



## Performance

BOSTON, MA – October 7<sup>th</sup>, 2005 - KLD Research & Analytics, Inc., reported that the Domini 400 Social<sup>SM</sup> Index (DS 400 Index) decreased in value by 0.09% during the month of September 2005. For the same period, the S&P 500<sup>®</sup> Index increased by 0.81%.

	Month	3rd Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 5/1/1990 Inception
DS 400	-0.09%	3.39%	0.19%	9.69%	15.76%	-1.69%	9.97%	476.62%
S&P 500	0.81%	3.60%	2.77%	12.25%	16.72%	-1.48%	9.50%	415.87%

Source: Standard & Poor's

\*Annualized Returns

## Sector Contribution

- In the month of September 2005 Overexposure to the **Consumer Staples sector** made the *largest positive contribution* to the DS 400 Index relative to the S&P 500.
- Underexposure to the **Energy sector** made the *largest negative contribution* to the performance of the DS 400 Index relative to the S&P 500.

Largest Positive Sector Contribution Relative to S&P 500		
Sector	Exposure	Contribution to Return (bps)
Consumer Staples	Over-weighted	6
Information Technology	Over-weighted	2
Largest Negative Sector Contribution Relative to S&P 500		
Sector	Weight	Contribution to Return (bps)
Energy	Under-weighted	-34
Financials	Over-weighted	-19
Health Care	Over-weighted	-12

Source: FactSet Research Systems

## Company Contribution

- The company on the DS 400 Index that made the *largest positive contribution* to the performance of the DS 400 Index relative to the S&P 500 was **Procter & Gamble Co.**
- The company on the DS 400 Index that made the *largest negative contribution* to the performance of the DS 400 Index relative to the S&P 500 was **Microsoft Corp.**
- The company on the S&P 500, but not on the DS 400 Index, that *positively impacted the DS 400 Index most* was **Abbott Laboratories**
- The company on the S&P 500, but not on the DS 400 Index, that *negatively impacted the DS 400 index most* was **Exxon Mobil Corporation.**

Top Positive Contribution (bps)		Top Negative Contribution (bps)	
On the DS 400	Not on the DS 400	On the DS 400	Not on the DS 400
Procter & Gamble Co. 8	Abbott Laboratories 4	Microsoft Corp. -13	Exxon Mobil Corp. -21
QUALCOMM Inc. 7	Pfizer Inc. 3	Intel Corp. -5	Citigroup Inc. -8
American Int'l Group 6	Bank of America Corp. 3	Sprint Nextel Corp. -5	Altria Group Inc. -7

Source: FactSet Research Systems

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

