

# FORESIGHT ANALYTICS REPORT

## GLOBAL REAL ESTATE INVESTMENT TRUST

APN AREIT Fund

31.07.2022

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**Foresight Analytics**

•••• Unlocking your evidence based advantage

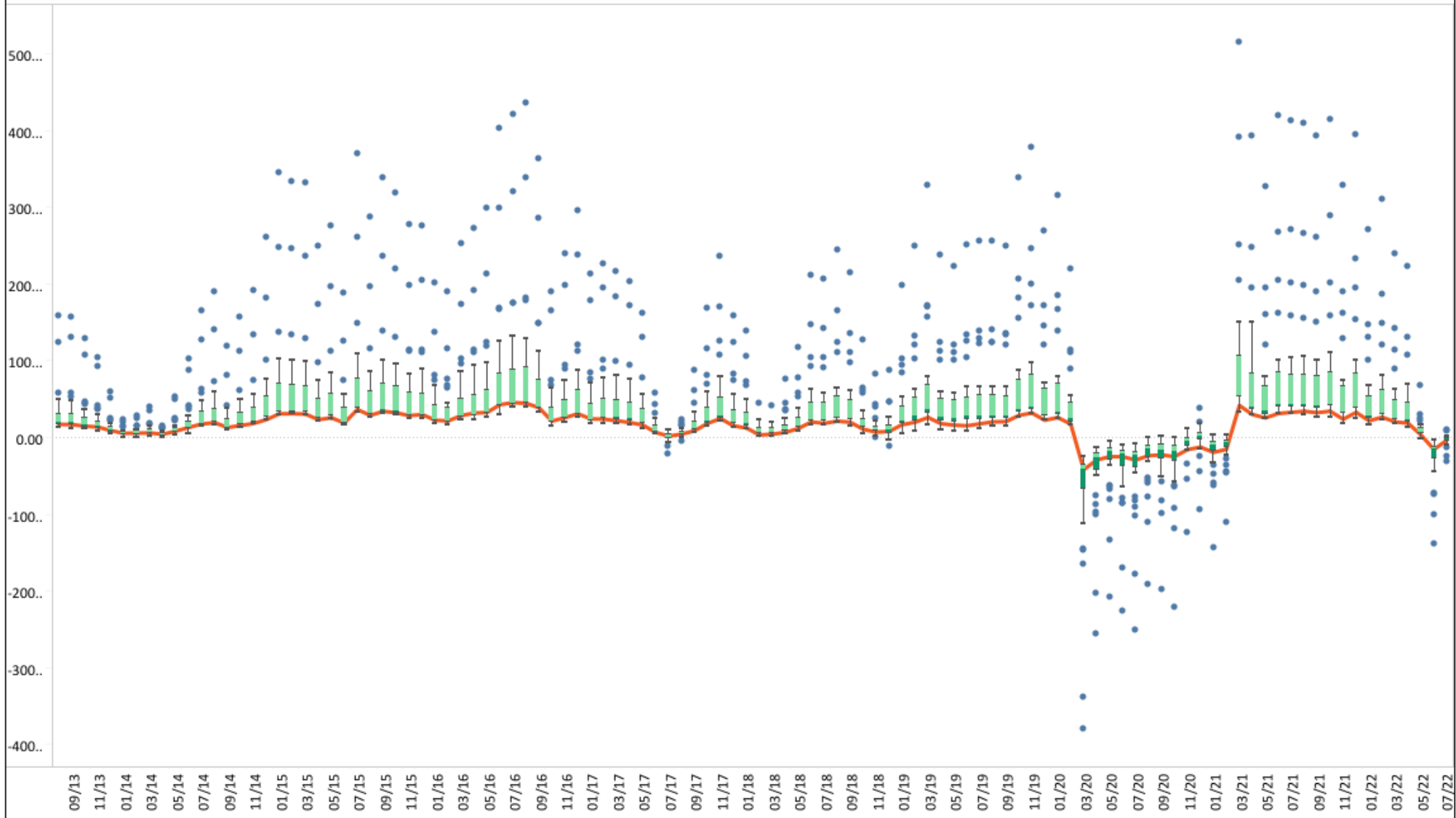
# Custom Peer Insights

*Australian Real Estate Investment Trusts*

*AUD - 31.07.2022*

# Rolling Return of APN AREIT Fund vs Peers (12 month window, computed monthly)

Peers are institutional funds that are available for sale in Australia. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.

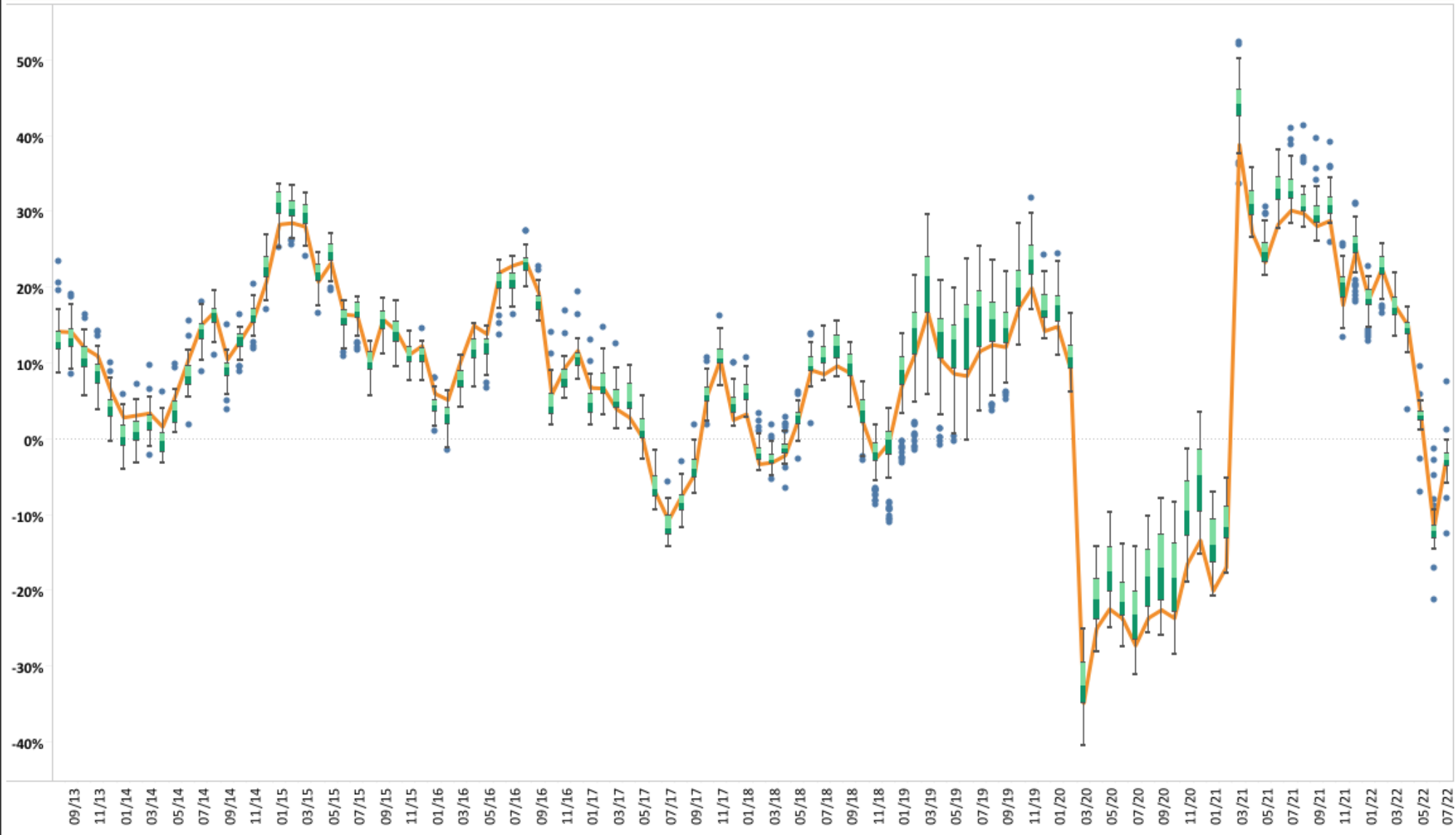


Statistics  
Return

Highlighted Fund  
APN AREIT Fund

# Rolling Annualised Excess Returns of APN AREIT Fund vs Peers (12 month window, computed monthly, AUD)

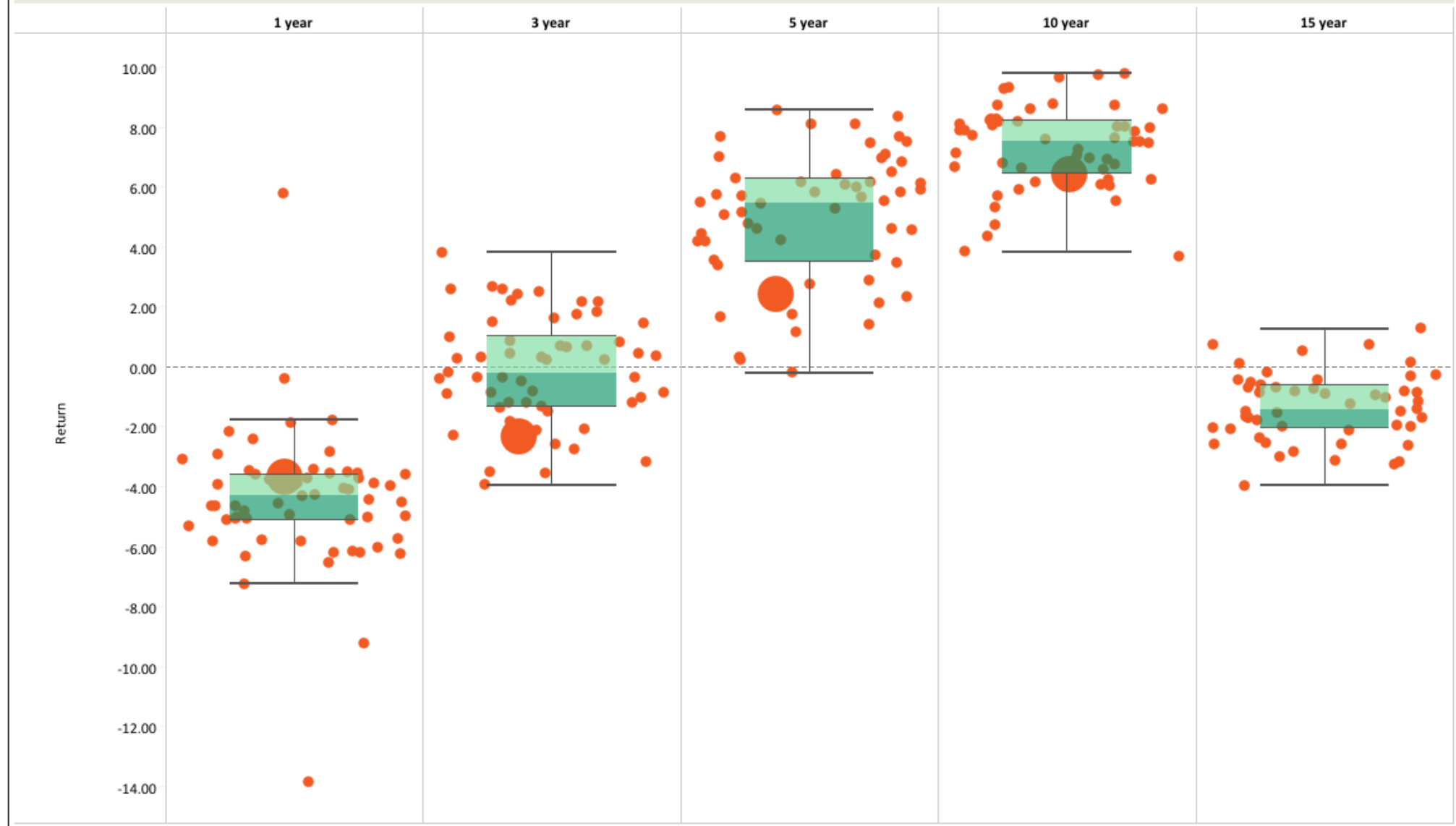
Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees. Returns are gross of fees.



**Highlighted Fund**  
APN AREIT Fund

# Return of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



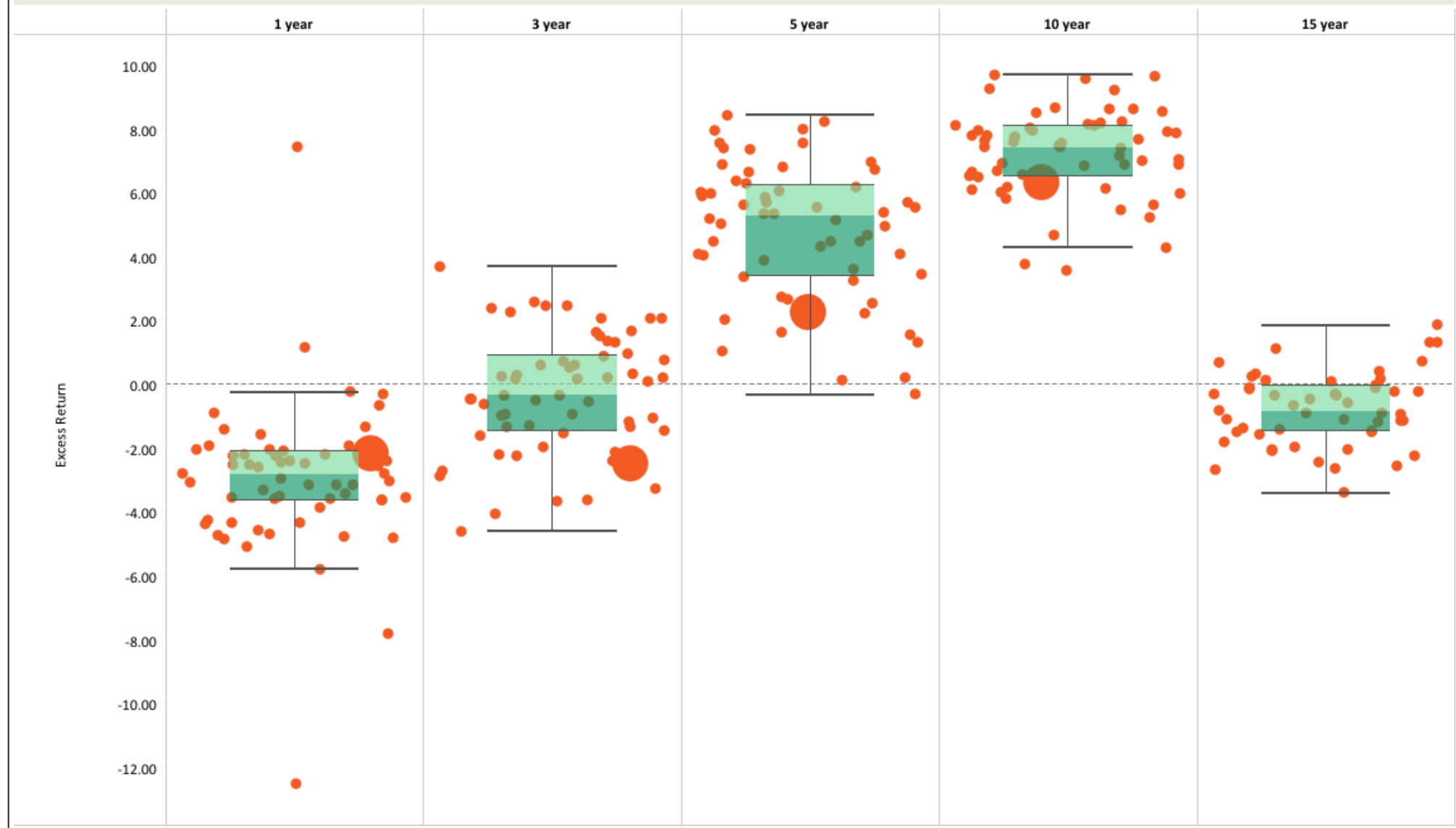
Statistics1  
Return

Measurement Period  
All

Highlighted Fund  
APN AREIT Fund

## Excess Return of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



### Statistics1

Excess Return

### Measurement Period

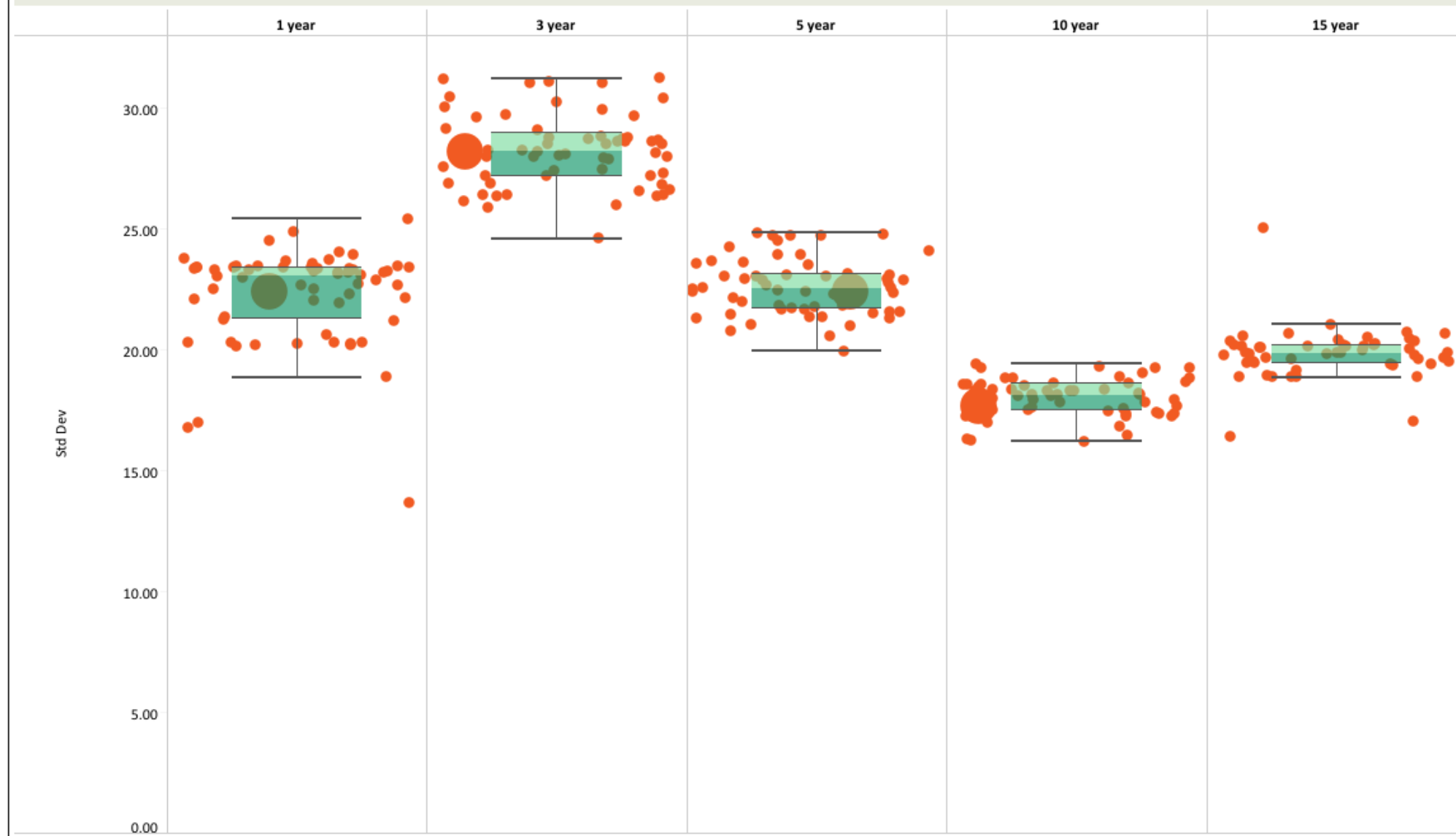
All

### Highlighted Fund

APN AREIT Fund

# Std Dev of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



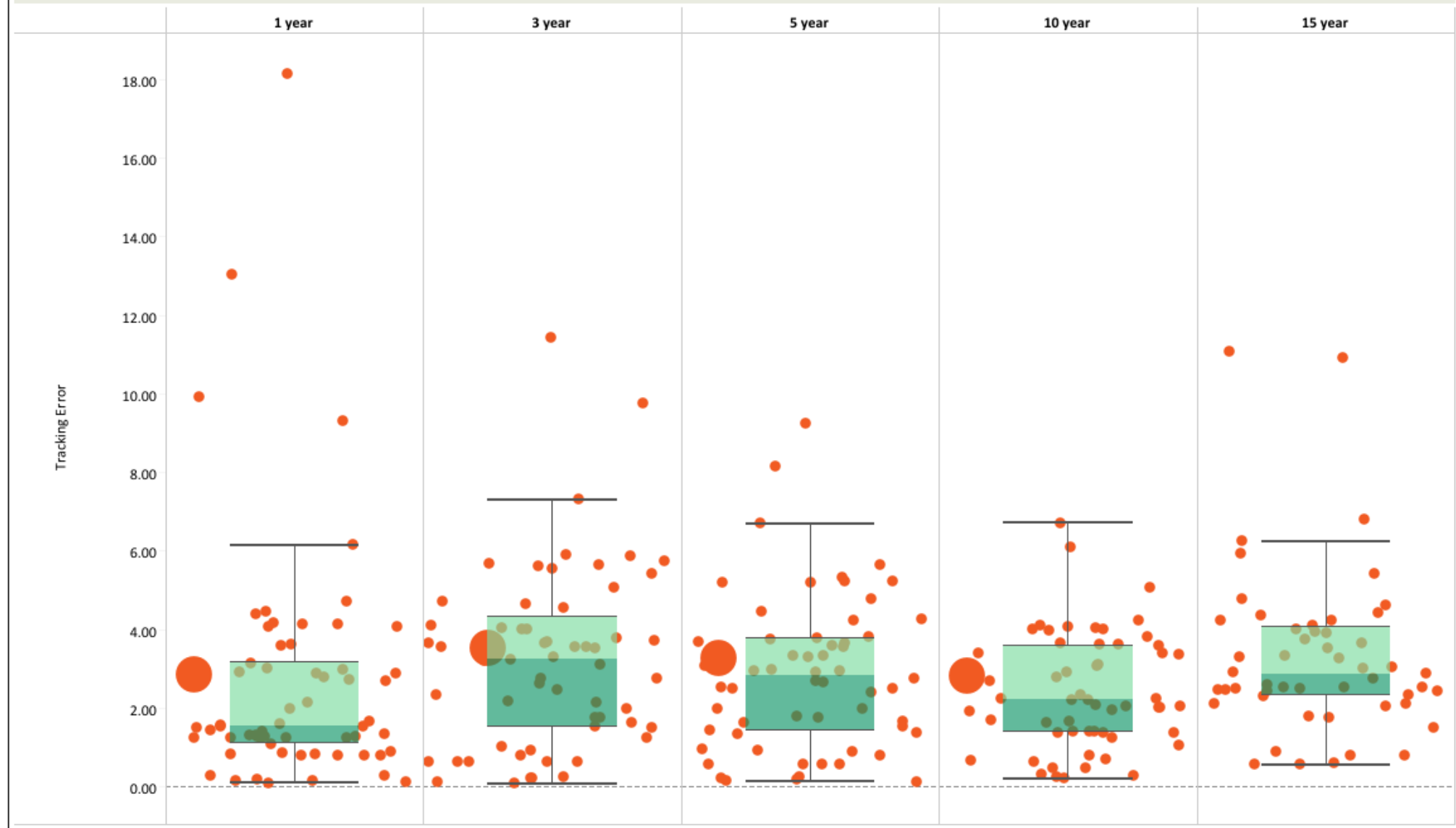
Statistics1  
Std Dev

Measurement Period  
All

Highlighted Fund  
APN AREIT Fund

# Tracking Error of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



Statistics1  
Tracking Error

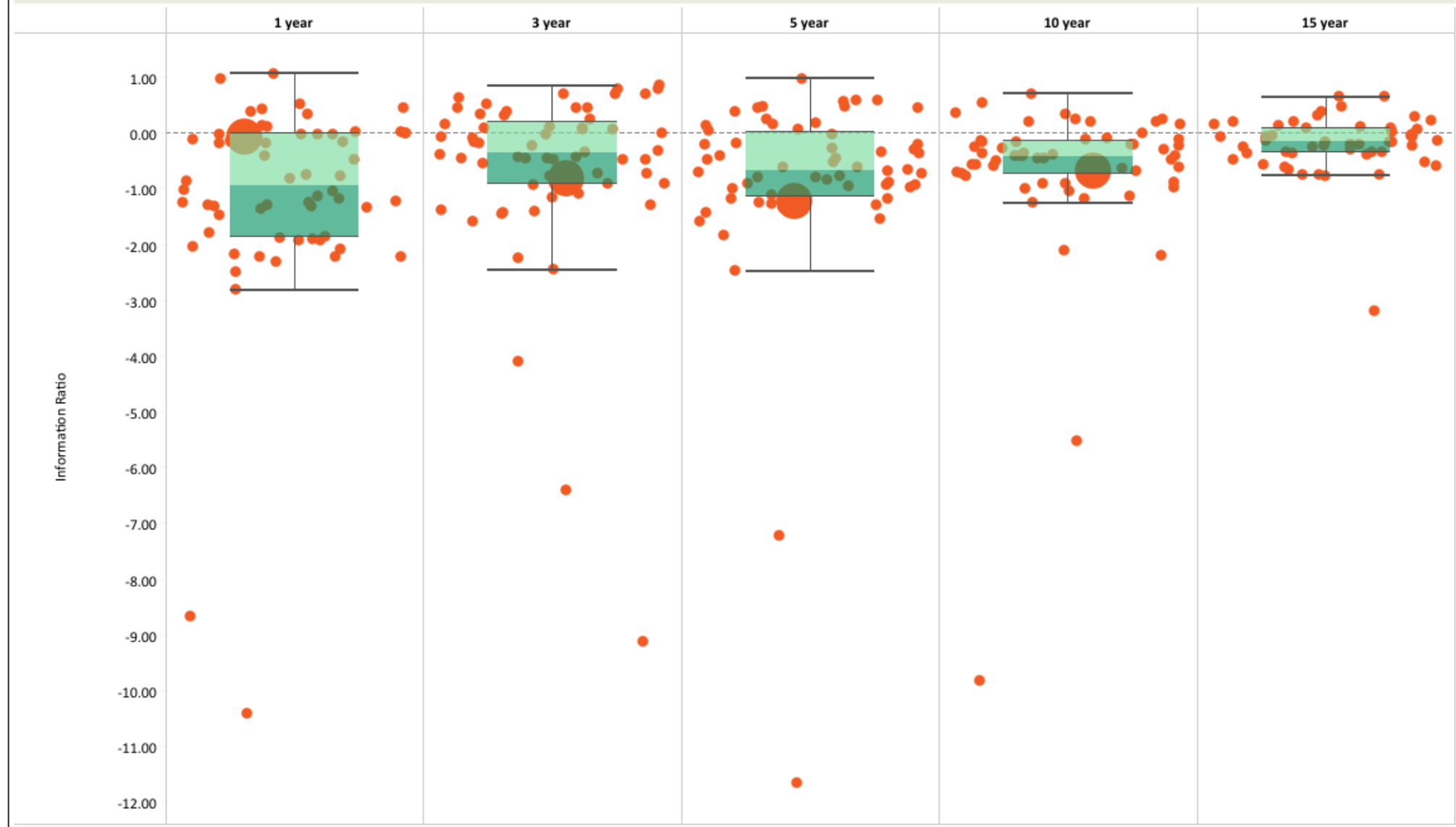
Measurement Period  
All

Highlighted Fund  
APN AREIT Fund



# Information Ratio of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



Statistics1

Information Ratio

Measurement Period

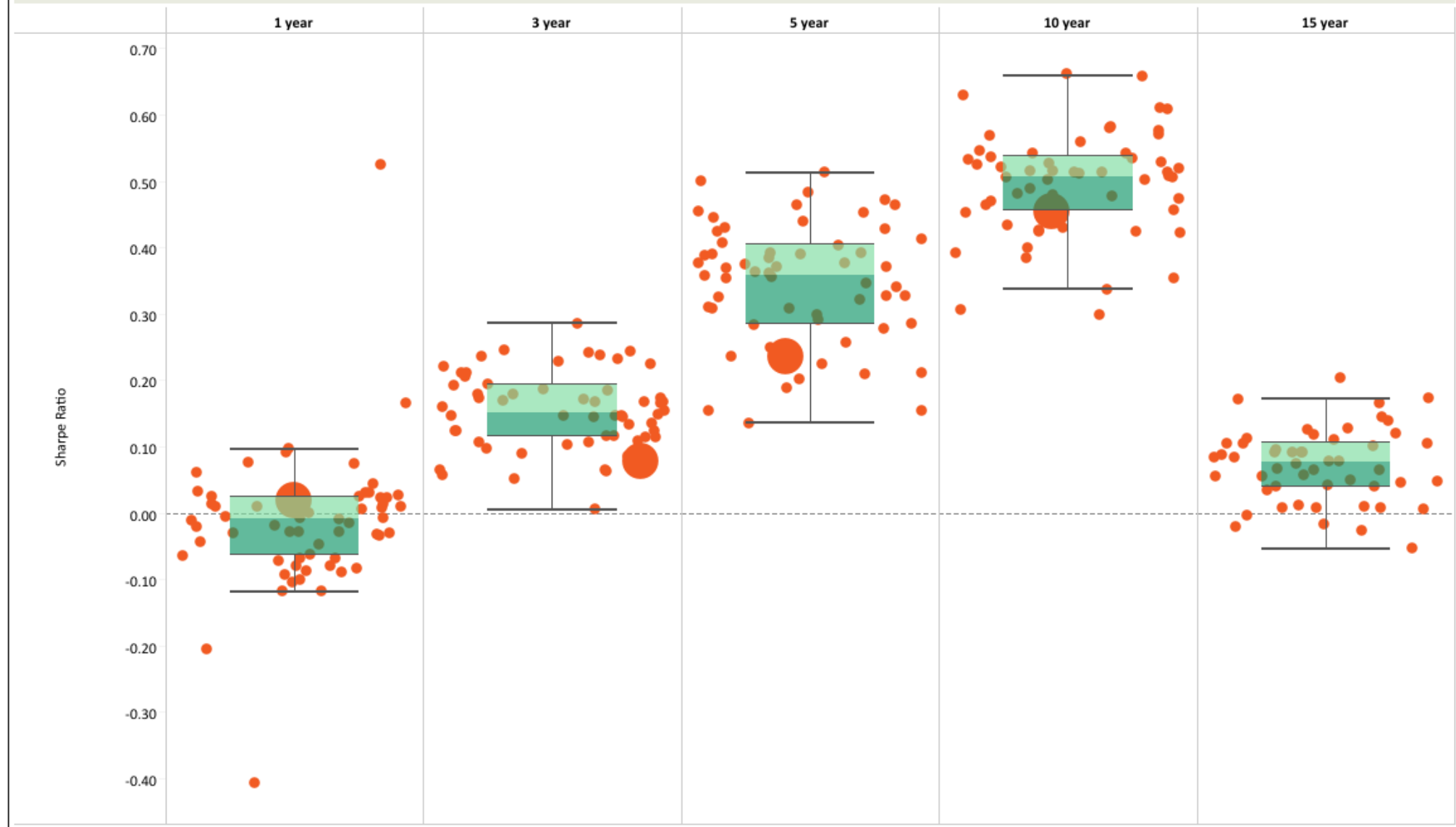
All

Highlighted Fund

APN AREIT Fund

# Sharpe Ratio of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



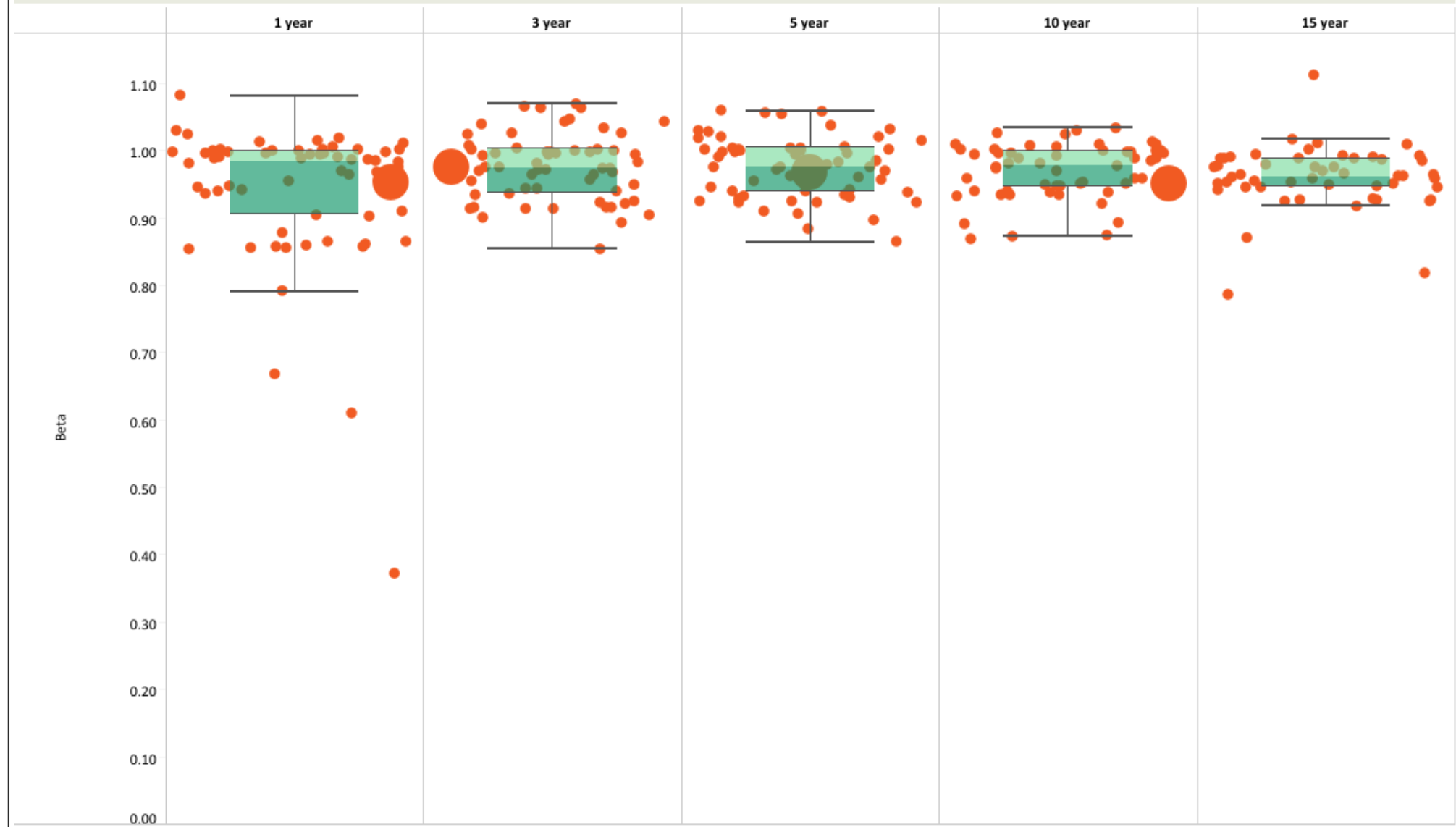
Statistics1  
Sharpe Ratio

Measurement Period  
All

Highlighted Fund  
APN AREIT Fund

## Beta of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



Statistics1

Beta

Measurement Period

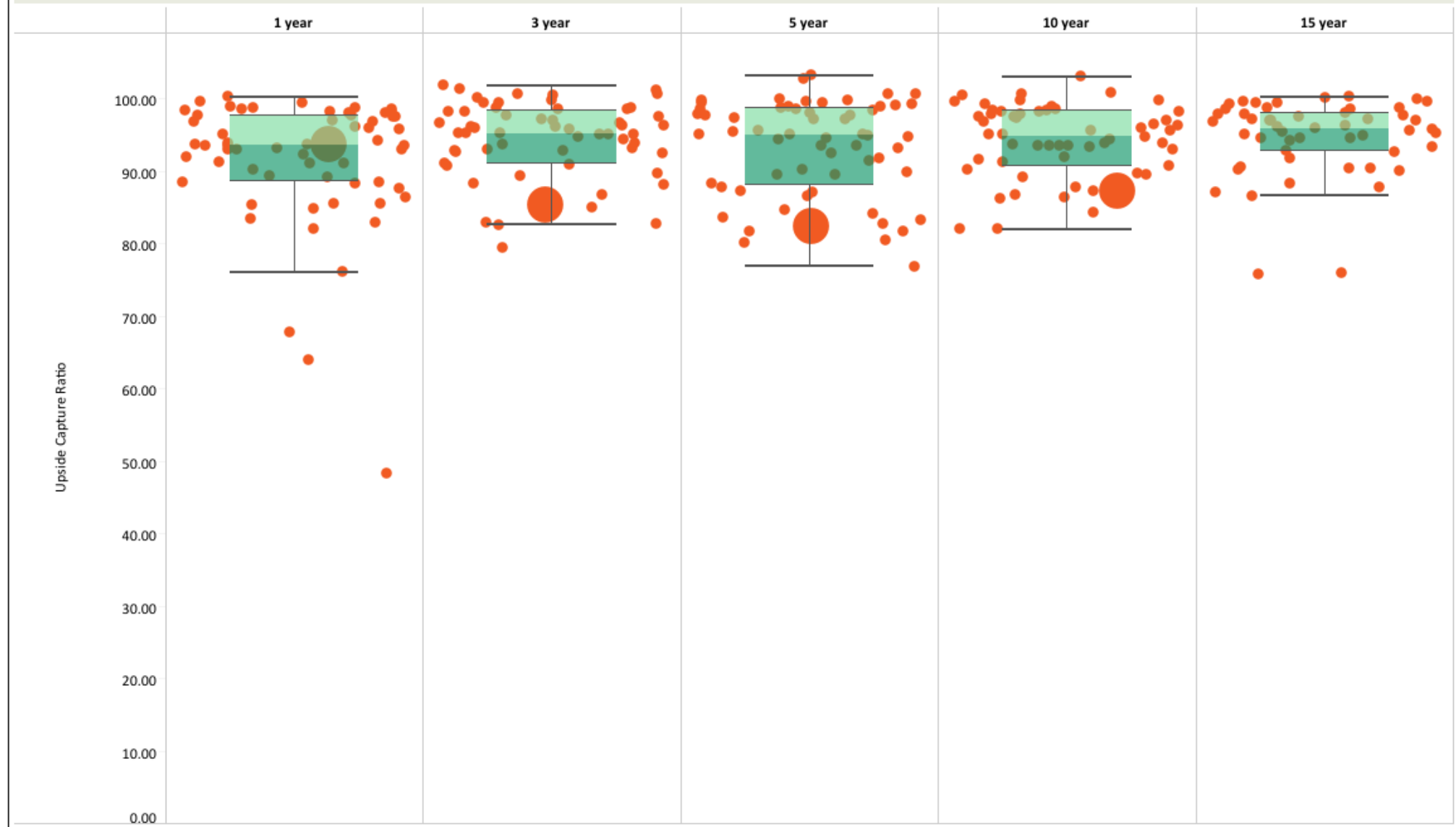
All

Highlighted Fund

APN AREIT Fund

# Upside Capture Ratio of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



Statistics1

Upside Capture Ratio

Measurement Period

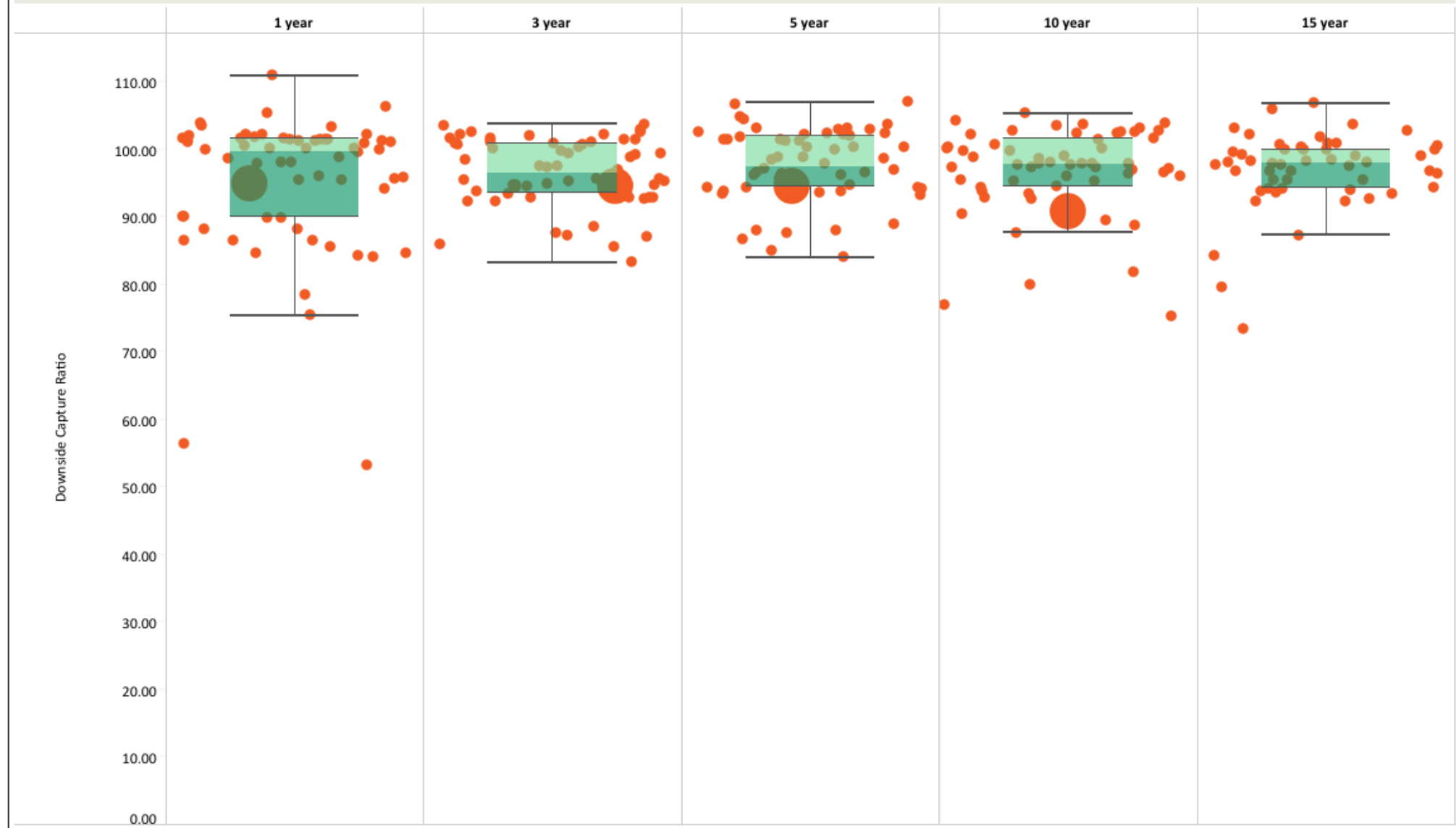
All

Highlighted Fund

APN AREIT Fund

# Downside Capture Ratio of APN AREIT Fund vs Peers

Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees.



## Statistics1

Downside Capture Ratio

## Measurement Period

All

## Highlighted Fund

APN AREIT Fund

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