



Performance

BOSTON, MA – October 7th, 2005 - KLD Research & Analytics, Inc., reported that the Large Cap SocialSM Index (KLD LCS Index) increased in value by 0.49% during the month of September 2005. For the same period, the Russell 1000[®] Index increased by 0.93%.

	Month	3 rd Quarter	YTD	One Year	Three Year*	Five Year*	Ten Year*	Since 1/1/2001 Inception
KLD LCS	0.49%	4.08%	2.30%	13.45%	17.73%	N/A	N/A	-2.08%
Russell 1000	0.93%	3.95%	4.06%	14.26%	17.65%	-1.27%	9.95%	3.28%

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 LCS Index relative to the Russell 1000.
- Underexposure to the **Energy sector** made the *largest negative contribution* to the performance of the KLD LCS Index relative to the Russell 1000.

Largest Positive Sector Contribution Relative to Russell 1000		
Sector	Exposure	Contribution to Return (bps)
Health Care	Over-weighted	9
Information Technology	Over-weighted	3
Largest Negative Sector Contribution Relative to Russell 1000		
Sector	Weight	Contribution to Return (bps)
Energy	Under-weighted	-32
Utilities	Under-weighted	-11
Financials	Over-weighted	-8

Source: FactSet Research Systems

Company Contribution

- The company on the KLD LCS Index that made the *largest positive contribution* to the performance of the KLD LCS Index relative to the Russell 1000 was **Procter & Gamble Co.**
- The company on the KLD LCS Index that made the *largest negative contribution* to the performance of the KLD LCS Index relative to the Russell 1000 was **Microsoft Corp.**
- The company on the Russell 1000, but not on the KLD LCS Index, that *positively impacted the KLD LCS Index most* was **Genentech Inc.**
- The company on the Russell 1000, but not on the KLD LCS Index, that *negatively impacted the KLD LCS Index most* was **Exxon Mobil Corp.**

Top Positive Contribution (bps)		Top Negative Contribution (bps)	
On the KLD LCS	Not on the KLD LCS	On the KLD LCS	Not on the KLD LCS
Procter & Gamble Co. 5	Genentech Inc. 4	Microsoft Corp. -7	Exxon Mobil Corp -19
QUALCOMM Inc. 4	Abbott Laboratories 3	Intel Corp. -7	Citigroup Inc. -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).

