



PRESS RELEASE

For Immediate Release

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KLD Reports December 2008 Index Returns

BOSTON, MA USA –January 8, 2009 - KLD Indexes reported its index returns for December 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) increased 0.78% while the S&P 500 increased 1.06%. Overexposure in the Information Technology sector contributed most to the underperformance of the DS400 in the 4th quarter of 2008. JPMorgan Chase made the largest individual contribution to DS400 underperformance in the 4th quarter of 2008. [Click for a detailed analysis of DS400.](#)
- ◆ **[KLD Catholic Values 400SM Index](#)** (CV400) increased 0.63% while the S&P 500 increased 1.06%. Overexposure in the Information Technology sector contributed most to the underperformance of the CV400 in the 4th quarter of 2008. JPMorgan Chase made the largest individual contribution to CV400 underperformance in the 4th quarter of 2008. [Click for a detailed analysis of CV400.](#)
- ◆ **[The KLD Broad Market SocialSM Index](#)** (BMSI) increased 2.06% while the S&P 1500 increased 1.52%. Underexposure in the Industrials sector contributed most to the outperformance of the BMSI in the 4th quarter of 2008. Verizon made the largest individual contribution to BMSI outperformance in the 4th quarter of 2008. [Click for a detailed analysis of the BMSI.](#)
- ◆ **[The KLD Large Cap SocialSM Index](#)** (LCSI) increased 1.27% while the S&P 500 increased 1.06%. Underexposure in the Industrials sector contributed most to the outperformance of the LCSI in the 4th quarter of 2008. Verizon made the largest individual contribution to LCSI outperformance in the 4th quarter of 2008. [Click for a detailed analysis of the LCSI.](#)
- ◆ **[The KLD Mid Cap SocialSM Index](#)** (MCSI) increased 4.72% while the S&P 400 increased 4.85%. Stock Selection in the Financials sector contributed most to the underperformance of the MCSI in the 4th quarter of 2008. XL Capital made the largest individual contribution to MCSI underperformance in the 4th quarter of 2008. [Click for a detailed analysis of the MCSI.](#)
- ◆ **[The KLD Small Cap SocialSM Index](#)** (SCSI) increased 4.88% while the S&P 600 increased 6.10%. Overexposure in the Financials sector contributed most to the underperformance of the SCSI in the 4th quarter of 2008. Colonial BancGroup made the largest individual contribution to SCSI underperformance in the 4th quarter of 2008. [Click for a detailed analysis of the SCSI.](#)
- ◆ **[The KLD Large-Mid Cap SocialSM Index](#)** (LMSI) increased 1.80% while the S&P 900 increased 1.35%. Underexposure in the Industrials sector contributed most to the outperformance of the LMSI in the 4th quarter of 2008. Verizon made the largest individual contribution to LMSI outperformance in the 4th quarter of 2008. [Click for a detailed analysis of the LMSI.](#)
- ◆ **[The KLD Small-Mid Cap SocialSM Index](#)** (SMSI) increased 4.78% while the S&P 1000 increased 5.26%. Overexposure in the Financials sector contributed most to the underperformance of the SMSI in the 4th quarter of 2008. XL Capital made the largest individual contribution to SMSI underperformance in the 4th quarter of 2008. [Click for a detailed analysis of the SMSI.](#)

- ◆ [**The KLD Select SocialSM Index**](#) (SSI) increased 0.28% while the S&P 500 increased 1.06 %. Overexposure in the Information Technology sector contributed most to the underperformance of the SSI in the 4th quarter of 2008. H.J. Heinz made the largest individual contribution to SSI underperformance in the 4th quarter of 2008. [Click for a detailed analysis of the SSI.](#)
- ◆ [**The KLD Dividend Achievers Social Index**](#) (DASI) increased 1.10% while the Mergent Dividend Achievers[®] decreased 0.07%. Stock Selection in the Information Technology sector contributed most to the outperformance of the DASI in the 4th quarter of 2008. Bank of America made the largest individual contribution to DASI outperformance in the 4th quarter of 2008. [Click for a detailed analysis of the DASI.](#)

Global

- ◆ [**The KLD Global Climate 100SM Index**](#) (GC100) increased 5.57% while the S&P Developed BMI increased 3.97%. Underexposure in the Financials sector contributed most to the outperformance of the GC100 in the 4th quarter of 2008. Conergy made the largest individual contribution to GC100 outperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the GC100.](#)
- ◆ [**The KLD/Jantzi Global Environment 60SM Index**](#) (GE60) increased 8.76% while the FTSE All World increased 3.74%.
- ◆ [**The KLD Global SustainabilitySM Index**](#) (GSI) increased 3.12% while the S&P Developed LargeMidCap increased 3.56%. Overexposure in the Consumer Discretionary sector contributed most to the underperformance of the GSI in the 4th quarter of 2008. HSBC Holdings made the largest individual contribution to the GSI underperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the GSI.](#)
- ◆ [**The KLD Global SustainabilitySM Index Ex-US**](#) (GSIXUS) increased 4.68% while the S&P Developed Ex-US LargeMidCap increased 5.83%. Stock Selection in the Utilities sector contributed most to the underperformance of the GSIXUS in the 4th quarter of 2008. HSBC Holdings made the largest individual contribution to the GSIXUS underperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the GSIXUS.](#)
- ◆ [**The KLD Asia Pacific SustainabilitySM Index**](#) (APSI) increased 7.19% while the S&P Asia Pacific LargeMidCap increased 8.63%. Stock Selection in the Utilities sector contributed most to the underperformance of the APSI in the 4th quarter of 2008. Commonwealth Bank of Australia made the largest individual contribution to the APSI underperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the APSI.](#)
- ◆ [**The KLD Europe SustainabilitySM Index**](#) (ESI) increased 4.96% while the S&P Europe LargeMidCap increased 5.41%. Overexposure in the Industrials sector contributed most to the underperformance of the ESI in the 4th quarter of 2008. HSBC Holdings made the largest individual contribution to the ESI underperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the ESI.](#)
- ◆ [**The KLD Europe Asia Pacific SustainabilitySM Index**](#) (EAPSI) increased 5.68% while the S&P EPAC LargeMidCap increased 6.58%. Stock Selection in the Utilities sector contributed most to the underperformance of the EAPSI in the 4th quarter of 2008. HSBC Holdings made the largest individual contribution to the EAPSI underperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the EAPSI.](#)
- ◆ [**The KLD North America SustainabilitySM Index**](#) (NASI) increased 0.81% while the S&P North America LargeMidCap increased 0.93%. Overexposure in the Information Technology sector contributed most to the underperformance of the NASI in the 4th quarter of 2008. IBM made the largest individual contribution to the NASI underperformance in the 4th quarter of 2008. [Click here for a detailed analysis of the NASI.](#)

***Attribution data may vary due to periodicity of benchmark data*

Domestic Indexes

KLD Index and Benchmark Performance (%)								
	Month	4 th Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
DS400	0.78	-21.43	-34.94	-34.94	-8.57	-2.79	-1.78	8.43
S&P 500	1.06	-21.94	-37.00	-37.00	-8.36	-2.19	-1.38	7.78
CV400	0.63	-22.19	-36.13	-36.13	-9.31	-3.22	-2.00	-0.45
S&P 500	1.06	-21.94	-37.00	-37.00	-8.36	-2.19	-1.38	-0.27
BMSI	2.06	-24.36	-37.14	-37.14	-9.59	-2.73	N/A	-3.21
S&P 1500	1.52	-22.36	-36.72	-36.72	-8.35	-1.89	-0.76	-2.33
LCSI	1.27	-23.70	-37.30	-37.30	-9.37	-3.04	N/A	-4.39
S&P 500	1.06	-21.94	-37.00	-37.00	-8.36	-2.19	-1.38	-2.89
MCSI	4.72	-25.71	-38.25	-38.25	-10.91	-1.71	N/A	1.24
S&P 400	4.85	-25.55	-36.23	-36.23	-8.76	-0.08	N/A	1.74
SCSI	4.88	-27.76	-35.71	-35.71	-10.19	-2.46	N/A	0.32
S&P 600	6.10	-25.17	-31.07	-31.07	-7.51	0.88	5.18	3.52
LMSI	1.80	-24.03	-37.35	-37.35	-9.56	-2.79	N/A	-3.58
S&P 900	1.35	-22.25	-36.93	-36.93	-8.39	-2.00	N/A	-2.53
SMSI	4.78	-26.47	-37.18	-37.18	-10.57	-2.00	N/A	0.89
S&P 1000	5.26	-25.43	-34.67	-34.67	-8.39	0.20	4.69	2.26
SSI	0.28	-23.93	-35.52	-35.52	-8.52	N/A	N/A	-2.95
S&P 500	1.06	-21.94	-37.00	-37.00	-8.36	-2.19	-1.38	-2.70
DASI	1.10	-23.62	-30.58	-30.58	N/A	N/A	N/A	-15.48
Mergent DA	-0.07	-19.87	-31.35	-31.35	-8.63	-3.90	N/A	-15.83

Global Indexes

KLD Index and Benchmark Performance (%)								
	Month	4 th Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception*
GC100	5.57	-21.02	-38.90	-38.90	-4.01	N/A	N/A	-0.23
S&P/Citi BMI World	3.97	-22.40	-41.09	-41.09	-8.05	0.31	0.93	-4.04
GE60	8.76	N/A	N/A	N/A	N/A	N/A	N/A	0.71
FTSE All World	3.74	-21.95	-40.91	-40.91	-7.21	0.64	0.50	-3.03
GSI	3.12	-21.97	-40.22	-40.22	N/A	N/A	N/A	-35.02
S&P/Citi PMI World	3.56	-21.89	-40.57	-40.57	-7.64	0.09	0.06	-35.11
GSIXUS	4.68	-21.58	-43.42	-43.42	N/A	N/A	N/A	-37.75
S&P/Citi PMI World Ex-US	5.83	-21.12	-43.43	-43.43	-6.95	2.43	1.78	-37.24
APSI	7.19	-15.25	-36.89	-36.89	N/A	N/A	N/A	-32.93
S&P/Citi PMI Asia Pacific	8.63	-15.59	-38.47	-38.47	-9.51	2.04	2.59	-34.41
ESI	4.96	-21.90	-45.92	-45.92	N/A	N/A	N/A	-39.68
S&P/Citi PMI Europe	5.41	-22.36	-45.82	-45.82	-5.76	2.15	1.07	-38.72
EAPSI	5.68	-19.83	-43.23	-43.23	N/A	N/A	N/A	-37.60
S&P/Citi PMI EPAC	6.58	-19.99	-43.32	-43.32	-7.11	2.10	1.42	-37.20
NASI	0.81	-23.90	-37.10	-37.10	N/A	N/A	N/A	-32.38
S&P/Citi PMI North America	0.93	-23.56	-37.81	-37.81	-8.08	-1.47	-0.98	-33.07

*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/Jantzi Global Environment 60 Index – 11/1/2008; 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 \$10 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 (617.502.6737 or pellsworth@kld.com).

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