

FORESIGHT ANALYTICS REPORT
GLOBAL REAL ESTATE INVESTMENT TRUST
Macquarie Master Property Securities

31.07.2022

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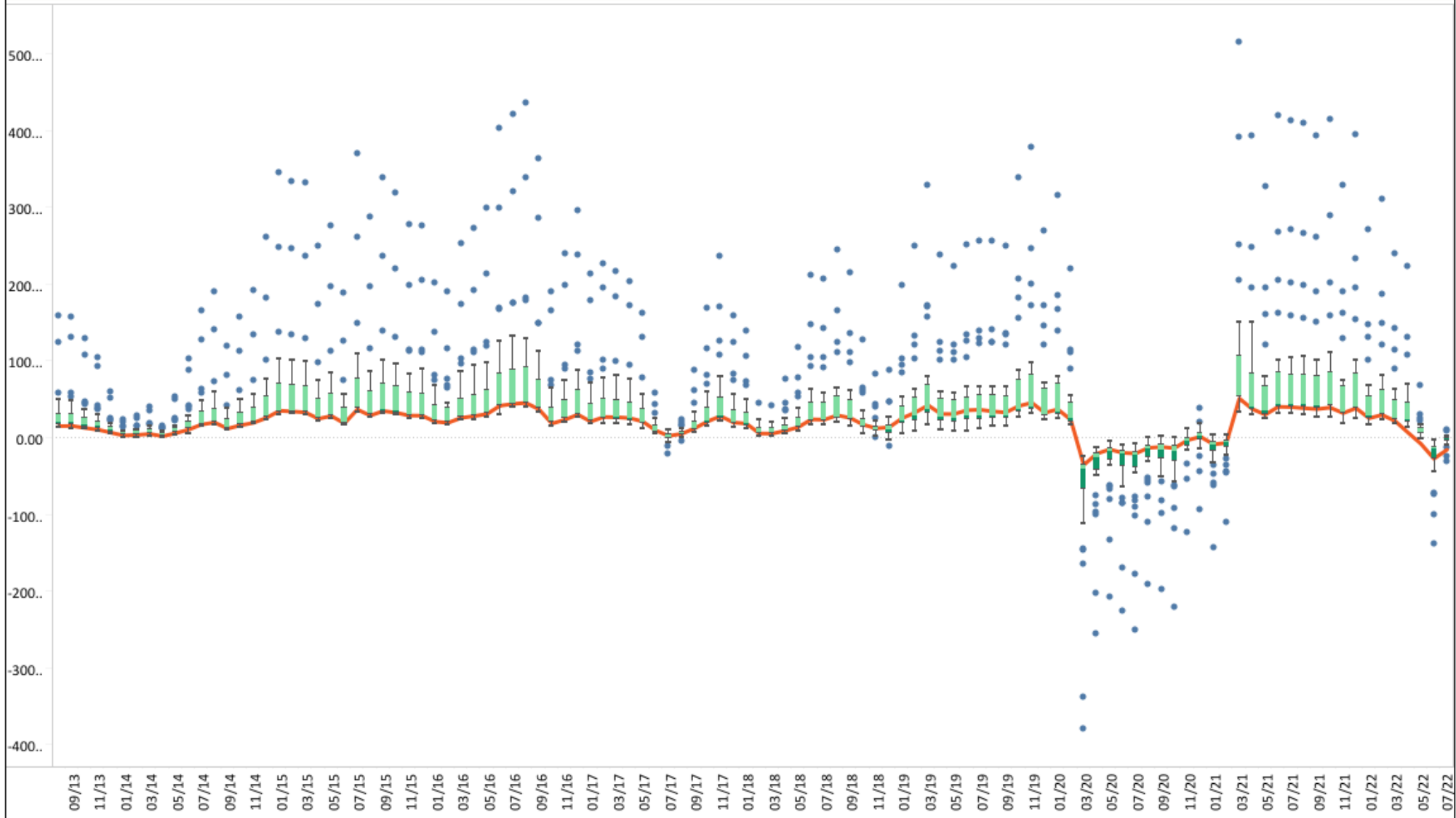
Custom Peer Insights

Australian Real Estate Investment Trusts

AUD - 31.07.2022

Rolling Return of Macquarie Master Property Securities 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.

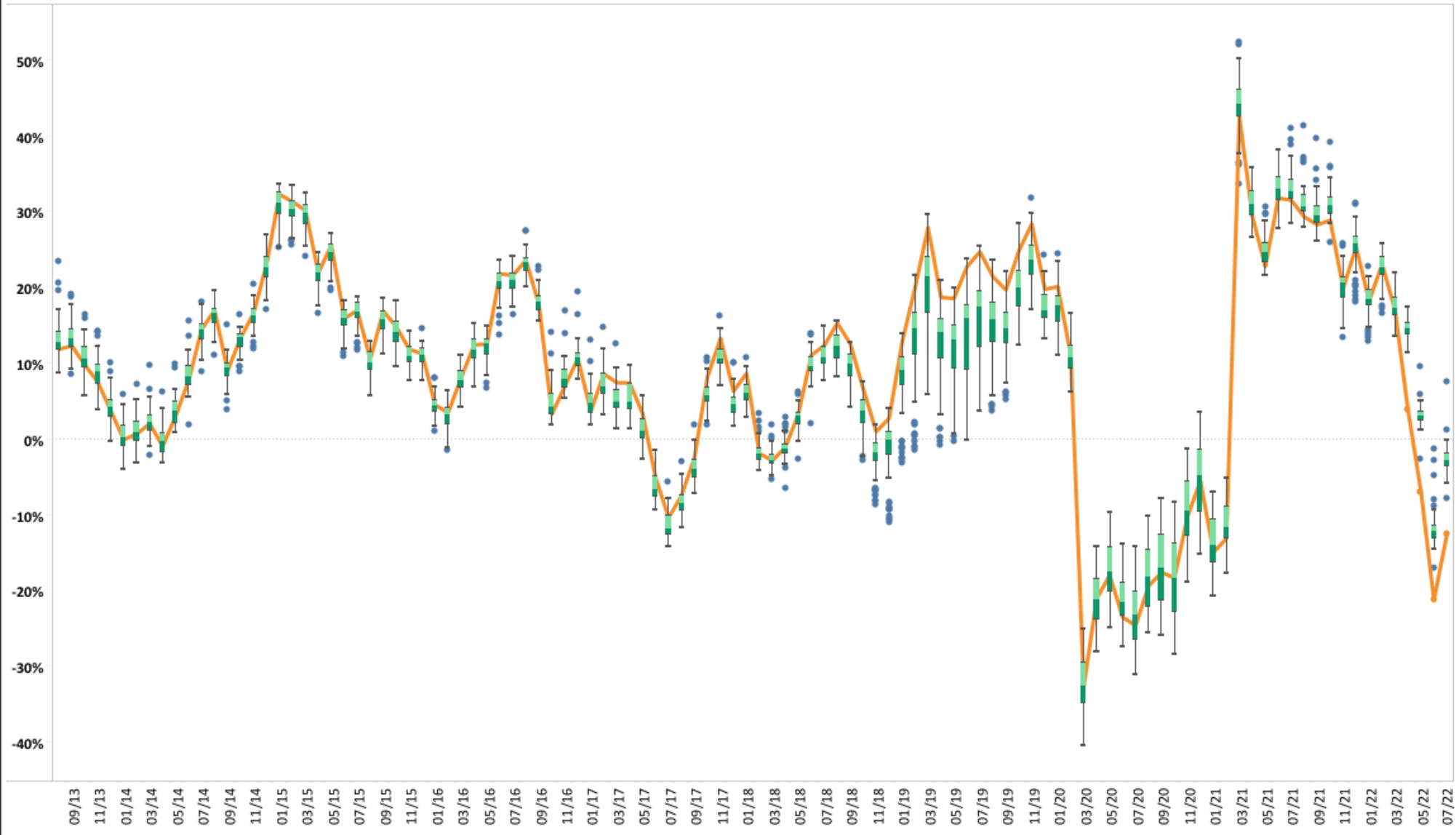


Statistics
Return

Highlighted Fund
Macquarie Master Property Securities

Rolling Annualised Excess Returns of Macquarie Master Property Securities vs Peers (12 month window, computed monthly, AUD)

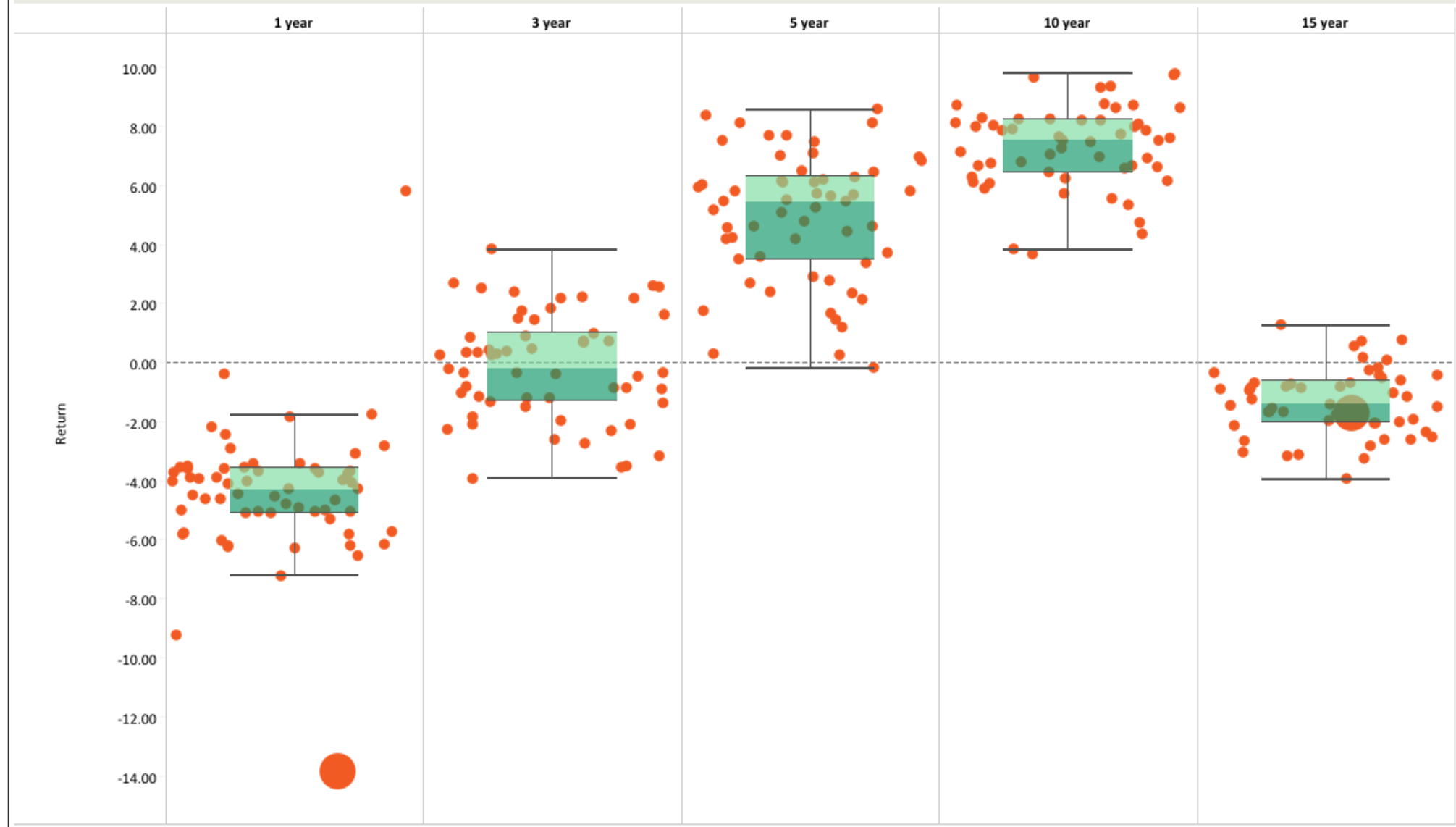
Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees. Returns are gross of fees.



Highlighted Fund
Macquarie Master Property Securities

Return of Macquarie Master Property Securities 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.



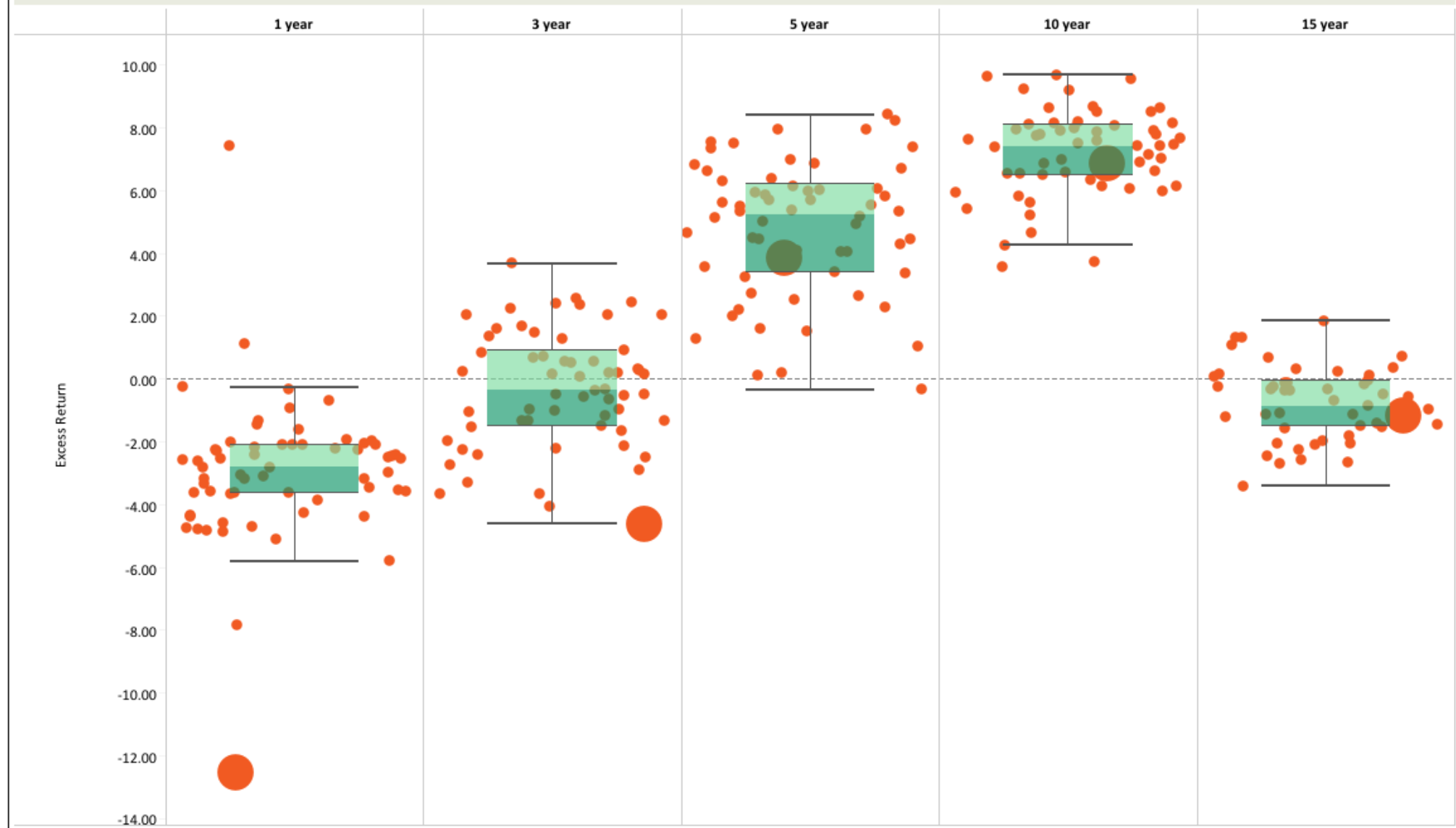
Statistics1
Return

Measurement Period
All

Highlighted Fund
Macquarie Master Property Securities

Excess Return of Macquarie Master Property Securities 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

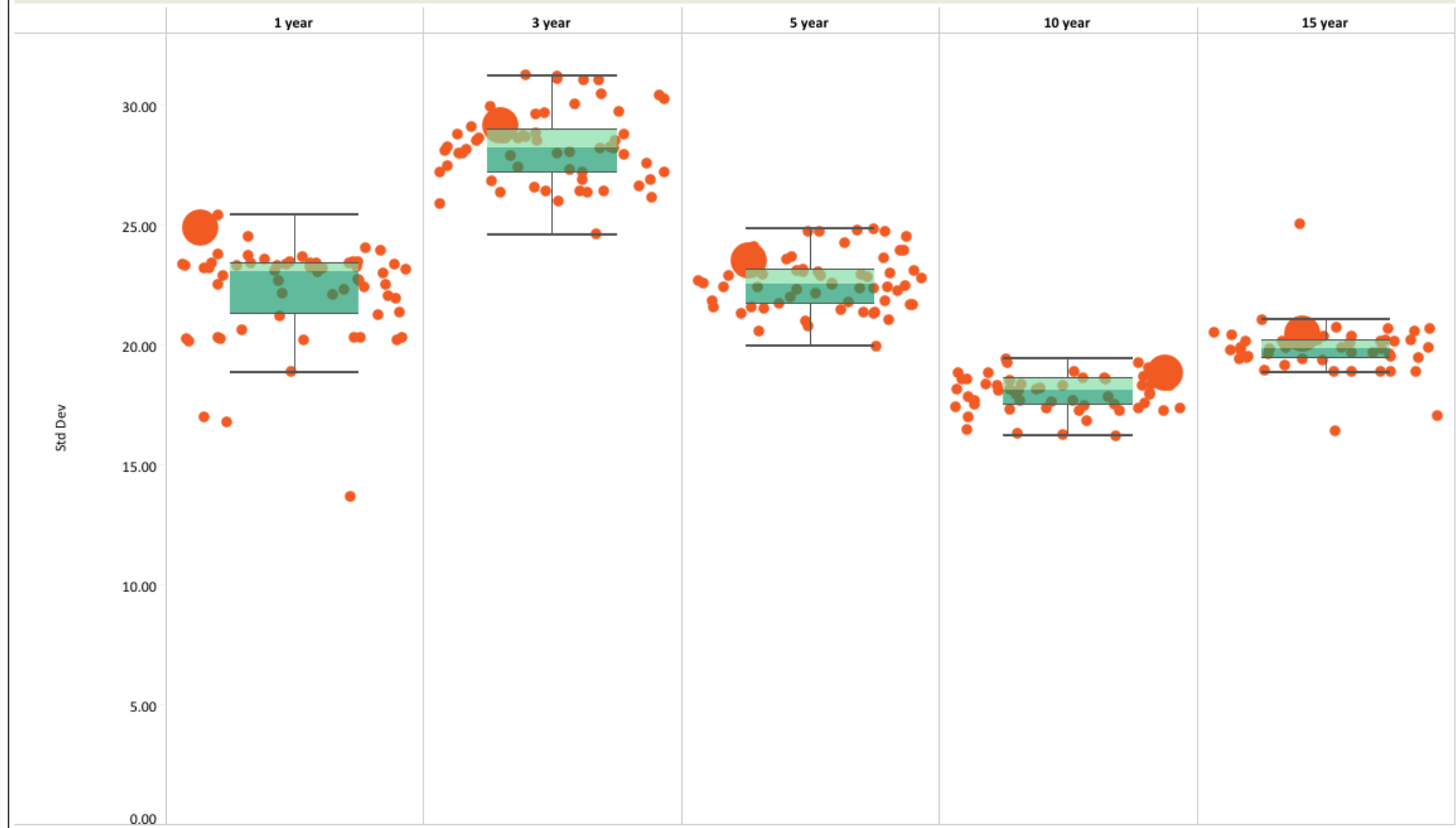
All

Highlighted Fund

Macquarie Master Property Securities

Std Dev of Macquarie Master Property Securities 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.



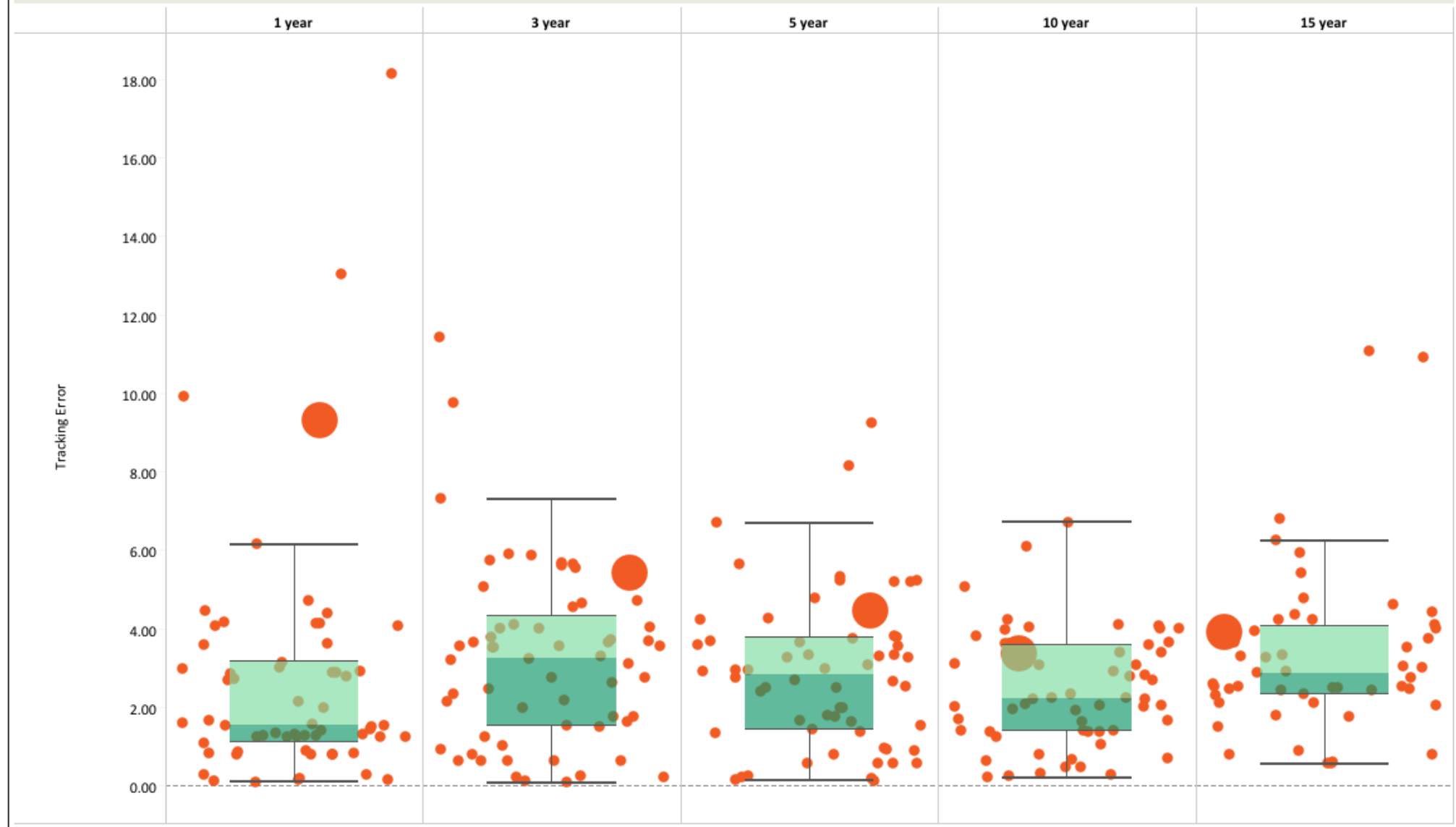
Statistics1
Std Dev

Measurement Period
All

Highlighted Fund
Macquarie Master Property Securities

Tracking Error of Macquarie Master Property Securities 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.



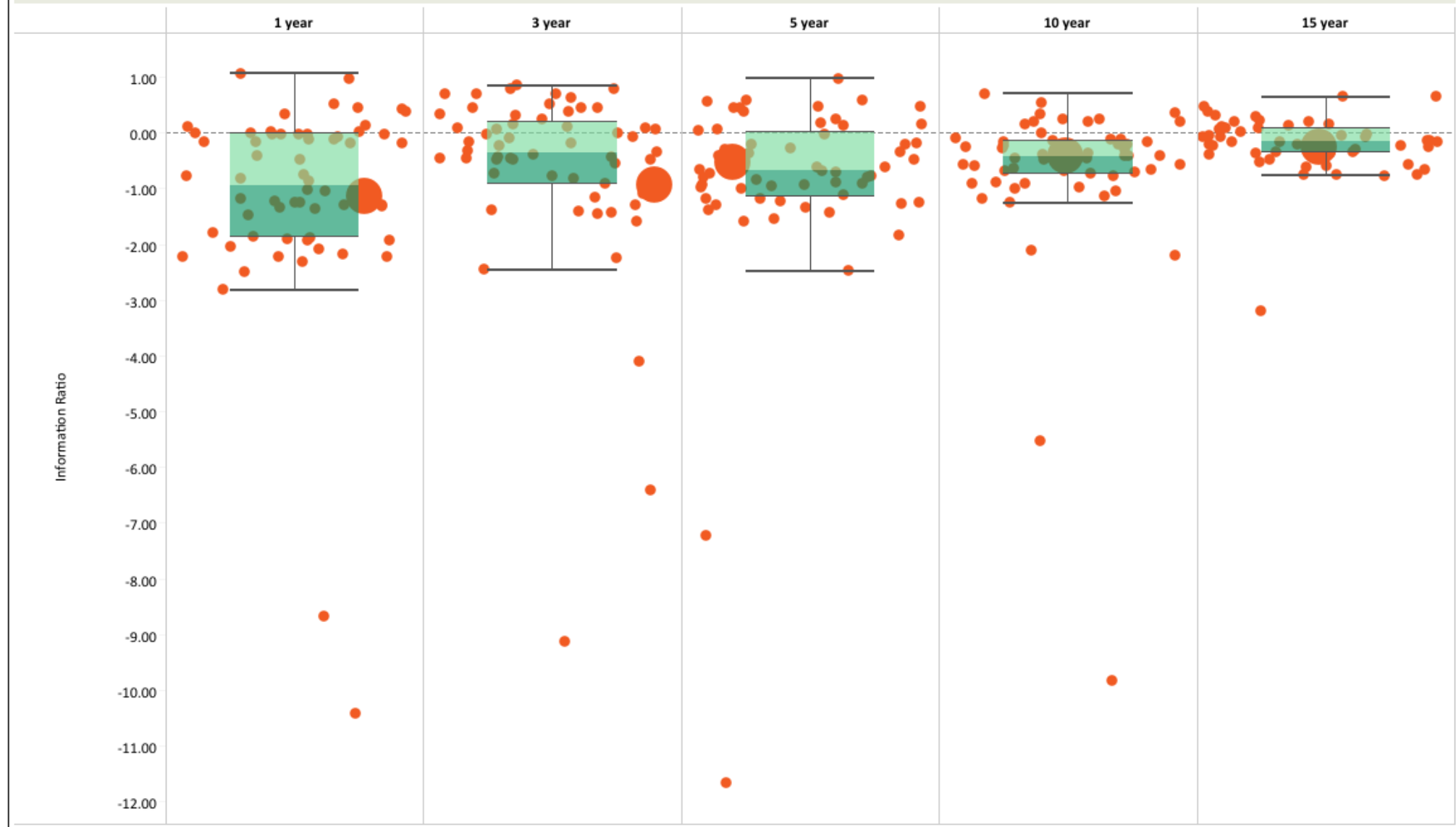
Statistics1
Tracking Error

Measurement Period
All

Highlighted Fund
Macquarie Master Property Securities

Information Ratio of Macquarie Master Property Securities 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

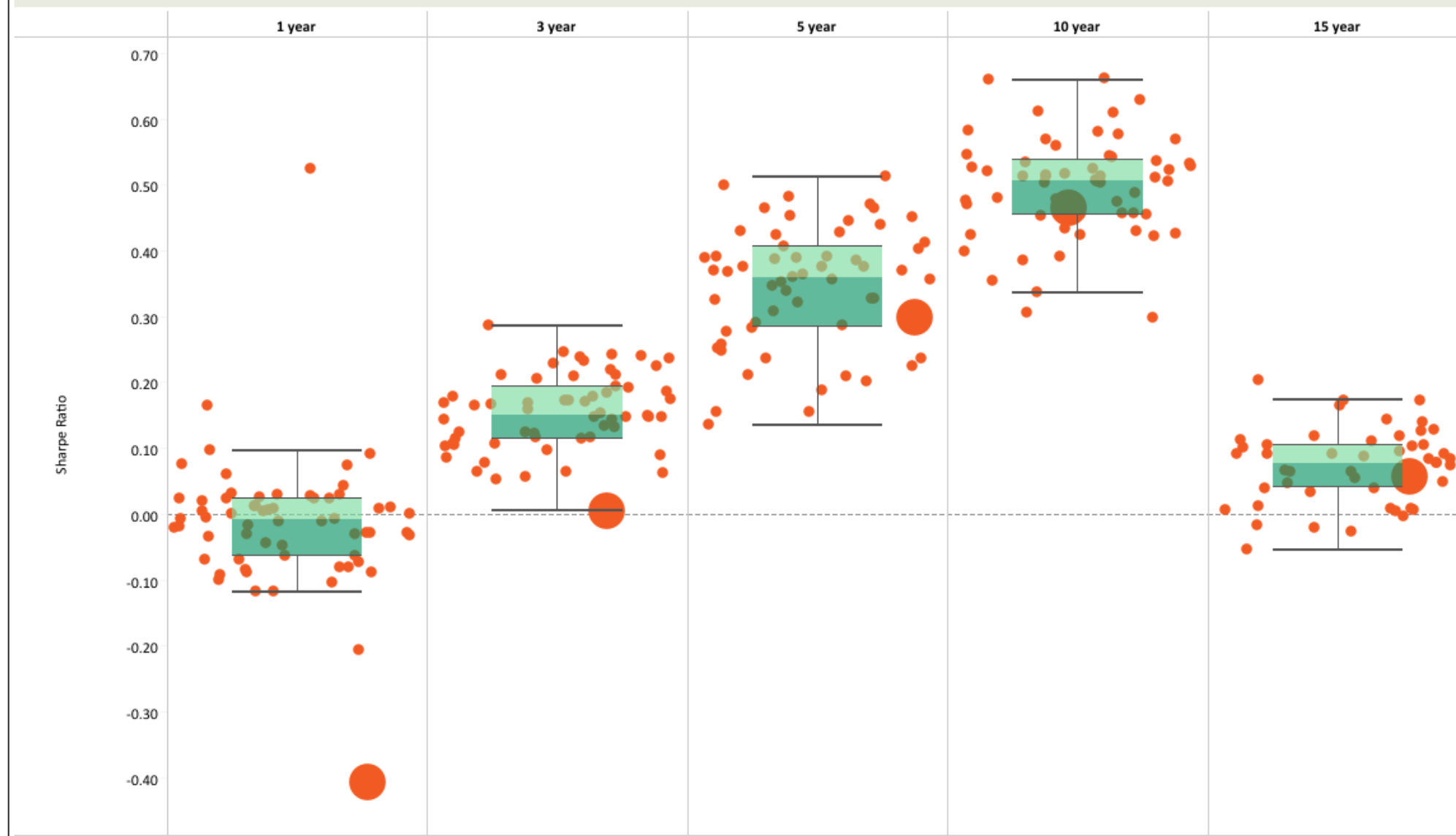
All

Highlighted Fund

Macquarie Master Property Securities

Sharpe Ratio of Macquarie Master Property Securities 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.



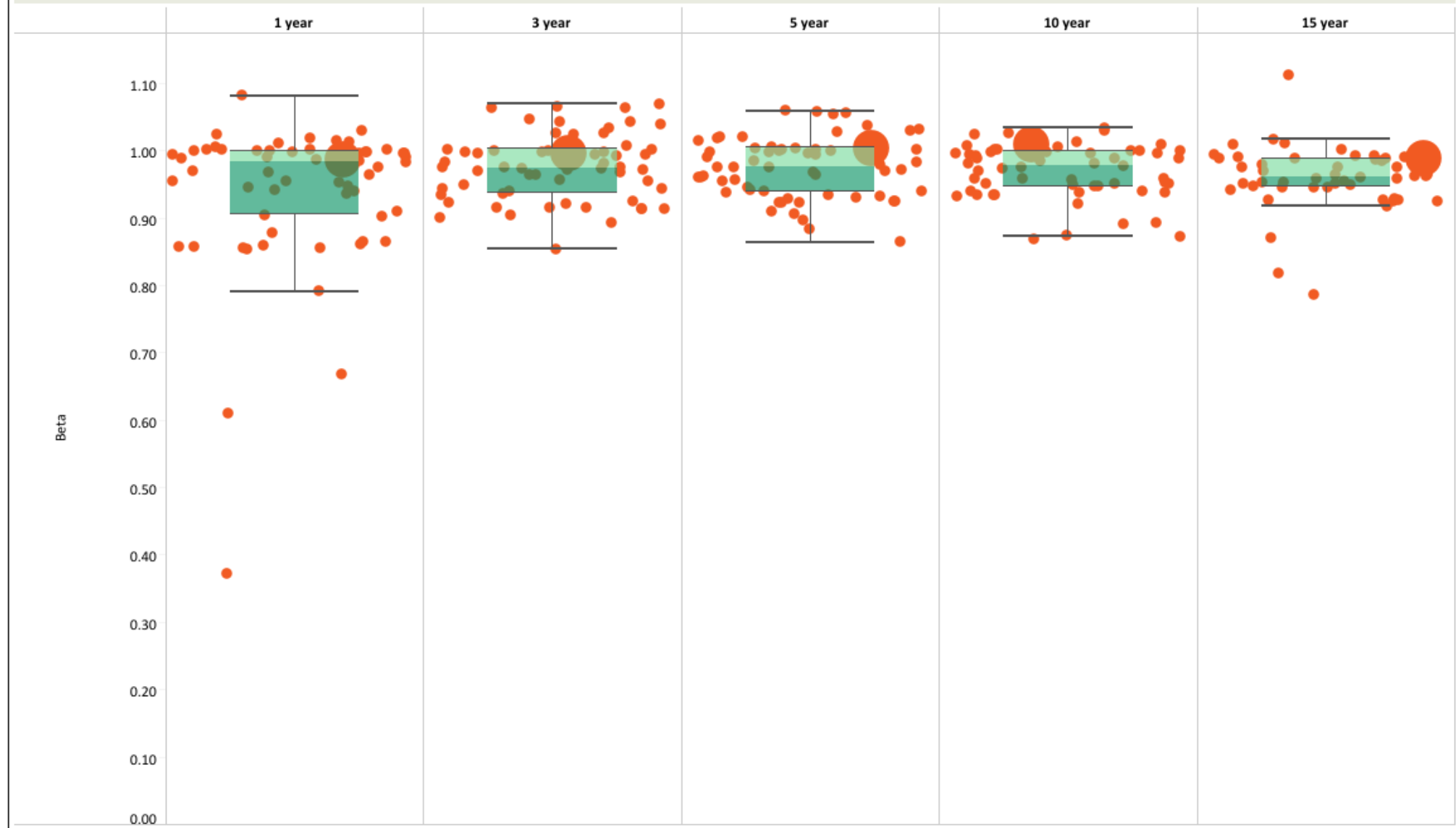
Statistics1
Sharpe Ratio

Measurement Period
All

Highlighted Fund
Macquarie Master Property Securities

Beta of Macquarie Master Property Securities 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

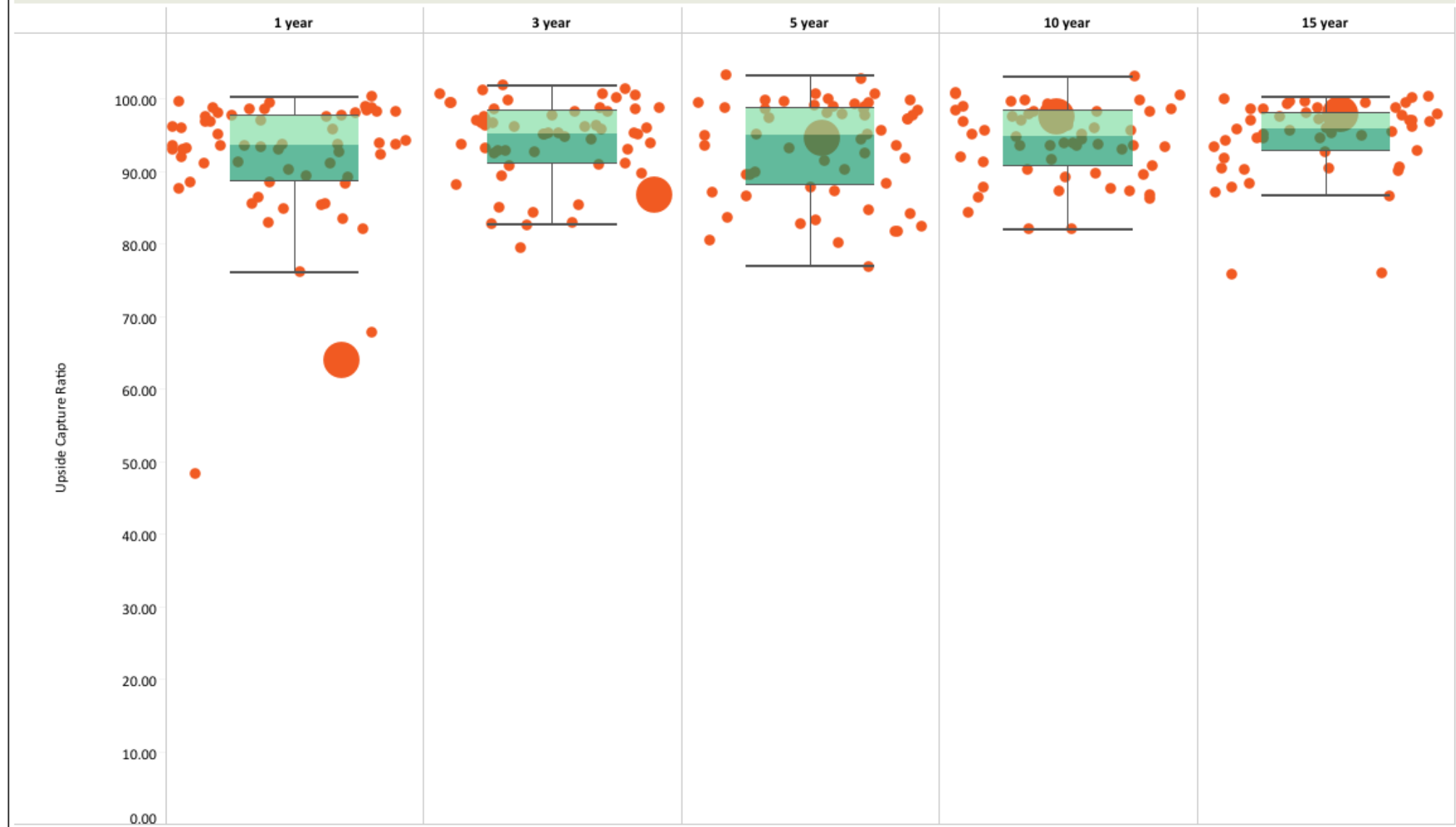
All

Highlighted Fund

Macquarie Master Property Securities

Upside Capture Ratio of Macquarie Master Property Securities 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

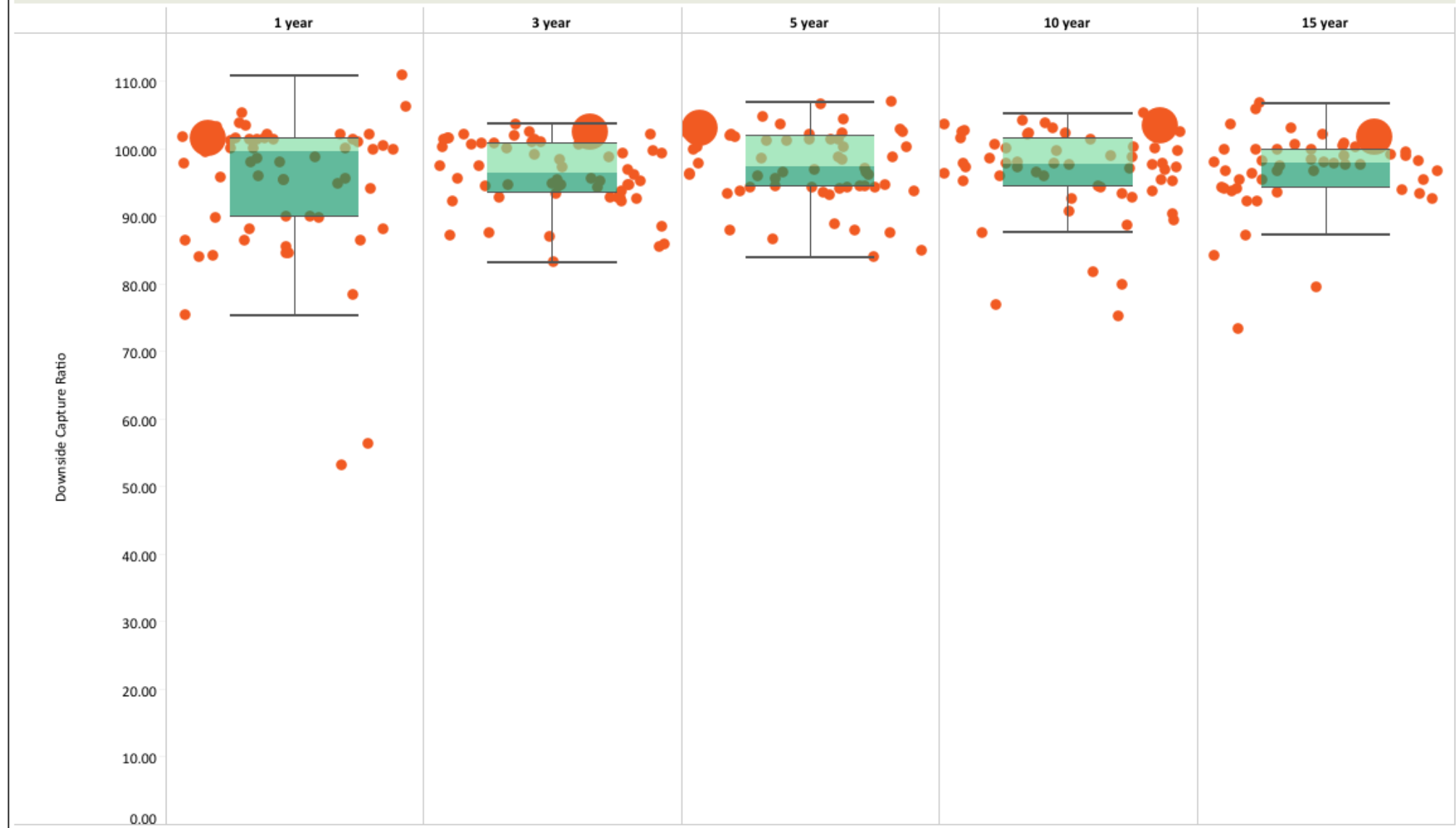
All

Highlighted Fund

Macquarie Master Property Securities

Downside Capture Ratio of Macquarie Master Property Securities 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
Macquarie Master Property Securities

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