

Top Performing Funds with Real Estate Exposures, July '19 Analysis

A Summary Report For July 2016 — July 2019

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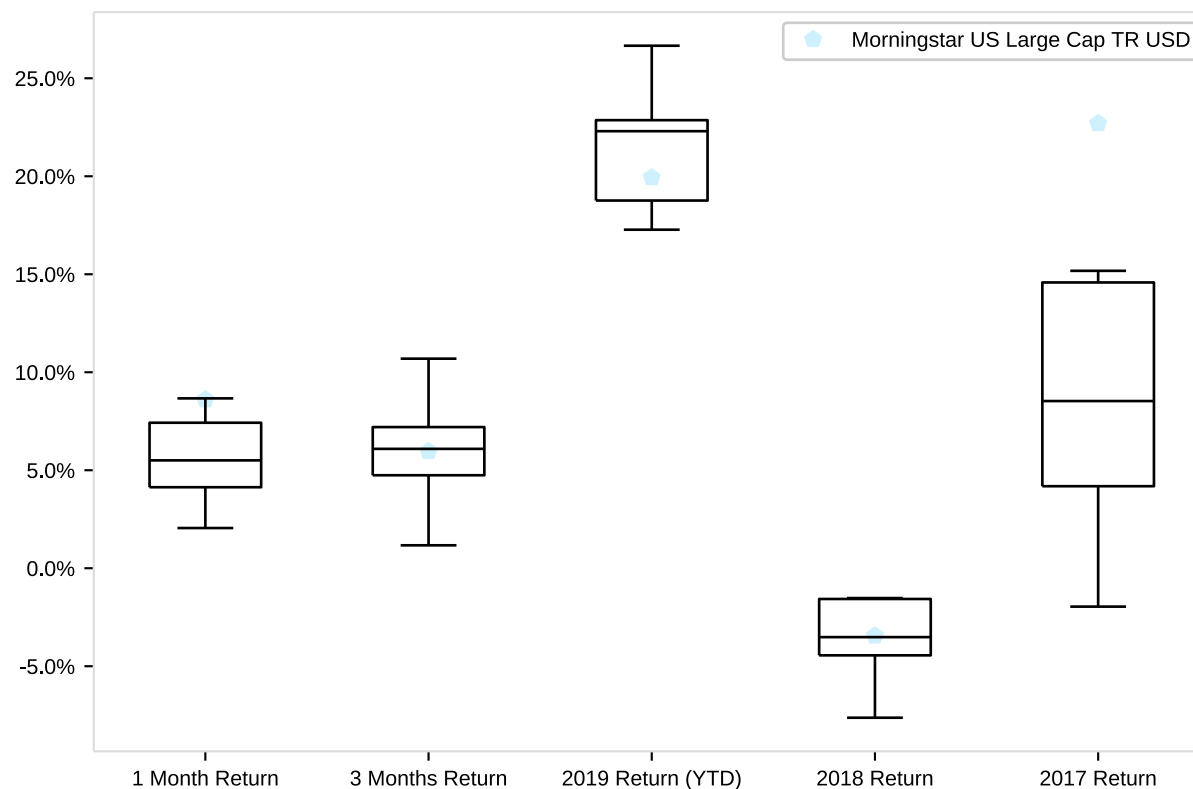
Top Performing Funds with Real Estate Exposures, July '19 Analysis Summary

Absolute Returns Over Fixed Time Periods and Relative Measures Computed For July 2016 — July 2019
Relative to Morningstar US Large Cap TR USD (Correlated 1.00 to S&P; 500 TR USD)

#	Fund Name	Track Record	AUM (USD)	1 Month Return	3 Months Return	2019 Return (YTD)	2018 Return	2017 Return	Ann. Excess Return	Ann. Standard Deviation	Ann. Alpha	Beta	Ann. Tracking Error	Ann. Information Ratio	Ann. Sharpe Ratio
1	Manulife Dividend Income Fund	7y 5m	3.7B	3.82%	4.77%	19.89%	-4.53%	12.80%	-4.34%	8.05%	1.60%	0.56	6.83%	-0.61	1.13
2	iShares Developed Real Ett Idx Fd (...)	7y 0m	1.8B	2.05%	1.17%	18.39%	-1.70%	-1.96%	-9.86%	11.32%	-2.53%	0.46	11.70%	-0.83	0.32
3	ASR Pensioen Mixfonds Neutraal	5y 9m	2.7B	5.75%	4.74%	17.27%	-4.19%	7.26%	-5.16%	8.36%	0.29%	0.60	6.56%	-0.77	0.98
4	Vanguard Index Australian Property ...	21y 5m	3.9B	6.89%	6.81%	22.10%	3.11%	6.59%	-5.97%	11.94%	3.97%	0.31	13.95%	-0.37	0.68
5	Vanguard Australian Shares High Yie...	19y 2m	1.6B	5.08%	10.69%	22.87%	-7.63%	9.80%	-4.03%	9.49%	5.10%	0.35	11.45%	-0.30	1.03
6	Vanguard International Property Sec...	13y 11m	1.3B	2.34%	4.20%	18.15%	5.15%	0.35%	-8.34%	10.78%	2.46%	0.23	13.80%	-0.56	0.52
7	Schroder Global Cities Real Estate ...	13y 8m	1.0B	7.60%	10.99%	26.66%	-4.16%	3.38%	-5.54%	11.60%	3.30%	0.39	12.87%	-0.38	0.73
8	Wellington Global Quality Growth Fu...	8y 3m	4.9B	7.83%	7.33%	23.79%	-1.52%	30.62%	1.34%	11.63%	2.96%	0.89	5.08%	0.29	1.27
9	Pictet SmartCity	9y 3m	1.1B	5.26%	6.07%	22.50%	-12.52%	15.17%	-7.84%	10.98%	-5.08%	0.78	6.30%	-1.26	0.49
10	Loomis Sayles US Growth Equity Fund	3y 2m	2.2B	8.67%	6.11%	22.83%	-2.88%	31.95%	1.83%	13.95%	0.73%	1.09	5.23%	0.37	1.09
Group Mean				5.53%	6.29%	21.44%	-3.09%	11.60%	-4.79%	10.81%	1.28%	0.57	9.38%	-0.44	0.82
Group Median				5.50%	6.09%	22.30%	-3.52%	8.53%	-5.35%	11.15%	2.03%	0.51	9.14%	-0.47	0.85
Morningstar US Large Cap TR USD				8.60%	5.97%	19.93%	-3.44%	22.69%		11.88%		1.00			1.12
USTREAS Treasury Bill Constant Matu...				0.42%	0.82%	1.44%	1.75%	0.75%		0.24%					

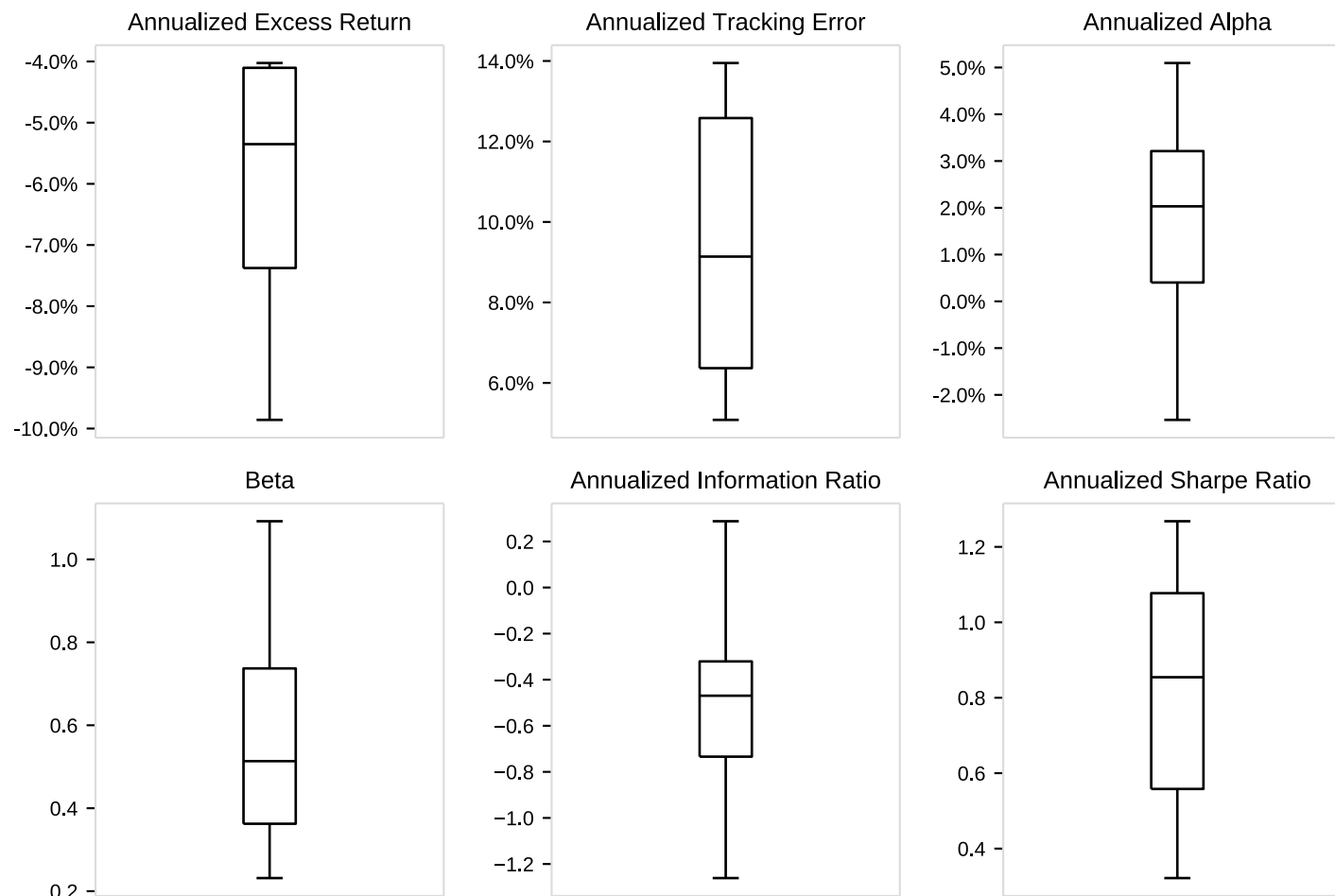
Top Performing Funds with Real Estate Exposures, July '19 — Quartile Comparison

Historical Absolute Returns in Different Periods



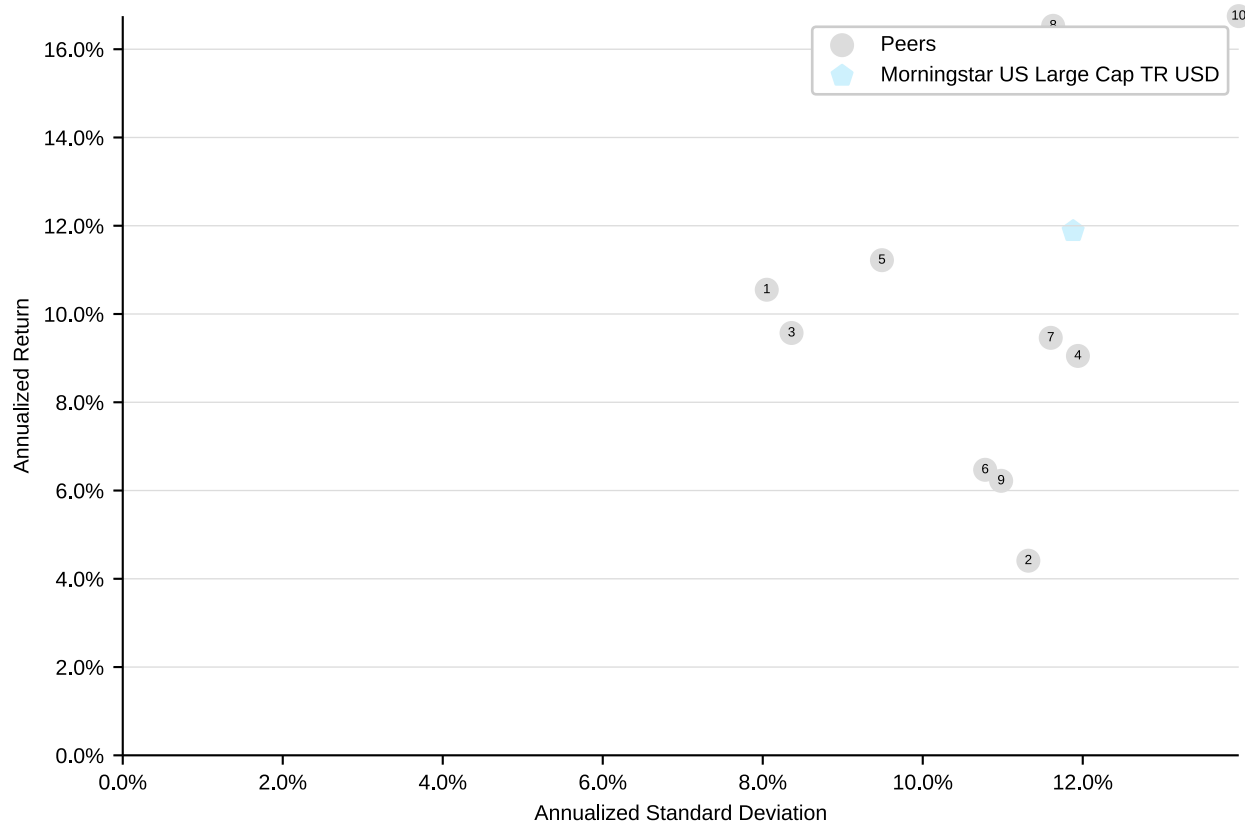
Top Performing Funds with Real Estate Exposures, July '19 — Quartile Comparison

Relative Measures Computed For July 2016 — July 2019



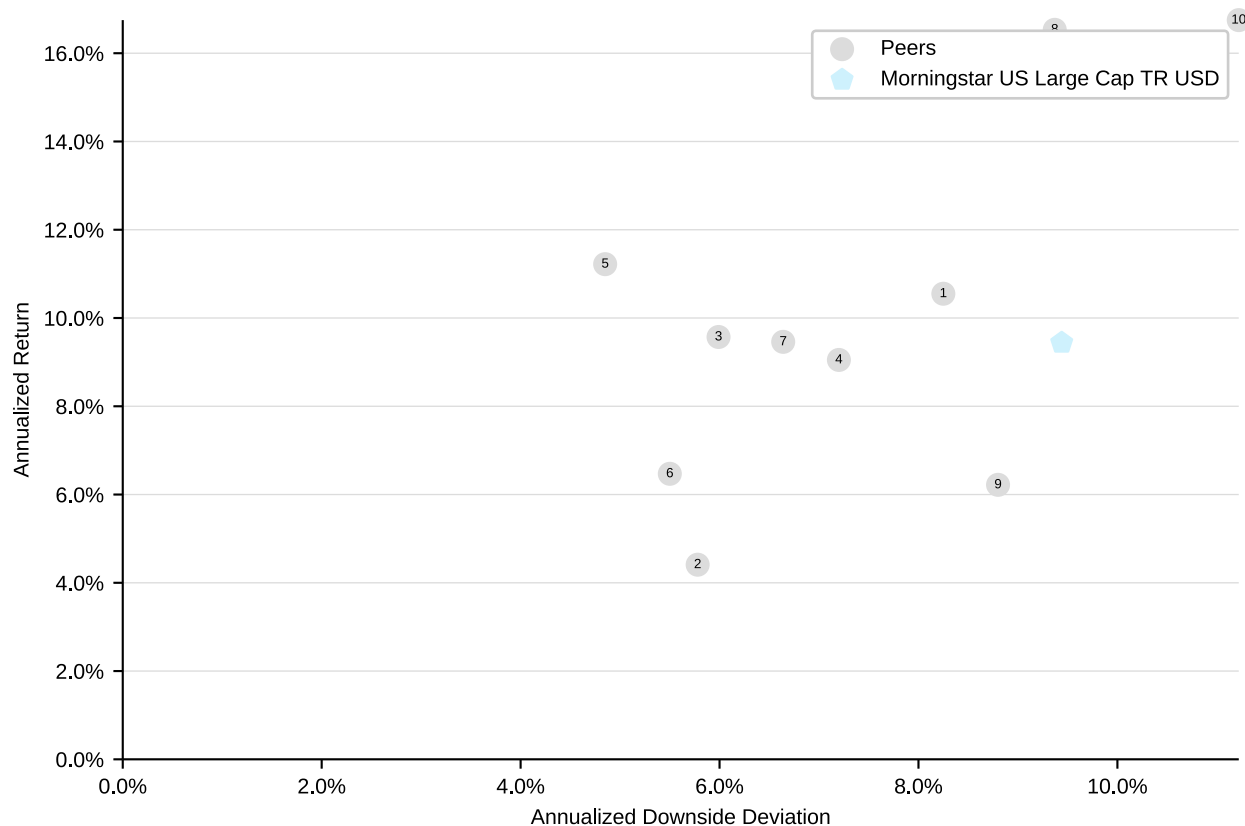
Top Performing Funds with Real Estate Exposures, July '19 — Annualized Risk / Return

Computed For July 2016 — July 2019



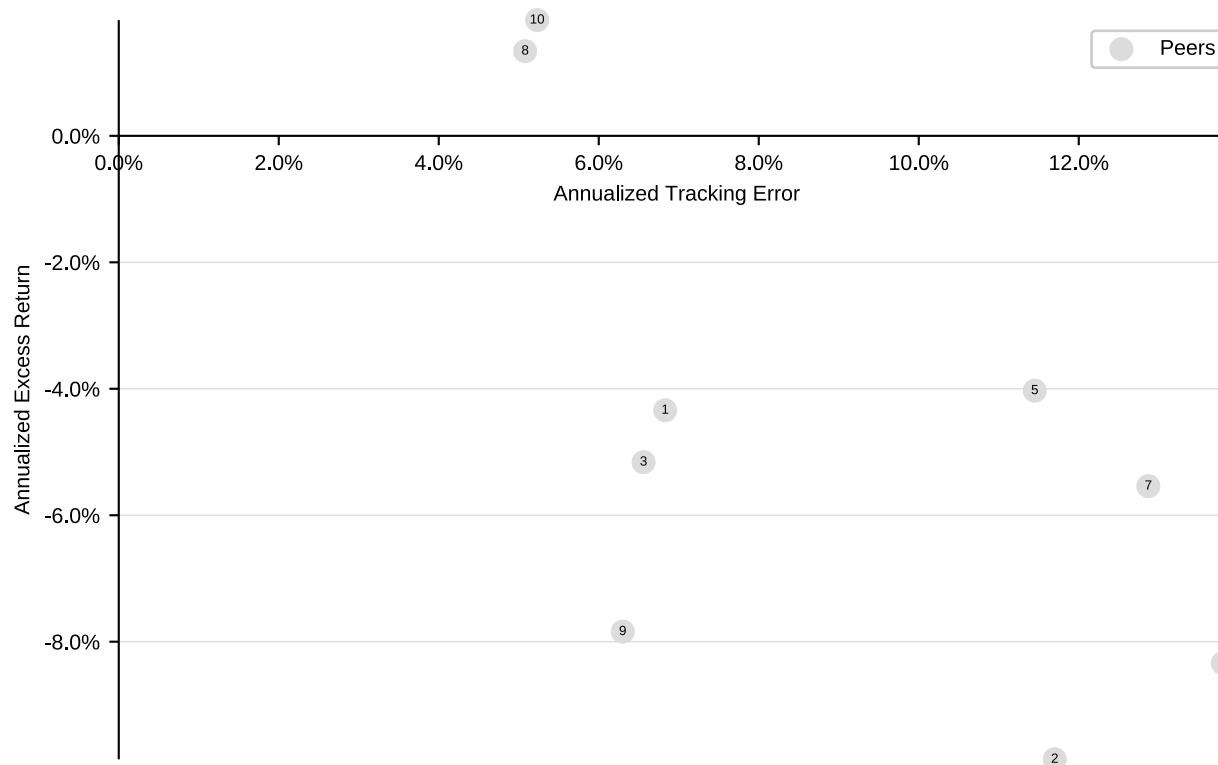
Top Performing Funds with Real Estate Exposures, July '19 — Annualized Downside Risk / Return

Computed For July 2016 — July 2019



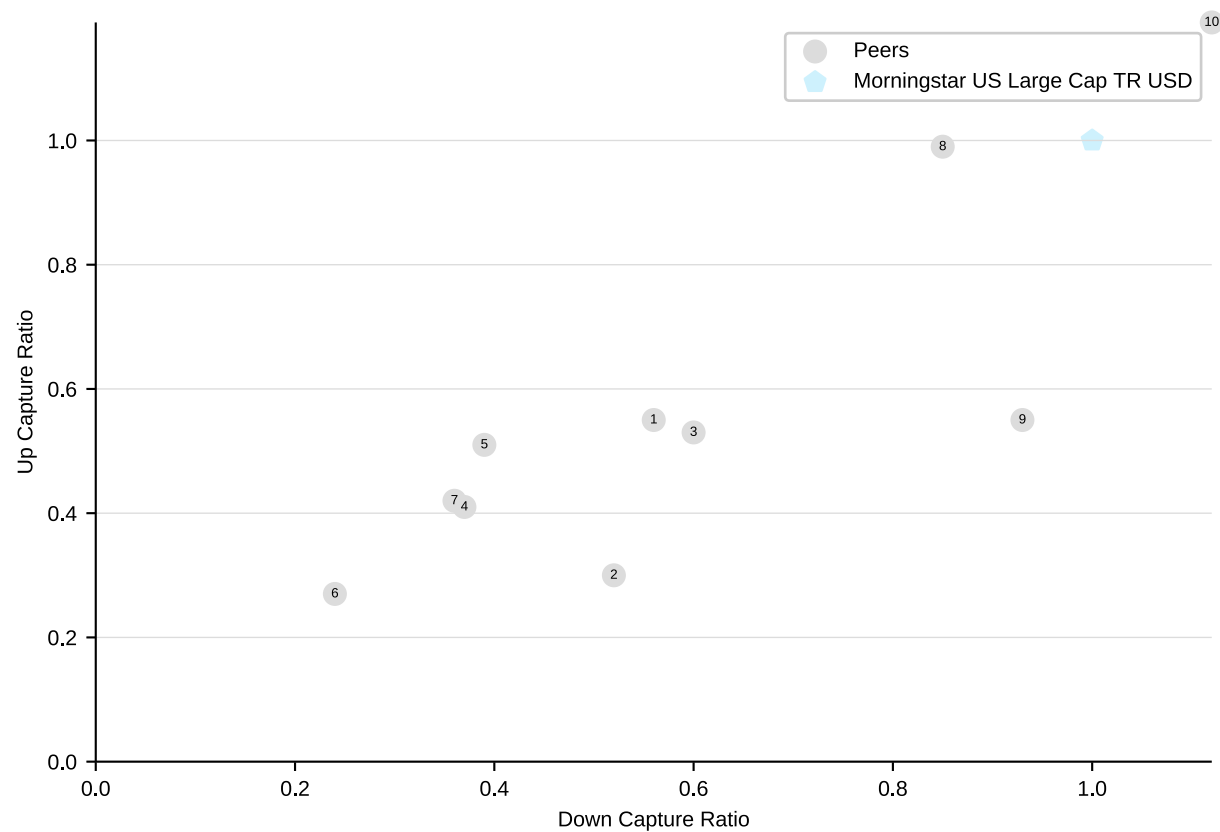
Top Performing Funds with Real Estate Exposures, July '19 — Annualized Excess Risk / Return

Computed For July 2016 — July 2019



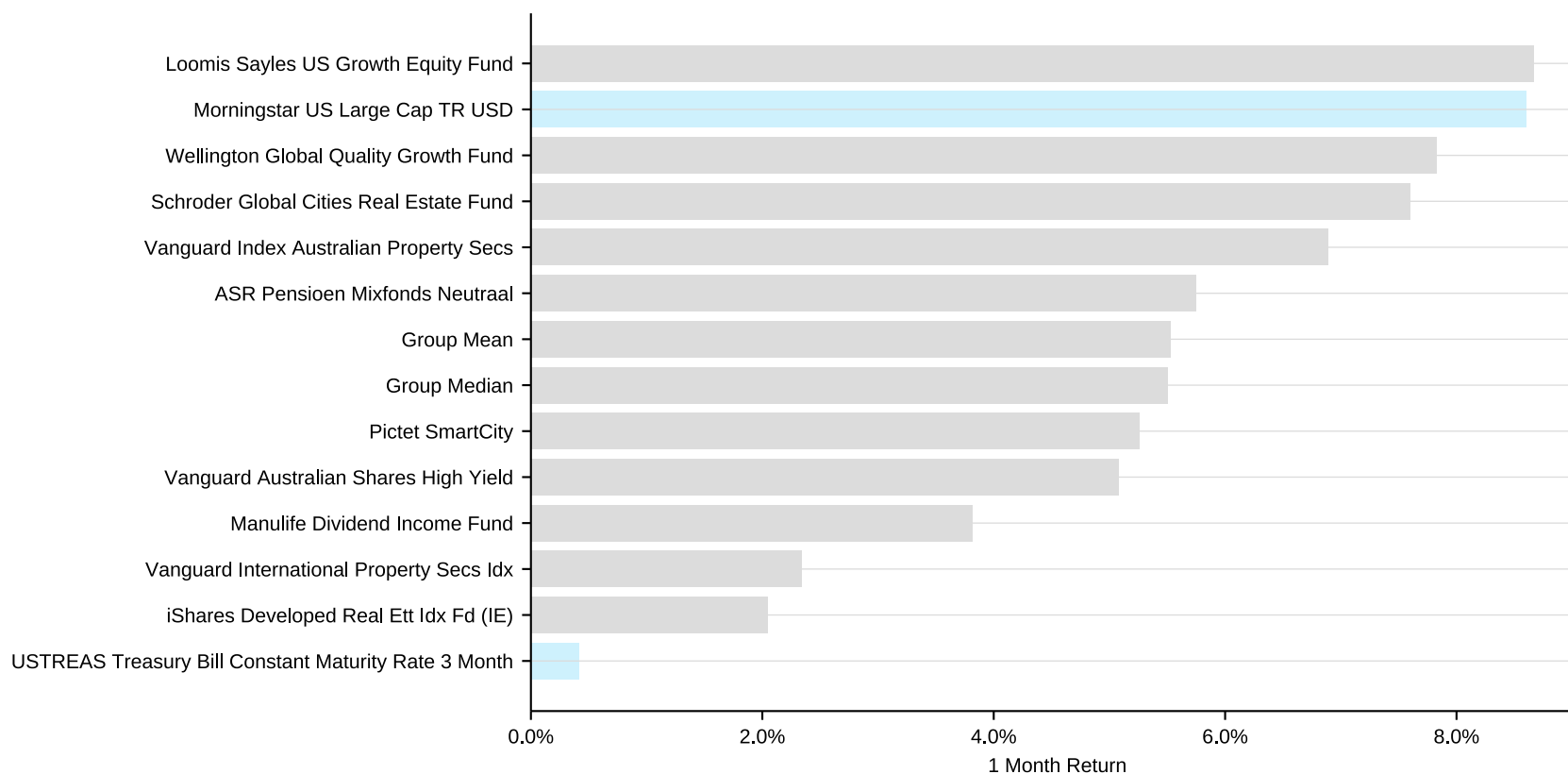
Up vs. Down Market Capture

Computed For July 2016 — July 2019



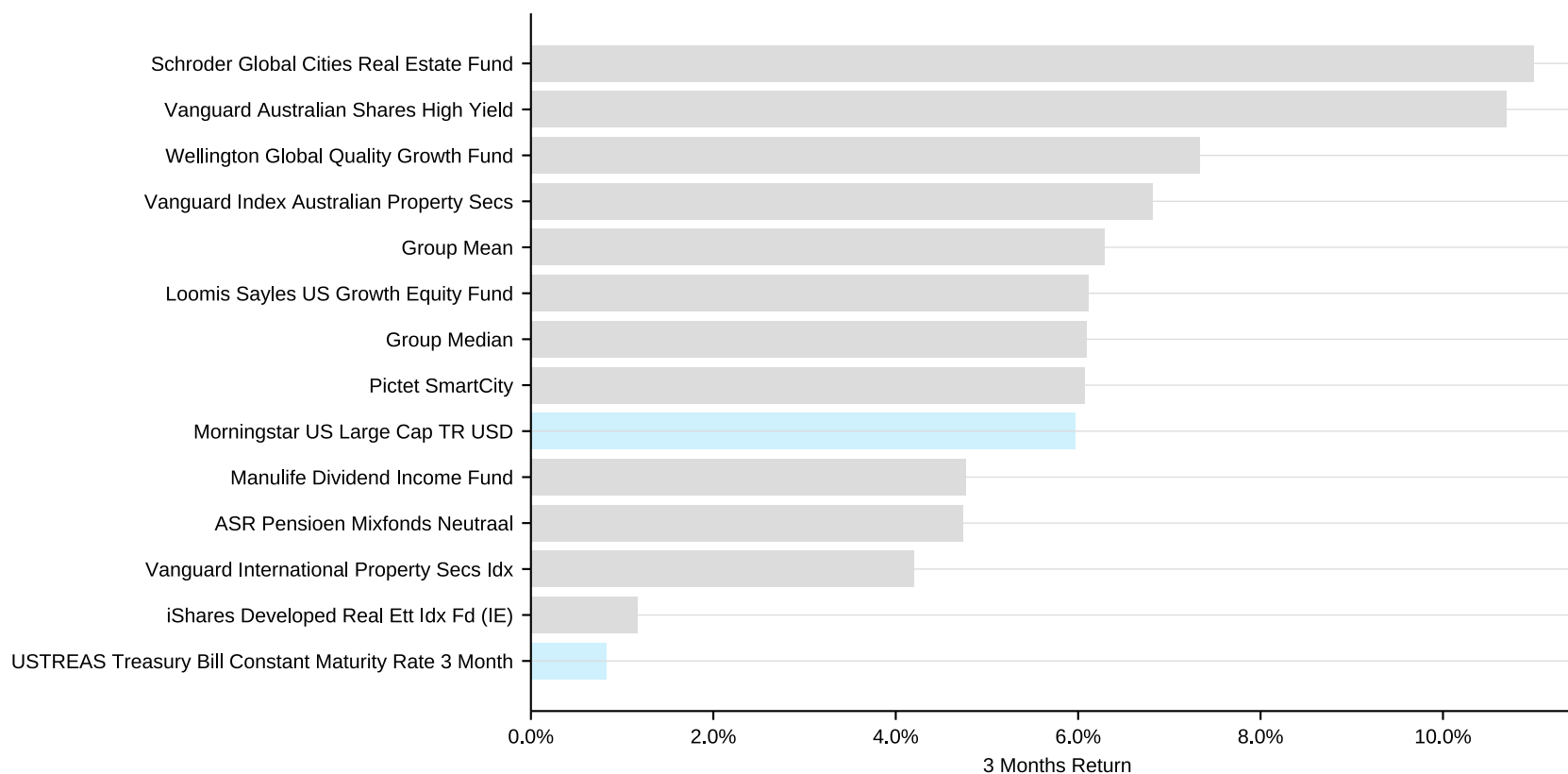
Top Performing Funds with Real Estate Exposures, July '19 — Performance Rankings

1 Month Return



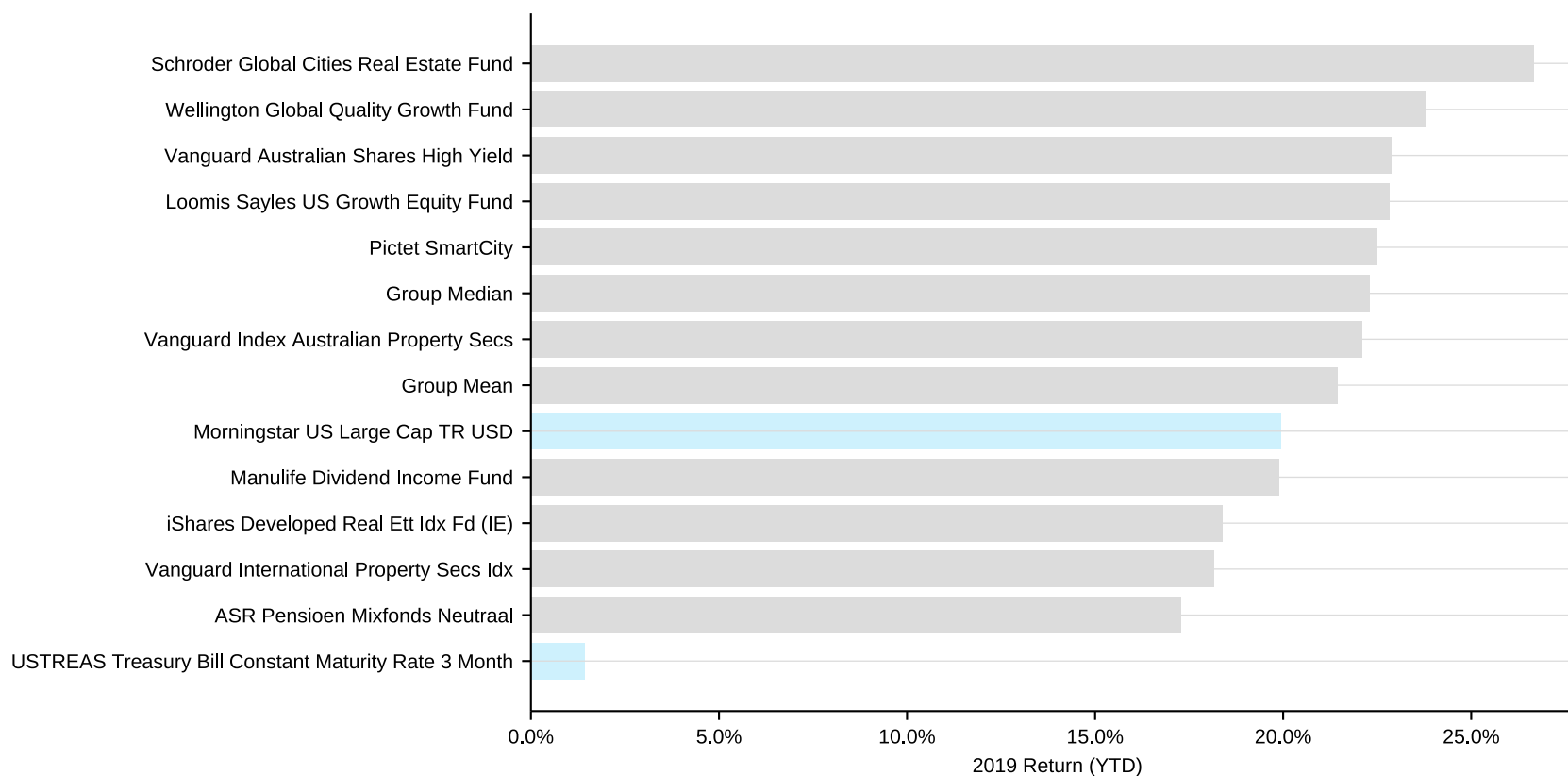
Top Performing Funds with Real Estate Exposures, July '19 — Performance Rankings

3 Months Return



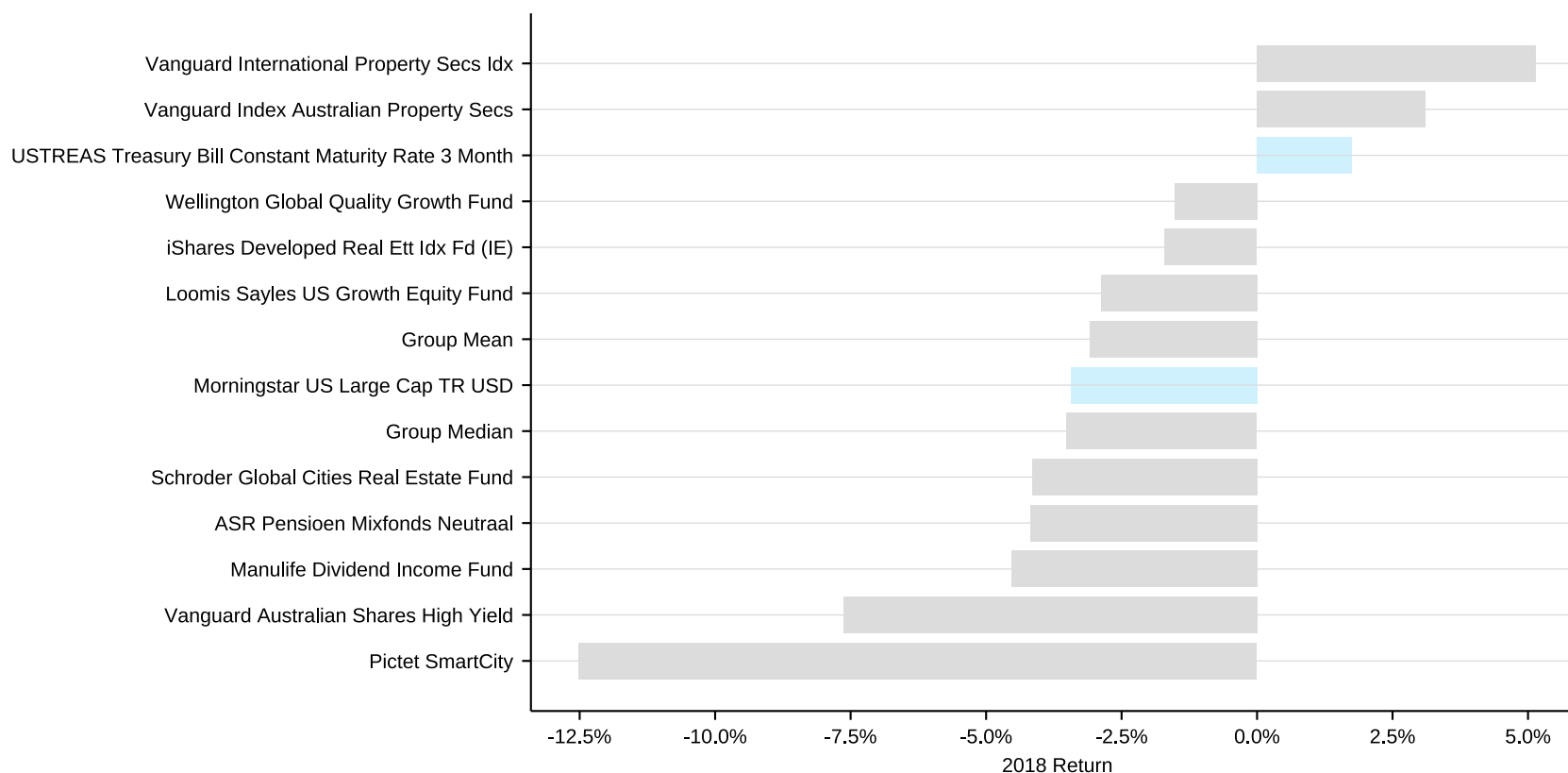
Top Performing Funds with Real Estate Exposures, July '19 — Performance Rankings

2019 Return (YTD)



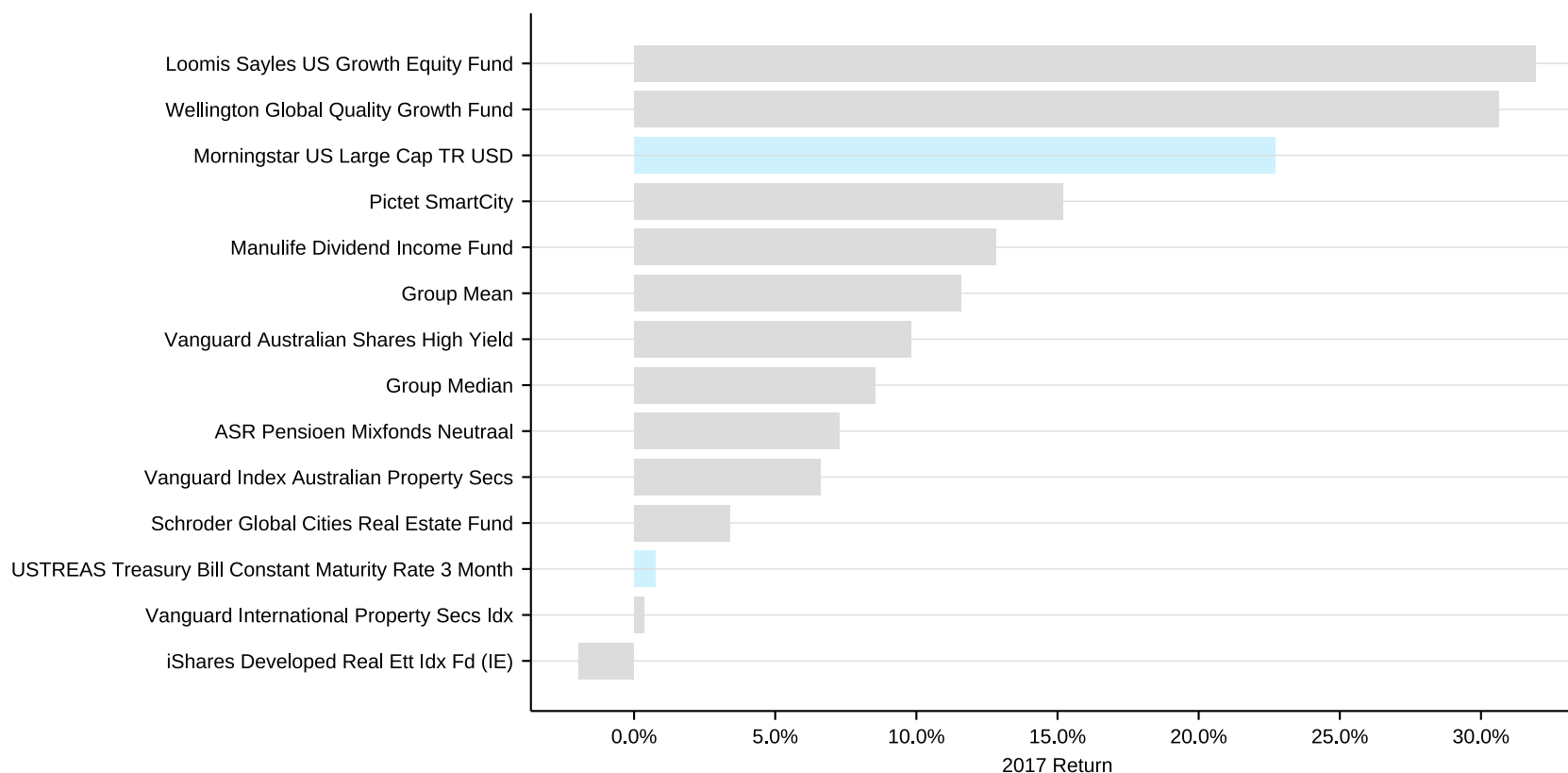
Top Performing Funds with Real Estate Exposures, July '19 — Performance Rankings

2018 Return



Top Performing Funds with Real Estate Exposures, July '19 — Performance Rankings

2017 Return



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