



PRESS RELEASE

For Immediate Release

Contact:

Amy Blumenthal/Karen Myers
Blumenthal & Associates
617-879-1511

Peter Ellsworth
KLD Research & Analytics
617-426-5270 x218

KLD Reports September 2008 Index Returns

BOSTON, MA USA –October 7, 2008 - KLD Indexes reported its index returns for September 2008. 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.

Domestic

- ◆ [**KLD's Domini 400 SocialSM Index**](#) (DS400) decreased 7.93% while the S&P 500[®] decreased 8.91%. Underexposure in the Energy sector contributed most to the outperformance of the DS400 in the 3rd quarter of 2008. JPMorgan Chase made the largest individual contribution to DS400 outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of KLD's DS400.](#)
- ◆ [**KLD Catholic Values 400SM Index**](#) (CV400) decreased 8.26% while the S&P 500[®] decreased 8.91%. Underexposure in the Energy sector contributed most to the outperformance of the CV400 in the 3rd quarter of 2008. JPMorgan Chase made the largest individual contribution to CV400 outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of KLD CV400.](#)
- ◆ [**The KLD Broad Market SocialSM Index**](#) (BMSI) decreased 8.11% while the S&P 1500[®] decreased 8.98%. Stock Selection in the Financials sector contributed most to the outperformance of the BMSI in the 3rd quarter of 2008. Bank of America made the largest individual contribution to BMSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD BMSI.](#)
- ◆ [**The KLD Large Cap SocialSM Index**](#) (LCSI) decreased 7.88% while the S&P 500[®] decreased 8.91%. Stock Selection in the Financials sector contributed most to the outperformance of the LCSI in the 3rd quarter of 2008. Bank of America made the largest individual contribution to LCSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD LCSI.](#)
- ◆ [**The KLD Mid Cap SocialSM Index**](#) (MCSI) decreased 10.49% while the S&P 400[®] decreased 10.71%. Stock Selection in the Industrials sector contributed most to the outperformance of the MCSI in the 3rd quarter of 2008. Barr Pharmaceuticals made the largest individual contribution to MCSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD MCSI.](#)
- ◆ [**The KLD Small Cap SocialSM Index**](#) (SCSI) decreased 6.44% while the S&P 600[®] decreased 6.75%. Underexposure in the Energy sector contributed most to the outperformance of the SCSI in the 3rd quarter of 2008. Colonial BancGroup made the largest individual contribution to SCSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD SCSI.](#)
- ◆ [**The KLD Large-Mid Cap SocialSM Index**](#) (LMSI) decreased 8.30% while the S&P 900[®] decreased 9.06%. Stock Selection in the Financials sector contributed most to the outperformance of the LMSI in the 3rd quarter of 2008. Bank of America made the largest individual contribution to LMSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD LMSI.](#)

- ◆ [**The KLD Small-Mid Cap SocialSM Index**](#) (SMSI) decreased 8.91% while the S&P 1000[®] decreased 9.48%. Underexposure in the Energy sector contributed most to the outperformance of the SMSI in the 3rd quarter of 2008. Barr Pharmaceuticals made the largest individual contribution to SMSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD SMSI.](#)
- ◆ [**The KLD Select SocialSM Index**](#) (SSI) decreased 6.85% while the S&P 500[®] decreased 8.91%. Stock Selection in the Consumer Staples sector contributed most to the outperformance of the SSI in the 3rd quarter of 2008. Rohm & Haas made the largest individual contribution to SSI outperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD SSI.](#)
- ◆ [**The KLD Dividend Achievers Social Index**](#) (DASI) decreased 4.88% while the Mergent Dividend Achievers[®] decreased 4.36%. Underexposure in the Consumer Staples sector contributed most to the underperformance of the DASI in the 3rd quarter of 2008. Bank of America made the largest individual contribution to DASI underperformance in the 3rd quarter of 2008. [Click for a detailed analysis of the KLD DASI.](#)

Global

- ◆ [**The KLD Global Climate 100SM Index**](#) (GC100) decreased 13.79% while the S&P/Citigroup BMI World Index decreased 11.97%. Overexposure in the Industrials sector contributed most to the underperformance of the GC100 in the 3rd quarter of 2008. Conergy made the largest individual contribution to GC100 underperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD GC100.](#)
- ◆ [**The KLD Global SustainabilitySM Index**](#) (GSI) decreased 11.29% while the S&P/Citigroup PMI World decreased 11.47%. Stock Selection in the Information Technology sector contributed most to the outperformance of the GSI in the 3rd quarter of 2008. Wells Fargo made the largest individual contribution to the GSI outperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD GSI.](#)
- ◆ [**The KLD Global SustainabilitySM Index Ex-US**](#) (GSIXUS) decreased 13.69% while the S&P/Citigroup PMI World Ex-US decreased 14.06%. Stock Selection in the Industrials sector contributed most to the outperformance of the GSIXUS in the 3rd quarter of 2008. Volkswagen made the largest individual contribution to the GSIXUS outperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD GSIXUS.](#)
- ◆ [**The KLD Asia Pacific SustainabilitySM Index**](#) (APSI) decreased 11.76% while the S&P/Citigroup PMI Asia Pacific decreased 12.81%. Stock Selection in the Industrial sector contributed most to the outperformance of the APSI in the 3rd quarter of 2008. NTT DoCoMo made the largest individual contribution to the APSI outperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD APSI.](#)
- ◆ [**The KLD Europe SustainabilitySM Index**](#) (ESI) decreased 15.11% while the S&P/Citigroup PMI Europe decreased 14.76%. Stock Selection in the Information Technology sector contributed most to the underperformance of the ESI in the 3rd quarter of 2008. Royal Dutch Shell made the largest individual contribution to the ESI underperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD ESI.](#)
- ◆ [**The KLD Europe Asia Pacific SustainabilitySM Index**](#) (EAPSI) decreased 14.07% while the S&P/Citigroup PMI EPAC decreased 14.09%. Stock Selection in the Industrials sector contributed most to the outperformance of the EAPSI in the 3rd quarter of 2008. Volkswagen made the largest individual contribution to the EAPSI outperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD EAPSI.](#)
- ◆ [**The KLD North America SustainabilitySM Index**](#) (NASI) decreased 8.65% while the S&P/Citigroup PMI North America decreased 9.05%. Stock Selection in the Information Technology sector contributed most to the outperformance of the NASI in the 3rd quarter of 2008. Wells Fargo made the largest individual contribution to the NASI outperformance in the 3rd quarter of 2008. [Click here for a detailed analysis of the KLD NASI.](#)

Performance as of September 30, 2008

Domestic Indexes

KLD Index and Benchmark Performance (%)								
	Month	3 rd Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
DS400	-7.93	-4.96	-17.20	-19.88	0.00	4.25	2.90	9.98
S&P 500	-8.91	-8.37	-19.29	-21.98	0.22	5.17	3.06	9.35
KLD CV400	-8.26	-5.41	-17.91	-21.03	-0.49	3.98	2.76	1.97
S&P 500	-8.91	-8.37	-19.29	-21.98	0.22	5.17	3.06	2.13
KLD BMSI	-8.11	-6.01	-16.90	-19.87	0.17	5.19	N/A	0.24
S&P 1500	-8.98	-8.31	-18.50	-21.27	0.41	5.64	3.81	0.84
KLD LCSII	-7.88	-6.18	-17.82	-20.43	0.16	4.56	N/A	-1.14
S&P 500	-8.91	-8.37	-19.29	-21.98	0.22	5.17	3.06	0.17
KLD MCSII	-10.49	-9.51	-16.87	-20.66	-0.40	7.06	N/A	5.24
S&P 400	-10.71	-10.87	-14.34	-16.68	1.78	8.65	10.29	5.74
KLD SCSII	-6.44	0.67	-11.01	-15.78	0.41	6.75	N/A	4.63
S&P 600	-6.75	-0.85	-7.88	-13.82	2.00	9.89	10.05	7.59
KLD LMSII	-8.30	-6.68	-17.54	-20.33	0.13	5.01	N/A	-0.22
S&P 900	-9.06	-8.58	-18.89	-21.55	0.35	5.47	N/A	0.61
KLD SMSII	-8.91	-5.73	-14.56	-18.72	-0.07	6.93	N/A	5.00
S&P 1000	-9.48	-7.87	-12.39	-15.84	1.81	9.01	10.26	6.28
KLD SSI	-6.85	-5.09	-15.24	-18.97	1.10	N/A	N/A	3.19
S&P 500	-8.91	-8.37	-19.29	-21.98	0.22	5.17	3.06	2.87
KLD DASI	-4.88	3.23	-9.11	-15.53	N/A	N/A	N/A	-4.84
Mergent DA	-4.36	-0.22	-14.33	-19.54	-1.06	N/A	N/A	-7.62

Global Indexes

KLD Index and Benchmark Performance (%)								
	Month	3 rd Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
KLD GC100	-13.79	-17.94	-22.64	-20.19	3.51	N/A	N/A	7.26
S&P/Citi BMI World	-11.97	-15.36	-24.08	-25.98	1.22	8.37	5.41	3.42
KLD GSI	-11.29	-13.94	-23.39	-25.24	N/A	N/A	N/A	-25.24
S&P/Citi PMI World	-11.47	-14.76	-23.91	-25.44	1.38	7.95	4.52	-25.44
KLD GSIXUS	-13.69	-19.51	-27.85	-29.50	N/A	N/A	N/A	-29.50
S&P/Citi PMI World Ex-US	-14.06	-20.44	-28.28	-29.18	2.14	10.81	6.15	-29.18
KLD APSI	-11.76	-18.38	-25.53	-28.38	N/A	N/A	N/A	-28.38
S&P/Citi PMI Asia Pacific	-12.81	-20.39	-27.11	-30.07	-1.40	7.56	6.79	-30.07
KLD ESI	-15.11	-20.47	-30.75	-31.94	N/A	N/A	N/A	-31.94
S&P/Citi PMI Europe	-14.76	-20.40	-30.22	-30.17	3.17	11.55	5.43	-30.17
KLD EAPSI	-14.07	-19.82	-29.19	-30.83	N/A	N/A	N/A	-30.83
S&P/Citi PMI EPAC	-14.09	-20.40	-29.17	-30.13	1.54	10.15	5.63	-30.13
KLD NASI	-8.65	-7.89	-17.34	-19.42	N/A	N/A	N/A	-19.42
S&P/Citi PMI North America	-9.05	-9.14	-18.64	-20.80	1.29	6.35	3.69	-20.80

*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 and KLD Small-Mid Cap Social Index – 1/1/2001; KLD Select Social Index – 6/1/2004; KLD Dividend Achievers Social Index – 11/1/2006; KLD Global Climate 100 Index – 7/1/2005; KLD Global Sustainability Index, KLD Global Sustainability Index Ex-US, KLD Asia Pacific Sustainability Index, KLD Europe Sustainability Index, KLD Europe Asia Pacific Sustainability Index and KLD North America Sustainability Index – 10/1/2007.

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

About KLD Indexes

KLD indexes are used as benchmarks for investment strategies that integrate environmental, social and governance (ESG) factors. The indexes are designed to be transparent, representative and investable. Investment managers license KLD's benchmark and specialty indexes to create exchange traded funds, mutual funds, unit investment trusts, structured products, commingled accounts and separately managed accounts for institutional and retail investors.

In 1990, KLD launched the Domini 400 Social Index - the first socially responsible investment index. Today, more than \$11 billion is invested in strategies based on KLD indexes. KLD Indexes is a unit of KLD Research & Analytics, Inc.

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For more information about KLD's Indexes please see our website (www.kldindexes.com) or contact Peter Ellsworth (617.426.5270 x218 or pellsworth@kld.com).

Additions to and deletions from a KLD Index do not in any way reflect an opinion on the investment merits of the companies.

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