



Performance

BOSTON, MA – October 7th, 2005 - KLD Research & Analytics, Inc., reported that the Broad Market SocialSM Index (KLD BMS Index) increased in value by 0.49% during the month of September 2005. For the same period, the Russell 3000[®] Index increased by 0.87%.

	Month	3 rd Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since Inception
KLD BMS	0.49%	4.22%	2.49%	13.99%	18.26%	N/A	N/A	1.33%
Russell 3000	0.87%	4.01%	4.00%	14.57%	18.13%	-0.72%	9.84%	6.00%

Source: Russell/Mellon Analytical Services

*Annualized Returns

Sector Contribution

- In the month of September 2005 overexposure to the **Health Care sector** made the *largest positive contribution* to the KLD BMS Index relative to the Russell 3000.
- Underexposure to the **Energy sector** made the *largest negative contribution* to the performance of the KLD BMS Index relative to the Russell 3000.

Largest Positive Sector Contribution Relative to Russell 3000		
Sector	Exposure	Contribution to Return (bps)
Health Care	Over-weighted	8
Information Technology	Over-weighted	3
Largest Negative Sector Contribution Relative to Russell 3000		
Sector	Weight	Contribution to Return (bps)
Energy	Under-weighted	-30
Utilities	Under-weighted	-10
Financials	Over-weighted	-8

Source: FactSet Research Systems

Company Contribution

- The company on the KLD BMS Index that made the *largest positive contribution* to the performance of the KLD BMS Index relative to the Russell 3000 was **Procter & Gamble Co.**
- The company on the KLD BMS Index that made the *largest negative contribution* to the performance of the KLD BMS Index relative to the Russell 3000 was **Microsoft Corp.**
- The company on the Russell 3000, but not on the KLD BMS Index, that *positively impacted the KLD BMS Index most* was **Genentech Inc.**
- The company on the Russell 3000, but not on the KLD BMS Index, that *negatively impacted the KLD BMS Index most* was **Exxon Mobil Corp.**

Top Positive Contribution (bps)		Top Negative Contribution (bps)	
On the KLD BMS	Not on the KLD BMS	On the KLD BMS	Not on the KLD BMS
Procter & Gamble Co. 4	Genentech Inc. 3	Microsoft Corp. -6	Exxon Mobil Corp. -17
QUALCOMM Inc. 3	Abbott Laboratories 3	Intel Corp. -3	Citigroup -7
American Int'l Group 3	Pfizer Inc. 3	Fannie Mae -3	Altria Group Inc. -6

Source: FactSet Research Systems

For more information about KLD or its family of Indexes, please see our website (www.kld.com) or contact Karen Agredo by phone (617.426.5270) or e-mail (kagredo@kld.com).

