Responsible Investment (RI) Funds in Canada

Mutual Funds, ETF's and Retail Venture Funds using environmental, social and governance (ESG) criteria to select and manage investments.

Performance information to June 30, 2014

Responsible Investment Association

Cdn Dividend and Income Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Meritas Monthly Dividend and Income Fund	SRI007, SRI107, SRI507	52.80	4.95	22.89	10.05	10.31	NA
Meritas Monthly Dividend and Income Fund Series F	SRI307	6.10	5.22	24.20	11.23	11.51	NA
Average RI Cdn Dividend & Income Equity			**5.09**	**23.55**	**10.64**	**10.91**	**NA**
Average Canadian Dividend & Income Equity			**4.91**	**22.97**	**9.10**	**11.39**	**7.26**
S&P/TSX Composite Index TR			**6.41**	**28.66**	**7.60**	**11.01**	**8.77**
Total RI Assets in Category ($mil.)		**58.90**					

Canadian Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Desjardins Environment Fund	DJT00009	141.20	8.10	28.01	5.50	7.50	8.47
NEI Ethical Canadian Equity Fund Series A	NWT072, NWT10072, NWT172, NWT272, NWT372, NWT672	602.10	3.15	22.35	10.04	12.22	8.81
NEI Ethical Canadian Equity Fund Series F	NWT972	11.20	3.43	23.65	11.20	13.62	NA
GWL Ethics (G) 100/100	GWL1039, GWL839, GWL939	82.10	6.20	30.13	7.32	NA	NA
GWL Ethics (G) 75/100	GWL439, GWL539, GWL639	82.10	6.29	30.60	7.76	NA	NA
GWL Ethics (G) 75/75	GWL039, GWL139, GWL239	82.10	6.32	30.75	7.87	NA	NA
GWL Ethics Fund (G) DSC	GWL72312	82.10	6.32	30.75	7.88	11.65	6.98
GWL Ethics Fund (G) NL	GWL72212	82.10	6.26	30.46	7.64	11.40	6.74
IA Clarington Inhance Canadian Equity SRI Class A	CCM5005, CCM5006, CCM5007	9.10	5.46	27.77	7.77	NA	NA
IA Clarington Inhance Canadian Equity SRI Class F	CCM5008	1.20	5.79	29.39	9.17	NA	NA
LON Ethics (G) 100/100	LON1047, LON847, LON947	90.40	6.28	30.28	7.49	NA	NA
LON Ethics (G) 75/100	LON447, LON547, LON647	90.40	6.38	30.76	7.82	NA	NA
LON Ethics (G) 75/75	LON047, LON147, LON247	90.40	6.41	30.91	7.96	NA	NA
London Life Ethics Fund (GWLIM)	LLI507	90.40	6.38	30.76	7.83	11.66	6.84
Meritas Jantzi Social Index Fund	SRI003, SRI103, SRI503	52.60	5.91	26.03	6.97	8.52	6.45
Meritas Jantzi Social Index Fund Series F	SRI303	8.30	6.17	27.28	7.99	9.57	NA
PH&N Community Values Canadian Equity Fund Advisor	RBF4620, RBF6620	0.60	NA	NA	NA	NA	NA
PH&N Community Values Canadian Equity Fund Ser C	RBF7620	1.30	5.74	28.47	8.68	9.71	NA
PH&N Community Values Canadian Equity Fund Ser D	RBF1620	20.90	5.96	29.56	9.58	10.63	7.75
PH&N Community Values Canadian Equity Fund Ser F	RBF5620	0.70	6.03	29.89	9.88	10.93	NA
PH&N Community Values Canadian Equity Fund Ser O	PHN625	51.9	6.25	30.97	10.78	11.82	9.03
RBC Jantzi Canadian Equity Fund Advisor Series	RBF212, RBF784, RBF868	4.50	7.30	29.38	8.43	10.95	NA
RBC Jantzi Canadian Equity Fund Series A	RBF302	30.80	7.28	29.30	8.38	10.90	NA
RBC Jantzi Canadian Equity Fund Series D	RBF1043	2.60	7.52	30.45	9.35	11.88	NA
RBC Jantzi Canadian Equity Fund Series F	RBF651	1.80	7.59	30.78	9.61	12.16	NA
Social Housing Canadian Equity Fund	PHN704	103.76	5.10	29.00	10.10	10.30	7.50
Average RI Canadian Equity			**6.14**	**29.11**	**8.52**	**10.91**	**7.62**
Average Canadian Equity			**5.36**	**26.05**	**7.32**	**9.93**	**6.82**
S&P/TSX Composite Index TR			**6.41**	**28.66**	**7.60**	**11.01**	**8.77**
Total RI Assets in Category ($mil.)		**1816.66**					

Canadian Equity Balanced	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Ethical Select Growth Portfolio Class A	NWT020, NWT10020, NWT10120, NWT10620, NWT320	47.50	1.70	17.13	8.16	NA	NA
NEI Ethical Select Growth Portfolio Class F	NWT920	0.20	1.99	18.45	9.41	NA	NA
IA Clarington Inhance Growth SRI Portfolio Ser A	CCM5025, CCM5026, CCM5027	42.80	2.55	17.61	7.93	NA	NA
IA Clarington Inhance Growth SRI Portfolio Ser F	CCM5028	NA	NA	NA	NA	NA	NA
IA Clarington Inhance Monthly Income SRI Fund F6	CCM5003	9.10	4.26	18.52	10.54	NA	NA
IA Clarington Inhance Monthly Income SRI Fund T6	CCM6000, CCM6001, CCM6002	198.30	3.96	17.13	9.21	NA	NA
Meritas Growth & Income Portfolio Series A	SRI008, SRI108, SRI508	41.00	1.66	14.36	6.82	NA	NA
Meritas Growth & Income Portfolio Series F	SRI308	4.60	1.91	15.53	7.95	NA	NA
Average RI Canadian Equity Balanced			**2.58**	**16.96**	**8.57**	**N/A**	**N/A**
Average Canadian Equity Balanced			**3.37**	**17.90**	**7.15**	**8.58**	**5.52**
Fundata Canadian Balanced - Equity Foc Idx			**5.34**	**22.48**	**7.07**	**9.71**	**8.19**
Total RI Assets in Category ($mil.)		**343.50**					

Canadian Fixed Income	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Meritas Canadian Bond Fund	SRI002, SRI102, SRI502	20.00	1.50	3.26	2.57	3.20	3.35
Meritas Canadian Bond Fund Series F	SRI302	1.30	1.71	4.18	3.10	3.61	NA
NEI Canadian Bond Class A	NWT062, NWT10062, NWT162, NWT262, NWT362, NWT662	206.20	1.42	3.41	3.20	3.65	3.94
NEI Canadian Bond Class F	NWT962	36.20	1.54	3.90	3.75	4.22	NA
NEI Income Corporate Class Series A	NWT4050, NWT4150, NWT4350, NWT4650	2.80	0.90	1.89	NA	NA	NA
NEI Ethical Select Income Portfolio A	NWT10124, NWT024,NWT324,NWT10624	45.40	1.20	5.36	NA	NA	NA
NEI Ethical Select Income Portfolio B	NWT50024	45.40	1.30	5.39	NA	NA	NA
NEI Income Corporate Class Series F	NWT4550	0.30	1.04	2.46	NA	NA	NA
NEI Income Fund Series A	NWT050, NWT10050, NWT10650, NWT150, NWT350	17.00	1.10	2.72	2.32	3.92	NA
NEI Income Fund Series F	NWT10550	0.80	1.23	3.17	NA	NA	NA
NEI Northwest Income Corporate Class Series T	NWT40050, NWT40150, NWT40350, NWT40650	1.80	0.91	1.93	NA	NA	NA
PH&N Community Values Bond Fund Advisor Series	RBF4610, RBF6610	3.80	NA	NA	NA	NA	NA
PH&N Community Values Bond Fund Series C	RBF7610	6.10	1.72	4.58	3.71	4.41	NA
PH&N Community Values Bond Fund Series D	RBF1610	18.80	1.86	5.15	4.28	4.97	5.12
PH&N Community Values Bond Fund Series F	RBF5610	4.50	1.86	5.14	4.28	4.97	NA
PH&N Community Values Bond Fund Series O	PHN615	114.8	2	5.73	4.85	5.54	5.76
Social Housing Canadian Bond Fund	PHN703	121.56	1.80	4.80	3.90	4.60	4.80
Average RI Canadian Fixed Income			**1.44**	**3.94**	**3.60**	**4.31**	**4.59**
Average Canadian Fixed Income			**1.47**	**4.01**	**3.29**	**3.95**	**3.91**
Merrill Lynch Canada Broad Market Index TR			**2.11**	**5.40**	**4.93**	**5.30**	**5.62**
Total RI Assets in Category ($mil.)		**531.96**					

Canadian Fixed Income Balanced	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Ethical Select Conservative Portfolio Class A	NWT014, NWT10014,NWT10614, NWT114, NWT214, NWT314	111.20	1.67	9.73	5.02	5.59	NA
NEI Ethical Select Conservative Portfolio Class F	NWT914	2.40	1.94	10.87	6.15	6.55	NA
IA Clarington Inhance Conservative SRI Port T6	CCM5015, CCM5016, CCM5017	50.10	2.19	11.36	5.87	NA	NA
Meritas Income & Growth Portfolio Series A	SRI009, SRI109, SRI509	91.40	1.54	9.06	NA	NA	NA
Meritas Income & Growth Portfolio Series F	SRI309	3.20	1.72	9.91	NA	NA	NA

Meritas Strategic Income	SRI001, SRI101, SRI501	72.30	1.06	1.37	0.70	0.55	1.43
SocieTerra Secure Market Portfolio	DJT00018	233.80	1.52	8.15	4.89	5.49	NA
Average RI Canadian Fixed Income Balanced			**1.66**	**8.64**	**4.53**	**4.55**	**NA**
Average Canadian Fixed Income Balanced			**1.79**	**9.38**	**5.06**	**5.63**	**3.99**
Fundata Cdn Balanced - Fix Inc Focus Idx			**3.19**	**10.86**	**5.73**	**6.85**	**6.61**
Total RI Assets in Category ($mil.)		**564.40**					

Canadian Short-Term Fixed Income	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Social Housing Canadian Short-Term Bond	PHN702	250.01	0.50	2.60	2.00	2.60	3.50
Average RI Canadian Short-Term Fixed Income			**0.50**	**2.60**	**2.00**	**2.60**	**3.50**
FTSE TMX Canada Short-Term Bond Index™			**0.68**	**3.21**	**2.78**	**3.16**	**4.07**
Total RI Assets in Category ($mil.)		**250.01**					

Canadian Focused Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Investors Summa SRI Class A	IGI190	28.80	5.28	24.86	4.04	6.88	2.73
Investors Summa SRI Class B	IGI191	NA	5.25	24.75	3.92	6.74	2.59
Investors Summa SRI Fund Series A	IGI288	676.90	5.17	25.23	4.05	7.07	2.64
Investors Summa SRI Fund Series B	IGI380	NA	5.15	25.13	3.93	6.93	2.50
Investors Summa SRI Fund Series C	IGI013, IGI088	NA	5.07	24.78	3.73	6.79	2.42
Average RI Canadian Focused Equity			**5.18**	**24.95**	**3.93**	**6.88**	**2.58**
Average Canadian Focused Equity			**3.89**	**23.19**	**8.30**	**9.74**	**6.12**
S&P/TSX Composite Index TR			**6.41**	**28.66**	**7.60**	**11.01**	**8.77**
Total RI Assets in Category ($mil.)		**705.70**					

Canadian Money Market	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Money Market Fund Class A	NWT10241, NWT10341, NWT140, NWT640, NWT840	42.50	0.14	0.52	0.58	0.47	1.54
Average RI Canadian Money Market			**0.14**	**0.52**	**0.58**	**0.47**	**1.54**
Average Canadian Money Market			**0.07**	**0.25**	**0.27**	**0.23**	**1.21**
91 Day Canada T-Bill			**0.23**	**0.94**	**0.94**	**0.79**	**1.86**
Total RI Assets in Category ($mil.)		**42.50**					

Canadian Neutral Balanced	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Ethical Balanced Fund Class A	NWT064, NWT10064, NWT164, NWT264, NWT364, NWT664	233.80	4.12	13.28	1.41	3.88	3.28
NEI Ethical Balanced Fund Class F	NWT964	2.10	4.39	14.49	2.51	5.02	NA
NEI Ethical Select Balanced Portfolio Class A	NWT019, NWT10019, NWT10319, NWT10619, NWT119	65.40	1.69	14.08	6.99	NA	NA
NEI Ethical Select Canadian Balanced Portfolio Class F	NWT919	1.00	1.97	15.34	8.22	NA	NA
IA Clarington Inhance Balanced SRI Portfolio Sr T6	CCM6020, CCM6021, CCM6022	4.50	2.39	14.88	7.10	NA	NA
Meritas Balanced Portfolio	SRI006, SRI106, SRI506	95.00	1.59	11.54	5.66	5.73	3.35
Meritas Balanced Portfolio Series F	SRI306	7.20	1.84	12.68	6.77	6.79	NA
PH&N Community Values Balanced Fund Advisor Series	RBF4640, RBF6640	2.00	NA	NA	NA	NA	NA
PH&N Community Values Balanced Fund Series C	RBF7640	4.50	2.46	17.21	6.96	7.16	NA
PH&N Community Values Balanced Fund Series D	RBF1640	13.20	2.75	18.52	8.14	8.34	5.33
PH&N Community Values Balanced Fund Series O	PHN645	21.5	2.96	19.5	9.04	9.22	6.2
SocieTerra Balanced Portfolio	DJT00021	580.10	1.58	11.23	6.36	6.59	NA

Average RI Canadian Neutral Balanced			**2.52**	**14.80**	**6.29**	**6.59**	**4.54**
Average Canadian Neutral Balanced			**2.47**	**14.80**	**6.55**	**7.31**	**5.33**
Fundata Canadian Balanced Index			**4.48**	**17.72**	**6.58**	**8.61**	**7.63**
Total RI Assets in Category ($mil.)		**1008.80**					

Canadian Small or Mid Cap Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Ethical Special Equity Fund Series A	NWT067, NWT10067, NWT167, NWT267, NWT367, NWT667	472.40	3.61	30.31	19.60	19.51	11.08
NEI Ethical Special Equity Fund Series F	NWT967	26.10	3.89	31.70	20.88	20.89	NA
Average RI Canadian Small/Mid Cap Equity			**3.75**	**31.01**	**20.24**	**20.20**	**11.08**
Average Canadian Small/Mid Cap Equity			**6.02**	**33.74**	**9.36**	**15.51**	**8.48**
BMO Canadian Small Cap Index			**7.83**	**31.94**	**2.29**	**13.17**	**5.65**
Total RI Assets in Category ($mil.)		**498.50**					

Global Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
AGF Acuity Clean Environment Equity Fund Class A	AGF137, AGF9165, AGF9623, AGF9626	49.30	-2.15	22.82	7.59	8.98	3.72
NEI Ethical Global Dividend Fund Series A	NWT084, NWT10084, NWT184, NWT384, NWT684	164.30	-1.30	18.61	12.95	11.77	NA
NEI Ethical Global Dividend Fund Series F	NWT984	19.90	-1.03	19.59	14.05	12.90	NA
NEI Ethical Global Equity Fund Class A	NWT069, NWT10069, NWT169, NWT269, NWT369, NWY669	28.00	-0.02	20.66	11.14	9.66	3.17
NEI Ethical Global Equity Fund Class F	NWT969	1.40	0.25	21.97	12.30	10.91	NA
Global Growth Assets Global Iman Fund	GPF100, GPF101, GPF102	16.03	0.71	NA	NA	NA	NA
Global Growth Assets Global Iman Fund Series F	GPF200	NA	1.00	NA	NA	NA	NA
IA Clarington Inhance Global Equity SRI Class A	CCM5010, CCM5011, CCM5012	22.50	0.25	22.29	12.64	NA	NA
IA Clarington Inhance Global Equity SRI Class F	CCM5013	1.10	0.54	23.76	13.98	NA	NA
Meritas Maximum Growth Portfolio Series A	SRI012, SRI112, SRI512	4.80	0.95	19.80	NA	NA	NA
Meritas Maximum Growth Portfolio Series F	SRI312	0.60	1.21	21.02	NA	NA	NA
PH&N Community Values Global Equity Fund Advisor	RBF4630, RBF6630	1.10	NA	NA	NA	NA	NA
PH&N Community Values Global Equity Fund Series C	RBF7630	1.70	-0.01	26.53	11.90	9.96	NA
PH&N Community Values Global Equity Fund Series D	RBF1630	7.50	0.20	27.62	12.84	10.87	2.03
PH&N Community Values Global Equity Fund Series F	RBF5630	0.50	0.26	27.91	13.12	11.26	NA
PH&N Community Values Global Equity Fund Series O	PHN635	86.5	0.46	28.97	14.07	12.06	3.24
RBC Jantzi Global Equity Fund	RBF304	15.20	-0.49	21.66	13.11	11.29	NA
RBC Jantzi Global Equity Fund Advisor Series	RBF213, RBF785, RBF869	2.80	-0.49	21.63	13.13	11.34	NA
RBC Jantzi Global Equity Fund Series D	RBF1045	2.35	-0.26	22.81	14.19	12.36	NA
RBC Jantzi Global Equity Fund Series F	RBF653	0.90	-0.19	23.17	14.51	12.67	NA
Average RI Global Equity			**-0.01**	**22.99**	**12.77**	**11.23**	**3.04**
Average Global Equity			**0.59**	**20.6**	**10.8**	**10.25**	**3.23**
Total RI Assets in Category ($mil.)		**426.48**					

Global Equity Balanced	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Meritas Growth Portfolio Series A	SRI010, SRI110, SRI510	14.40	1.45	16.83	NA	NA	NA
Meritas Growth Portfolio Series F	SRI310	0.40	1.70	17.98	NA	NA	NA
RBC Jantzi Balanced Fund Advisor Series	RBF205, RBF783, RBF867	2.20	1.96	15.89	8.21	7.77	NA
RBC Jantzi Balanced Fund Series A	RBF303	60.10	1.93	15.80	8.15	7.72	NA
RBC Jantzi Balanced Fund Series D	RBF1044	1.50	2.15	16.81	9.10	8.65	NA
RBC Jantzi Balanced Fund Series F	RBF652	0.70	2.22	17.11	9.38	8.93	NA

SocieTerra Growth Plus Portfolio	DJT00028	178.90	2.36	18.80	9.26	9.24	NA
Average RI Global Equity Balanced			**1.94**	**14.91**	**7.33**	**7.63**	**NA**
Average Global Equity Balanced			**1.58**	**17.35**	**8.31**	**8.77**	**4.43**
Fundata Global Balanced - Equity Focus Idx			**0.78**	**20.94**	**12.39**	**10.54**	**5.07**
Total RI Assets in Category ($mil.)		**258.20**					

Global Neutral Balanced	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
SocieTerra Growth Portfolio	DJT00026	398.10	1.94	14.15	7.62	7.88	4.44
Average RI Global Neutral Balanced			**1.94**	**14.15**	**7.62**	**7.88**	**4.44**
Average Global Neutral Balanced			**1.63**	**13.71**	**7.12**	**8.29**	**4.52**
Fundata Global Balanced Index			**0.26**	**17.46**	**10.79**	**8.56**	**4.58**
Total RI Assets in Category ($mil.)		**398.10**					

International Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Ethical International Equity Fund Series A	NWT075, NWT10075, NWT175, NWT275, NWT375, NWT675	35.80	0.14	16.72	6.88	6.75	1.95
NEI Ethical International Equity Fund Series F	NWT975	17.40	0.39	17.88	8.00	7.89	NA
Meritas International Equity Fund	SRI005, SRI105, SRI505	17.70	-1.45	17.83	8.16	6.99	2.71
Meritas International Equity Fund Series F	SRI305	5.90	-1.17	19.20	9.36	8.23	NA
Average RI International Equity			**-0.52**	**17.91**	**8.10**	**7.47**	**2.33**
Average International Equity			**-0.17**	**20.32**	**8.86**	**8.10**	**2.34**
Total RI Assets in Category ($mil.)		**76.80**					

U.S. Equity	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
NEI Ethical American Multi-Strategy Fund Series A	NWT063, NWT10063, NWT163, NWT263, NWT363, NWT663	60.10	2.99	28.10	17.34	13.92	3.29
NEI Ethical American Multi-Strategy Fund Series F	NWT963	4.10	3.28	29.51	18.62	15.19	NA
Meritas U.S. Equity Fund Series F	SRI304	3.70	-0.72	17.11	16.49	13.16	NA
Average RI U.S. Equity			**1.85**	**24.91**	**17.48**	**14.09**	**3.29**
Average U.S. Equity			**0.72**	**23.83**	**15.54**	**13.37**	**2.65**
S&P 500 Total Return Index C$			**1.54**	**26.37**	**20.57**	**16.82**	**5.40**
Total RI Assets in Category ($mil.)		**67.90**					

Retail Venture Capital	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
Fondaction (QC)	NA	1200.00	NA	4.40	3.00	10.30	-1.40
Fonds De Solidarite (FTQ)	FTQ1	10126.00	NA	8.30	5.40	6.80	3.70
Average RI Venture Capital			NA	6.35	4.20	8.55	1.15
Total RI Assets in Category ($mil.)		**11326.00**					

ETFs	Fund Codes	Asset $mil.	3 mo.	1yr. compounded return	3yr. compounded return	5yr. compounded return	10yr. compounded return
iShares Jantzi Social Index ETF (XEN)		24.20	6.42	28.59	8.87	10.32	NA
S&P/TSX 60 Index TR			**6.32**	**28.31**	**7.47**	**9.66**	**8.97**
S&P/TSX Composite Index TR			**6.41**	**28.66**	**7.6**	**11.01**	**8.77**
Average RI Canadian Equity ETF			6.42	28.59	8.87	10.32	NA
Average Canadian Equity			**5.36**	**26.05**	**7.32**	**9.93**	**6.82**
Total RI Assets in Category ($mil.)		**24.20**					

TOTAL Canadian RI Assets	**18398.61**

Notes

* Fondaction AUM and performance numbers as o**f May 31st, 2014** due to semi-annual reporting.

** Fonds de Solidarité (FTQ) AUM and performance numbers as of **May 31st, 2014** due to semi-annual reporting.

Data generated and provided by Fundata Canada Inc.

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