



Performance

BOSTON, MA – October 7th, 2005 - KLD Research & Analytics, Inc., reported that the Select SocialSM Index (KLD SS Index) increased in value by 0.27% 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 6/1/2004 Inception
KLD SS	0.27%	2.58%	1.16%	11.08%	N/A	N/A	N/A	10.90%
Russell 1000	0.93%	3.95%	4.06%	14.26%	17.65%	-1.27%	9.95%	14.21%

Source: Russell/Mellon Analytical Services and Dow Jones Indexes

*Annualized Returns

Sector Contribution

- In the month of September 2005 overexposure to the **Consumer Discretionary sector** made the *largest positive contribution* to the KLD SS Index relative to the Russell 1000.
- Overexposure to the **Financials sector** made the *largest negative contribution* to the performance of the KLD SS Index relative to the Russell 1000.

Largest Positive Sector Contribution Relative to Russell 1000		
Sector	Exposure	Contribution to Return (bps)
Consumer Discretionary	Over-weighted	16
Information Technology	Over-weighted	5
Telecommunication Services	Under-weighted	4
Largest Negative Sector Contribution Relative to Russell 1000		
Sector	Weight	Contribution to Return (bps)
Financials	Over-weighted	-51
Health Care	Over-weighted	-17
Energy	Under-weighted	-14

Source: FactSet Research Systems

Company Contribution

- The company on the KLD SS Index that made the *largest positive contribution* to the performance of the KLD SS Index relative to the Russell 1000 was **General Mills Inc.**
- The company on the KLD SS Index that made the *largest negative contribution* to the performance of the KLD SS Index relative to the Russell 1000 was **American Express Co.**
- The company on the Russell 1000, but not on the KLD SS Index, that *positively impacted the KLD SS Index most* was **Sprint Nextel Corp.**
- The company on the Russell 1000, but not on the KLD SS Index, that *negatively impacted the KLD SS Index most* was **Citigroup Inc.**

Top Positive Contribution (bps)		Top Negative Contribution (bps)	
On the KLD SS Index	Not on the KLD SS Index	On the KLD SS Index	Not on the KLD SS Index
General Mills 14	Sprint Nextel Corp. 5	American Express. -11	Citigroup Inc. -7
St. Paul Travelers 7	Home Depot Inc. 4	Fannie Mae -11	Altria Group Inc. -6
Pioneer Natural Res. 7	Abbott Laboratories 3	Microsoft Corp. -10	American Int'l Group -5

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).

