



# PRESS RELEASE

For Immediate Release

Contact:

Peter Ellsworth  
KLD Research & Analytics  
617-502-6737

## 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](http://www.kldindexes.com)).

### Domestic Indexes

As of May 31, 2009

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

KLD Index and Benchmark Performance (%)

	Month	1 <sup>st</sup> 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 7.69% 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 <sup>st</sup> Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
<b>GC100</b>	7.69	-13.89	9.74	-32.67	-4.22	N/A	N/A	2.19
<b>FTSE All World</b>	10.22	-10.47	10.65	-33.91	-5.92	2.51	N/A	-0.28
<b>GSI</b>	9.40	-11.93	7.80	-33.55	N/A	N/A	N/A	-24.29
<b>FTSE AWD</b>	9.30	-11.71	7.54	-33.97	-6.99	1.38	N/A	-24.27
<b>GSIXUS</b>	12.82	-12.95	11.32	-35.61	N/A	N/A	N/A	-25.26
<b>FTSE AWD Ex US</b>	12.97	-12.82	11.43	-35.62	-6.18	4.46	N/A	-24.63
<b>APSI</b>	10.26	-10.79	9.66	-29.88	N/A	N/A	N/A	-21.67
<b>FTSE AWD Asia Pacific</b>	12.10	-11.81	9.34	-30.78	-6.90	3.53	N/A	-21.99
<b>ESI</b>	12.18	-15.71	8.13	-39.08	N/A	N/A	N/A	-28.27
<b>FTSE AWD Europe</b>	12.45	-14.54	10.01	-38.44	-6.82	3.88	N/A	-26.86
<b>EAPSI</b>	11.55	-14.08	8.65	-36.28	N/A	N/A	N/A	-26.21
<b>FTSE AWD Europe Asia Pacific</b>	12.33	-13.58	9.77	-36.00	-6.78	3.80	N/A	-25.26
<b>NASI</b>	7.37	-9.88	6.95	-30.76	N/A	N/A	N/A	-22.36
<b>FTSE AWD North America</b>	6.59	-10.11	5.43	-32.13	-7.25	-0.57	-0.96	-23.41
<b>GEI</b>	5.23	-15.52	5.21	N/A	N/A	N/A	N/A	14.03
<b>FTSE All World</b>	10.22	-10.47	10.65	-33.91	-5.92	2.51	N/A	14.85
<b>GE60</b>	3.52	-15.34	7.03	N/A	N/A	N/A	N/A	7.79
<b>FTSE All World</b>	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

Copyright © 2009 KLD Research & Analytics, Inc. All Rights Reserved. The S&P 400, S&P 500, S&P 600, S&P 900, S&P 1000, and S&P 1500 Indices are trademarks of Standard & Poor's. The FTSE All World, FTSE AWD, FTSE AWD Ex US, FTSE AWD Asia Pacific, FTSE AWD Europe, FTSE AWD Europe Asia Pacific, FTSE AWD North America Indices are trademarks of FTSE Group. Domini 400 Social<sup>SM</sup> Index, KLD Catholic Values 400<sup>SM</sup> Index, KLD Broad Market Social<sup>SM</sup> Index, KLD Large Cap Social<sup>SM</sup> Index, KLD Mid Cap Social<sup>SM</sup> Index, KLD Small Cap Social<sup>SM</sup> Index, KLD Large-Mid Cap Social<sup>SM</sup> Index, KLD Small-Mid Cap Social<sup>SM</sup> Index, KLD Select Social<sup>SM</sup> Index, FTSE KLD Global Climate 100 Index, 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 and FTSE KLD North America Sustainability Index are service marks of KLD Research & Analytics, Inc. "KLD/Jantzi Global Environment Index" and "KLD/Jantzi Global Environment 60 Index" are the jointly owned properties of KLD Research & Analytics, Inc. and Jantzi Research, Inc.

## About KLD Indexes

KLD Indexes is a unit of KLD Research & Analytics, Inc., a leading provider of environmental, social and governance (ESG) research for institutional investors, headquartered in Boston, Massachusetts. KLD Indexes develops and licenses benchmark, strategy and custom indexes that investment managers use to integrate ESG criteria into their investment decisions. KLD indexes are designed to be transparent, representative and investable. KLD is not an investment adviser and MAKES NO REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, to anyone regarding the advisability of investing in securities generally or in the securities of KLD Indexes. For more information about KLD's Indexes please see our website ([www.kldindexes.com](http://www.kldindexes.com)).

## About FTSE Group

FTSE Group ("FTSE") is a world leader in the creation and management of indexes. With offices in Boston, Beijing, London, Frankfurt, Hong Kong, Madrid, New York, Paris, San Francisco, Sydney, Shanghai and Tokyo, FTSE works with investors in 77 countries globally. It calculates and manages a comprehensive range of equity, fixed income, real estate and investment strategy indices, on both a standard and custom basis. The company has collaborative arrangements with a number of stock exchanges, trade bodies and asset class specialists around the world. FTSE indexes are used extensively by investors world-wide for investment analysis, performance measurement, asset allocation, portfolio hedging and for creating a wide range of index tracking funds.

© FTSE International Limited 2009. All rights in and to the FTSE All World<sup>TM</sup>, FTSE AWD, FTSE AWD Ex US, FTSE AWD Asia Pacific, FTSE AWD Europe, FTSE AWD Europe Asia Pacific, FTSE AWD North America Indices are vested in FTSE International Limited. All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by FTSE International Limited for any errors or for any loss from use of this publication. "FTSE®", "FTSE<sup>TM</sup>", "FT-SE®" and "Footsie®" are trademarks of the London Stock Exchange Plc and The Financial Times Limited and are used by FTSE International Limited under license.