

FORESIGHT ANALYTICS REPORT
GLOBAL REAL ESTATE INVESTMENT TRUST
Martin Currie Property Securites Trust

31.07.2022

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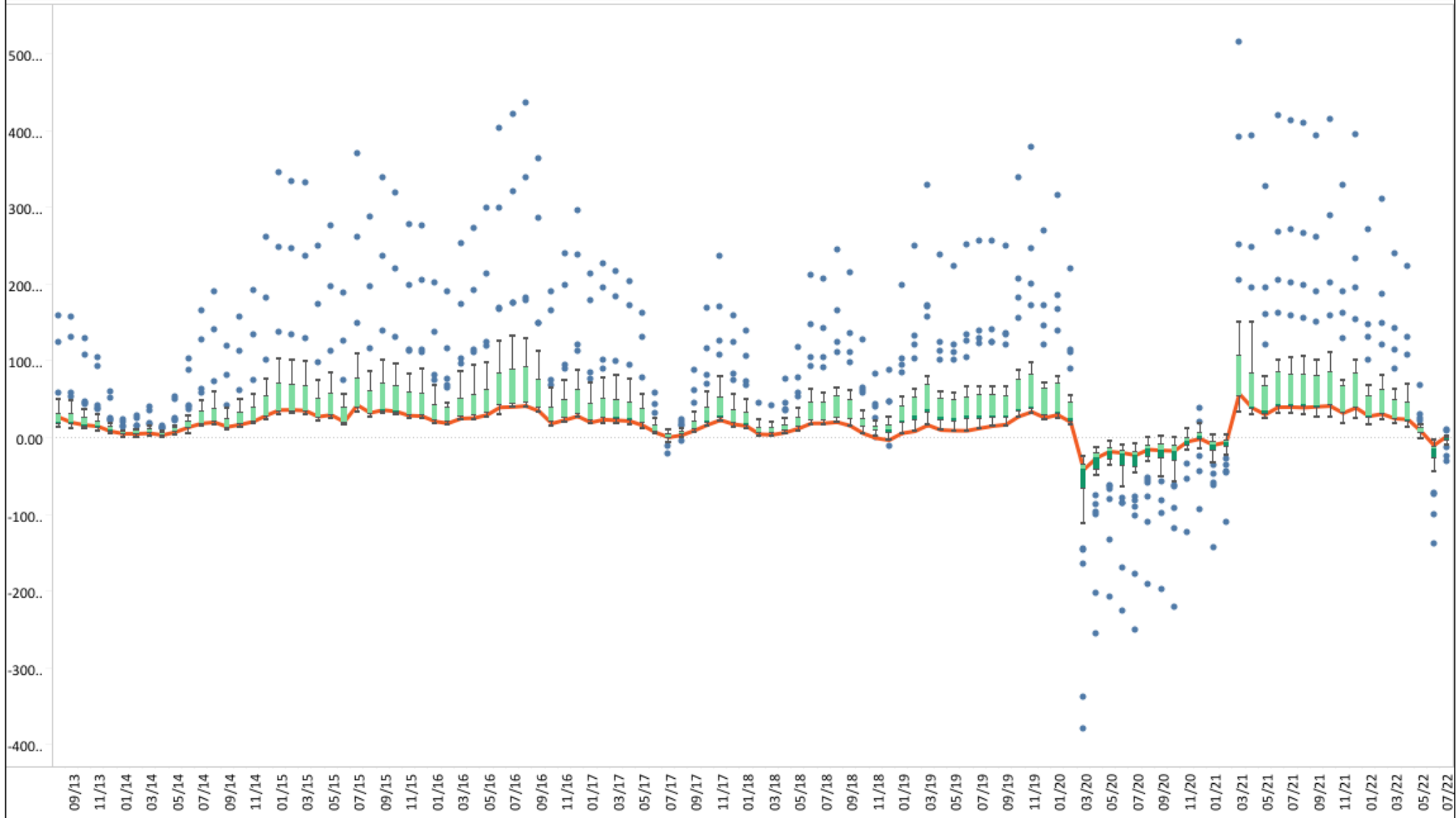
Custom Peer Insights

Australian Real Estate Investment Trusts

AUD - 31.07.2022

Rolling Return of Martin Currie Prpty Secs Tr 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
Martin Currie Prpty Secs Tr

Rolling Annualised Excess Returns of Martin Currie Prpty Secs Tr vs Peers (12 month window, computed monthly, AUD)

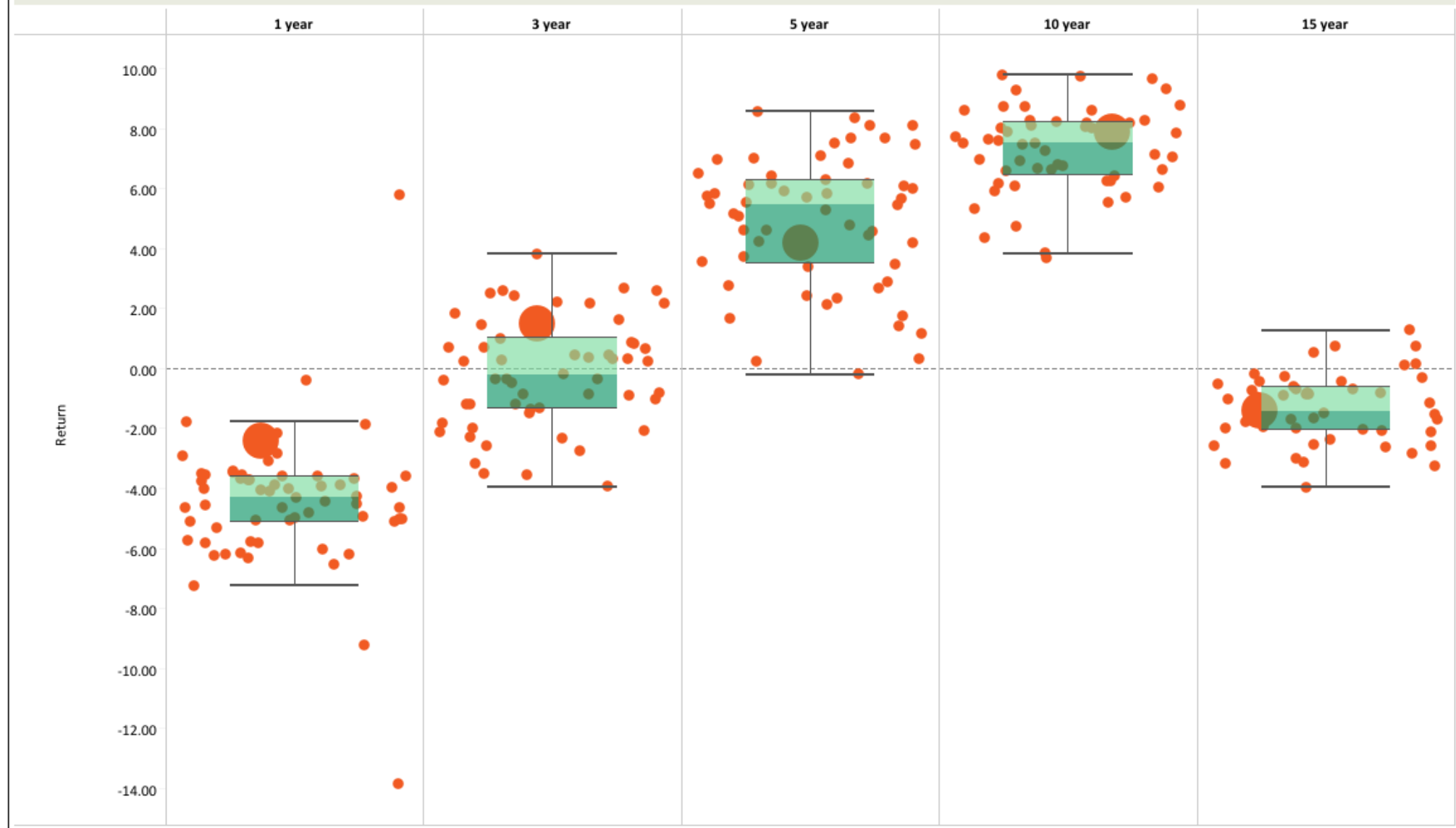
Peers are Australian funds that are available for sale. Benchmark used is S&P/ASX 300 A-REIT TR index. Returns are gross of fees. Returns are gross of fees.



Highlighted Fund
Martin Currie Prpty Secs Tr

Return of Martin Currie Prpty Secs Tr 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.



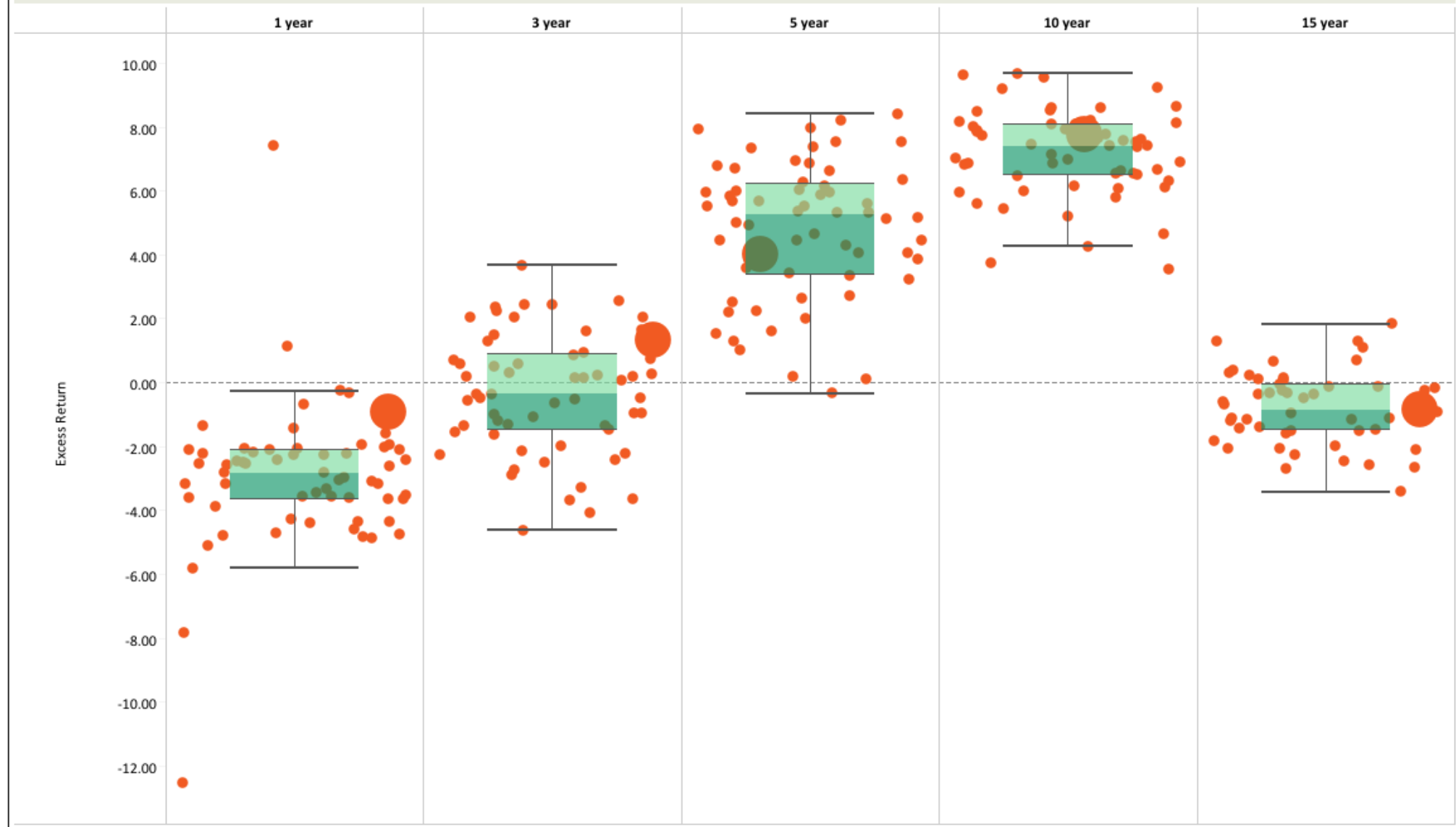
Statistics1
Return

Measurement Period
All

Highlighted Fund
Martin Currie Prpty Secs Tr

Excess Return of Martin Currie Prpty Secs Tr 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

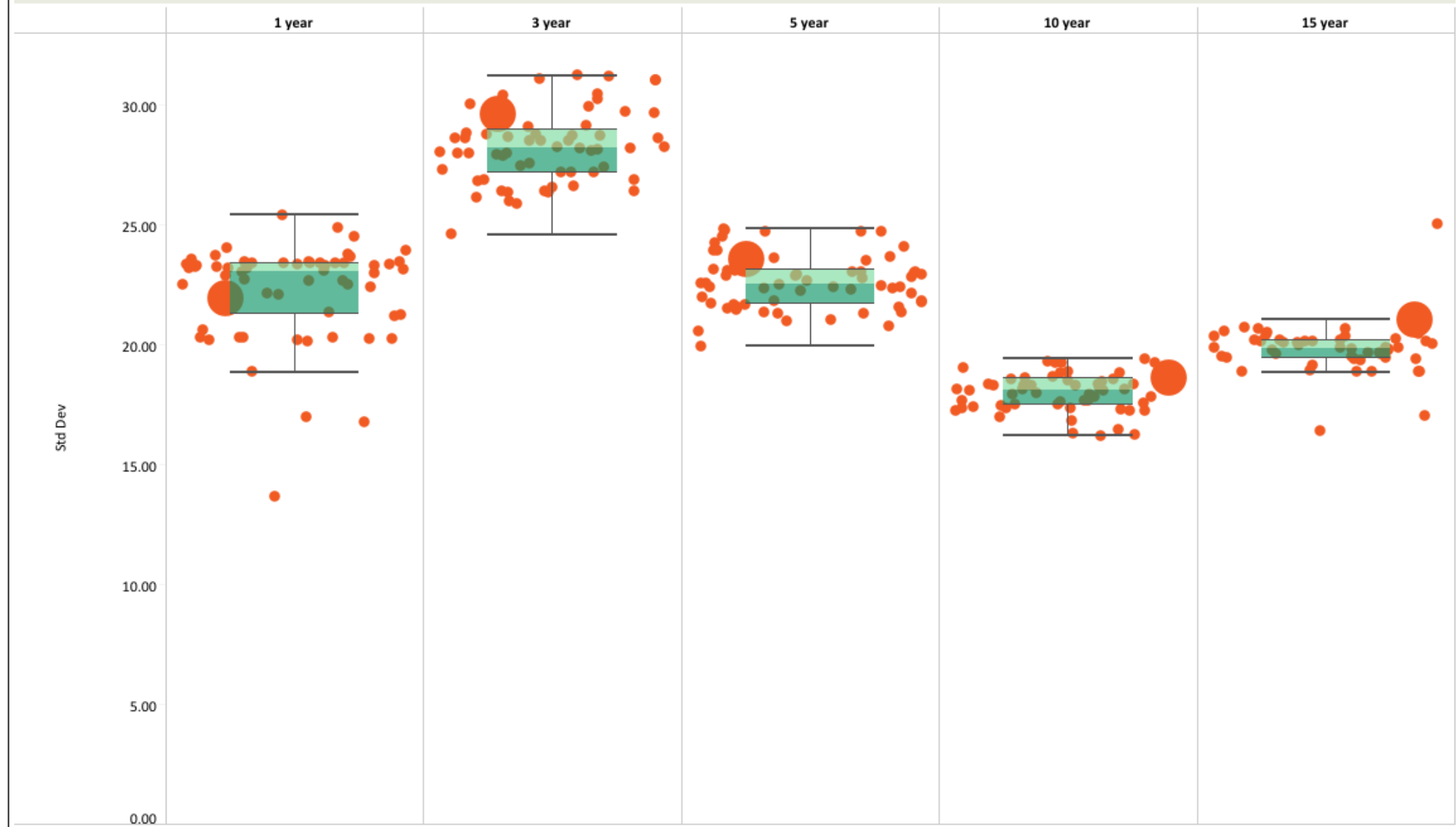
All

Highlighted Fund

Martin Currie Prpty Secs Tr

Std Dev of Martin Currie Prpty Secs Tr 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.



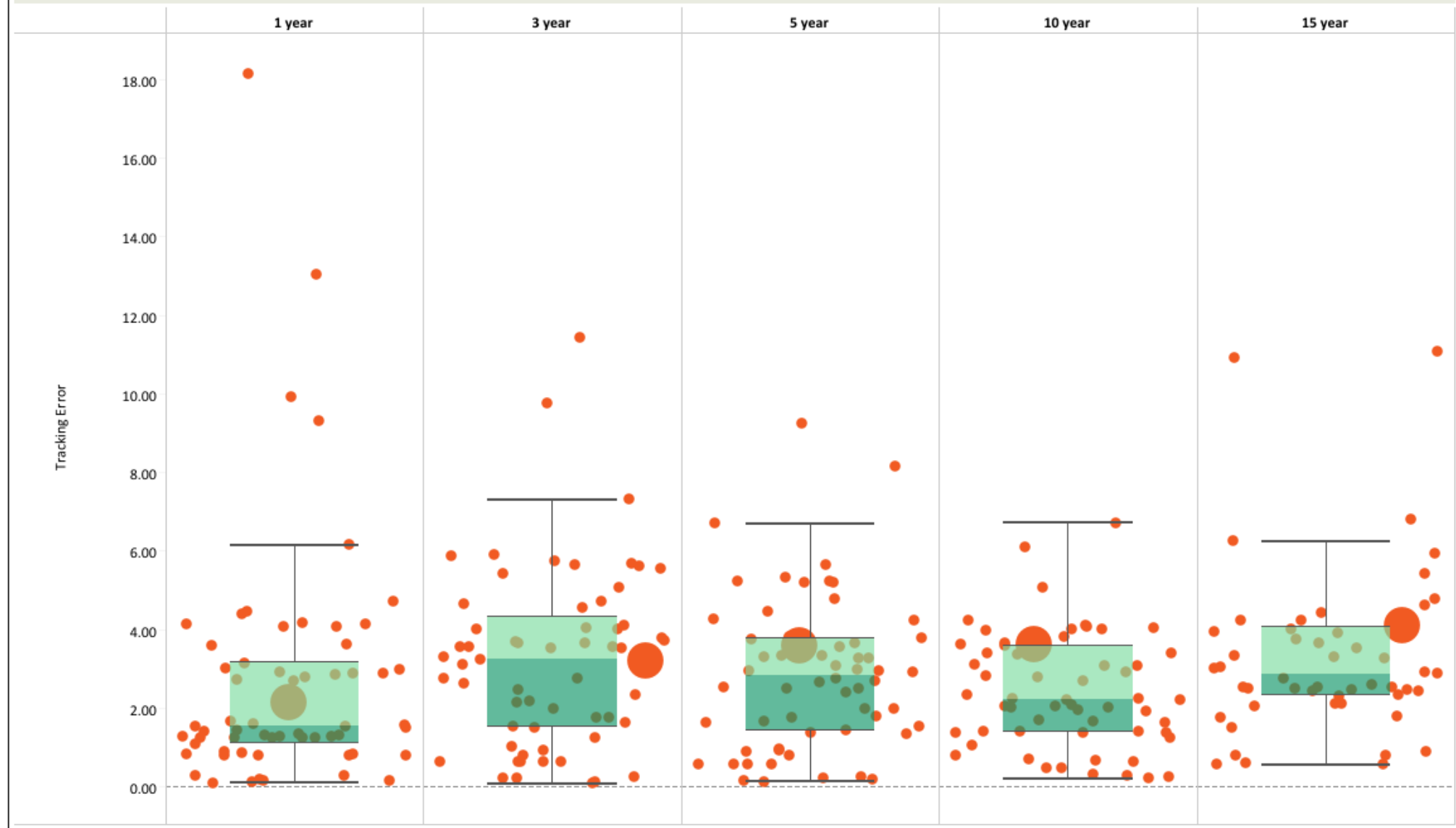
Statistics1
Std Dev

Measurement Period
All

Highlighted Fund
Martin Currie Prpty Secs Tr

Tracking Error of Martin Currie Prpty Secs Tr 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.



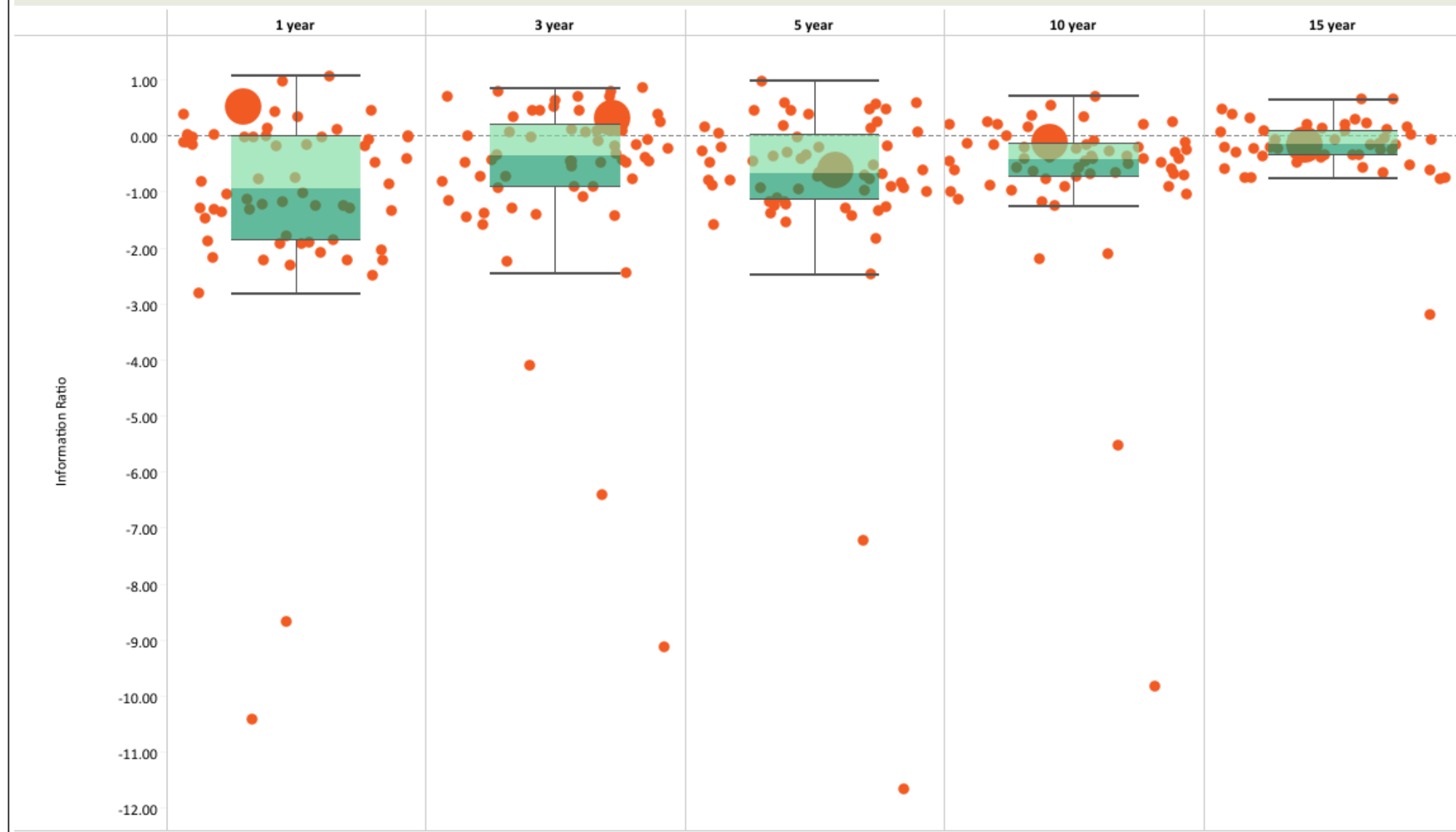
Statistics1
Tracking Error

Measurement Period
All

Highlighted Fund
Martin Currie Prpty Secs Tr

Information Ratio of Martin Currie Prpty Secs Tr 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

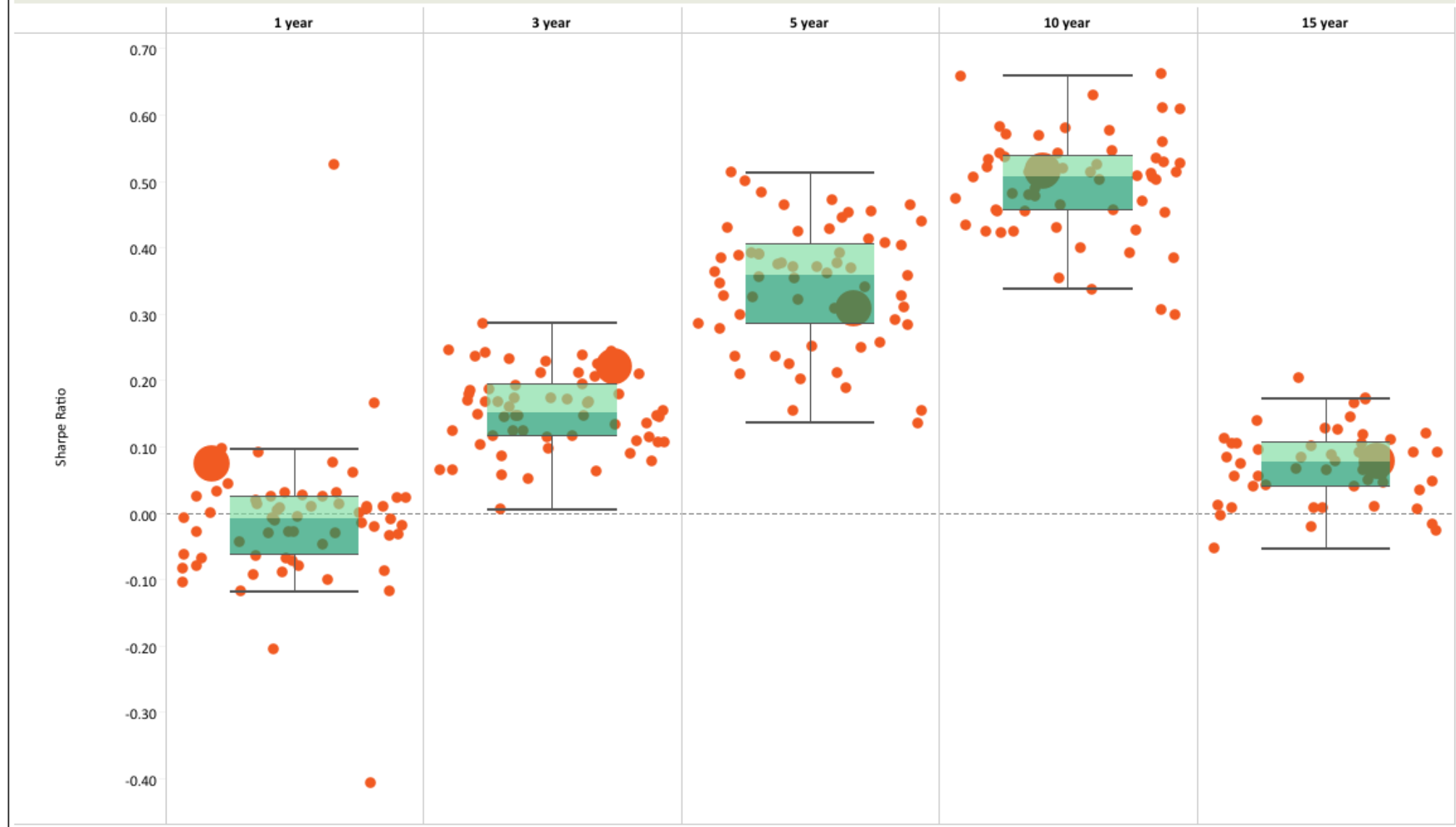
All

Highlighted Fund

Martin Currie Prpty Secs Tr

Sharpe Ratio of Martin Currie Prpty Secs Tr 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.



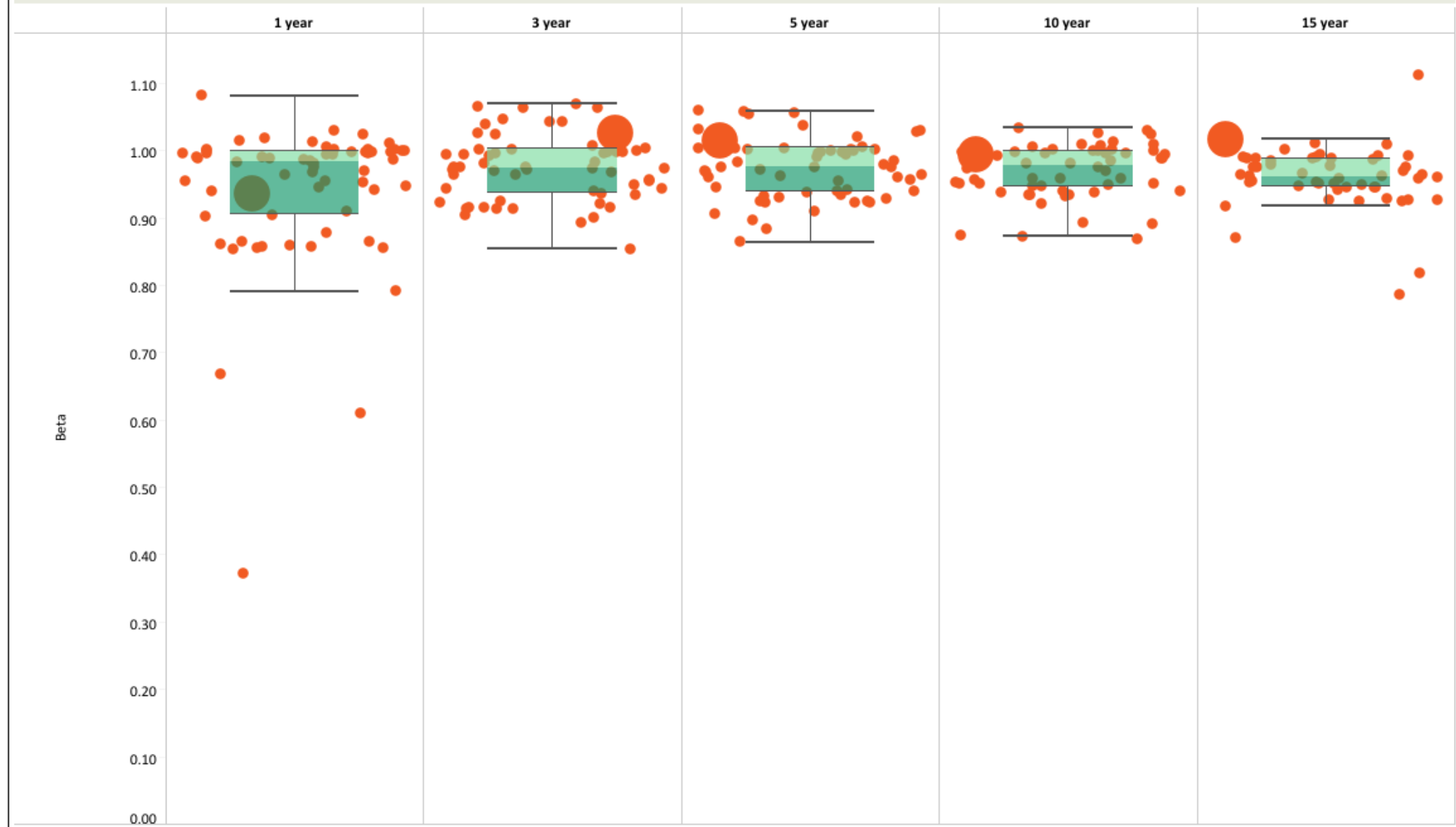
Statistics1
Sharpe Ratio

Measurement Period
All

Highlighted Fund
Martin Currie Prpty Secs Tr

Beta of Martin Currie Prpty Secs Tr 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

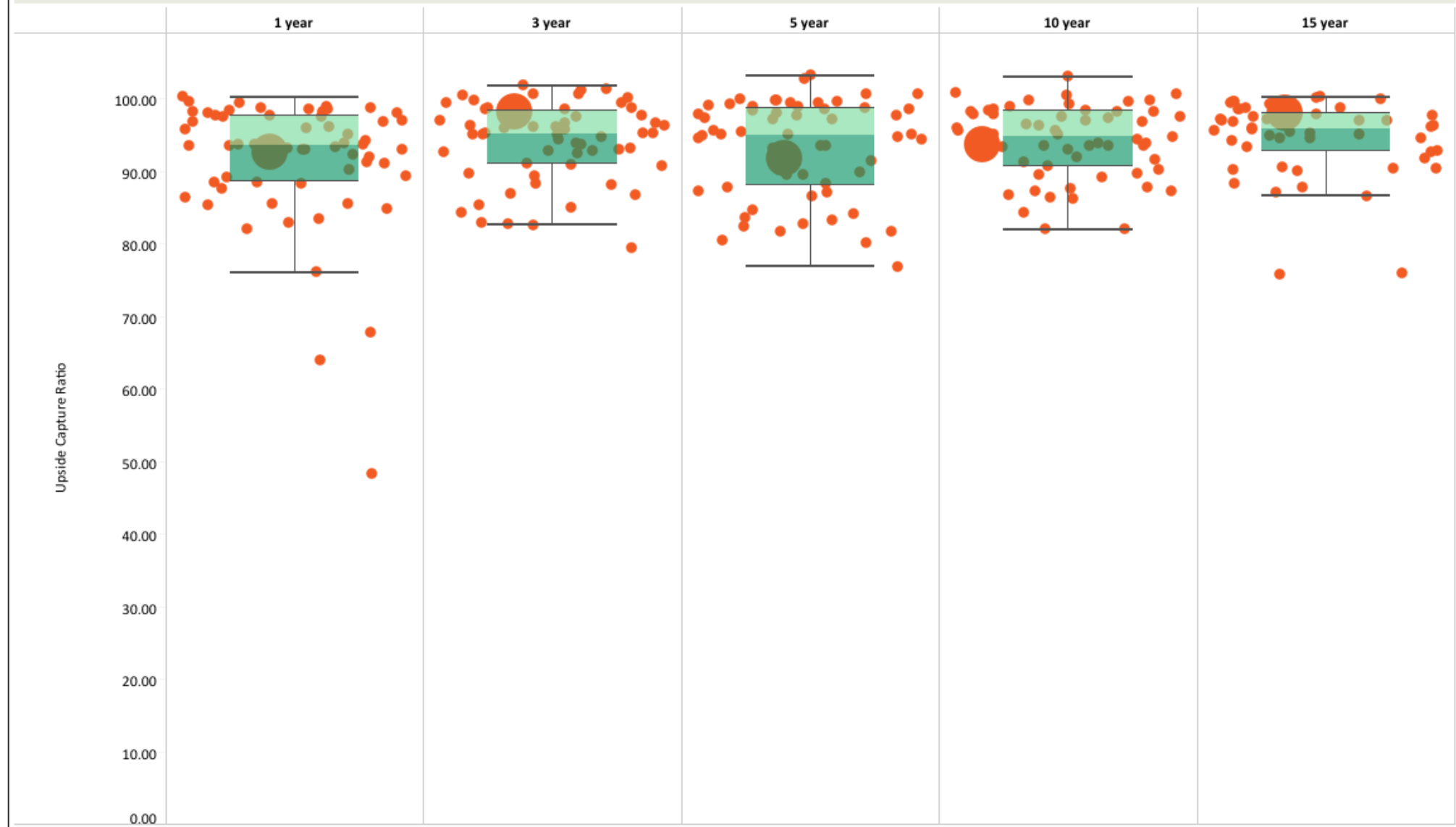
All

Highlighted Fund

Martin Currie Prpty Secs Tr

Upside Capture Ratio of Martin Currie Prpty Secs Tr 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

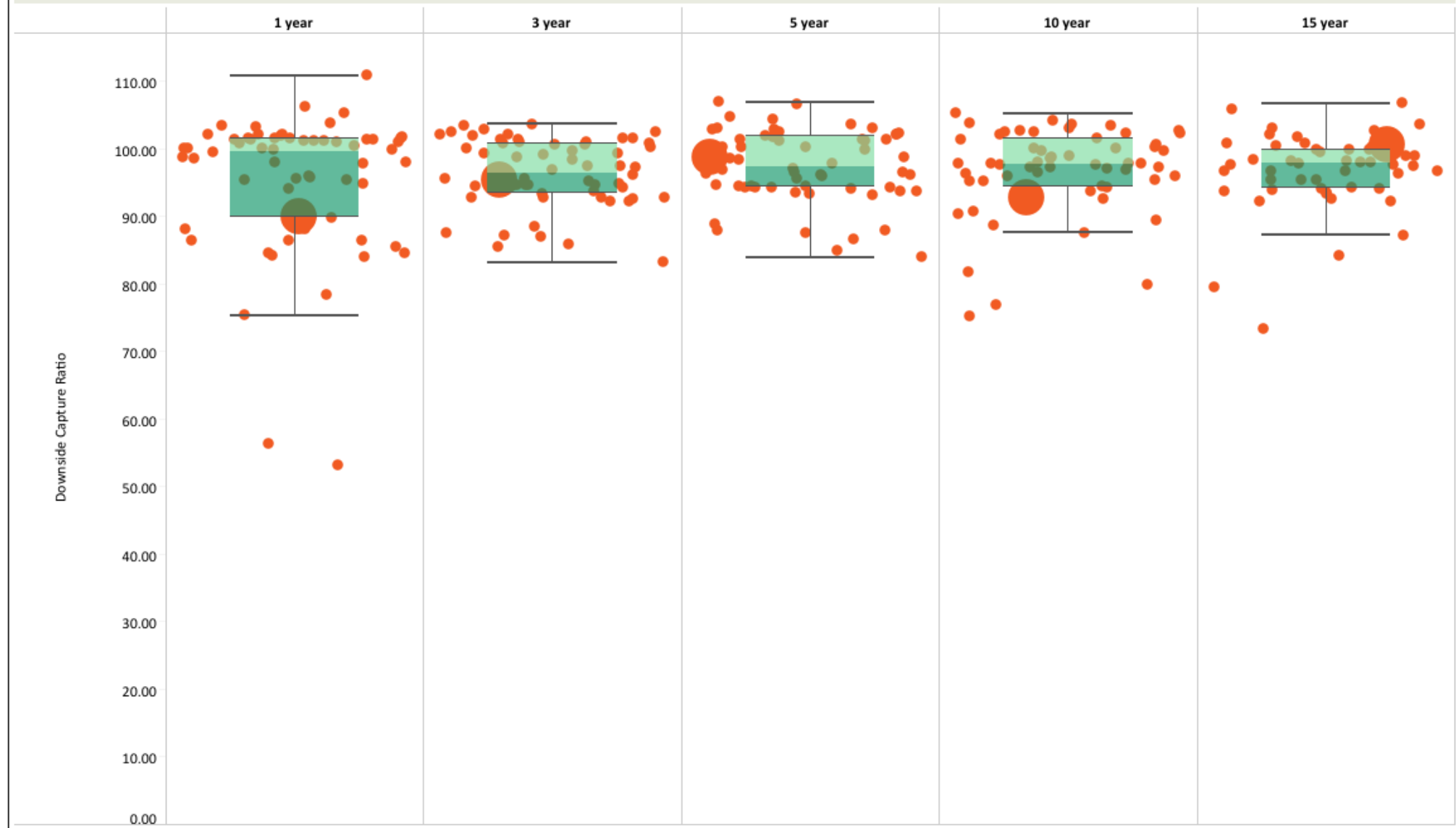
All

Highlighted Fund

Martin Currie Prpty Secs Tr

Downside Capture Ratio of Martin Currie Prpty Secs Tr 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

Martin Currie Prpty Secs Tr

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