



Socially Responsible Investment Funds in Canada

Mutual funds and Retail Venture Funds using social and environmental criteria to select investments. Performance information to September 30, 2007.

	SIO Member	Assets \$mil.	3 mo.	1 yr.	3 yr.	5 yr.	10 yr.
CANADIAN EQUITY							
Acuity Clean Environment Equity	√	106.5	2.2	33.8	18.7	18.2	3.9
Acuity Social Values Cnd Equity	√	51.2	-1.1	16.9	16.5	19.5	NA
Ethical Growth	√	435.7	-0.4	17.6	15.2	14.0	3.9
Ethical Growth F	√	0.1	-0.2	18.7	NA	NA	NA
Generations Growth (Ethical)	X	0.6	-0.7	16.1	13.6	12.4	NA
Inhance Canadian Equity –A	√	0.7	1.2	20.0	NA	NA	NA
Inhance Canadian Equity F	√	0.1	1.4	21.3	NA	NA	NA
Investors Summa Class –A	√	50.7	2.6	24.4	15.6	NA	NA
Investors Summa	√	1951.2	2.6	24.7	15.7	15.7	7.6
Mavrix Sierra Equity	√	7.6	3.9	34.4	22.5	19.7	NA
RBC Jantzi Canadian Equity	X	3.5	NA	NA	NA	NA	NA
Vancity Circadian Canadian Equity	√	NA	1.0	NA	NA	NA	NA
Vancity Circadian Canadian Equity –F	√	NA	1.3	NA	NA	NA	NA
Desjardins Environment	√	120.7	2.8	25.2	22.8	20.7	8.0
Ethical Canadian Index	√	17.0	2.0	20.6	18.2	NA	NA
Ethical Canadian Index F	√	0.2	2.0	20.7	NA	NA	NA
GWL Ethics (DSC)	√	8.9	1.6	27.8	19.7	18.8	NA
GWL Ethics (NL)	√	6.4	1.5	27.5	19.5	18.6	NA
London Life Ethics (GWLIM)	√	60.4	1.6	26.4	18.8	17.6	NA
Meritas Jantzi Social Index	√	74.3	1.0	19.4	17.3	18.8	NA
PHN Community Values Cnd Equity	√	62.7	-0.8	18.3	17.4	18.7	NA
CANADIAN EQUITY PURE FUND AVERAGE			1.0	20.1	17.6	17.2	7.8
S&P/TSX TOTAL RETURN			2.0	22.8	20.2	20.4	9.1
CANADIAN DIVIDEND & EQUITY INCOME							
Ethical Canadian Dividend.	√	286.9	0.6	9.2	19.0	NA	NA
Ethical Canadian Dividend F	√	0.7	0.9	10.5	NA	NA	NA
CANADIAN DIVIDEND & EQUITY FUND AVERAGE			0.3	12.1	14.7	15.2	10.0
S&P/TSX 60 INDEX			2.0	22.8	20.2	20.4	9.1
CANADIAN SMALL CAP EQUITY							
Ethical Special Equity	√	306.7	0.4	17.3	18.2	20.4	12.7
Ethical Special Equity F	√	2.4	0.7	18.3	NA	NA	NA
CDN SMALL CAP EQUITY AVERAGE			-2.0	19.4	16.8	18.0	8.7
BMO NESBITT BURNS CND SMALL CAP INDEX			-5.8	15.9	17.7	21.2	8.7
RETAIL VENTURE CAPITAL							
B.E.S.T. Discoveries 1	√	58.8	-15.0	58.2	7.8	1.7	0.8
B.E.S.T. Discoveries II	√	8.1	-14.3	55.7	7.8	1.8	NA
B.E.S.T. Discoveries III	√	0.4	-14.0	53.9	7.7	2.0	NA
B.E.S.T. Total Return Fund Inc.	√	8.6	-3.8	4.1	2.9	NA	NA
Fondaction (QC)*	√	550	NA	2.6	-4.4	NA	NA
GrowthWorks Canadian	√	233.4	1.3	5.5	4.3	2.8	-2.9

	SIO Member	Assets \$mil	3 mo.	1 yr.	3 yr.	5 yr.	10 yr.
GrowthWorks Atlantic Balanced	√	NA	-2.5	-1.2	NA	NA	NA
GrowthWorks Atlantic Commercial 405	√	NA	-9.4	-14.2	NA	NA	NA
GrowthWorks Atlantic Commercial 406	√	NA	-2.0	-3.3	NA	NA	NA
Solidarite (QC)**	X	7239	NA	7.1	NA	NA	NA
Working Opportunity Balanced Ser1 (BC)	√	159.7	-2.3	-2.3	-2.7	-4.0	1.7
Working Opportunity Growth Ser1 (BC)	√	87.7	-0.7	4.2	3.6	1.2	NA
Working Opportunity Balanced Ser2 (BC)	√	61.0	-2.6	-3.1	-3.4	NA	NA
Working Opportunity Growth Ser2 (BC)	√	36.4	-0.9	3.6	3.0	NA	NA
RETAIL VENTURE CAPITAL AVERAGE			-1.3	3.9	1.9	2.5	1.1
BMO NESBITT BURNS CND SMALL CAP INDEX			-5.8	15.9	17.7	21.2	8.7
US EQUITY							
Ethical American Multi-Strategy	√	65.6	-5.0	1.0	2.5	0.9	-1.0
Ethical American Multi-Strategy F	√	0.0	-4.7	1.8	NA	NA	NA
Generations North American Equity (Ethical)	X	0.4	-5.4	-0.7	0.7	-0.7	NA
Meritas US Equity	√	12.0	-8.4	-2.9	-1.5	-1.3	NA
US EQUITY FUND AVERAGE			-3.8	4.9	4.4	5.3	1.4
S&P 500 COMPOSITE (\$CDN)			-4.4	4.0	4.5	5.2	3.1
INTERNATIONAL EQUITY							
Ethical International Equity	√	65.0	1.3	11.7	11.2	10.0	NA
Ethical International Equity F	√	0.9	1.6	13.0	NA	NA	NA
INTNL EQUITY FUND AVERAGE			-4.2	10.3	12.2	11.2	4.1
MSCI EAFE (\$CDN)			-4.2	12.0	14.3	13.0	4.9
GLOBAL EQUITY							
Acuity Social Values Global Equity	√	19.4	-3.9	8.8	9.6	9.5	NA
Criterion Water Infrastructure	X	NA	-2.7	NA	NA	NA	NA
Ethical Advantage 2040	√	6.3	-1.3	10.0	NA	NA	NA
Ethical Advantage 2040 F	√	0.0	-1.1	10.9	NA	NA	NA
Ethical Global Equity	√	40.2	-5.5	5.1	7.6	6.1	NA
Ethical Global Equity F	√	0.4	-5.2	5.9	NA	NA	NA
Inhance Global Leaders –A	√	4.6	-4.3	10.2	6.1	NA	NA
Inhance Global Leaders –F	√	1.2	-4.1	11.5	NA	NA	NA
Mackenzie Universal Sustainable Opportunities	√	26.3	-6.8	5.1	10.6	6.3	NA
Meritas International Equity	√	27.5	0.6	14.5	13.2	8.9	NA
PHN Community Values Global Equity	√	36.4	-8.3	0.9	3.2	3.4	NA
RBC Jantzi Global Equity	X	3.6	NA	NA	NA	NA	NA
TD Global Sustainability A	X	NA	NA	NA	NA	NA	NA
TD Global Sustainability	X	5.5	NA	NA	NA	NA	NA
Vancity Circadian Global Leaders	√	NA	-4.3	NA	NA	NA	NA
Vancity Circadian Global Leaders –F	√	NA	-0.4	NA	NA	NA	NA
GLOBAL EQUITY FUND AVERAGE			-3.5	9.3	9.4	8.9	3.7
MSCI WORLD (\$CDN)			-4.0	8.7	9.6	9.2	4.0

	SIO Member	Assets \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
MISCELLANEOUS							
Acuity Alpha Social Values Port	√	0.7	NA	NA	NA	NA	NA
Criterion Global Clean Energy CH-F	X	NA	NA	NA	NA	NA	NA
Criterion Global Clean Energy –P	X	NA	NA	NA	NA	NA	NA
MISCELLANEOUS GROUP AVERAGE			0.9	10.7	14.0	18.0	8.4
S&P/TSX TOTAL RETURN			2.0	22.8	20.2	20.4	9.1
GLOBAL BALANCED							
Ethical Advantage 2015	√	18.7	-0.4	5.5	NA	NA	NA
Ethical Advantage 2015 F	√	0.0	-0.2	6.2	NA	NA	NA
GLOBAL BALANCED AND ASSET ALL.AVG			-0.1	6.5	8.3	NA	NA
40% S&P/TSX, 60% Scotia Universe			1.8	9.7	10.4	10.5	7.3
GLOBAL NEUTRAL BALANCED							
RBC Jantzi Balanced	X	7.6	NA	NA	NA	NA	NA
GLOBAL NEUTRAL BALANCED FUND AVERAGE			-1.4	5.7	6.6	7.0	4.0
60% MSCI World, 40% Lehman Bros			-3.9	5.3	6.1	5.2	3.7
GLOBAL BALANCED 2020 TARGET DATE PORTFOLIO							
Ethical Advantage 2020	√	23.8	-1.1	6.5	NA	NA	NA
Ethical Advantage 2020 F	√	0.0	-1.0	7.1	NA	NA	NA
Global Balanced 2020 Global Fund Average			-0.7	7.3	9.3	NA	NA
60% S&P/TSX, 40% Scotia Universe			1.9	14.0	13.4	13.4	7.9
GLOBAL BALANCED 2030 TARGET DATE PORFOLIO							
Ethical Advantage 2030	√	14.5	-1.3	8.9	NA	NA	NA
Ethical Advantage 2030 F	√	0.0	-1.0	9.7	NA	NA	NA
GLOBAL BALANCED EQUITY AND ASSET ALL. AVG.			-0.9	11.0	NA	NA	NA
80% S&P/TSX, 20% Scotia Universe			1.9	18.3	16.7	16.6	8.5
CANADIAN NEUTRAL BALANCED							
Ethical Monthly Income	√	49.4	-0.9	7.6	9.4	NA	NA
Ethical Monthly Income F	√	0.4	-0.5	9.5	NA	NA	NA
Meritas Balanced	√	14.8	-0.6	5.3	6.3	NA	NA
PHN Community Values Balanced	√	10.9	-2.1	6.3	8.3	9.1	NA
CDN BALANCED FUND AVERAGE			-0.4	7.1	9.1	9.4	6.0
BALANCED INDEX (50% S&P/TSX, 50% Scotia Universe)			1.9	11.8	11.9	11.9	7.6

2010 TARGET DATE PORTFOLIO

Ethical Advantage 2010	√	10.0	-0.2	4.4	NA	NA	NA
Ethical Advantage 2010 F	√	0.1	0.2	5.4	NA	NA	NA
2010 TARGET AVERAGE			0.0	5.4	5.5	NA	NA
20% S&P/TSX, 80% SCOTIA UNIVERSE			1.8	5.6	7.6	7.9	6.7

	SIO Member	Assets \$mil.	3 mo.	1yr.	3yr.	5yr.	10yr.
CANADIAN EQUITY BALANCED							
Acuity Social Values Balanced	√	62.9	-0.5	18.2	13.5	14.7	4.6
Desjardins Ethical Canadian Balanced	√	18.4	-0.4	6.7	7.2	7.0	NA
Ethical Balanced	√	377.7	0.8	10.5	9.9	8.9	3.5
Ethical Balanced F	√	0.0	1.0	12.0	NA	NA	NA
Generations Balanced (Ethical)	X	1.1	0.5	9.0	8.4	7.4	NA
Inhance Balanced A	√	6.3	-0.8	8.8	8.2	NA	NA
Inhance Balanced F	√	3.1	-0.5	9.9	NA	NA	NA
Inhance Balanced M	√	0.3	-0.5	10.2	9.2	NA	NA
Inhance Monthly Income – A	√	3.0	-1.2	1.5	NA	NA	NA
Inhance Monthly Income – F	√	0.5	-1.0	2.4	NA	NA	NA
Meritas Monthly Dividend and Income	√	20.7	-0.8	8.5	NA	NA	NA
Vancity Circadian Balanced	√	NA	-0.9	NA	NA	NA	NA
Vancity Circadian Balanced –F	√	NA	-0.6	NA	NA	NA	NA
Vancity Circadian Monthly Income	√	NA	-1.5	NA	NA	NA	NA
Vancity Circadian Monthly Income –F	√	NA	-1.3	NA	NA	NA	NA
CDN BALANCED EQUITY FUND AVERAGE			-0.8	8.1	9.8	10.1	6.0
GLOBE CDN BALANCED-EQU FOCUS PEER INDEX			-0.8	7.7	9.9	10.1	5.9

CANDIAN FIXED INCOME

Ethical Income	√	215.2	1.5	0.4	3.2	4.0	4.6
Ethical Income F	√	0.0	1.7	1.0	NA	NA	NA
Generations Income (Ethical)	X	0.8	1.1	-1.3	1.7	2.4	NA
Meritas Canadian Bond	√	31.3	1.2	-0.5	2.5	3.4	NA
PHN Community Values Bond	√	79.8	1.4	1.0	4.3	5.0	NA
CDN BOND FUND AVERAGE			1.2	0.3	3.3	4.0	4.7
SC UNIVERSE BOND TOTAL RETURN INDEX			1.7	1.6	4.9	5.5	6.1

CANADIAN SHORT TERM FIXED INCOME

Vancity Circadian Short Term Inv	√	NA	0.7	NA	NA	NA	NA
Vancity Cicadian Short Term Inv F	√	NA	0.8	NA	NA	NA	NA
SC Short Term Bond Average			1.2	1.9	2.2	2.7	3.8
SC Short Term Bond Average Index			1.8	3.2	3.6	4.2	5.2

CANADIAN SHORT TERM FIXED INCOME							
Vancity Circadian Short Term Inv	√	NA	0.7	NA	NA	NA	NA
Vancity Circadian Short Term Inv –F	√	NA	0.8	NA	NA	NA	NA
CDN SHORT TERM FIXED INCOME AVERAGE			1.2	1.9	2.2	2.7	3.8
SC SHORT TERM TOTAL RETURN			1.8	3.2	3.6	4.2	5.2
CDN MONEY MARKET							
Credential Money Market	√	76.0	0.9	3.0	2.3	1.9	2.6
Credential Money Market F	√	0.0	0.9	3.3	NA	NA	NA
Inhance Money Market A	√	0.3	0.9	3.0	NA	NA	NA
Inhance Money Market F	√	0.2	0.9	3.2	NA	NA	NA
Meritas Money Market	√	4.5	0.9	3.6	2.7	2.3	NA
MONEY MARKET FUND AVERAGE			0.9	3.3	2.6	2.3	2.9
91 DAY TREASURY BILL INDEX			1.2	4.4	3.5	3.2	3.8
Jantzi Social Index***	√		1.5	22.0	19.8	21.3	NA
S&P/TSX Composite			2.0	22.8	20.2	20.4	NA
S&P/TSX 60			2.7	23.9	21.5	21.2	NA
Ethical Canadian Index	√		2.2	22.0	19.5	NA	NA
S&P/TSX Composite Index			2.0	22.8	20.2	NA	NA
TOTAL			13366.6				

Compiled by the Social Investment Organization using information from www.globefund.com, October, 2007

*Fondaction assets and return from Fondaction (www.fondaction.com) effective May 31, 2007. Information provided by fund by news release July 13, 2007.

** Solidarity assets and return from Solidarity Fund (www.fondsftq.com), effective May 31, 2007. Information provided by fund by news release July 5, 2007.

*** Jantzi Social Index and benchmark returns provided by Jantzi Research Inc. news release October 22, 2007.