90	-1.71	7.77
CV400	4.37	-9.83	5.37	-29.70	-7.82	-2.68	-2.01	0.04
S&P 500	5.59	-11.01	2.96	-32.57	-8.24	-1.90	-1.71	0.01
BMSI	4.44	-10.07	5.08	-31.71	-8.50	-2.17	N/A	-2.48
S&P 1500	5.22	-11.05	3.19	-32.62	-8.28	-1.62	-1.01	-1.85
LCSI	4.94	-9.79	4.95	-31.35	-7.96	-2.48	N/A	-3.62
S&P 500	5.59	-11.01	2.96	-32.57	-8.24	-1.90	-1.71	-2.41
MCSI	2.64	-8.70	7.16	-33.99	-9.97	-0.97	N/A	2.01
S&P 400	2.74	-8.66	7.80	-33.50	-7.72	0.69	5.10	2.56
SCSI	3.21	-14.92	2.71	-32.33	-11.15	-2.40	N/A	0.62
S&P 600	1.61	-16.84	-0.75	-31.93	-9.99	-0.11	5.17	3.25
LMSI	4.56	-9.62	5.30	-31.74	-8.24	-2.19	N/A	-2.81
S&P 900	5.35	-10.83	3.34	-32.65	-8.20	-1.68	N/A	-2.02
SMSI	2.85	-11.01	5.50	-33.20	-10.36	-1.50	N/A	1.49
S&P 1000	2.39	-11.36	4.97	-33.06	-8.50	0.40	5.11	2.74
SSI	5.55	-9.13	5.63	-29.88	-7.39	-1.64	N/A	-1.64
S&P 500	5.59	-11.01	2.96	-32.57	-8.24	-1.90	-1.71	-1.90

Global Indexes

As of May 31, 2009

- **FTSE KLD Global Climate 100 Index** (GC100) increased 7.75% while the FTSE All World increased 10.22%.
- **FTSE KLD Global Sustainability Index** (GSI) increased 9.40% while the FTSE AWD increased 9.30%.
- **FTSE KLD Global Sustainability Index Ex-US** (GSIXUS) increased 12.82% while the FTSE AWD Ex US increased 12.97%.
- **FTSE KLD Asia Pacific Sustainability Index** (APSI) increased 10.26% while the FTSE AWD Asia Pacific increased 12.10%.
- **FTSE KLD Europe Sustainability Index** (ESI) increased 12.18% while the FTSE AWD Europe increased 12.45%.
- **FTSE KLD Europe Asia Pacific Sustainability Index** (EAPSI) increased 11.55% while the FTSE AWD Europe Asia Pacific increased 12.33%.
- **FTSE KLD North America Sustainability Index** (NASI) increased 7.37% while the FTSE AWD North America increased 6.59%.
- **KLD/Jantzi Global Environment Index** (GEI) increased 5.23% while the FTSE All World increased 10.22%.
- **KLD/Jantzi Global Environment 60 Index** (GE60) increased 3.52% while the FTSE All World increased 10.22%.

KLD Index and Benchmark Performance (%)

	Month	1 st Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
GC100	7.75	-13.89	9.80	-32.63	-4.20	N/A	N/A	2.20
FTSE All World	10.22	-10.47	10.65	-33.91	-5.92	2.51	N/A	-0.28
GSI	9.40	-11.93	7.80	-33.55	N/A	N/A	N/A	-24.29
FTSE AWD	9.30	-11.71	7.54	-33.97	-6.99	1.38	N/A	-24.27
GSIXUS	12.82	-12.95	11.32	-35.61	N/A	N/A	N/A	-25.26
FTSE AWD Ex US	12.97	-12.82	11.43	-35.62	-6.18	4.46	N/A	-24.63
APSI	10.26	-10.79	9.66	-29.88	N/A	N/A	N/A	-21.67
FTSE AWD Asia Pacific	12.10	-11.81	9.34	-30.78	-6.90	3.53	N/A	-21.99
ESI	12.18	-15.71	8.13	-39.08	N/A	N/A	N/A	-28.27
FTSE AWD Europe	12.45	-14.54	10.01	-38.44	-6.82	3.88	N/A	-26.86
EAPSI	11.55	-14.08	8.65	-36.28	N/A	N/A	N/A	-26.21
FTSE AWD Europe Asia Pacific	12.33	-13.58	9.77	-36.00	-6.78	3.80	N/A	-25.26
NASI	7.37	-9.88	6.95	-30.76	N/A	N/A	N/A	-22.36
FTSE AWD North America	6.59	-10.11	5.43	-32.13	-7.25	-0.57	-0.96	-23.41
GEI	5.23	-15.52	5.21	N/A	N/A	N/A	N/A	14.03
FTSE All World	10.22	-10.47	10.65	-33.91	-5.92	2.51	N/A	14.85
GE60	3.52	-15.34	7.03	N/A	N/A	N/A	N/A	7.79
FTSE All World	10.22	-10.47	10.65	-33.91	-5.92	2.51	N/A	7.44

*Annualized Returns.

Inception dates: Domini 400 Social Index – 5/1/1990; KLD Catholic Values 400 Index – 5/1/1998; KLD Broad Market Social Index, KLD Large Cap Social Index, KLD Mid Cap Social Index, KLD Small Cap Social Index, KLD Large-Mid Cap Social Index, KLD Small-Mid Cap Social Index – 1/1/2001; 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., Mergent, Inc., FTSE Group

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