

Socially Responsible Investment Funds in Canada							
Mutual Funds and Retail Venture Funds using social and environmental criteria to select investments.							
Performance information to December 31, 2010							
	SIO Member	Asset \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
Cdn Dividend and Income Equity							
Ethical Canadian Dividend	yes	273.6	6.4	12.5	-0.6	2.6	NA
Ethical Canadian Dividend -F	yes	2.9	6.7	14.6	0.8	NA	NA
CDN DIVIDEND & INCOME EQUITY FUND AVERAGE			5.7	11.1	1.2	3.2	5.9
S&P/TSX TOTAL RETURN INDEX			9.5	17.6	2.1	6.5	6.6
Canadian Equity							
Desjardins Environment	yes	200.8	10.5	10.9	1.3	6.9	7.3
GWL Ethics (G) DSC	yes	76.0	10.4	17.9	-3.4	2.8	5.5
GWL Ethics (G) NL	yes	76.0	10.3	17.7	-3.6	2.6	5.3
IA Clarington Inhance Cd EqSRI CI-A	yes	6.3	8.6	12.8	NA	NA	NA
IA Clarington Inhance Cd EqSRI CI-F	yes	0.6	9.0	14.3	NA	NA	NA
London Life Ethics (GWLIM)	yes	93.9	10.5	18.1	-3.0	2.8	NA
Meritas Jantzi Social Index	yes	79.0	5.9	9.9	-1.4	3.3	NA
PH&N Community Values Cdn Equity-D	yes	22.0	7.4	10.8	-0.2	3.6	NA
RBC Jantzi Canadian Equity	yes	32.4	7.2	14.7	1.5	NA	NA
RBC Jantzi Canadian Equity-D	yes	NA	7.5	15.7	2.3	NA	NA
CANADIAN EQUITY FUND AVERAGE			9.2	14.4	-0.3	4.1	5.2
S&P/TSX TOTAL RETURN INDEX			9.5	17.6	2.1	6.5	6.6
Canadian Equity Balanced							
Acuity Social Values Balanced	yes	70.3	7.7	10.8	0.3	2.8	4.5
Ethical Balanced	yes	364.6	4.4	7.7	0.0	2.7	2.7
Ethical Balanced-F	yes	2.0	4.7	8.8	1.1	NA	NA
Ethical Select Cdn Growth PT	yes	13.8	4.2	7.8	NA	NA	NA
IA Clarington Inhance Growth SRI-A	yes	21.3	3.4	7.1	NA	NA	NA
IA Clarington Inhance Growth SRI-F	yes	1.5	3.8	8.4	NA	NA	NA
IA Clarington Inhance Mt Inc SRI-A	yes	44.5	3.5	13.2	NA	NA	NA
IA Clarington Inhance Mt Inc SRI-F	yes	1.4	3.8	14.6	NA	NA	NA
Meritas Monthly Dividend and Income	yes	26.8	6.2	10.3	1.2	NA	NA
SocieTerra Growth Portfolio	yes	101.3	2.6	7.5	NA	NA	NA
CDN EQUITY BALANCED FUND AVERAGE			5.2	9.0	1.8	3.2	4.7
GLOBE CDN EQUITY BALANCED PEER INDEX			5.2	8.9	1.6	2.9	4.4

	SIO Member	Asset \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
Canadian Fixed Income							
Meritas Canadian Bond	yes	39.3	-1.9	3.8	3.9	3.0	NA
NEI Canadian Bond	yes	278.4	-1.0	4.9	4.6	3.6	4.7
NEI Canadian Bond -F	yes	78.6	-0.9	5.5	5.1	NA	NA
PH&N Community Values Bond-D	yes	21.0	-0.5	6.6	6.2	4.9	NA
CDN FIXED INCOME FUND AVERAGE			-0.8	5.5	4.9	3.8	4.7
GLOBE CDN FIXED INCOME PEER INDEX			-0.8	5.5	4.8	3.8	4.7
Canadian Fixed Income Balanced							
Ethical Select Conservative Portfolio	yes	95.1	1.6	6.5	2.3	3.0	NA
Ethical Select Conservative Portfolio Port-F	yes	0.0	1.9	7.7	3.4	NA	NA
IA Clarington Inhance Con SRI Pt-A	yes	7.5	1.3	6.3	NA	NA	NA
SocieTerra Secure Market Portfolio	yes	44.5	0.8	5.8	NA	NA	NA
CDN FIXED INCOME BALANCED FUND AVERAGE			1.4	6.2	2.8	2.9	3.7
GLOBE CDN FIXED INCOME BALANCED INDEX			1.4	6.3	2.9	2.7	3.8
Canadian Focused Equity							
Acuity Alpha Social Values Portfolio	yes	14.6	8.8	10.0	-4.7	NA	NA
Acuity Social Values Canadian Equity	yes	47.1	12.2	14.5	-3.3	1.5	7.1
Ethical Growth	yes	326.4	6.8	10.5	-2.4	2.6	2.8
Ethical Growth -F	yes	1.9	7.1	11.8	-1.3	NA	NA
Investors Summa SRI ClassTM A	yes	54.3	12.3	7.0	-5.2	0.8	NA
Investors Summa SRI FundTM A	yes	1173.6	12.6	7.5	-5.5	0.6	NA
CDN FOCUSED EQUITY FUND AVERAGE			8.4	11.0	-1.3	2.5	4.5
S&P/TSX TOTAL RETURN			9.5	17.6	2.1	6.5	6.6
Canadian Focused Small/Mid Cap Equity							
Acuity Clean Environment Equity	yes	79.2	7.8	3.9	-13.7	-2.1	0.3
Matrix Sierra Equity	yes	2.8	4.6	-1.2	-22.5	-8.5	-2.8
CDN FOCUSED SMALL/MID CAP EQUITY FUND AVERAGE			14.4	18.6	-1.2	1.9	6.0
S&P/TSX COMPLETION TOTAL RETURN			13.1	30.3	5.6	7.2	NA
Canadian Money Market							
Meritas Money Market	yes	11.0	0.0	0.3	0.9	1.8	NA
CANADIAN MONEY MARKET FUND AVERAGE			0.1	0.2	0.9	1.8	2.0
91 DAY TREASURY BILL INDEX			0.2	0.4	1.3	2.5	2.8

	SIO Member	Asset \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
Canadian Neutral Balanced							
Ethical Select Cdn Balanced PT	yes	NA	2.7	7.1	NA	NA	NA
IA Clarington Inhance Bal SRI Pt-T6	yes	1.5	2.5	6.7	NA	NA	NA
Meritas Balanced	yes	19.7	1.7	5.0	-0.3	1.2	NA
PH&N Community Values Balanced-D	yes	10.9	3.6	7.8	1.9	2.9	NA
SocieTerra Balanced Portfolio	yes	116.0	1.6	6.2	NA	NA	NA
CDN NEUTRAL BALANCED FUND AVERAGE			3.9	8.6	1.9	3.1	4.1
GLOBE CDN NEUTRAL BALANCED PEER INDEX			3.9	8.6	1.6	2.7	3.4
Canadian Small or Mid Cap Equity							
Ethical Special Equity	yes	281.7	7.6	13.2	-0.4	3.4	14.2
Ethical Special Equity-F	yes	5.9	7.9	14.8	0.8	NA	NA
CDN SMALL OR MID CAP EQUITY FUND AVERAGE			15.3	26.2	3.3	6.0	9.2
BMO NESBITT BURNS CDN SMALL CAP INDEX			19.8	38.5	9.0	9.0	11.9
Global Equity							
Acuity Social Values Global Equity	yes	17.5	3.8	4.8	-7.0	-2.5	-2.6
BMO Sustainable Opportunities Class	no	3.4	5.2	3.1	NA	NA	NA
Criterion Water Infrastructure -A	no	10.1	9.4	11.0	-6.5	NA	NA
Ethical Global Dividend-A	yes	8.7	0.8	7.9	-2.3	NA	NA
Ethical Global Dividend-F	yes	0.2	1.1	9.0	-1.4	NA	NA
Ethical Global Equity	yes	34.0	4.2	3.7	-3.5	0.1	-3.0
Ethical Global Equity-F	yes	1.0	4.4	5.2	-2.3	NA	NA
HSBC Global Climate Change-A	no	NA	1.4	-5.7	NA	NA	NA
HSBC Global Climate Change-I	no	7.4	1.4	-5.7	NA	NA	NA
IA Clarington Inh GI Eq SRI CI-A	yes	7.9	2.6	1.4	NA	NA	NA
IA Clarington Inh GI Eq SRI CI-F	yes	0.3	2.9	2.5	NA	NA	NA
Investors Summa Global SRI-A	yes	12.3	5.9	3.3	-4.8	NA	NA
Investors Summa Global SRI Class A	yes	6.0	6.2	3.2	-5.4	NA	NA
Mackenzie Univ Sustainable Opp CI	yes	18.7	5.2	3.9	-6.3	-1.1	NA
Meritas International Equity	yes	26.1	1.1	3.7	-8.4	-1.9	NA
PH&N Community Values Glb Equ-D	yes	6.2	4.4	5.9	-3.7	-2.1	NA
RBC Jantzi Global Equity	yes	10.3	6.0	6.4	-7.3	NA	NA
RBC Jantzi Global Equity-D	yes	NA	6.3	7.3	-6.5	NA	NA
Scotia Global Climate Change	no	8.9	5.2	4.9	NA	NA	NA
Scotia Global Climate Change-F	no	NA	5.2	4.9	NA	NA	NA
TD Global Sustainability-I	no	11.1	2.8	-6.2	-11.5	NA	NA

	SIO Member	Asset \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
GLOBAL EQUITY FUND AVERAGE			5.7	7.0	-4.7	-0.8	-1.0
MSCI WORLD (\$CDN)			5.3	6.8	-4.1	-0.2	-1.3
Global Small/Mid Cap Equity							
BMO GDN Sustainable Climate Cls AD SR	no	0.3	4.5	-6.2	NA	NA	NA
BMO Sustainable Climate Class	no	5.6	4.6	-6.2	NA	NA	NA
Investors Summa Glob Environ Leaders Class A	yes	3.7	6.0	-12.7	-18.0	NA	NA
GLOBAL SMALL/MID CAP EQUITY FUND AVERAGE			10.0	16.9	-2.8	2.2	4.2
GLOBE GLOBAL SMALL/MID CAP EQT PEER INDEX			10.0	16.7	-1.9	1.6	3.0
Global Equity Balanced							
Ethical Select Global Growth Portfolio	yes	4.6	3.1	6.9	NA	NA	NA
Ethical Select Global Growth Portfolio-F	yes	NA	1.3	1.3	NA	NA	NA
RBC Jantzi Balanced	yes	33.2	3.4	6.8	-2.2	NA	NA
RBC Jantzi Balanced-D	yes	NA	3.6	7.7	-1.4	NA	NA
SocieTerra Growth Plus Portfolio	yes	42.7	4.3	7.7	NA	NA	NA
GLOBAL EQUITY BALANCED FUND AVERAGE			5.0	8.5	-0.9	1.3	1.8
60% MSCI WORLD 40% BARCLAYS CAP INDEX			1.0	5.1	0.5	1.2	0.2
Global Neutral Balanced							
Ethical Select Global Balanced Portfolio	yes	4.7	2.5	4.2	NA	NA	NA
Ethical Select Global Balanced PT-F	yes	NA	1.0	3.6	NA	NA	NA
GLOBAL NEUTRAL BALANCED FUND AVERAGE			3.8	8.8	1.4	2.5	2.9
60% MSCI World, 40% Barclays Cap			1.0	5.1	0.5	1.2	0.2
International Equity							
Ethical International Equity	yes	47.0	1.2	6.1	-7.8	-2.3	NA
Ethical International Equity-F	yes	1.0	1.5	7.2	-6.6	NA	NA
INTERNATIONAL EQUITY FUND AVERAGE			3.8	3.4	-8.0	-2.0	-1.6
MSCI EAFE (\$CDN)			3.0	2.8	-6.3	-0.3	-0.3
Miscellaneous							
Creststreet Alternative Energy	no	NA	6.0	-7.5	40.5	NA	NA
Criterion Global Clean Energy CH-F	no	NA	1.1	-8.2	-19.7	NA	NA
Criterion Global Clean Energy-P	no	NA	-1.9	-12.8	-17.5	NA	NA
MISCELLANEOUS GROUP AVERAGE			7.1	6.1	-3.3	3.9	4.1
S&P/TSX TOTAL RETURN			9.5	17.6	2.1	6.5	6.6

	SIO Member	Asset \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
Retail Venture Capital							
B.E.S.T. Total Return Fund Inc.	no	8.9	4.6	7.4	1.8	4.9	NA
Fondaction (QC)*	yes	699.4	NA	2.0	NA	NA	NA
GrowthWorks Atlantic Venture Bal-443	yes	28.1	-1.0	-4.8	-7.3	NA	NA
GrowthWorks Canadian	yes	68.8	-2.5	-13.4	-10.5	-6.0	-8.5
Quebec Solidarity Fund (QFL)**	no	7294.0	5.0	6.5	-0.5	1.6	0.1
Working Opportunity Balanced Ser 1	yes	60.0	-1.5	-0.4	-3.6	-2.1	-5.7
Working Opportunity Balanced Ser 2	yes	69.1	-1.9	-1.4	-4.8	-3.2	NA
Working Opportunity Growth Ser 1	yes	27.3	0.4	1.2	-4.6	-1.1	-5.3
Working Opportunity Growth Ser 2	yes	40.0	0.0	0.8	-5.5	-1.8	NA
RETAIL VENTURE CAPITAL FUND AVERAGE			1.5	0.4	-7.8	-4.6	-3.0
BMO NESBITT BURNS CDN SMALL CAP INDEX			19.8	38.5	9.0	9.0	11.9
U.S. EQUITY							
Ethical American Multi-Strategy	yes	40.9	7.0	8.1	-0.7	-0.8	-6.4
Ethical American Multi-Strategy -F	yes	0.3	7.3	9.3	0.6	NA	NA
Meritas U.S. Equity	yes	10.2	6.2	4.2	-6.9	-6.0	NA
U.S. EQUITY FUND AVERAGE			8.2	9.4	-5.4	-2.9	-3.3
S&P 500 COMPOSITE TOTAL RETURN IDX (\$CDN)			7.0	9.4	-2.6	-0.9	-2.7
Jantzi Social Index***			6.5	12.0	0.4	5.2	5.4
S&P Composite Index (Total Return)			9.5	17.6	2.1	6.5	6.6
S&P/TSX 60 (Total Return)			8.3	13.8	1.1	6.5	6.1
TOTAL Assets		12901.9					
Notes							
Compiled by the Social Investment Organization using information from www.globefund.com, January 2011.							
Funds are widely available to the investing public. Pooled funds and funds for accredited investors are excluded.							
*Fondaction assets from Fondaction (www.fondaction.com) effective May 31, 2010.							
Information provided by fund news release dated July 13, 2010.							
**Solidarity assets from Solidarity Fund QFL (www.fondsftq.com), effective May 31, 2010. Performance information obtained from www.globefund.com							
Information provided by fund news release dated July 5, 2010.							
***Jantzi Social Index and benchmark returns provided by Jantzi-Sustainalytics news release, January 5, 2011.							