

**FORESIGHT ANALYTICS REPORT**  
**GLOBAL REAL ESTATE INVESTMENT TRUST**  
**Macquarie True Index Listed Property**

31.07.2022

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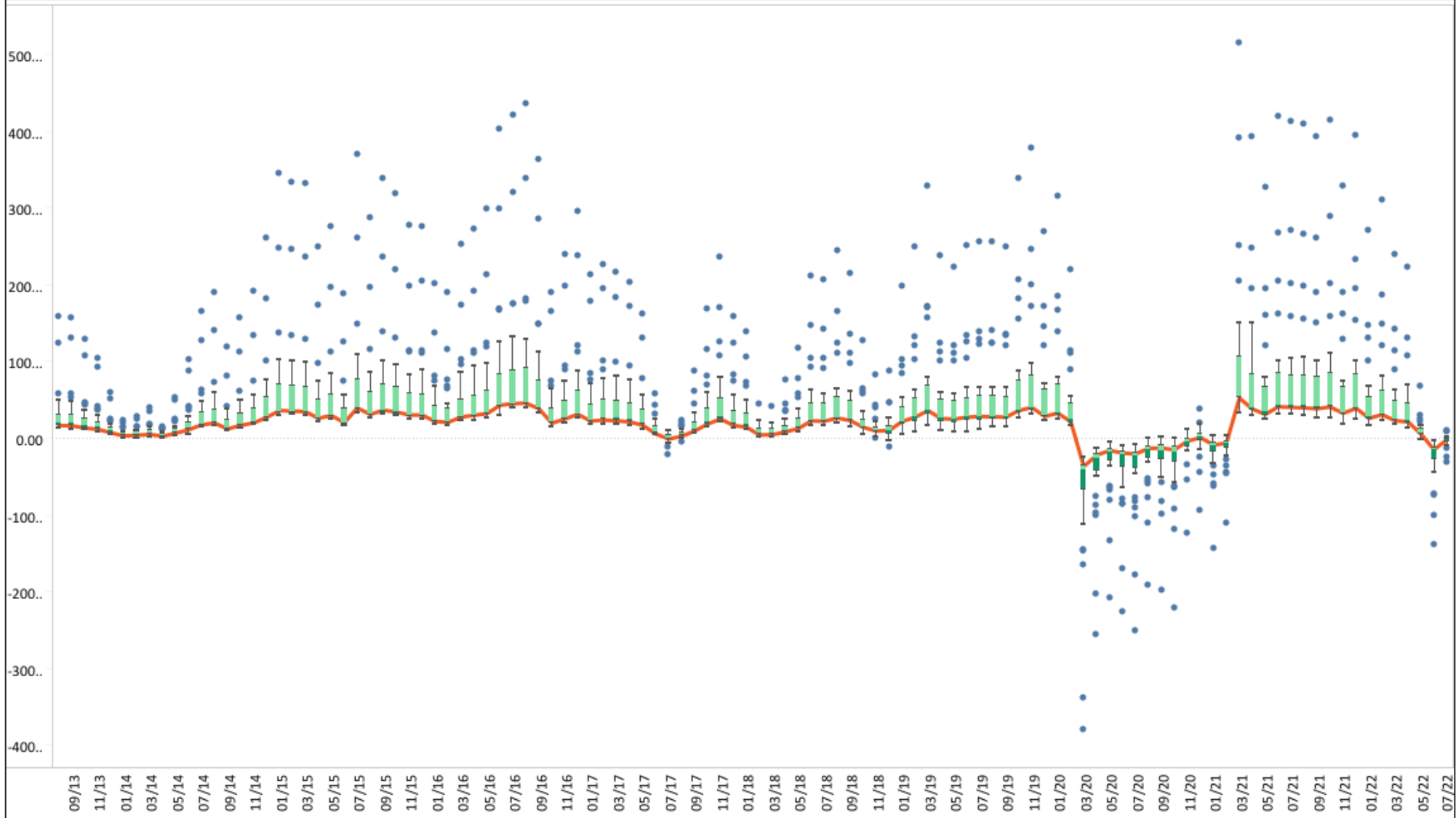
# Custom Peer Insights

*Australian Real Estate Investment Trusts*

*AUD - 31.07.2022*

# Rolling Return of Macquarie True Index Listed Property 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

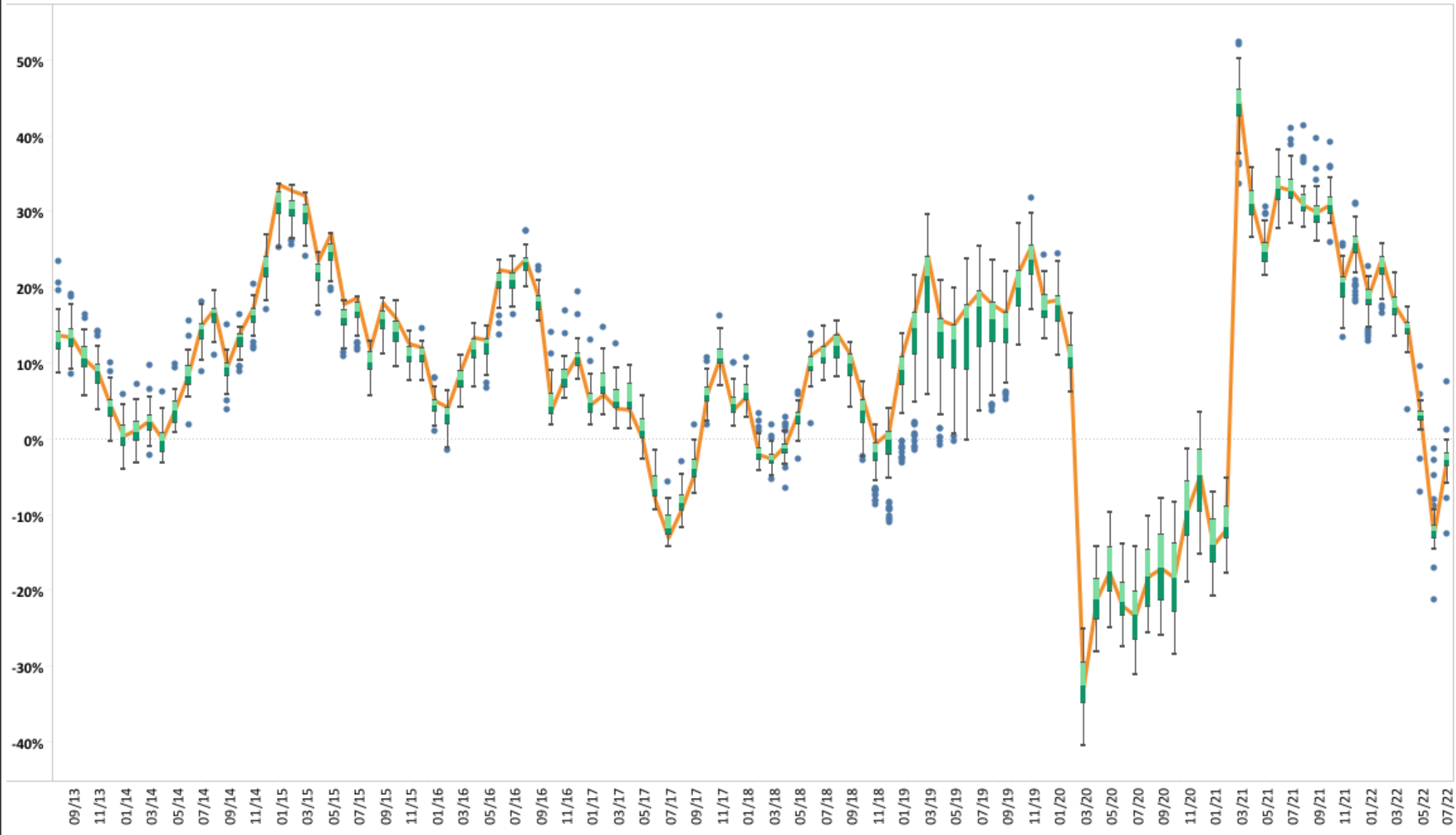
Return

## Highlighted Fund

Macquarie True Index Listed Property

# Rolling Annualised Excess Returns of Macquarie True Index Listed Property vs Peers (12 month window, computed monthly, AUD)

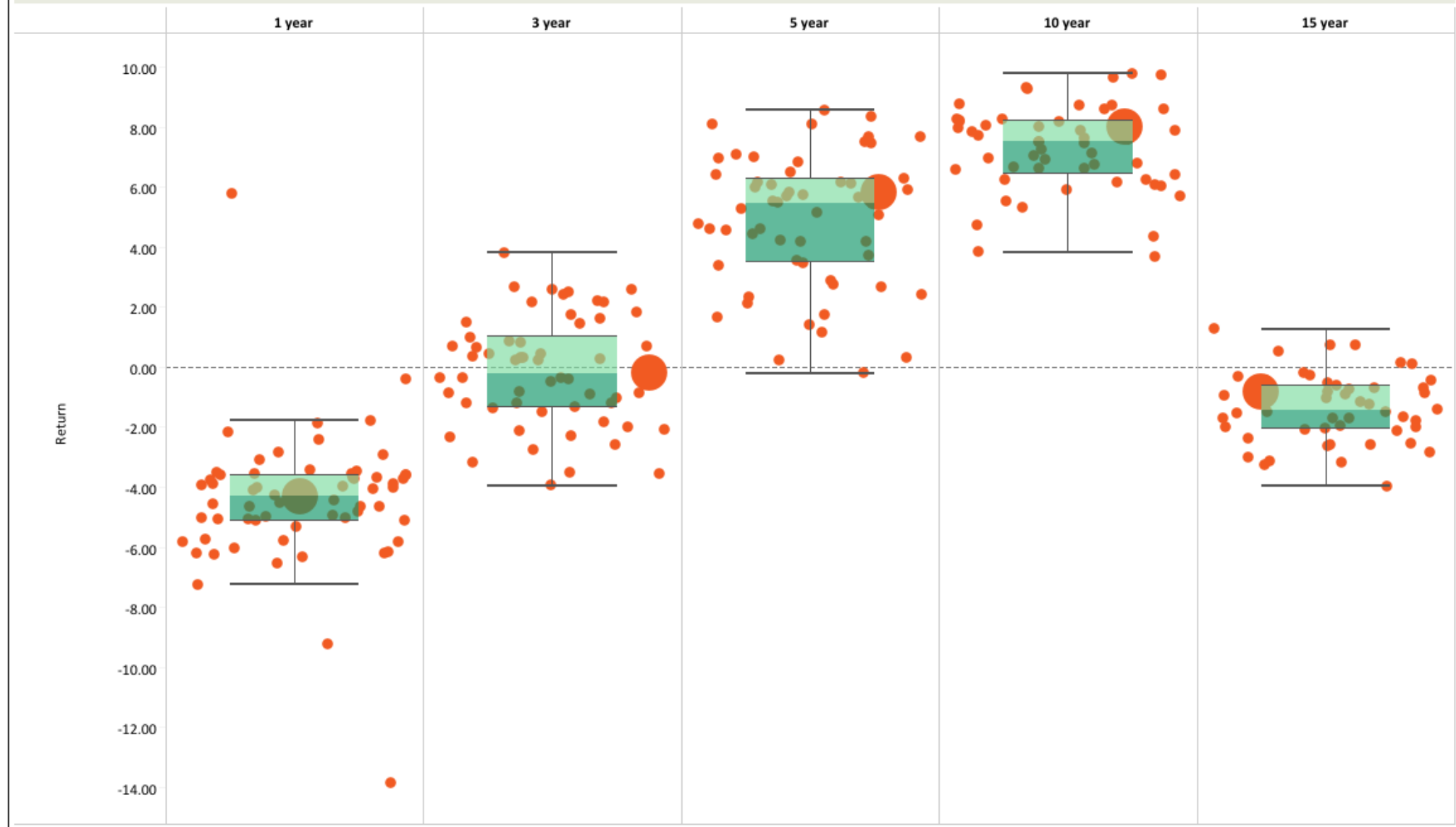
Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees. Returns are gross of fees.



**Highlighted Fund**  
Macquarie True Index Listed Property

# Return of Macquarie True Index Listed Property 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.



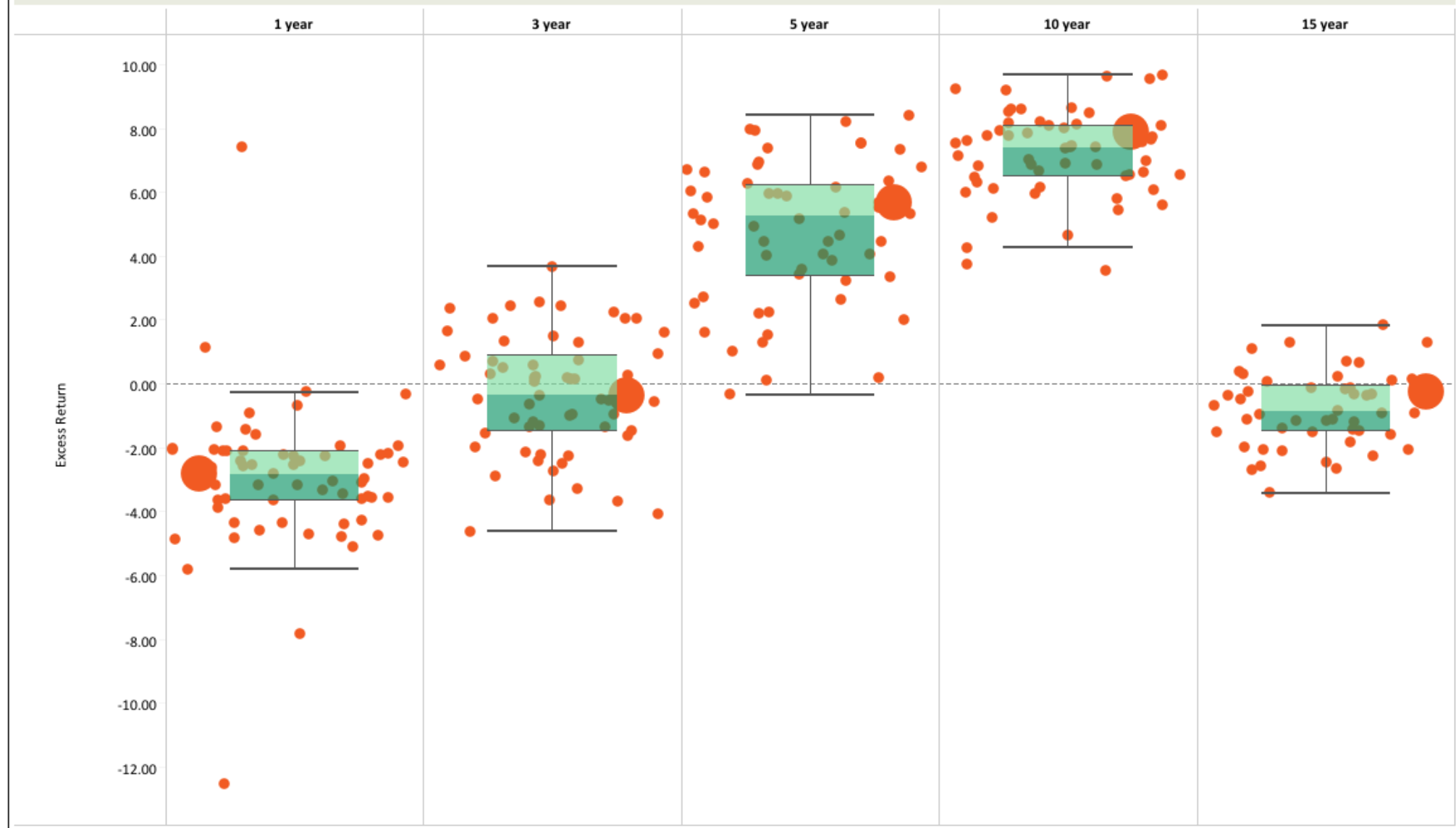
Statistics1  
Return

Measurement Period  
All

Highlighted Fund  
Macquarie True Index Listed Property

## Excess Return of Macquarie True Index Listed Property 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

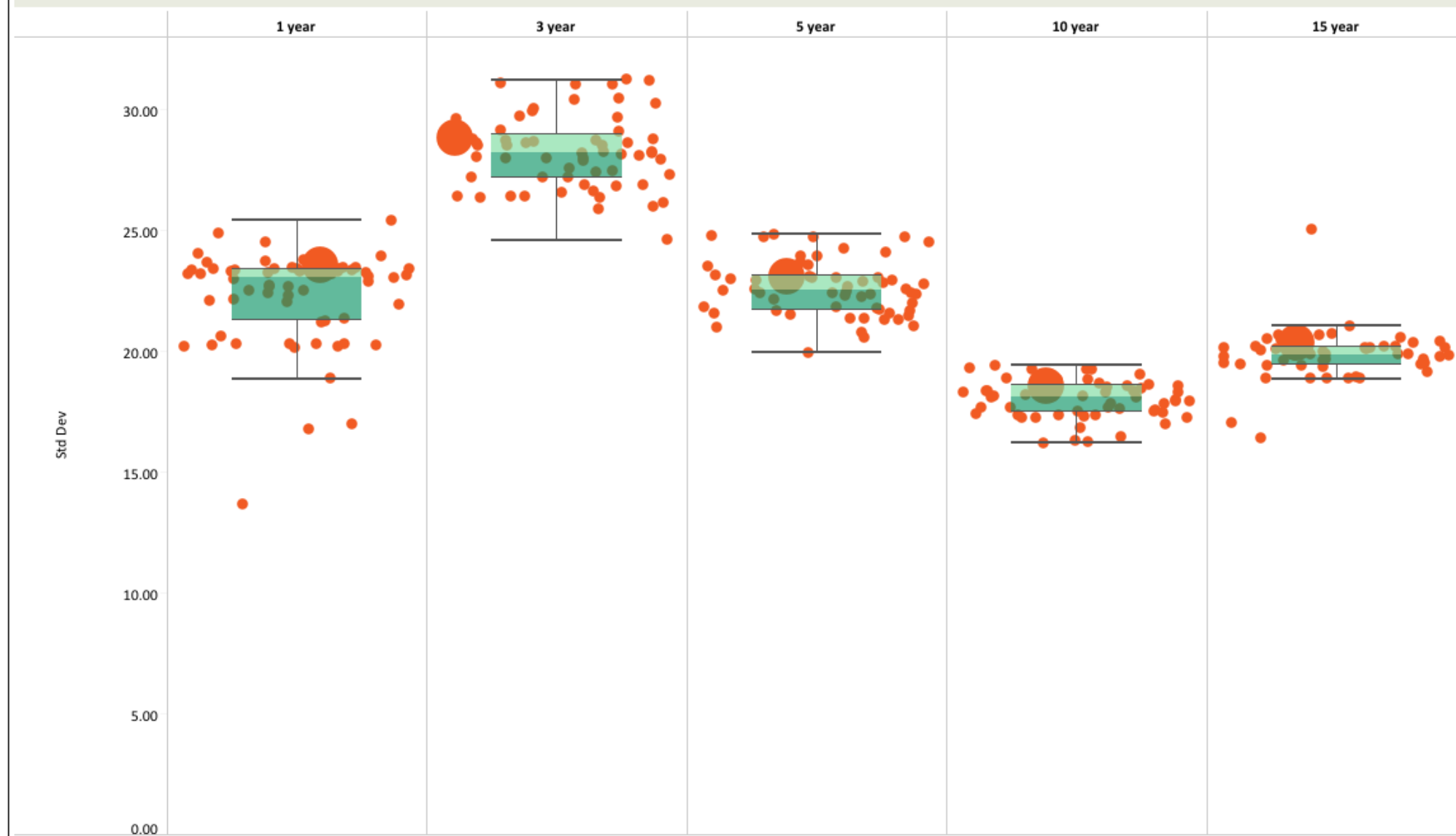
All

Highlighted Fund

Macquarie True Index Listed Property

# Std Dev of Macquarie True Index Listed Property 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.



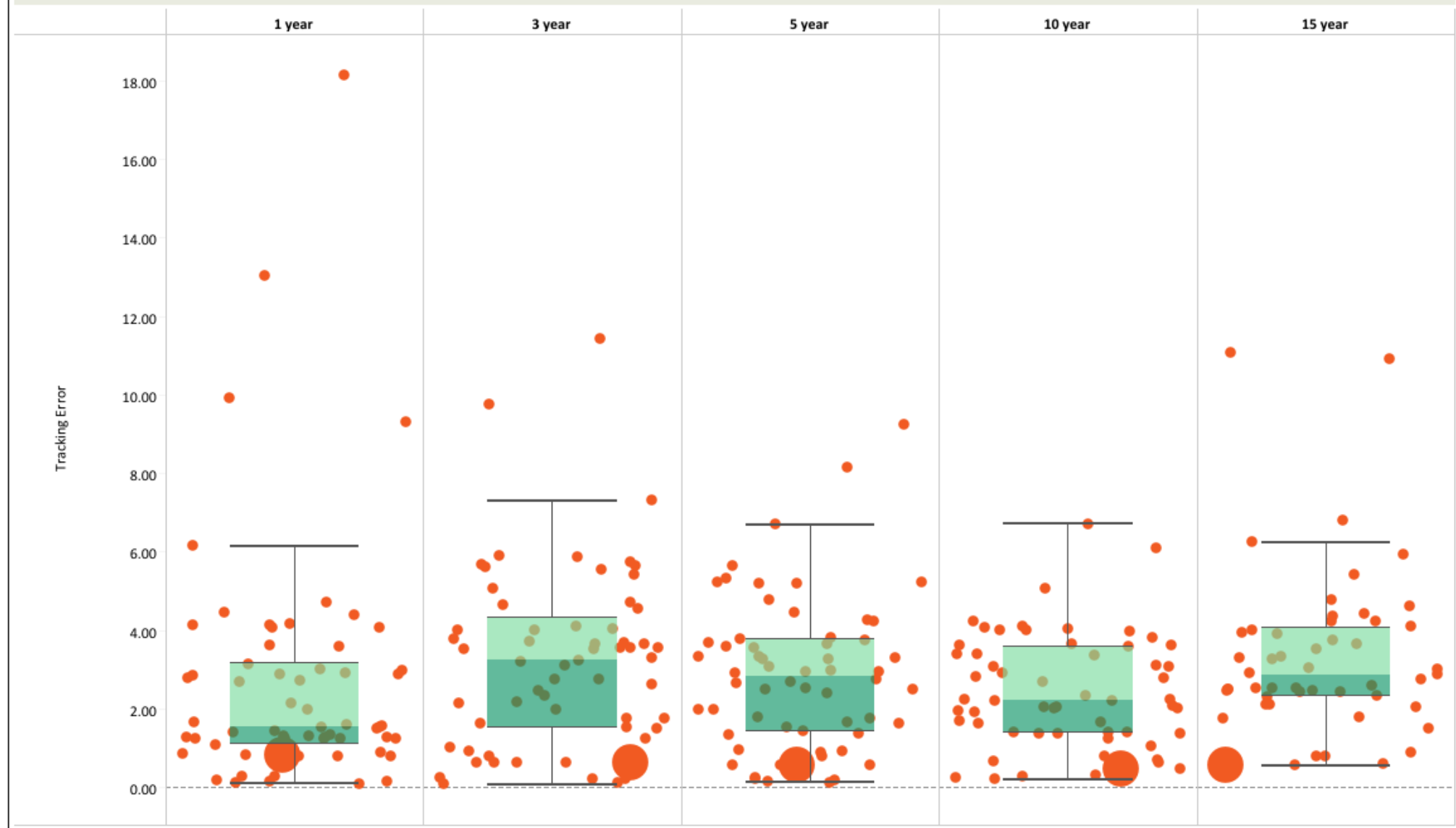
Statistics1  
Std Dev

Measurement Period  
All

Highlighted Fund  
Macquarie True Index Listed Property

# Tracking Error of Macquarie True Index Listed Property 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

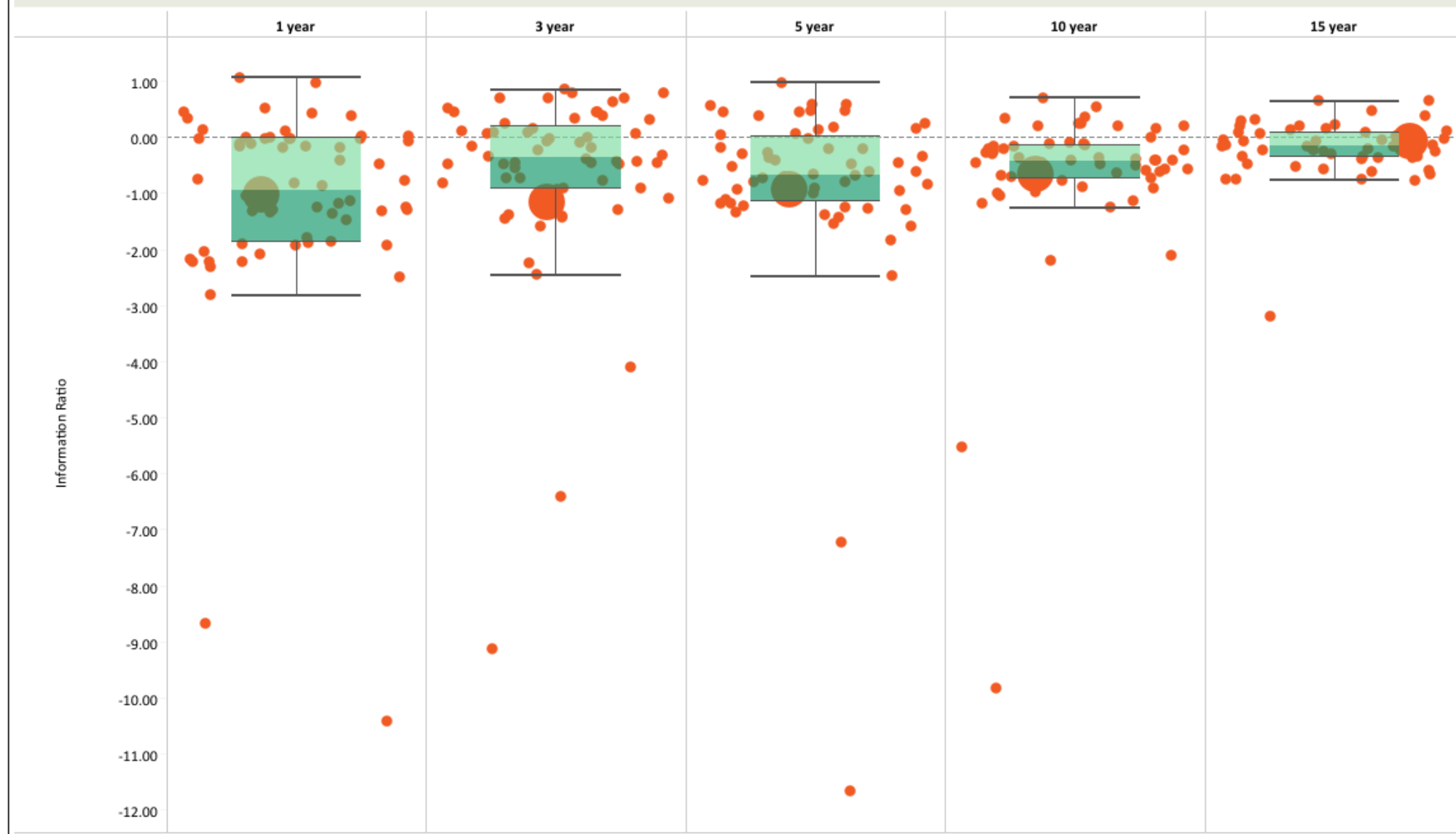
Measurement Period  
All

Highlighted Fund  
Macquarie True Index Listed Property



# Information Ratio of Macquarie True Index Listed Property 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

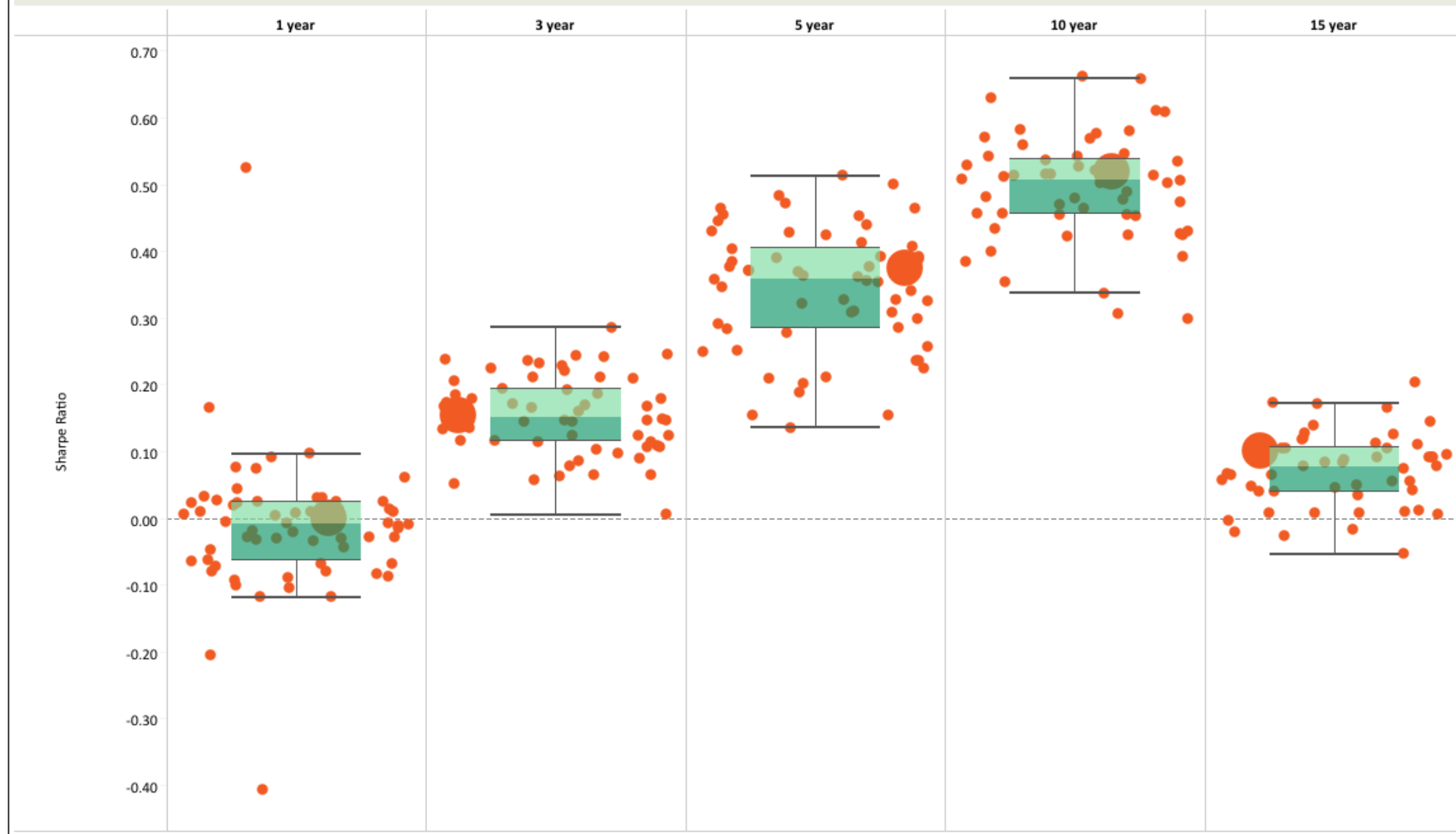
All

Highlighted Fund

Macquarie True Index Listed Property

# Sharpe Ratio of Macquarie True Index Listed Property 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.



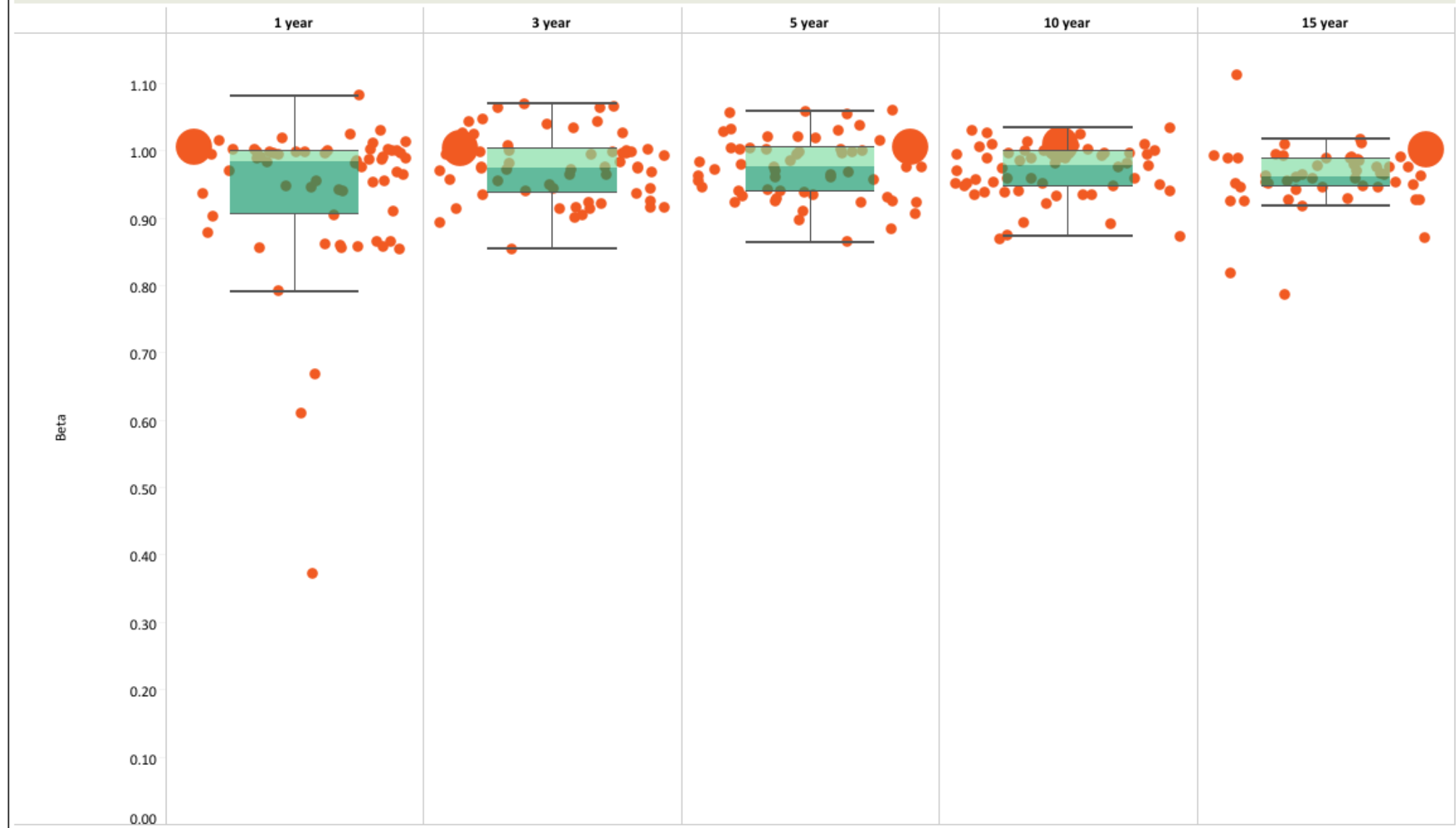
Statistics1  
Sharpe Ratio

Measurement Period  
All

Highlighted Fund  
Macquarie True Index Listed Property

# Beta of Macquarie True Index Listed Property 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

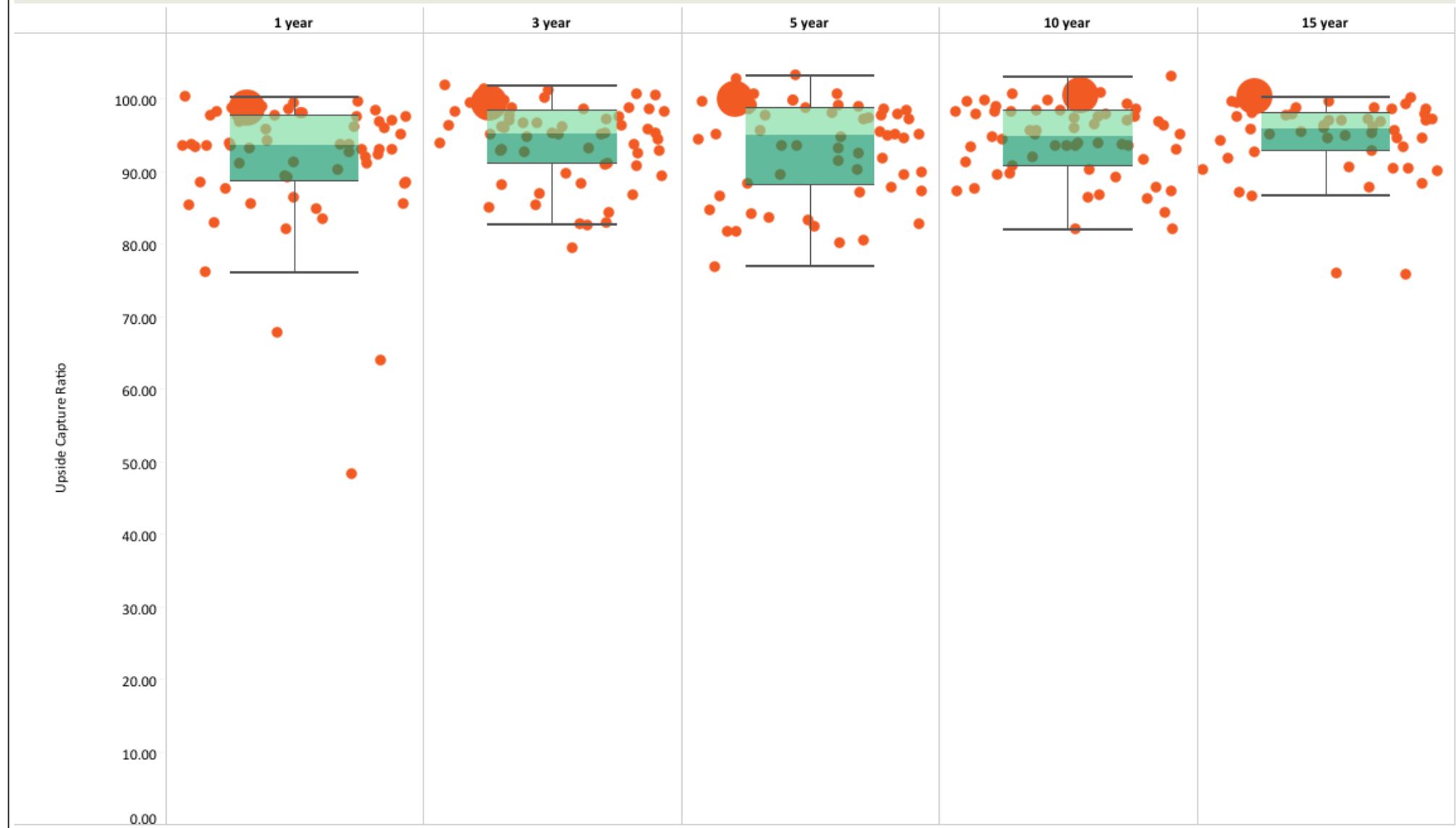
All

Highlighted Fund

Macquarie True Index Listed Property

# Upside Capture Ratio of Macquarie True Index Listed Property 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

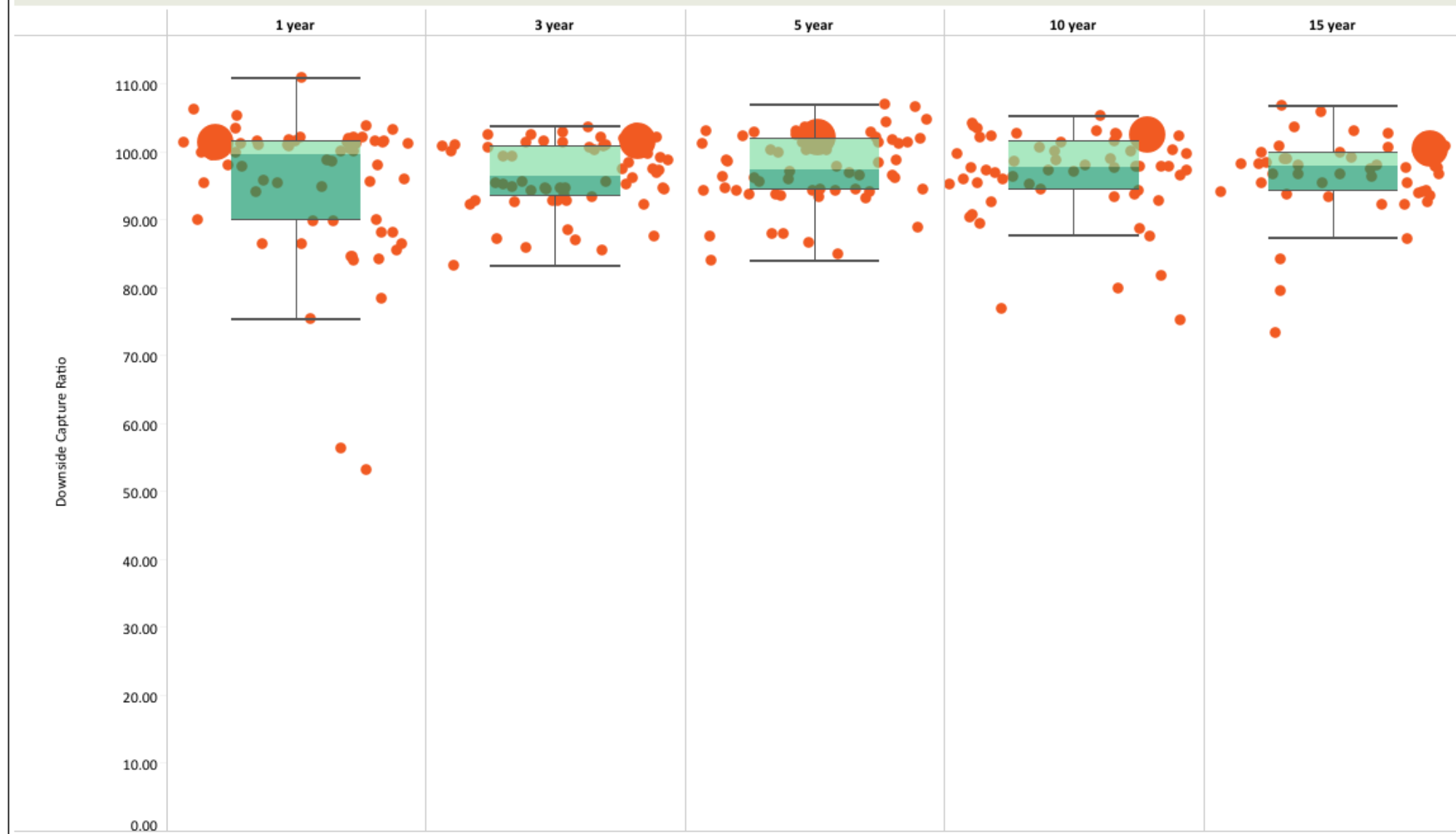
All

## Highlighted Fund

Macquarie True Index Listed Property

# Downside Capture Ratio of Macquarie True Index Listed Property 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 True Index Listed Property

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