

Scorecard



Investment Manager

Canada Life

Fund Name

CL U.S. Value Equity Fund (Mackenzie)

As of date

2025-09-30

	1 Year		4 Years		7 Years		10 Years	
	Annualized	QT	Annualized	QT	Annualized	QT	Annualized	QT
Annualized ROR	15.75	3	16.92	1	11.86	3	10.92	4
Benchmark	21.25		15.82		15.62		15.71	
Value Added	-5.49		+1.10		-3.76		-4.79	

	2025-09-30		2024-09-30		2023-09-30		2022-09-30	
	Annual ROR	QT	Annual ROR	QT	Annual ROR	QT	Annual ROR	QT
Annual ROR	15.75	3	36.07	2	23.75	1	-4.13	2
Benchmark	21.25		36.10		19.96		-9.10	
Value Added	-5.49		-0.03		+3.79		+4.96	

	1 Year	QT	4 Years	QT	7 Years	QT	10 Years	QT
Standard Deviation	14.47	2	13.26	1	15.14	3	13.75	3
Information Ratio	0.00	3	-0.27	1	-0.67	3	-1.08	4
Sharpe Ratio	0.87	3	1.03	1	0.64	3	0.67	4
Up Capture	81.85	3	88.90	2	84.77	3	81.53	3
Down Capture	96.73	2	74.68	2	96.21	3	98.48	3

Asset Class: Equities. Region: US. Category: All Cap, Mid Cap, Mid Large Cap, Large Cap.

Benchmark: iShares Core S&P 500 ETF

Number of Products in Peer Group: 211

1st Quartile	Top 25%
2nd Quartile	Above Average
3rd Quartile	Below Average
4th Quartile	Bottom 25%

Positive Value Added

outperformance compared to the benchmark

Negative Value Added

underperformance compared to the benchmark