Dr. Dietrich Momentum Real Estate (Timbercreek Ticker)

Dr. D

January 17, 2021

TICKER	NAME	TICKER	NAME
AAT US Equity	AMERICAN ASSETS TRUST INC	KRC US Equity	KILROY REALTY CORP
ACC US Equity	AMERICAN CAMPUS COMMUNITIES	KRG US Equity	KITE REALTY GROUP TRUST
ADC US Equity	AGREE REALTY CORP	LHO US Equity	LASALLE HOTEL PROPERTIES
AHT US Equity	ASHFORD HOSPITALITY TRUST	LPT US Equity	LIBERTY PROPERTY TRUST
AIV US Equity	APARTMENT INVT & MGMT CO -A	LSI US Equity	LIFE STORAGE INC
AKR US Equity	ACADIA REALTY TRUST	LTC US Equity	LTC PROPERTIES INC
AMH US Equity	AMERICAN HOMES 4 RENT- A	MAA US Equity	MID-AMERICA APARTMENT COMM
ARE US Equity	ALEXANDRIA REAL ESTATE EQUIT	MAC US Equity	MACERICH CO/THE
AVB US Equity	AVALONBAY COMMUNITIES INC	MAR US Equity	MARRIOTT INTERNATIONAL -CL A
BDN US Equity	BRANDYWINE REALTY TRUST	MGP US Equity	MGM GROWTH PROPERTIES LLC-A
BFS US Equity	SAUL CENTERS INC	MPW US Equity	MEDICAL PROPERTIES TRUST INC
BRG US Equity	BLUEROCK RESIDENTIAL GROWTH	MRT US Equity	MEDEQUITIES REALTY TRUST INC
BRX US Equity	BRIXMOR PROPERTY GROUP INC	NHI US Equity	NATL HEALTH INVESTORS INC
BXP US Equity	BOSTON PROPERTIES INC	NNN US Equity	NATIONAL RETAIL PROPERTIES
CCP US Equity	CARE CAPITAL PROPERTIES INC	NXRT US Equity	NEXPOINT RESIDENTIAL
CDR US Equity	CEDAR REALTY TRUST INC	O US Equity	REALTY INCOME CORP
CLDT US Equity	CHATHAM LODGING TRUST	OFC US Equity	CORPORATE OFFICE PROPERTIES
CLI US Equity	MACK-CALI REALTY CORP	OHI US Equity	OMEGA HEALTHCARE INVESTORS
COR US Equity	CORESITE REALTY CORP	PDM US Equity	PIEDMONT OFFICE REALTY TRU-A
CPT US Equity	CAMDEN PROPERTY TRUST	PEB US Equity	PEBBLEBROOK HOTEL TRUST
CUBE US Equity	CUBESMART	PEI US Equity	PENN REAL ESTATE INVEST TST
CUZ US Equity	COUSINS PROPERTIES INC	PGRE US Equity	PARAMOUNT GROUP INC
DCT US Equity	DUCK CREEK TECHNOLOGIES INC	PKY US Equity	PARKWAY INC
DEI US Equity	DOUGLAS EMMETT INC	PLD US Equity	PROLOGIS INC
DFT US Equity	DUPONT FABROS TECHNOLOGY	PSA US Equity	PUBLIC STORAGE
DLR US Equity	DIGITAL REALTY TRUST INC	PSB US Equity	PS BUSINESS PARKS INC/CA
DRE US Equity	DUKE REALTY CORP	REG US Equity	REGENCY CENTERS CORP
DRH US Equity	DIAMONDROCK HOSPITALITY CO	REXR US Equity	REXFORD INDUSTRIAL REALTY IN
EGP US Equity	EASTGROUP PROPERTIES INC	RLJ US Equity	RLJ LODGING TRUST
ELS US Equity	EQUITY LIFESTYLE PROPERTIES	ROIC US Equity	RETAIL OPPORTUNITY INVESTMEN
EPR US Equity	EPR PROPERTIES	RPAI US Equity	RETAIL PROPERTIES OF AME - A
EQR US Equity	EQUITY RESIDENTIAL	RPT US Equity	RPT REALTY
EQY US Equity	EQUITY ONE INC	SBRA US Equity	SABRA HEALTH CARE REIT INC
ESS US Equity	ESSEX PROPERTY TRUST INC	SFR US Equity	STARWOOD WAYPOINT HOMES
EXR US Equity	EXTRA SPACE STORAGE INC	SHO US Equity	SUNSTONE HOTEL INVESTORS INC
FCE/A US Equity	FOREST CITY REALTY TRUST- A	SIR US Equity	SELECT INCOME REIT
FCH US Equity	FELCOR LODGING TRUST INC	SKT US Equity	TANGER FACTORY OUTLET CENTER
FPO US Equity	FIRST POTOMAC REALTY TRUST	SLG US Equity	SL GREEN REALTY CORP
FR US Equity	FIRST INDUSTRIAL REALTY TR	SPG US Equity	SIMON PROPERTY GROUP INC
FRT US Equity	FEDERAL REALTY INVS TRUST	SRC US Equity	SPIRIT REALTY CAPITAL INC
GGP US Equity	GGP INC	STAG US Equity	STAG INDUSTRIAL INC
HIW US Equity	HIGHWOODS PROPERTIES INC	SUI US Equity	SUN COMMUNITIES INC
HLT US Equity	HILTON WORLDWIDE HOLDINGS IN	TCO US Equity	TAUBMAN CENTERS INC
HPP US Equity	HUDSON PACIFIC PROPERTIES IN	TRNO US Equity	TERRENO REALTY CORP
HR US Equity	HEALTHCARE REALTY TRUST INC	UDR US Equity	UDR INC
HST US Equity	HOST HOTELS & RESORTS INC	UE US Equity	URBAN EDGE PROPERTIES
HT US Equity	HERSHA HOSPITALITY TRUST	VNO US Equity	VORNADO REALTY TRUST
HTA US Equity	HEALTHCARE TRUST OF AME-CL A	VTR US Equity	VENTAS INC
INVH US Equity	INVITATION HOMES INC	WRE US Equity	WASHINGTON REIT
KIM US Equity	KIMCO REALTY CORP	WRI US Equity	WEINGARTEN REALTY INVESTORS
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Table 1: Long Portfolio

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
1999-01-29 1999-02-26											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
1999-03-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-04-30 1999-05-28											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
1999-06-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-07-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-08-31 1999-09-30											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
1999-10-29											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-11-30 1999-12-31											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
2000-01-31	DOM:	Pag		2717		ore	op.	DOD /A	FOR	orre.	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
2000-02-29 2000-03-31	EQY ESS	ESS CUZ	LHO EQY	MAR AVB	AIV SLG	OFC FR	CPT SKT	FCE/A EGP	EQR CPT	CUZ ARE	-0.63 2.11	3.61 3.63	3.56 -4.56	-11.95 8.17	-2.34 2.40	1.56 4.70	3.56 -1.29	4.46 8.81	-3.84 0.93	-0.88 -1.86	-0.29 2.30
2000-04-28	FCE/A	ESS	CUZ	SLG	EGP	CPT	EQY	AVB	CDR	LHO	-0.86	7.05	6.41	7.84	-3.25	4.74	-3.39	6.60	-21.31	19.06	2.29
2000-05-31 2000-06-30	ESS SLG	EGP ESS	CUZ FCE/A	OFC OFC	SLG EGP	CDR ARE	FCE/A CUZ	LPT FR	AVB AVB	FR LHO	3.01 9.75	3.25 5.40	-2.42 11.92	0.72 5.60	-5.76 -1.98	-16.25 1.42	1.70 0.45	1.01 1.55	1.58 4.83	-3.38 3.20	-1.65 4.21
2000-07-31	ESS	AVB	SLG	CUZ	AKR	OFC	FR	FCE/A	ARE	EGP	15.88	12.19	10.48	12.54	3.24	-1.37	8.08	2.95	4.32	9.81	7.81
2000-08-31 2000-09-29	SLG ESS	FCE/A SLG	ESS AVB	CUZ FCE/A	AVB EGP	OFC FR	ARE LPT	REG BXP	BXP EQR	FR ARE	-10.19 11.85	1.80 4.56	-0.12 6.50	-5.90 2.82	-5.31 1.70	-0.69 3.52	-2.29 5.13	-5.90 6.00	-2.52 0.00	-7.50 -1.98	-3.86 4.01
2000-10-31	FCE/A	ESS	VTR	SLG	AVB	FCH	BXP	ARE	WRE	PSB	2.74	-6.30	0.00	-4.56	-3.74	-5.27	-5.84	-1.28	-0.31	-3.74	-2.83
2000-11-30 2000-12-29	FCE/A ESS	ESS FCE/A	AVB SLG	BXP AVB	SLG BXP	FCH KRC	OFC OFC	WRE WRE	CUZ FCH	KRC FR	7.42 4.08	1.07 -1.64	1.89 2.49	4.67 6.84	1.85 2.47	0.85 4.32	-3.26 5.16	5.77 10.89	5.84 7.87	3.07 6.06	2.92 4.85
2001-01-31	ESS	FCE/A	BXP	AVB	KRC	WRE	SLG	FCH	HST	MAR	-5.64	5.82	-6.90	-3.11	-5.35	-5.55	-0.21	0.26	3.66	8.85	-0.82
2001-02-28 2001-03-30	ESS VTR	WRE FCE/A	HST ESS	AVB HST	FCE/A MAR	BXP WRE	FCH AVB	HR KRC	VTR BXP	MAR LHO	-3.14 0.83	-1.58 7.34	-6.15 -4.28	-2.29 -7.74	1.41 -3.58	-0.64 5.91	-0.84 -3.60	-0.31 1.58	17.17 -4.80	-7.84 0.87	-0.42 -0.75
2001-04-30	VTR	MAR	FCE/A	WRE	ESS	HST	AVB	FCH	HR	BXP	3.81	10.81	-2.12	-6.46	-2.21	9.86	-0.90	-4.27	-0.42	2.72	1.08
2001-05-31 2001-06-29	VTR VTR	WRE FCE/A	FCE/A MAR	HR WRE	O PEI	ESS HR	PSB	ADC UDR	HST PSA	MAR EQY	4.65 16.87	5.86 16.79	4.62 -0.04	3.76 1.88	-6.54 7.35	0.00 5.39	-1.58 9.80	11.26 8.66	0.39 7.09	3.17 -10.86	2.56 6.29
2001-07-31	VTR	FCE/A	HR	WRE	HST	EQY	PEI	MAR	PSA	CPT	0.18	-6.96	-0.61	-1.23	1.03	2.89	-12.03	0.86	-0.44	2.02	-1.43
2001-08-31 2001-09-28	VTR VTR	FCE/A FCE/A	HR EPR	PEI HR	NNN NNN	SPG TCO	HST PEI	WRE UDR	EPR MAR	MAR CPT	6.70 -7.80	2.41 -9.06	0.08	0.18 -2.56	-5.61 1.90	3.30 -7.32	1.18 -3.20	4.23 -1.53	-2.03 -27.22	-8.52 -2.00	0.19 -5.97
2001-03-20	VTR	NHI	EPR	FCE/A	PSA	LSI	UDR	HR	SPG	ADC	13.76	3.94	-1.19	1.14	-1.54	2.79	0.07	5.72	2.17	3.21	3.01
2001-11-30 2001-12-31	VTR VTR	NHI NHI	EPR LTC	LTC EPR	PSA LSI	LSI PSA	FCE/A UDR	UDR HR	CDR ADC	NNN FCE/A	-2.03 -5.91	-7.96 13.59	6.38 5.67	6.90 8.35	3.32 6.84	2.47 -1.78	5.36 0.07	0.70 3.64	-3.55 -2.72	3.41 12.51	1.50 4.03
2002-01-31	VTR	NHI	LTC	LSI	PSA	EPR	UDR	HR	TCO	ADC	5.33	-2.32	12.84	-0.19	9.18	5.04	-0.42	2.68	3.83	-16.36	1.96
2002-02-28 2002-03-28	VTR VTR	NHI CDR	LTC LTC	EPR NHI	OHI EPR	CDR LSI	LSI FCE/A	FCE/A PSA	EQY TCO	PSA EQY	4.51 -0.32	-7.61 -1.26	-7.47 16.22	0.98 8.58	-7.29 9.51	8.70 8.36	-7.27 -4.17	-0.40 0.68	-0.86 -1.91	0.41 -3.86	-1.63 3.18
2002-03-20	OHI	LTC	CDR	VTR	EPR	NHI	PSA	FCE/A	EQY	TCO	13.35	3.74	5.54	6.50	2.40	7.26	2.56	1.18	4.01	-0.73	4.58
2002-05-31 2002-06-28	OHI	LTC CDR	EPR LTC	VTR VTR	CDR NHI	PSA EPR	OFC PSA	MAC FRT	FRT PSB	SKT	14.70 8.68	0.73 -56.90	-1.96 3.11	-2.63 -3.09	56.90 2.53	-3.29 8.24	3.57 0.97	-2.76 1.12	1.65 -0.14	3.38 4.27	7.03 -3.12
2002-07-31	OHI	CDR	LTC	NHI	VTR	EPR	OFC	PSA	PSB	FRT	-19.29	16.52	-12.65	-6.12	1.94	-6.49	-4.13	1.74	0.71	-1.49	-2.93
2002-08-30 2002-09-30	OHI	LTC CDR	NHI LTC	OFC NHI	CDR GGP	BFS OFC	EPR EPR	FRT SKT	GGP LSI	SKT PSA	-19.36 10.50	-3.95 -3.94	-2.90 12.02	0.71 4.22	-29.50 2.18	-2.35 -3.98	-1.53 -2.90	-1.10 -3.93	3.87 -0.43	2.08 0.00	-5.40 1.37
2002-10-31	OHI	LTC	OFC	EPR	GGP	SKT	CDR	REG	PSB	MAC	-20.50	-26.01	-0.74	1.84	-6.87	0.43	-27.91	0.84	-7.04	-8.52	-9.45
2002-11-29 2002-12-31	OHI LHO	LTC OHI	GGP SKT	MAC EPR	LHO GGP	SKT REG	SPG BFS	HST SPG	EPR OFC	OFC HST	-26.64 7.41	6.79 4.65	2.71 5.03	6.66 0.68	-0.77 5.13	4.80 4.74	-1.27 0.51	10.96 1.03	3.71 2.89	1.33 -3.33	0.83 2.87
2003-01-31	SKT	EPR	NHI	GGP	LHO	FRT	RPT	MAC	0	AKR	-5.64	-0.09	-9.11	-4.93	-7.33	-0.29	1.16	-3.47	-3.25	6.52	-2.64
2003-02-28 2003-03-31	SKT SKT	GGP GGP	RPT	FRT RPT	EPR EPR	LHO FRT	CDR	OFC OFC	NNN NNN	AKR ADC	2.53	5.44	5.31 2.52	4.43 4.18	5.38	-7.25 3.55	2.28 -0.95	-0.50 6.02	-0.40 1.67	-1.27	1.60 3.80
2003-03-31	AKR	GGP	AKR SKT	EPR	RPT	WRI	MAC	NHI	FRT	HT	2.69 12.08	3.16 3.05	4.22	1.68	6.63 3.93	0.99	4.08	5.70	1.47	8.51 6.36	4.36
2003-05-30 2003-06-30	RPT	GGP RPT	FRT	EPR GGP	AKR TCO	SKT EPR	WRI	OFC EQY	EQY OFC	REG KIM	2.34 1.99	5.30	6.84	0.19 6.26	-0.89 -1.24	0.31	4.53 -3.08	4.05 0.92	2.24 6.40	2.93 1.33	2.78 2.09
2003-00-30	AKR TCO	AKR	SKT ADC	HT	MAC	GGP	FRT FRT	SKT	RPT	EPR	2.02	-0.39 8.88	2.39 1.23	4.56	6.07	6.28 8.79	8.59	6.50	5.35	6.89	5.89
2003-08-29 2003-09-30	HT GGP	ADC AKR	TCO HT	GGP LTC	FCE/A EPR	VTR ADC	WRI TCO	REG NHI	EQY OFC	EPR EQY	-0.60	-1.47 6.49	1.17 9.37	1.70 8.37	3.83 -4.08	2.15 0.94	3.20 -0.91	-3.07 -10.95	0.29	1.45 -0.29	0.86 1.23
2003-10-31	CDR	LTC	NHI	AKR	GGP	EPR	$_{ m HT}$	LHO	KIM	OFC	3.33 -66.17	2.22	15.33	3.23	6.48	7.01	-4.05	-2.81	1.67	4.39	-3.27
2003-11-28 2003-12-31	CDR SBRA	HT LTC	MAR VTR	AKR OHI	LTC GGP	GGP AKR	LHO ADC	TCO TCO	SBRA FRT	OFC	2.15 31.66	6.02 4.58	5.91 9.43	6.24 16.64	17.33 3.24	5.22 3.50	7.60 6.69	1.67 0.49	8.04 -2.37	6.75 8.90	6.69 8.27
2004-01-30	SBRA	OHI	LTC	GGP	VTR	AKR	ADC	OFC	HT	EPR	35.99	10.76	-0.61	7.80	12.78	6.95	4.36	5.15	8.81	1.97	9.40
2004-02-27 2004-03-31	SBRA SBRA	OHI	LTC LTC	VTR VTR	AKR GGP	ADC NHI	GGP AKR	HT HT	NHI ADC	OFC VNO	-17.67 -4.80	-1.26 5.78	14.35 6.86	5.64 3.82	3.01 11.73	1.35 9.89	4.11 2.15	3.30 -7.28	7.25 7.31	4.12 6.10	2.42 4.16
2004-04-30	SBRA	OHI	LTC	VTR	GGP	NHI	AKR	HST	LHO	ADC	-12.91	-16.14	-15.18	-21.83	-25.97	-25.07	-11.64	-7.13	-7.02	-27.36	-17.03
2004-05-28 2004-06-30	SBRA SBRA	OHI	LTC LTC	VTR VTR	NHI LHO	LHO	GGP NHI	HST GGP	AKR FCE/A	HR FCH	-10.64 -0.11	3.51 4.69	5.26 1.21	5.42 0.13	8.32 1.03	9.32 0.81	8.04 4.28	2.98 0.65	1.89 4.75	1.93 12.86	3.60
2004-07-30	SBRA	OHI	LTC	LHO	VTR	NHI	GGP	OFC	AKR	SPG	-26.31	-2.93	3.20	5.35	8.89	0.88	1.71	1.91	3.08	0.37	-0.39
2004-08-31 2004-09-30	SBRA SBRA	OHI LTC	LTC OHI	LHO	FCH VTR	VTR AKR	AKR OFC	NHI NHI	OFC SLG	GGP GGP	21.88 -7.11	4.51 -0.17	4.45 5.34	9.27 -2.29	2.68 -5.37	6.93 0.68	3.33 -3.19	5.01 -1.40	4.33 3.56	0.30 2.71	6.27 -0.72
2004-10-29	SBRA	LHO	LTC	VTR	OHI	MAC	OFC	AKR	NHI	SLG	-7.25	3.98	5.54	3.71	4.63	11.44	6.79	4.31	0.60	5.65	3.94
2004-11-30 2004-12-31	LHO LHO	NHI LTC	LTC	VTR OHI	SLG MAC	MAC VTR	OHI AVB	OFC TCO	FPO OFC	ARE HST	6.67 3.61	1.18 5.47	-0.32 4.94	0.74 -5.84	5.00 3.34	1.64 1.14	10.44 5.74	1.30 1.85	12.84 5.50	8.35 9.96	4.78 3.57
2005-01-31	LHO	OHI	SLG	AVB	MAC	TCO	HST	WRI	VTR	FPO	-4.79	-5.04	-12.88	-11.80	-9.32	-10.33	-7.81	-11.48	-6.83	-6.10	-8.64
2005-02-28 2005-03-31	LHO LHO	AVB MAR	SLG AVB	TCO LTC	MAC	EQY SLG	HST VNO	OFC BFS	SPG CUZ	VNO UDR	-0.66 -3.68	3.78 4.22	5.75 -3.83	5.93 -3.79	0.00 3.56	1.27 -0.28	-0.12 0.83	2.76 -7.52	4.39 -4.76	-0.57 -5.73	2.25 -2.10
2005-04-29	LHO	MAR	AVB	HST	SLG	KRC	BFS	REG	VNO	TCO	4.48	-6.34	7.36	1.56	8.16	6.44	4.58	10.02	9.86	6.49	5.26
2005-05-31 2005-06-30	MAR TCO	HST VNO	AVB SLG	LHO AVB	AIV FRT	FCH GGP	FCE/A MAC	SLG BXP	PSA HST	KRC PSA	7.36 7.14	-0.42 2.14	3.91 4.03	1.70 7.62	-2.71 6.66	12.86 5.40	0.32 6.18	1.55 4.68	2.41 4.38	3.49 5.06	$\frac{3.05}{5.33}$
2005-07-29	VNO	TCO	MAC	REG	FRT	AVB	MAR	HST	SLG	BXP	9.76	4.17	4.62	7.57	10.16	8.03	0.37	6.36	7.75	8.42	6.72
2005-08-31 2005-09-30	TCO FRT	AVB SPG	FRT TCO	HST GGP	SPG VNO	VNO AVB	MAC KRC	BXP MAC	KRC SKT	GGP REG	-7.11 -1.61	-4.10 -2.60	-5.33 -4.32	-6.42 -0.36	-4.71 0.69	-3.00 1.96	-7.60 6.11	-6.79 -0.22	1.16 0.32	-1.95 -1.52	-4.59 -0.15
2005-10-31	GGP	KRC	AVB	VNO	FRT	SPG	ELS	AHT	MAR	ACC	-5.61	0.21	0.64	-6.71	-0.46	-3.43	-6.12	-2.45	-5.51	2.99	-2.64
2005-11-30 2005-12-30	DLR DLR	KRC KRC	GGP FCE/A	SHO	AVB AVB	FCE/A ACC	FRT GGP	VNO FCH	SPG FRT	OFC OFC	15.88 0.67	9.26 0.49	7.13 -2.47	12.17 4.90	5.85 -2.44	5.25 -1.48	4.08 2.96	5.23 1.35	7.65 -3.77	3.73 -1.51	7.62 -0.13
2006-01-31	DLR	KRC	FCE/A	SHO	AKR	GGP	PSA	FCH	OFC	BXP	13.46	8.79	-0.16	10.46	6.19	9.36	6.92	14.32	13.04	5.42	8.78
2006-02-28	DLR	KRC	FCE/A	GGP	SHO	SLG	ELS CPT	AKR	PLD	PSA	6.43	10.16	6.74	-2.37	-0.48	3.36	3.61	2.77	2.74	7.24	4.02
2006-03-31 2006-04-28	DLR DLR	KRC KRC	GGP FCH	SLG OFC	OFC SLG	AVB AVB	BXP	FCH MAA	FRT GGP	SHO PSA	2.01 0.11	3.21 -8.00	-3.06 2.57	15.52 -9.73	9.68 -2.49	5.75 -1.29	9.00 -5.49	6.11 -3.25	7.89 -4.01	-1.34 -5.50	5.48 -3.71
2006-05-31	DLR	KRC	SLG	OFC	FCH	AVB	BXP	ESS	FRT	SKT	-11.65	-7.25	0.21	-4.94	-3.96	-1.31	-4.19	-2.41	0.22	-7.64	-4.29
2006-06-30 2006-07-31	DLR DLR	FCH SLG	KRC FCH	SLG KRC	OFC AVB	AVB FCE/A	LHO OFC	ESS CPT	FCE/A DRH	SKT LHO	-1.65 10.16	4.37 4.32	8.55 1.19	9.84 2.24	6.33 5.54	3.98 -0.02	10.87 6.71	4.73 3.87	10.58 8.17	6.38 -11.40	6.40 3.08
2006-08-31	SLG	KRC	FCH	OFC	DLR	LHO	FCE/A	AVB	CPT	SBRA	-2.43	6.78	-2.53	4.28	9.02	6.17	7.49	3.43	1.48	19.93	5.36
2006-09-29 2006-10-31	SLG SLG	DLR SBRA	KRC DLR	FCH FCE/A	FCE/A KRC	CPT CPT	DRH BXP	OFC AVB	BXP ESS	AVB DRH	0.13 8.04	4.61 19.71	-4.83 6.40	-6.75 1.10	0.96 -0.01	-2.06 6.01	-1.14 3.32	-4.82 8.48	1.67 9.34	-0.50 1.55	-1.27 6.39
2006-11-30	DLR	SLG	SBRA	BXP	FCE/A	AKR	DRH	AVB	AIV	TCO	8.74	11.08	-26.25	9.14	5.94	1.67	4.80	1.53	0.56	5.31	2.25
2006-12-29	SLG	DLR	SBRA	BXP	AVB	MPW	DRH	KIM	AIV	FCE/A	-1.84	-6.26	22.75	0.39	-2.30	2.99	1.74	-3.13	-2.85	0.24	1.17

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
2007-01-31	SLG	MPW	DLR	BXP	PSB	BFS	UDR	FCE/A	VNO	AIV	9.89	2.13	4.87	11.96	6.17	-2.33	3.10	3.45	0.70	11.15	5.11
2007-02-28	SBRA	SLG	BXP	MPW	FCE/A	BFS	DLR	DŘH	AIV	TCO	6.52	-0.48	-4.93	-1.74	2.18	6.05	9.80	-4.11	-6.21	2.04	0.91
2007-03-30	SBRA	SLG	BXP	MPW	FCE/A	TCO	VTR	PSA	EPR	AVB	-6.28	-6.15	-2.22	-4.46	6.88	-2.52	-8.42	-6.74	-8.35	-5.50	-4.38
2007-04-30	SBRA	SLG	EPR	MPW	FCE/A	TCO	BXP	VTR	BFS	VNO	1.53	2.68	0.28	-3.11	0.95	-3.40	0.14	0.07	-9.16	-0.60	-1.06
2007-05-31	SBRA	EPR	MAR	DLR	FCE/A	TCO	DRH	MPW	SLG	BXP	13.13	-2.29	1.84	0.37	4.81	-1.85	13.53	-0.07	-0.58	-1.61	2.73
2007-06-29	SBRA	FCE/A	EPR	DLR	NHI	SLG	SPG	BXP	RPT	TCO	1.32	-13.12	-9.35	-7.46	-11.20	-12.28	-14.89	-12.46	-2.91	-10.35	-9.27
2007-07-31	SBRA	DLR	FCE/A	EPR	BXP	KRG	RPT	TCO	HIW	SLG	-6.93	-12.81	-12.22	-18.83	-7.77	-17.54	-10.96	-3.11	-14.22	-2.01	-10.64
2007-08-31 2007-09-28	SBRA SBRA	DLR NHI	RPT DLR	DRH MAR	HT TCO	EPR HT	FCE/A RPT	EQY FCE/A	KRG BFS	TCO SLG	9.52 11.67	16.25 2.19	0.16 1.00	6.38 -2.16	4.01 5.96	7.12 -9.90	2.07	12.53 -0.70	6.20 2.84	7.01 4.61	7.12 1.23
2007-09-28	SBRA	DLR	TCO	MAR	BFS	FRT	NHI	SPG	0	GGP	-3.41	11.05	7.26	-5.58	6.25	-0.43	-3.18 -5.38	4.24	5.53	1.37	2.09
2007-10-31	SBRA	DLR	TCO	FRT	DEI	ACC	MAC	BFS	SKT	EQY	2.69	-14.22	-9.51	-5.87	-9.15	-9.51	-9.88	4.06	-0.02	-10.08	-6.15
2007-12-31	DLR	TCO	SBRA	DRH	SKT	NNN	BFS	Ö	PLD	DEI	0.55	-8.46	3.44	-14.51	-11.04	-4.64	-6.63	-5.33	-6.07	-6.01	-5.87
2008-01-31	SBRA	VTR	TCO	SKT	DLR	O	NNN	BFS	AKR	PLD	0.35	-2.35	1.93	-0.37	-7.04	-10.53	-2.86	-4.20	-3.05	-12.95	-4.11
2008-02-29	SBRA	DLR	VTR	AKR	NNN	ARE	PLD	O	BFS	TCO	-15.61	0.39	-5.54	-8.09	-9.31	-6.62	-0.77	-5.54	-9.90	-2.83	-6.38
2008-03-31	SBRA	DLR	AKR	NNN	VTR	BFS	NHI	SKT	LTC	ACC	-11.49	-1.12	5.27	6.32	7.13	7.95	3.89	8.03	6.30	4.71	3.70
2008-04-30	SBRA	NHI	OHI	LTC	VTR	DLR	SKT	MAA	ARE	ACC	0.08	-2.13	0.80	5.74	7.81	8.76	4.75	5.20	12.47	10.96	5.44
2008-05-30	VTR	SBRA	NHI	OHI	LTC	SKT	PSA	AKR	PLD	ARE	-1.87	8.80	1.33	1.81	2.07	-5.35	-2.88	-3.57	2.04	-0.70	0.17
2008-06-30	VTR	LTC	SBRA	OHI	TCO	ACC	SKT	ARE	MAA	PSA	-11.29	-8.40	-6.99	-6.79	-9.97	-8.86	-6.23	-6.91	-9.24	-8.70	-8.34
2008-07-31	LTC	VTR	DLR	OHI	ACC PSA	BFS	PLD	SBRA	ARE	PSA	13.42	5.24	4.77	3.66	5.04	3.10	-2.86	6.51	5.90	1.35	4.61
2008-08-29 2008-09-30	VTR LTC	LTC VTR	DLR OHI	OHI DLR	MAA	BFS HR	ARE EPR	ACC ARE	TCO PSA	EGP WRE	1.24 8.73	-8.42 8.44	6.67 9.71	3.25 2.96	7.56 -2.05	-5.84 1.66	4.22 0.83	3.49 4.35	1.12 11.42	-4.27 3.56	0.90 4.96
2008-10-31	OHI	VTR	LTC	DLR	PSA	SBRA	ARE	HR	EPR	NHI	-26.59	-31.52	-19.32	-34.45	-19.46	-24.45	-48.13	-13.18	-37.92	-13.24	-26.83
2008-11-28	OHI	PSA	LTC	DLR	VTR	ARE	ACC	NHI	WRE	HR	-12.95	-15.37	-21.57	-20.19	-45.06	-45.11	-14.87	-28.35	-12.45	-28.68	-24.46
2008-12-31	NHI	PSA	ROIC	HR	LTC	ACC	OHI	SKT	WRE	VTR	20.11	13.69	1.10	20.23	4.02	-8.92	18.75	2.64	6.68	37.90	11.62
2009-01-30	ROIC	PSA	PSB	SKT	ACC	ESS	LTC	WRE	OFC	OHI	1.63	-25.07	-4.02	-21.64	4.25	-15.01	2.00	-17.28	-15.17	-8.76	-9.91
2009-02-27	PSA	ROIC	SKT	OHI	NHI	OFC	HIW	HR	WRE	LSI	-10.90	1.81	-9.33	-10.82	-8.82	-5.37	-17.75	-13.05	-32.81	-20.50	-12.76
2009-03-31	ROIC	OHI	DLR	NHI	PSB	ELS	OFC	SKT	PSA	LTC	0.84	6.99	10.44	11.92	6.88	13.38	-0.68	11.16	-0.42	2.77	6.33
2009-04-30	ROIC	DLR	OFC	NHI	SKT	OHI	0	ELS	PSB	LTC	0.31	8.18	20.76	-0.19	7.67	11.02	17.10	4.04	17.16	2.64	8.87
2009-05-29	ROIC	DLR	NHI	OHI	SKT	ELS	OFC	O	NNN	PSB	0.73	-0.67	-1.46	1.58	-2.92	-1.09	-2.92	-3.93	-3.62	2.53	-1.18
2009-06-30	ROIC	DLR OHI	OHI	NHI	O	SKT DLR	OFC	ELS	NNN	PSB	0.41	0.22	-2.86 7.20	1.05	2.07	0.22	-1.19	-5.39	1.39	7.66	0.36
2009-07-31 2009-08-31	ROIC	OHI	NHI	NHI PSB	SKT	SKT	ELS DLR	OFC OFC	PSB ELS	PSA MAR	0.72 1.22	7.39 8.02	7.30 6.10	15.35 2.33	9.16 1.19	12.32 5.69	11.40 7.21	14.51 8.34	6.53 -3.47	10.28 10.78	9.50 4.74
2009-08-31	ROIC	NHI	PSB	OHI	SKT	DLR	OLK	NNN	SUI	PSA	4.55	-4.48	-3.09	-5.41	-0.75	4.77	0.39	4.53	18.64	6.44	2.56
2009-10-30	ROIC	NHI	0	PSB	DLR	LTC	ОНІ	OFC	SKT	SUI	0.10	-5.35	-10.13	-4.69	-1.28	-1.21	-5.52	-10.54	1.94	-21.02	-5.77
2009-11-30	ROIC	SUI	MAR	0	DLR	CLI	NHI	MAA	OFC	NNN	0.39	8.57	2.94	8.71	7.53	-0.84	9.50	5.96	2.97	3.35	4.91
2009-12-31	DFT	AHT	DRH	CLI	DLR	SHO	MAA	LPT	LHO	MAR	11.54	10.68	8.60	11.90	3.28	9.19	3.74	7.69	13.06	5.78	8.55
2010-01-29	DFT	GGP	AHT	MAC	SLG	DRH	LHO	BDN	FCH	SHO	-7.92	-21.75	12.73	-15.30	-9.93	-3.97	-5.22	-1.50	4.88	-3.32	-5.13
2010-02-26	GGP	DFT	AHT	MAC	FCH	SLG	LHO	FCE/A	DRH	CUBE	34.34	16.49	3.91	15.83	-0.26	11.55	-3.74	5.92	9.37	-6.11	8.73
2010-03-31	GGP	DFT	AHT	SLG	FCH	LHO	MAC	MPW	DRH	PEI	20.48	9.67	26.88	11.48	41.34	18.27	7.22	1.83	12.30	21.58	17.10
2010-04-30	GGP	AHT	FCH	SLG	SHO	DFT	LHO	MAC	PEI	HST	-2.45	26.01	35.26	8.21	13.07	2.65	12.30	15.45	23.61	10.43	14.45
2010-05-28	GGP	MAC	SLG	AHT	CDR	BDN	SHO	FCH	FCE/A	LHO	-11.32	-7.79	0.19	-15.68	-14.73	-9.46	-14.33	-18.21	-15.29	-15.80	-12.24
2010-06-30	GGP	FCH	SLG	AHT	AIV	MAC	DFT	CUBE	SHO	CDR	-5.57	-30.36	-12.37	-8.12	-6.30	-10.28	-3.91	-9.70	-10.51	-13.21	-11.03
2010-07-30 2010-08-31	$_{\text{GGP}}$	CUBE AHT	SLG DFT	DFT PEI	MAC SLG	PEI MAC	AIV AIV	FCH FCH	SUI SUI	EPR EQR	4.86 1.07	7.86 -9.04	9.03 -2.12	2.73 -16.12	0.50 0.07	0.57 -0.10	10.29 -4.91	17.26 -39.87	11.42 -1.70	9.20 -0.04	8.37 -7.28
2010-09-30	GGP	AHT	FCH	DFT	SLG	PEI	AIV	MAC	UDR	EQR	10.32	11.96	14.48	1.76	4.94	12.56	4.49	3.65	2.59	3.73	7.05
2010-10-29	GGP	AHT	DFT	SLG	AIV	EQR	AVB	UDR	SUI	PEI	7.41	11.47	-0.20	3.68	8.65	2.20	2.26	6.24	6.04	18.50	6.63
2010-11-30	GGP	AHT	DFT	HT	PEI	EQR	EXR	MAC	AIV	SLG	19.42	-7.68	-10.54	0.49	-6.07	2.74	-1.12	3.87	3.41	-0.47	0.41
2010-12-31	GGP	AHT	HT	FCH	PEI	AIV	SUI	SLG	EXR	FR	-1.89	2.62	7.39	17.16	7.87	6.89	0.51	3.18	8.26	14.07	6.61
2011-01-31	GGP	HT	AHT	PEI	AIV	FCH	SUI	FR	KRG	MAC	-4.42	-0.15	1.03	-6.17	-1.09	-0.14	-0.57	15.42	-2.43	2.69	0.41
2011-02-28	$_{ m HT}$	AHT	FCH	GGP	PEI	SUI	FR	AIV	EQR	HST	-0.30	5.58	7.40	7.23	5.55	4.31	9.25	0.35	1.68	-0.60	4.05
2011-03-31	GGP	FR	FCH	AHT	SUI	HT	HST	EXR	EQR	AIV	-2.80	5.89	-21.10	6.66	3.05	-10.08	-4.39	4.75	2.33	-0.70	-1.64
2011-04-29	FR	FCH	AHT	SUI	EXR	HT	FCE/A	CUBE	HST	GGP	5.16	3.68	12.36	7.64	4.37	0.00	2.00	7.68	1.02	7.59	5.15
2011-05-31	EXR	AHT	FR	CUBE	EQR	SUI	AVB	AIV	UDR	ESS	0.58	13.48	0.48	-0.80	3.44	3.47	4.98	-0.86	0.65	1.56	2.70
2011-06-30 2011-07-29	FR FR	EXR AHT	GGP GGP	TCO TCO	AHT EXR	SUI FCE/A	SKT SLG	SLG PLD	BXP BXP	EQR CPT	-9.41 3.43	-2.00 -13.30	$\frac{1.27}{0.72}$	-2.29 1.18	-13.64 -0.33	-6.56 -3.60	-2.54 -1.03	-8.26 -0.59	-2.04 1.12	-3.00 5.28	-4.85 -0.71
2011-07-25	FR	AHT	FCE/A	GGP	TCO	CPT	EXR	PLD	SLG	BXP	-22.74	-29.69	-30.39	-20.90	-3.86	-0.37	1.12	-26.89	-12.70	-2.90	-14.93
2011-09-30	FR	GGP	CPT	TCO	PLD	FCE/A	EXR	SLG	SPG	EQR	-16.55	-11.98	-19.00	-13.58	-11.59	-22.05	-14.33	-21.70	-6.61	-16.51	-15.39
2011-10-31	FR	CPT	EXR	TCO	ESS	SUI	CUBE	EQR	ELS	ACC	20.80	9.29	19.01	19.64	17.33	7.89	13.98	12.34	5.33	4.52	13.01
2011-11-30	FR	ACC	SPG	EXR	ROIC	CPT	ELS	PSA	SUI	TCO	-3.62	1.05	-3.24	6.74	3.28	-4.92	-6.72	2.18	-6.34	1.78	-0.98
2011-12-30	EXR	FR	SPG	TCO	PSA	ESS	AVB	ACC	CPT	EQR	0.54	7.40	3.80	-0.37	1.92	5.61	4.50	6.45	7.52	3.28	4.07
2012-01-31	EXR	PSA	COR	TCO	SPG	ACC	FR	DLR	CUBE	ESS	8.27	3.22	11.79	7.64	5.23	1.98	11.53	6.10	6.72	2.45	6.49
2012-02-29	EXR	PSA	ACC	COR	SPG	DLR	TCO	ESS	ROIC	ELS	0.19	-3.51	-3.93	6.28	-0.28	2.29	3.00	-2.82	-1.79	-5.31	-0.59
2012-03-30	COR	EXR	SPG TCO	ACC	DLR	TCO	PSA	ESS	ELS	SUI	9.98	8.78	7.26	8.32	2.01	5.47	3.01	7.91	2.62	4.58	6.21
2012-04-30 2012-05-31	COR COR	EXR EXR	SPG	SPG TCO	DLR ACC	ACC DLR	LSI LSI	SUI PSA	PSA ESS	ELS DEI	5.44 -4.35	5.28 -6.78	5.64 -5.33	6.59 -5.57	1.50 -1.25	-0.61 -5.93	5.60 -6.57	0.96 -7.08	3.62 -4.87	0.29 -8.25	3.43 -5.60
2012-05-31	COR	EXR	SPG	TCO	ACC	DLR	LSI	PSA	MAR	ELS	7.94	7.60	5.37	5.54	2.43	5.90	1.49	7.88	1.26	4.61	5.00
2012-07-31	COR	EXR	SPG	ACC	TCO	LSI	PSB	DLR	SKT	PSA	3.20	6.76	3.06	5.79	0.47	13.10	-0.16	3.92	0.47	3.10	3.97
2012-08-31	COR	EXR	SPG	LTC	TCO	PSA	ACC	EGP	0	PSB	1.97	4.10	-1.12	-5.65	3.17	-2.30	-2.21	0.22	2.23	0.82	0.12
2012-09-28	COR	EXR	LSI	SPG	LTC	TCO	SBRA	ACC	DLR	O	-0.92	-2.55	1.74	-4.44	-5.76	-4.20	4.29	-6.06	-6.46	-2.99	-2.73
2012-10-31	SHO	COR	SBRA	EXR	GGP	PEI	CDR	PEB	LHO	STAG	-10.74	-16.99	10.48	3.66	0.92	4.14	0.19	-9.74	-10.87	6.32	-2.26
2012-11-30	SBRA	PEI	FCH	SHO	COR	EXR	CDR	GGP	FR	STAG	-2.37	0.78	-4.65	4.36	11.89	1.90	2.43	-1.48	-1.13	8.47	2.02
2012-12-31	SBRA	STAG	PEI	EXR	FCH	CDR	SHO	HPP	GGP	COR	0.09	-4.78	5.72	3.47	10.61	-2.62	3.71	8.37	2.45	7.74	3.47
2013-01-31	SBRA	STAG	PEI	COR	FCH	RPT	COR	HPP	LSI	EXR	14.42	9.29	4.44	4.26	14.15	12.75	6.44	6.08	4.93	9.06	8.15
2013-02-28 2013-03-28	SBRA	STAG	EXR	PEI	COR	FCH	LSI	HPP	FR	CUBE	5.20 9.31	-2.14 0.28	7.28 4.77	9.38 7.16	-6.93 7.66	-6.21 17.00	5.18 5.83	-6.98 -3.70	4.41 7.64	1.27 6.94	1.05 6.29
2013-03-28	SBRA	STAG	COR	MPW	HPP	RPT	EXR	AAT	AHT	NHI	2.75	3.56	3.37	0.31	4.76	3.91	10.41	5.32	4.12	1.20	3.97
2013-04-30	RPAI	SBRA	MPW	FCH	STAG	COR	HPP	OHI	CUZ	AAT	-0.33	-9.75	-8.09	2.97	-0.18	-11.90	-5.50	-1.41	-5.65	-4.73	-4.46
2013-06-28	SBRA	MPW	RPAI	STAG	OHI	AHT	PEI	FR	COR	RPT	-3.54	-3.57	-6.64	-9.78	-4.38	-14.30	-5.21	-10.74	-0.97	-0.51	-5.96
2013-07-31	SBRA	RPAI	MPW	STAG	ADC	PEI	AHT	OHI	FCH	EXR	0.73	-1.34	1.94	3.84	2.14	9.20	1.90	2.58	2.18	0.29	2.34
2013-08-30	SBRA	MPW	RPAI	OHI	EXR	CUBE	STAG	AHT	ADC	CUZ	-17.35	-23.43	-5.47	-11.40	-1.97	2.74	-3.58	-1.21	-10.70	-3.17	-7.56
2013-09-30	AHT	MPW	PEI	STAG	SBRA	RPAI	RLJ	CUBE	CUZ	OHI	6.79	5.23	0.81	0.60	3.99	3.03	2.20	6.90	3.56	5.05	3.81
2013-10-31	AHT	STAG	CLDT	CUBE	RLJ	CUZ	EXR	RPAI	FCH	FCE/A	5.67	3.85	5.45	2.38	7.26	9.63	0.52	3.99	8.70	6.74	5.42
2013-11-29	AHT	CUBE	EXR	OHI	LSI	FCH	CUZ	CLDT	COR	RLJ	-6.53	-11.90	-9.27	-1.67	-13.64	8.55	-5.63	8.78	-0.25	-4.54	-3.61
2013-12-31	FCH	AHT	CLDT	OHI	COR	PEB	RLJ	CUBE	FR	CUZ	10.86	0.85	-0.68	-9.26	-0.53	1.41	0.89	-1.74	-0.06	-3.90	-0.22
2014-01-31	FCH	CLDT	PEB	OHI	AHT	FR	DRH	CUZ	LHO	RLJ	0.00	2.22	-2.07	6.94	12.69	-1.68	0.26	4.28	-0.32	2.68	2.50
2014-02-28 2014-03-31	FCH FCH	PEB CLDT	CLDT	MAR	DRH MAR	RLJ PEB	SHO	OHI	HST RLJ	FR SLG	6.52 3.72	9.82 -3.16	-0.19 -7.14	9.53	8.60 3.25	3.96 1.58	5.24 0.80	0.06 -0.70	6.73 2.84	11.44 1.29	6.17 0.72
2014-03-31	FCH	AHT	DRH	PEB	MAR	EXR	CLDT	LHO	SLG	RLJ	2.08	-3.16 -9.39	4.33	4.77 1.96	3.25	7.58	0.80	5.50	3.98	-0.26	1.97
2014-05-30	FCH	AHT	MAR	PEB	DRH	EXR	LHO	VNO	RLJ	SLG	6.40	4.20	6.18	3.14	1.22	0.04	-0.27	4.27	3.83	4.46	3.35
2014-06-30	FCH	MAR	LHO	PEB	DRH	EXR	AHT	HST	VNO	RLJ	6.59	3.95	6.74	3.92	3.17	1.70	7.56	-0.27	-0.33	4.17	3.72
2014-07-31	FCH	MAR	PEB	VNO	DRH	SLG	EXR	LHO	HST	SHO	-0.38	0.95	-1.53	-0.67	-4.47	-1.48	-2.90	-1.43	-1.23	-5.08	-1.82
2014-08-29	FCH	MAR	AHT	PEB	LHO	DRH	HST	VNO	RLJ	CLDT	-1.25	7.00	0.69	6.23	4.94	8.29	4.85	-0.14	6.12	8.81	4.55
2014-09-30	FCH	MAR	AHT	PEB	LHO	SRC	DRH	VNO	EXR	HST	-9.96	0.72	-12.58	-3.68	-6.53	-7.38	-4.92	-5.74	-2.17	-6.75	-5.90
2014-10-31	FCH	MAR	PEB	AHT	LHO	DRH	SRC	ESS	HPP	HST	13.66	8.04	13.18	10.05	13.55	12.37	8.14	12.11	10.21	8.88	11.02
2014-11-28	MAR	FCH	PEB	CLDT	HPP	ELS	AHT	GGP	RLJ	ESS	3.93	-2.93	1.33	4.35	2.92	1.03	-1.82	3.23	2.18	0.32	1.45
2014-12-31	MAR	FCH	DLR	PEB	CLDT	EQR	HPP	SUI	ELS	AHT	-0.97	3.77	-5.82	5.54	7.94	1.40	6.67	2.63	3.84	0.00	2.50

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
2015-01-30	MAR	DLR	AIV	SUI	FCH	PEB	EXR	ELS	MAC	DFT	-4.63	9.54	7.04	11.35	-7.78	1.76	11.82	5.99	3.07	11.42	4.96
2015-02-27 2015-03-31	MAR PEB	PEB MAC	ESS MAR	AIV GGP	ELS CUBE	SUI	CLDT HPP	MAC SUI	GGP EXR	ARE AKR	10.92 -4.23	4.51 0.81	-1.61 -3.40	-5.62 1.84	-1.58 4.01	-0.21 1.33	-7.02 3.78	-2.78 -1.30	-3.95 2.68	-1.66 2.09	-0.90 0.76
2015-04-30	MAR	COR	SUI	PEB	HPP	MAC	CLDT	EXR	ELS	ESS	-0.34	-1.24	-7.24	-8.12	-9.57	-3.10	-6.21	-2.46	-3.95	-3.52	-4.57
2015-05-29	COR	SUI	CLDT	HPP	MAR	CUBE	EXR	PEB	DFT	MAC	-1.85	1.68	1.08	1.09	-2.61	3.07	6.03	-0.14	3.44	0.43	1.22
2015-06-30	COR	MAR EXR	PEI CUBE	SUI	CLDT HPP	HLT HLT	DFT MAR	ESS DFT	HPP ELS	UDR	-3.80 9.96	-4.73	-4.49 12.18	-2.05 11.71	-5.40	-4.99	-9.05	-4.65 2.35	-7.21	-1.64	-4.80 6.36
2015-07-31 2015-08-31	COR	CUBE	SUI	EXR	CLDT	ELS	HLT	MAR	PEB	PEI ESS	-3.05	11.98 -3.38	-6.39	-0.05	8.15 -16.33	-2.57 -3.73	-2.42 -7.82	-2.72	9.60 -6.71	2.68 -4.68	-5.49
2015-09-30	COR	CUBE	EXR	SUI	ELS	CLDT	LSI	FCE/A	MAC	AAT	5.49	7.32	4.89	3.84	4.92	-6.62	4.97	-6.72	0.84	5.90	2.48
2015-10-30	EXR	COR	CUBE	ELS	SUI	MAC	LSI	PSA	ESS	AAT	2.66	6.60	2.22	3.21	-1.10	9.81	5.74	8.09	-1.34	3.13	3.90
2015-11-30 2015-12-31	COR	CUBE	EXR CUBE	ELS PSA	SUI ELS	PSA MAA	LSI MAC	UDR LSI	ESS CLI	MAA SUI	6.38 -3.21	4.57 5.19	5.54 5.02	3.09	-0.25 6.65	4.52 2.51	0.62 3.20	6.87 6.57	4.59 -0.64	3.88 2.48	3.98 3.09
2016-01-29	COR	EXR	CUBE	PSA	ELS	CLI	MAA	UDR	LSI	FR	12.29	2.77	2.16	2.34	-1.13	-11.61	3.26	-5.41	4.88	-7.21	0.23
2016-02-29	EXR	COR	CUBE	PSA	ELS	LSI	CLI	UDR	MAA	ESS	-9.89	0.50	-4.54	-1.62	6.23	-5.70	-4.38	-3.60	-4.22	-1.81	-2.90
2016-03-31	COR	EXR	CUBE	PSA	ELS	LSI	MAA	DLR	UDR	ADC	8.26	12.90	10.77	10.04	3.60	10.27	12.79	11.26	11.54	3.76	9.52
2016-04-29 2016-05-31	COR	ELS PSA	CUBE	PSA CUBE	EXR DLR	MAA ELS	DLR MAA	O LSI	LSI DFT	DFT CLI	6.79 1.22	-6.01 3.57	-11.74 9.02	-11.93 7.26	-9.55 8.15	-6.57 6.79	-0.58 7.33	-5.44 1.91	-10.47 6.07	-1.77 2.63	-5.73 5.39
2016-06-30	COR	CLI	DLR	PSA	ELS	EXR	CUBE	MAA	DFT	REXR	15.64	2.86	13.27	0.74	8.81	-0.46	-3.06	3.26	11.65	5.81	5.85
2016-07-29	COR	CLI	DLR	ADC	REXR	PSB	MAA	CUBE	ELS	HR	-7.20	4.35	-4.25	5.01	8.06	4.43	-0.36	-3.86	2.70	3.29	1.22
2016-08-31	COR	ADC	DLR	DFT	0	ELS	HR	FR	NNN	EPR	-5.62	-5.53	-5.28	-12.05	-8.37	-5.90	-3.09	-2.40	-5.93	-7.03	-6.12
2016-09-30 2016-10-31	CCP REXR	COR NXRT	ADC ADC	DLR COR	DFT DFT	REXR DRE	HR DLR	NXRT EPR	O HR	EPR PSB	-5.10 -8.33	-5.24 -5.33	2.98 -2.23	-2.01 -0.41	-2.75 -1.07	2.48 -4.41	-2.89 -3.87	-6.16 -7.95	1.81 -6.58	0.53 -3.38	-1.63 -4.36
2016-11-30	REXR	ADC	DFT	EPR	DLR	NXRT	SRC	DRE	CLI	COR	4.77	-7.43	-0.37	-4.47	-1.18	5.12	-9.88	-2.79	5.20	-4.45	-1.55
2016-12-30	ADC	NXRT	REXR	COR	NHI	ACC	EPR	PSB	AMH	DRE	2.55	12.98	4.86	11.81	4.71	5.49	3.16	4.20	-0.43	4.35	5.37
2017-01-31 2017-02-28	NXRT NXRT	REXR	ADC REXR	SFR	OFC	DLR ADC	PSB PSB	AMH EGP	DRE DLR	EPR BFS	3.39 3.15	-2.09 6.89	1.83	8.77 4.47	1.90 8.11	9.11 5.66	-3.92 3.65	6.01 4.92	-8.77 0.34	3.02 0.86	1.92 3.92
2017-02-28	NXRT	HLT	AMH	SFR	DFT	OFC	ARE	CUZ	REXR	HPP	1.29	2.18	-3.47	3.14	-3.76	-2.95	-7.65	-3.33	-2.02	-5.45	-2.20
2017-04-28	NXRT	AMH	ARE	DEI	SFR	STAG	CLI	KRC	OFC	DFT	-0.62	0.39	1.78	-1.92	1.81	5.22	0.41	-2.17	-1.09	3.88	0.77
2017-05-31	NXRT	AMH	SBRA	SFR	MAR	MGP	COR	DEI	HLT	OFC	0.62	-2.55	-14.88	0.00	13.11	-1.66	7.32	0.77	11.97	2.98	1.77
2017-06-30 2017-07-31	NXRT NXRT	AMH MAR	SFR HLT	TRNO	MAR REXR	REXR TRNO	STAG	EGP DFT	FPO PSB	COR EGP	2.98 0.80	0.44 3.80	-0.75 1.09	2.95 4.76	-7.06 3.86	0.69 2.81	2.27 0.99	2.86 1.89	1.54 1.55	-1.68 3.95	0.42 2.55
2017-07-31	MAR	NXRT	HLT	SHO	TRNO	REXR	DFT	LHO	PSB	PEB	-0.59	-7.40	2.84	-2.99	4.60	5.23	3.20	-4.01	0.48	-0.24	0.11
2017-09-29	MAR	COR	HLT	DFT	NXRT	REXR	TRNO	SHO	CUZ	PSB	6.25	-5.95	7.66	2.98	1.83	-4.88	-0.19	1.69	-0.11	-1.20	0.81
2017-10-31	COR	DFT	MAR	TRNO	REXR	HLT	PSB	MGP	EGP	CUZ	-1.03	NA	8.03	1.48	3.67	3.99	-0.88	-2.34	2.76	-3.49	1.36
2017-11-30 2017-12-29	MAR MAR	DFT HLT	COR	HLT PEB	PEB REXR	TRNO TRNO	PKY EGP	CUZ	SFR PKY	SHO NXRT	6.10 6.65	NA 2.92	2.44 0.37	7.05 -3.44	7.58 -7.31	2.37 -6.99	NA -6.25	-0.56 -1.08	2.23 NA	2.36 -0.71	3.70 -1.76
2018-01-31	MAR	COR	HLT	NXRT	REXR	TRNO	EGP	PEB	PLD	ELS	8.21	-5.02	7.00	-5.25	1.80	1.53	-1.79	4.81	0.93	-3.08	0.91
2018-02-28	MAR	COR	HLT	REXR	NXRT	PEB	ELS	TRNO	PLD	SUI	-4.25	-14.34	-5.84	-9.50	-9.49	-13.69	-2.00	-6.65	-7.05	-1.45	-7.43
2018-03-29	MAR	HLT	PLD	TRNO	REXR	PEB	COR	EGP	FR	ARE	-3.77	-2.54	3.74	3.54	6.42	0.99	6.61	1.99	4.19	2.91	2.41
2018-04-30 2018-05-31	MAR MAR	HLT HLT	TRNO REXR	PLD TRNO	PEB PLD	REXR PEB	EGP EXR	EXR ELS	ELS SUI	SUI ARE	0.51 -0.97	0.10 2.34	7.37 2.33	3.00 2.55	1.85 -0.87	5.93 15.41	8.26 7.17	2.52 1.93	1.57 2.97	2.68 0.28	3.38 3.32
2018-06-29	MAR	HLT	REXR	TRNO	PLD	EXR	PEB	CUBE	EGP	LSI	-6.69	-1.94	0.38	-1.16	2.06	3.63	-5.08	5.49	2.47	5.05	0.42
2018-07-31	PEB	MAR	EXR	LSI	CUBE	HLT	SRC	LHO	HST	AHT	-0.65	0.97	-6.03	-1.40	-5.95	-0.63	4.15	1.28	-0.62	-2.50	-1.14
2018-08-31	CUBE LSI	AHT HLT	LSI AHT	HLT	EXR	MAR NXRT	SRC EXR	PEB SRC	FR LHO	HT HT	0.62 -2.53	-19.66 3.99	1.69	-1.33	-1.89	-1.08	0.00 -6.23	0.16	-0.28	8.90	-1.29
2018-09-28 2018-10-31	NXRT	LSI	HT	CUBE	MAR LHO	TCO	MAR	HLT	HST	EXR	7.09	-1.06	-1.55 -25.54	-6.84 1.56	4.30 -4.68	2.75 -8.40	-0.23 -12.18	-3.77 -12.67	-1.49 -9.91	-4.02 3.87	-1.54 -6.19
2018-11-30	NXRT	HT	TCO	MAR	LHO	SUI	LSI	HLT	HST	MPW	2.36	8.41	-3.84	-1.60	-2.92	3.55	3.63	5.96	-0.58	15.03	3.00
2018-12-31	NXRT	ADC	SPG	LHO	LSI	TCO	NNN	OHI	MPW	O	-4.03	-0.76	-10.02	NA	-4.88	-15.17	-3.15	-7.64	-7.14	-1.65	-6.05
2019-01-31 2019-02-28	OHI	NXRT NXRT	MPW MPW	NNN ADC	ADC NNN	0	SPG SUI	LHO ELS	EXR FCE/A	SUI	13.40 -11.29	6.52 -4.01	12.38 0.16	8.30 -0.46	11.05 -1.16	8.58 0.68	8.08 3.28	NA 2.57	8.60 NA	7.75 1.16	9.41 -1.01
2019-02-28	OHI	NXRT	MPW	ADC	NNN	ő	BRG	SUI	EPR	ELS	6.08	6.46	1.52	5.35	6.12	6.17	1.68	4.27	4.55	5.08	4.73
2019-04-30	NXRT	MPW	OHI	BRG	O	NNN	ADC	AAT	PSB	UDR	-2.24	-5.84	-7.51	3.91	-4.95	-5.13	-5.74	0.72	-2.07	-1.13	-3.00
2019-05-31	NXRT	ADC	MPW	0	OHI	NNN	EPR	PSB	AAT	EGP	6.68	2.24	1.82	0.10	0.65	1.71	-0.97	4.64	-1.75	-2.96	1.22
2019-06-28 2019-07-31	EPR NXRT	NXRT ELS	0	NNN PSB	AAT MPW	MPW SUI	OHI	CLI BRG	ADC EPR	PSB ADC	-4.60 4.16	3.24 2.37	-1.60 0.35	-0.98 3.77	3.74 0.34	-1.93 3.54	3.12 -1.46	2.48 0.34	-4.43 -0.21	4.62 4.28	0.37 1.75
2019-07-31	NXRT	ELS	BRG	PSB	SUI	TRNO	REXR	O	MPW	HLT	7.24	8.09	4.80	2.60	10.69	3.42	6.52	6.43	6.04	-4.43	5.14
2019-09-30	NXRT	SUI	PSB	ELS	REXR	TRNO	$_{\mathrm{BRG}}$	EGP	ESS	ADC	0.77	0.44	1.29	-0.83	-0.39	1.04	-4.97	0.40	1.66	-2.08	-0.27
2019-10-31	NXRT	SUI	ELS	PSB	REXR	EXR	TRNO	ADC	ESS	EGP	4.21	9.14	4.59	-0.77	8.84	-3.97	9.91	7.40	0.15	6.90	4.64
2019-11-29 2019-12-31	SUI	PSB REXR	NXRT TRNO	ELS ELS	REXR MAA	ADC LPT	TRNO	EXR EGP	O MPW	VTR PSB	1.26 -9.29	-2.22 -4.68	-1.90 -6.40	5.75 -5.11	-0.48 -3.17	-5.20 -2.58	2.30 -1.85	-5.70 -2.62	-6.52 1.67	-11.02 -6.87	-2.37 -4.09
2020-01-31	SUI	ELS	TRNO	REXR	INVH	SRC	HLT	EGP	LPT	PLD	7.73	3.30	5.60	5.37	4.88	7.06	-2.84	2.53	4.24	4.11	4.20
2020-02-28	REXR	HLT	TRNO	PLD	INVH	SUI	BRX	ELS	EGP	FR	-2.99	-10.35	-4.26	-9.72	-9.25	-5.90	-9.18	-6.27	-7.90	-10.35	-7.62
2020-03-31	SUI	HLT	REXR	TRNO	INVH	ELS	MAA INVH	PLD	LPT	SRC EGP	-20.25	-35.37	-13.14	-5.85	-29.46	-17.29	-22.68	-4.75	NA	-55.39 1.44	-22.69 7.24
2020-04-30 2020-05-29	REXR TRNO	DLR	TRNO REXR	LPT PLD	ELS COR	MAA DRE	SUI	NXRT AMH	PLD ELS	LSI	-0.71 -6.85	7.37 -4.05	5.76 -2.29	NA 2.51	4.81 2.95	8.28 -0.64	10.14 2.05	17.63 4.46	10.46 3.25	1.44	1.24
2020-06-20	DLR	TRNO	PLD	DRE	COR	ARE	SUI	REXR	FR	ELS	-1.02	2.79	1.98	2.60	-3.06	5.40	-1.11	4.01	1.47	0.29	1.34
2020-07-31	PLD	DLR	DRE	TRNO	FR	SUI	COR	REXR	ARE	EGP	12.18	12.19	12.72	14.35	13.33	9.99	6.39	12.47	9.01	11.19	11.38
2020-08-31	DLR	PLD	ARE	DRE	AMH	MPW	TRNO	SUI	COR	FR	-3.09	-3.44	-5.30	-4.17	-1.25	-8.01	-1.86	-0.57	-5.25	-2.93	-3.59
2020-09-30 2020-10-30	DLR DLR	PLD PLD	TRNO TRNO	COR DRE	ARE ARE	DRE AMH	AMH STAG	MPW FR	FR REXR	REXR EGP	-5.88 -1.69	-1.22 -1.42	-8.54 2.74	-2.96 2.91	-5.10 -5.45	-4.37 -0.74	-0.56 2.05	-5.25 0.03	-6.92 1.52	-4.74 2.86	-4.55 0.28
2020-10-30	PLD	DLR	AMH	DRE	TRNO	REXR	ARE	EGP	STAG	FR	0.85	-6.85	1.58	0.18	2.91	3.09	7.75	2.41	-4.40	5.07	1.26
2020-12-31	DLR	PLD	DRE	CUBE	AMH	LSI	EXR	PSA	COR	STAG	3.47	-0.39	4.90	3.27	4.36	8.45	2.74	2.84	-0.09	5.04	3.46
2021-01-15	TCO	DLR	COR	PLD	DRE	AMH	PSA	EXR	CUBE	ARE	NA	-2.20	-2.29	-2.01	-2.71	0.80	-2.87	-3.23	2.44	-5.69	-1.97

Table 2: Short Portfolio

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
1999-01-29							· ·				NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-02-26											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-03-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-04-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-05-28											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-06-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-07-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-08-31 1999-09-30											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
1999-10-29											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-11-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-12-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
2000-01-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
2000-02-29	VTR	OHI	LTC	HST	NHI	HR	GGP	LSI	PEI	NNN	-7.15	-23.53	-21.03	0.00	-15.21	-10.23	1.09	0.00	-2.61	0.00	-7.87
2000-03-31	OHI	VTR	LTC	NHI	LSI	NNN	ADC	$^{ m HR}$	HST	GGP	3.02	-1.87	-8.89	-10.90	6.70	2.42	-5.13	3.03	0.00	5.49	-0.61
2000-04-28	OHI	VTR	LTC	NHI	FCH	ADC	$_{ m HT}$	MAR	LSI	EPR	-3.02	17.28	9.95	0.52	9.34	8.26	3.68	1.57	1.53	3.26	5.24
2000-05-31	OHI	LTC	VTR	NHI	EPR	FCH	HST	ADC	SPG	PSA	-24.12	4.12	-3.22	-14.55	0.00	4.67	-10.47	7.63	-3.75	-0.28	-4.00
2000-06-30	OHI	LTC	NHI	EPR	MAR	HST	FCH	PSA	HR	CLI	-6.37	-3.86	5.99	1.48	-0.52	-2.80	-2.77	4.99	2.69	-4.98	-0.62
2000-07-31	OHI	NHI	LTC	VTR	EPR	HR	HST	PSA	TCO	NNN	32.50	-14.68	-1.32	35.37	-11.61	15.17	17.28	8.86	2.25	2.78	8.66
2000-08-31	OHI	LTC	NHI	VTR	EPR TCO	HST PEI	LSI	HR	NNN	CLI	-3.05	-36.89	-25.44	7.90	-12.41	-4.01	-12.10	-0.63	-3.53	0.00	-9.02 -1.07
2000-09-29 2000-10-31	OHI	NHI LTC	LTC NHI	EPR EPR	MAC	LSI	ADC TCO	LSI SUI	SKT	NNN PEI	2.04 -7.33	-8.85 0.00	-14.90 -7.70	-2.33 4.04	5.56 -7.96	0.00 -8.26	-1.24 -5.56	5.32 -4.03	4.35 -4.65	-0.60 -1.44	-4.29
2000-10-31	OHI	LTC	NHI	EPR	LSI	ADC	HIW	FRT	MAC	PEI	-37.87	3.51	1.00	4.42	-4.05	-0.45	0.86	0.00	-2.25	10.03	-2.48
2000-12-29	OHI	LTC	NHI	EPR	NNN	HIW	LSI	ADC	EQY	PEI	-4.88	-1.74	15.56	-4.99	1.86	13.14	9.22	-1.80	1.85	0.66	2.89
2001-01-31	OHI	LTC	NHI	UDR	EPR	LSI	VTR	CDR	SKT	NNN	18.68	27.07	28.02	1.90	22.39	8.32	23.29	2.30	-2.72	11.68	14.09
2001-02-28	OHI	LTC	CDR	NHI	EPR	MAC	EQY	ADC	MAA	FRT	-67.56	-14.99	8.70	-7.00	0.65	-0.34	0.10	0.69	-4.49	0.41	-8.38
2001-03-30	CDR	OHI	NHI	LTC	MAC	EPR	FRT	TCO	MAA	SKT	9.91	-6.74	24.53	-0.75	5.67	2.78	-1.22	4.24	3.07	-5.19	3.63
2001-04-30	OHI	CDR	NHI	LTC	MAA	EPR	FRT	MAC	EQY	SUI	-21.16	-45.58	-10.22	-1.01	1.85	10.40	-0.31	2.47	5.83	1.65	-5.61
2001-05-31	OHI	CDR	LTC	NHI	MAA	FRT	CUZ	RPT	CLI	MAC	23.46	30.54	9.19	-14.86	5.11	6.69	0.73	11.39	2.58	3.84	7.87
2001-06-29	OHI	CDR	LTC	NHI	FRT	MAA	MAC	CUZ	SKT	SUI	31.02	20.54	4.96	12.94	-0.53	6.00	5.90	2.30	2.33	4.78	9.02
2001-07-31 2001-08-31	OHI	CDR	LTC	NHI	FRT	SKT	EGP	CLI	CUZ	MAA	2.31	0.00	1.31	4.93	3.60	-6.51 5.65	-0.98	-2.78	-6.70	0.62	-0.42
2001-08-31	OHI	CDR CDR	LTC LTC	NHI CUZ	SKT BXP	FRT SKT	CUZ HIW	SUI AIV	BXP EGP	MAA BDN	-2.98 8.67	-3.49 65.39	-0.43 11.12	22.50 -1.60	1.84 -3.28	5.65 -5.86	0.16 -2.08	-0.60 -5.88	2.18 -0.91	0.19 -5.12	2.50 6.05
2001-09-28	OHI	CDR	CUZ	FCH	BXP	EGP	SKT	HIW	ESS	PLD	-0.93	-55.54	-2.21	3.22	-7.57	-4.67	-1.46	-4.76	-4.69	-0.78	-7.94
2001-10-31	OHI	FCH	LHO	HST	CUZ	ESS	BXP	HT	MAR	KRC	25.37	17.70	24.72	22.11	0.29	1.76	5.10	8.53	18.30	6.37	13.03
2001-12-31	OHI	LHO	FCH	HST	MAR	BXP	FR	KRC	ESS	AIV	37.20	11.16	0.78	6.66	7.75	2.13	1.46	5.16	3.56	2.73	7.86
2002-01-31	HST	FCH	LHO	BXP	CUZ	ESS	MAR	KRC	FR	AIV	11.43	7.05	2.19	-3.65	2.19	-6.41	0.32	-3.37	-1.56	-4.77	0.34
2002-02-28	HST	FCH	LHO	CUZ	BXP	ESS	SKT	FR	AIV	KRC	6.80	6.84	15.77	4.86	2.77	2.26	8.70	4.56	3.56	2.53	5.87
2002-03-28	LHO	FCH	HST	MAR	ESS	BXP	CUZ	AVB	DRE	FR	14.24	10.14	10.12	13.00	9.61	4.61	-0.34	7.63	8.84	6.64	8.45
2002-04-30	FCH	HST	LHO	MAR	BXP	ESS	AVB	FR	KRC	AKR	1.17	-0.34	-1.24	-2.27	-1.20	-0.35	-4.37	-1.71	-0.21	-0.29	-1.08
2002-05-31	FCH	LHO	HST	ADC	BXP	CUZ	KRC	FR	ESS	AVB	-13.69	-11.23	-3.68	0.81	5.05	0.15	-4.80	1.88	0.48	-0.65	-2.57
2002-06-28	HST	LHO	MAR	FCH	BXP	CUZ	AVB	KRC	EQR	AKR	-1.58	9.66	-6.09	-2.16	-2.60	-8.81	-1.41	-0.30	-0.66	16.65	0.27
2002-07-31 2002-08-30	FCH FCH	LHO MAR	MAR LHO	HST HST	AKR KRC	ADC CUZ	AIV FCE/A	AVB HIW	BXP BXP	CUZ AVB	-19.83	-10.71 -2.33	-12.74 -12.40	-0.44 -10.39	-8.98 0.08	-2.91 -0.21	-9.01 0.15	-3.82 -10.89	-6.86	-3.33 0.66	-7.86
2002-08-30	FCH	MAR	LHO	HST	KRC	AVB	EQR	CUZ	ADC	BXP	-1.68 -14.28	-2.33	0.00	-8.86	-2.42	-7.93	-15.38	-3.84	1.54 -9.14	-1.81	-3.55 -7.58
2002-03-30	FCH	LHO	MAR	HST	KRC	AVB	AIV	HT	HIW	CPT	-13.77	4.69	6.48	-12.37	-9.69	-10.32	-10.04	0.50	-15.70	-5.61	-6.58
2002-11-29	CDR	EQR	AIV	MAR	AVB	CPT	CUZ	HIW	KRC	FCH	1.55	9.64	6.15	14.48	4.92	8.12	7.11	1.98	5.38	6.16	6.55
2002-12-31	FCH	AVB	AIV	HIW	CDR	PSA	CPT	ADC	SUI	EQR	-3.86	-1.17	0.29	8.00	20.76	3.79	-2.96	-0.41	5.42	-6.08	2.38
2003-01-31	FCH	HIW	AVB	AIV	OHI	FR	ADC	EQR	CDR	KRC	-9.05	0.36	-6.16	-3.06	-31.11	-3.08	4.00	-0.57	21.71	-5.35	-3.23
2003-02-28	OHI	FCH	MAR	AIV	AVB	HIW	EQR	FCE/A	KRC	VNO	2.52	-41.94	-3.19	1.15	-0.25	-5.42	-0.66	-2.63	0.41	1.44	-4.86
2003-03-31	FCH	OHI	MAR	HST	VNO	AVB	FCE/A	AIV	HIW	PSA	-9.78	-20.03	5.13	0.00	2.26	0.52	7.43	-0.79	-2.75	-8.53	-2.66
2003-04-30	FCH	HST	OHI	MAR	HIW	AVB	AIV	FCE/A	VNO	KRC	12.93	10.94	17.50	12.12	-0.93	7.79	3.45	4.96	5.96	11.61	8.63
2003-05-30	SBRA	FCH	OHI	HST	MAR	HIW	LHO	AVB	AIV	KRC	123.79	18.02	43.90	15.34	8.51	5.38	3.37	4.99	-6.94	5.53	22.19
2003-06-30	SBRA	FCH	OHI	HST	HIW	AIV	MAR	FR	AVB	PSA	53.06	-7.84	21.13	1.65	4.26	-1.80	-1.75	4.73	1.68	-0.88	7.42
2003-07-31	SBRA	FCH	CDR	OHI	AIV	HST HIW	HIW	FR	AVB	CPT	44.39	13.11	-0.80	13.35	13.02	8.68	3.70	-4.20	9.69	6.53	10.75
2003-08-29 2003-09-30	SBRA SBRA	FCH FCH	OHI	AIV AIV	HST CDR	HST	EQR FR	$_{\mathrm{PLD}}$	HR PSA	ARE OHI	51.83 48.81	7.43 7.20	5.98 3.89	-2.21 2.08	0.40 -12.11	-0.82 6.85	4.14 5.18	1.41 7.79	-3.51 6.15	2.16 18.70	6.68 9.45
2003-09-30	SBRA	FCH	AIV	FR	PLD	HIW	HR	SUI	HST	LSI	-8.04	-1.65	3.84	0.71	-2.70	3.86	5.39	-7.78	-2.64	2.09	-0.69
2003-10-31	FCH	AIV	HIW	HR	FR	NNN	PLD	SUI	LSI	PSB	3.66	-18.33	-1.05	3.35	2.51	3.99	4.79	2.92	1.99	3.39	0.72
2003-12-31	FCH	SUI	HR	NNN	PLD	BFS	AIV	WRI	LSI	0	4.71	3.07	2.41	-0.56	4.41	1.65	1.31	-1.61	7.31	-0.50	2.22
2004-01-30	FCH	AIV	SUI	EQR	HR	PLD	O	NNN	SLG	UDR	5.87	1.95	1.69	-1.40	13.82	6.11	3.17	2.77	4.57	-3.71	3.48
2004-02-27	AIV	FCH	CDR	SUI	O	WRE	HIW	NNN	UDR	EQR	-8.23	-8.99	2.91	4.45	4.75	3.85	-5.77	5.58	1.98	2.21	0.27
2004-03-31	CDR	AIV	FCH	SUI	UDR	WRE	EQR	0	NNN	HIW	4.32	-4.13	-3.02	3.98	3.90	6.36	0.34	3.07	2.05	1.69	1.85
2004-04-30	CDR	AIV	SUI	UDR	WRE	EQR	HIW	ESS	BFS	DRE	-19.72	-9.86	-20.31	-8.90	-17.65	-8.35	-15.04	-7.20	-20.05	-17.45	-14.45
2004-05-28	AIV	CDR	SUI	UDR	EQR	O EOV	WRE	ESS	EQY	HIW	2.49	-4.03	5.65	10.51	6.96	4.35	3.86	7.28	8.19	0.79	4.61
2004-06-30 2004-07-30	AIV CDR	CDR AIV	SUI	O NNN	NNN WRE	EQY RPT	WRE ADC	RPT O	BFS HIW	EQR EQY	7.50 7.38	2.65 2.66	1.80 -0.11	4.36 -1.17	0.76 -5.03	1.56 5.93	3.85 -1.63	0.12 -2.94	8.31 -1.29	0.98 -0.17	3.19 0.36
2004-07-30	CDR	AIV	SUI	NNN	ADC	RPT	HIW	WRE	O	EQY	9.11	10.47	3.63	4.88	-5.03 9.57	4.97	-1.03 5.86	-2.94 8.21	-1.29 8.49	9.35	7.45
2004-09-30	CDR	AIV	SUI	NNN	AHT	HIW	WRE	ADC	ŏ	RPT	2.91	-2.05	0.49	2.05	8.89	0.04	-0.10	3.62	2.06	0.22	1.81
2004-10-29	CDR	AIV	AHT	SUI	PSB	NNN	HIW	WRE	RPT	EQR	-3.06	5.35	3.04	-0.82	9.72	5.40	0.81	3.73	-0.30	7.31	3.12
2004-11-30	CDR	AIV	SUI	HIW	HT	WRE	AHT	PSB	EQR	RPT	0.52	-0.88	1.43	4.18	6.35	4.60	2.14	2.10	1.07	11.96	3.35
2004-12-31	AIV	HIW	AHT	WRE	SUI	$_{ m HT}$	SBRA	ADC	LPT	NNN	5.80	6.83	9.35	2.81	2.06	14.44	20.55	5.15	5.23	1.32	7.35
2005-01-31	SBRA	AHT	SUI	BDN	HIW	AIV	HT	WRE	LPT	CLI	-18.96	-7.94	-8.15	-5.92	-12.28	-7.10	-3.92	-11.20	-10.10	-9.21	-9.48
2005-02-28	SBRA	SUI	HIW	PSB	BDN	DRE	CLI	LPT	AIV	ADC	-11.24	-5.71	5.13	-1.67	6.60	1.85	5.15	5.99	6.37	-5.15	0.73
2005-03-31	SBRA	HR	HIW	SUI	DRE	PSB	ADC	NHI	HT	BDN	-2.68	-0.98	3.92	2.15	-5.95	-2.93	-1.73	0.00	-16.43	-4.10	-2.87
2005-04-29 2005-05-31	SBRA SBRA	SUI	PSB ADC	ADC NHI	HR HR	NHI DRE	WRE LPT	NNN PSB	VTR WRE	DRE VTR	-9.65 15.08	-2.69 3.25	0.15 5.69	0.66 1.78	5.78 1.24	0.84	3.62 3.60	2.83	7.78 4.24	2.48 5.62	1.18
2005-06-30	SBRA	SUI	DRE	PSB	HR	LPT	HT	WRE	NHI	ADC	15.08 -8.96	3.25	2.53	7.98	-1.24	7.06	0.21	0.32	5.12	5.09	4.30 2.14
2005-00-30	SBRA	DRE	HT	SUI	NHI	LPT	BDN	PSB	HR	FR	6.06	7.01	2.69	-6.50	9.18	1.28	5.55	4.36	5.66	3.40	3.87
2005-08-31	SBRA	HT	SUI	DRE	HR	NHI	WRE	FR	CLI	CUZ	-2.98	3.21	-2.76	-3.66	-5.43	-6.03	-3.58	-8.54	-8.40	-7.28	-4.55
2005-09-30	SUI	SBRA	HT	DRE	FR	NHI	HR	WRE	PSB	RPT	-3.42	10.90	-1.90	3.42	5.52	-4.81	3.65	0.29	0.66	0.58	1.49
2005-10-31	SBRA	SUI	FR	DRE	CLI	NHI	WRE	HR	CUZ	HT	10.20	-7.21	1.44	0.65	-5.23	-2.79	-4.13	-5.90	-2.28	-1.32	-1.66
2005-11-30	SUI	SBRA	NHI	ADC	CLI	DRE	WRE	HR	CDR	HT	0.39	-10.74	2.94	4.78	3.50	2.83	4.71	-7.74	-1.94	-6.10	-0.74
2005-12-30	SUI	O	$_{\mathrm{BDN}}$	ADC	$_{ m HR}$	NHI	WRE	PEI	CLI	CUZ	2.58	-4.61	-3.76	2.20	-5.13	-6.31	-3.05	1.16	-2.22	1.64	-1.75
2006-01-31	SUI	CUZ	$^{ m HR}$	RPT	PEI	O	WRI	$_{ m HT}$	ADC	WRE	5.66	9.82	5.18	5.58	8.46	7.44	6.95	5.40	3.40	8.31	6.62
2006-02-28	SBRA	SUI	HT	HR	RPT	0	PEI	NHI	WRE	ADC	-4.89	4.10	-0.42	6.28	3.08	-1.04	-0.64	-2.89	1.33	4.29	0.92
2006-03-31	HT	SBRA	SUI	HR	FR	0	RPT	PEI	CUZ	EPR	3.32	16.57	2.09	0.19	10.12	4.91	4.08	8.54	8.62	1.51	5.99
2006-04-28	HT	FR	SBRA	O	SUI	BDN	PEI	KRG	EPR	HR	-6.76	-8.43	9.98	-6.57	-8.25	-11.50	-8.14	-4.36	-2.68	1.30	-4.54
2006-05-31	NHI	HT	SUI	EPR	HR	MAR	O	PEI	KRG	CDR	10.64	2.06	-0.15	0.44	-14.80 4.76	-1.02	-3.73	-8.38	-2.86	-1.43	-1.92
2006-06-30 2006-07-31	HT HR	NHI	SUI CUBE	0	EPR SUI	PEI EPR	RPT RPT	HR FR	BDN CLI	FR HT	-0.54	0.48 -2.48	0.09	0.27	4.76 -1.89	7.91	3.51 8.88	-2.51 5.98	10.30	2.51	2.68
2006-07-31	HR	PEI PEI	O	SUI	RPT	EPR	FR	NHI	EQY	HT	3.82 8.87	7.20	1.05 7.21	4.38 0.84	-1.89 8.37	-1.12 15.81	7.28	7.71	5.07 13.97	-0.65 8.71	2.30 8.60
2006-08-31	PEI	HR	NHI	0	SUI	EPR	HT	LTC	CUBE	OHI	0.59	6.04	3.56	0.49	-0.72	-1.09	-4.78	1.79	7.45	1.61	1.49
2006-10-31	HR	NHI	SUI	CUBE	PEI	ELS	HT	GGP	BDN	0	5.30	12.62	9.06	2.30	1.24	7.50	13.25	8.54	2.46	6.62	6.89
2006-11-30	HR	HT	SUI	PEI	ELS	NHI	0	BDN	CUBE	$\overline{\text{GGP}}$	0.17	5.16	-4.26	-8.72	5.34	4.14	3.94	5.23	-0.36	5.69	1.63
2006-12-29	CUBE	HR	ACC	HT	PEI	EQY	FR	SUI	LPT	NNN	-6.27	-2.57	-4.23	-1.75	-0.30	-2.30	-6.92	-3.55	-4.13	-3.85	-3.59

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
2007-01-31	CUBE	PEI	SUI	SHO	FPO	ELS	HR	NNN	LSI	ACC	6.68	8.09	-2.34	5.67	3.11	1.46	6.94	3.43	4.64	11.28	4.90
2007-02-28 2007-03-30	CUBE	SHO	SUI AHT	PEI FPO	FPO CUBE	GGP NNN	NNN PEI	CDR BDN	LPT FCH	ACC CDR	-1.70 1.10	0.18 -3.89	-2.99 -3.78	1.07 -4.72	-0.27 -7.10	3.03 0.04	1.79 2.67	-4.33 -6.41	-0.95 9.53	-5.22 0.99	-0.94 -1.15
2007-04-30	SUI	SHO	CUBE	AHT	FPO	MAA	HR	CDR	NNN	PEI	-4.15	4.52	-8.88	0.50	-10.16	-4.19	4.08	-1.43	-1.00	4.69	-1.60
2007-05-31	SUI	SHO	KRC	AHT	CPT	CLI	HR	CUBE	OFC	LSI	3.92	3.41	-2.14	3.36	6.93	-1.40	-3.86	-0.44	-4.47	-3.65	0.17
2007-06-29	SUI	FPO	SHO	CUBE	CPT	WRE	MAA	HR	AHT	EQR	-3.89	-7.09	-3.87	-11.19	-10.86	-10.04	-11.29	-16.52	-5.38	-10.48	-9.06
2007-07-31 2007-08-31	FPO FPO	SUI CUBE	AHT BDN	CPT CPT	SHO	WRE ADC	LTC WRE	BDN AHT	CDR LHO	LPT EGP	-17.30 7.85	-8.95 -5.38	-14.04 6.66	-19.76 11.23	-13.44 4.63	-13.05 4.66	-12.53 9.31	-16.97 6.53	-13.24 3.94	-15.80 2.84	-14.51 5.23
2007-09-28	FPO	CPT	CUBE	BDN	MAA	CLI	HR	LPT	WRE	UDR	2.84	4.39	-2.69	-1.84	0.52	-1.59	6.55	2.90	1.30	-3.20	0.92
2007-10-31	CUBE	FPO	KRC	CLI	HR	BDN	CPT	WRE	EQR	LPT	-2.30	-4.22	7.02	-3.74	-0.83	2.19	-3.00	5.97	-1.38	-6.66	-0.69
2007-11-30 2007-12-31	CUBE	FPO FPO	BDN UDR	HR HR	CLI	KRC AHT	UDR EQR	MAA CDR	LSI CPT	AIV BDN	-24.97 -9.27	-10.27 -8.69	-23.27 -10.42	-3.89 -0.16	-10.37 -4.85	-15.16 -7.37	-7.48 -2.01	-7.40 -13.43	-7.91 -8.86	-16.13 -13.39	-12.68 -7.85
2008-01-31	CUBE	BDN	AHT	DRE	LPT	FPO	CDR	CLI	CUZ	UDR	3.64	4.84	-13.85	-10.08	10.84	0.58	8.25	4.37	14.90	13.99	3.75
2008-02-29	CUBE	BDN	RPT	AHT	LPT	FPO	OFC	UDR	CUZ	DRE	5.43	-11.71	-0.36	6.04	-7.77	-10.67	-4.44	-2.12	-5.57	-2.84	-3.40
2008-03-31 2008-04-30	CUBE	AHT BDN	DRE DRE	BDN FPO	KRC FCH	LHO AHT	FPO SHO	SHO	GGP FCE/A	RPT PEI	12.19 6.33	-15.77 2.85	-0.48 6.82	1.31 10.02	3.48 4.55	-0.59 1.92	-1.68 15.42	2.21 7.06	7.79 0.38	-5.12 3.19	0.33 5.85
2008-04-30	FCH	AHT	BDN	DRE	FPO	PEI	FCE/A	CUBE	SHO	GGP	16.58	5.87	7.29	5.03	2.61	6.42	7.96	5.17	3.01	1.45	6.14
2008-06-30	AHT	FCH	BDN	PEI	FCE/A	DRE	RPT	GGP	SUI	SHO	-28.44	-34.73	-17.48	-14.87	-21.63	-13.44	-8.45	-17.09	-9.52	-14.81	-18.05
2008-07-31	AHT	PEI	FCH	FCE/A	BDN	RPT	DRE	SUI	SHO	KRG	-15.16	-22.81	-27.32	-21.18	1.82	5.12	9.67	-7.10	-24.91	-0.64	-10.25
2008-08-29 2008-09-30	AHT FCH	FCH AHT	PEI PEI	FCE/A FCE/A	BDN SHO	DRH DRH	RPT LHO	LHO GGP	SHO MAR	HST SUI	13.42 -11.22	0.25	7.48 -5.17	9.82 6.43	8.08 -4.91	-0.11 -1.20	6.71 -11.15	13.80 -54.07	9.15 -7.81	8.69 2.56	7.73 -9.80
2008-10-31	FCH	AHT	DRH	FCE/A	GGP	PEI	SHO	FR	LHO	MAR	-86.66	-91.63	-56.35	-94.76	-129.40	-39.89	-72.32	-102.02	-50.46	-22.32	-74.58
2008-11-28	GGP	FCH	AHT	PEI	DRH	SHO	LHO	SLG	FCE/A	KRG	-109.87	-57.72	-3.77	-103.36	-33.11	-31.71	-46.77	-79.63	-69.06	-44.15	-57.92
2008-12-31 2009-01-30	GGP GGP	FCH FCH	AHT DFT	FCE/A FCE/A	SHO PEI	FR MAC	DRH SLG	DFT RPT	PEI AHT	BDN SHO	-6.73 -68.56	8.50 -23.82	-30.49 58.89	11.70 0.89	38.34 -51.98	-13.60 -20.87	30.96 -49.99	-3.33 -22.80	50.41 21.09	44.92 -36.20	13.07 -19.34
2009-02-27	GGP	DFT	FCH	FCE/A	AHT	FR	PEI	MAC	SLG	RPT	-9.65	35.51	-58.23	-29.96	-35.07	-90.08	-37.33	-25.52	-30.16	4.76	-27.57
2009-03-31	GGP	FCH	FR	PEI	SLG	FCE/A	MAC	DFT	RPT	AHT	18.50	51.82	10.31	15.18	-7.32	-33.05	-60.12	25.71	22.31	43.18	8.65
2009-04-30 2009-05-29	GGP GGP	FCH FR	FR MAC	PEI FCE/A	SLG FCH	FCE/A SLG	AHT PEI	SHO	MAC BDN	LHO KRG	-11.96 116.52	37.56 6.67	43.10 -1.11	78.07 -17.31	49.18 45.47	85.09 25.98	67.35 -32.85	69.88 36.28	102.97 18.53	71.68 -7.72	59.29 19.05
2009-06-30	GGP	FR	FCH	SLG	FCE/A	MAC	KRG	AIV	CUBE	CDR	-9.87	7.64	-23.77	0.17	-7.16	4.23	-10.40	-6.56	48.73	-13.24	-1.02
2009-07-31	GGP	FR	FCE/A	PEI	FCH	SLG	KRG	CUBE	MAC	HT	9.87	-2.56	7.86	5.64	-4.57	11.67	9.16	-1.03	11.06	8.50	5.56
2009-08-31	GGP	FR	FCE/A	PEI	KRG	FCH	SLG	MAC	KIM	HT	25.63	20.98	25.89	22.58	12.88	55.90	31.40	39.52	24.33	13.82	27.29
2009-09-30 2009-10-30	GGP GGP	FR FR	KRG KRG	FCE/A FCE/A	KIM PEI	PEI KIM	FCH CUZ	SLG SLG	AIV HT	MAC AIV	61.96 -17.28	0.38	13.59 -11.69	36.84 -42.74	3.83 -3.75	13.79 -3.12	9.73 -11.54	21.72 -12.34	19.23 -19.14	5.66 -17.76	18.67 -15.82
2009-11-30	FR	GGP	CUZ	KIM	KRG	RPT	PEI	HT	FCE/A	ARE	2.50	46.87	-1.65	-2.56	-15.73	2.90	0.82	2.70	20.74	3.98	6.06
2009-12-31	FR	CUZ	KIM	PEI	HT	KRG	CDR	RPT	FCE/A	ESS	15.93	5.80	9.37	13.52	17.72	24.99	11.85	4.72	9.34	4.77	11.80
2010-01-29 2010-02-26	FR CUZ	CUZ FR	HT KRG	KRG KIM	SBRA REG	KIM BFS	BFS EQY	ESS HR	REG KRC	EQY WRI	-2.13 -6.33	1.15 7.70	14.78 8.11	-7.13 9.59	-4.80 3.46	-6.96 0.11	8.43 9.77	-4.85 -0.38	-4.58 -1.96	3.52 9.79	-0.26 3.99
2010-03-31	SBRA	KRG	CUZ	KIM	FR	REG	ARE	BFS	WRE	ROIC	7.06	14.05	14.48	11.87	33.88	7.77	9.26	14.87	9.22	1.19	12.36
2010-04-30	SBRA	ROIC	CUZ	KRG	REG	BFS	CDR	PSB	HR	OHI	-6.50	-2.40	-2.33	13.62	9.13	-4.62	0.63	11.65	3.58	2.68	2.54
2010-05-28 2010-06-30	ROIC	SBRA ROIC	EGP SBRA	CUZ REG	OHI RPT	SKT EGP	REG BFS	ELS SKT	NNN OHI	NHI CLI	-2.25 -13.45	1.88 -0.10	-10.03 -12.00	-4.44 -6.61	-0.80 -6.79	0.05 -3.86	-11.07 5.78	-6.92 -0.58	-6.81 0.35	1.37 -10.37	-3.90 -4.76
2010-00-30	CUZ	SBRA	ROIC	REG	EGP	ACC	EQY	RPT	PSB	KIM	2.31	2.45	1.75	9.27	1.92	5.90	8.83	12.98	4.02	11.45	6.09
2010-08-31	CUZ	SBRA	REG	ROIC	RPT	EGP	FR	PSB	EQY	LTC	-4.17	-2.20	-3.45	-3.84	-9.67	-2.85	0.71	-3.15	-6.36	0.12	-3.49
2010-09-30	CUZ	SBRA CUZ	FR CDR	ROIC LPT	LTC EGP	EGP ROIC	OFC CLI	PSB FCH	EQY	LPT DRE	8.32	4.47	17.64	1.26	3.35	5.87	3.30	0.53	5.42	4.92	5.51
2010-10-29 2010-11-30	FR CUZ	ROIC	CDR	FCE/A	DRE	FR	EGP	SBRA	LTC LPT	OFC	36.86 0.14	4.33 2.37	3.71 -4.04	4.77 5.08	7.97 -11.23	0.31 3.75	2.62 -1.52	29.04 -0.33	8.74 -6.55	7.18 -4.55	10.55 -1.69
2010-12-31	ROIC	CDR	CUZ	SBRA	OFC	CLI	ADC	EGP	DRE	LPT	0.81	3.73	11.69	7.62	3.02	4.04	-6.50	5.96	11.29	1.83	4.35
2011-01-31	HR	PEB	ROIC	OFC	DRE	HIW	CDR	CLI	LTC	EGP	-0.81	1.17	-1.17	4.48	9.49	2.85	-3.89	5.76	-2.67	2.96	1.82
2011-02-28 2011-03-31	PEB CDR	CDR TRNO	OFC ROIC	HIW PEB	CLI HR	ROIC OFC	HR BDN	LPT CLI	BDN LTC	DRE HIW	6.50 -0.50	0.17 -6.19	-1.88 -0.59	3.48 0.95	-3.13 -2.61	11.65 0.75	10.39 -1.31	-2.92 -0.12	5.86 -3.06	2.67 3.13	3.28 -0.95
2011-04-29	CDR	OFC	TRNO	CLI	EQY	PEB	LPT	BDN	ROIC	HR	-2.18	-2.61	-1.58	4.10	5.44	-3.21	6.67	4.51	3.15	0.61	1.49
2011-05-31	CDR	CLDT	TRNO	OFC	SHO	CLI	LPT	HR	PDM	ADC	-10.72	1.48	0.53	0.59	-2.81	0.11	2.50	-3.66	3.26	-2.77	-1.15
2011-06-30 2011-07-29	CDR CDR	FCH CLDT	CLDT FCH	SHO	OFC OFC	TRNO HPP	ADC TRNO	HR ADC	KRG HR	MAR KRG	-2.87 -3.76	-15.60 -3.47	-1.72 -3.63	-9.27 -3.96	-12.97 -0.13	-0.23 -1.82	-1.86 -2.14	-6.52 1.69	-0.60 -5.12	-6.33 -9.25	-5.80 -3.16
2011-08-31	OFC	CDR	HPP	CLDT	SHO	HR	ADC	TRNO	BFS	PSB	-14.82	-29.85	-9.05	-43.61	-38.88	-11.39	-1.60	-9.71	-10.89	-3.84	-17.36
2011-09-30	CDR	OFC	HR	SHO	FCH	OHI	TRNO	HPP	BFS	MAR	-16.83	-20.70	-3.73	-5.97	-38.67	-13.05	-16.36	-18.05	-4.54	-7.22	-14.51
2011-10-31 2011-11-30	CLDT FCH	CDR CDR	SHO	OFC OFC	HR SBRA	HT SHO	SBRA PEI	OHI BDN	HPP HT	BFS TRNO	12.58 -13.50	16.56 -9.42	20.00 -4.92	10.74 -15.11	11.43 3.16	24.26 9.20	7.37 -9.50	10.87 -4.49	13.87 -2.53	5.83 2.77	13.35 -4.43
2011-11-30	FCH	CDR	SBRA	CLDT	SHO	OFC	TRNO	PEI	HT	BDN	14.82	25.50	13.15	0.65	6.73	1.95	16.79	11.24	12.65	8.68	11.22
2012-01-31	FCH	CDR	OFC	SBRA	CLDT	PEI	HT	TRNO	RPT	BDN	22.25	14.65	13.08	16.23	13.76	16.23	10.68	-6.97	16.30	11.33	12.75
2012-02-29 2012-03-30	FCH FCH	OFC OFC	CLDT	SBRA BFS	CDR SBRA	FCE/A FCE/A	PEI TRNO	HT CLI	MAR HT	BFS CDR	0.78 -6.45	1.19 -5.49	-2.54 5.09	0.84 6.39	-4.72 13.67	10.75 6.87	8.88 0.63	-7.65 0.77	2.38 8.20	6.04 7.29	1.60 3.70
2012-03-30	FCH	OFC	CLDT	HT	FCE/A	TRNO	SBRA	CDR	AHT	RPT	15.89	1.45	2.41	5.17	1.84	-0.07	1.81	1.93	-5.36	-1.48	2.36
2012-05-31	FCH	OFC	FPO	CLDT	MPW	AHT	TRNO	FCE/A	CDR	CLI	-1.67	-6.76	-3.60	-0.15	-4.14	0.12	-0.56	-17.50	-8.39	-5.29	-4.79
2012-06-29 2012-07-31	FCH AHT	OFC OFC	AHT FCH	MPW FCE/A	FPO FPO	CLDT MPW	CLI PEI	FCE/A CLI	TRNO CLDT	CUZ PDM	12.45 -9.97	6.59 -5.46	-1.41 2.94	6.66 -3.41	-1.94 -1.54	9.54 2.36	6.50 -4.23	8.65 -8.17	6.07 -3.78	6.81 -0.88	5.99 -3.21
2012-07-31	AHT	OFC	FPO	FCE/A	MPW	PDM	WRE	EPR	FCH	CLI	8.18	0.45	10.01	6.65	4.56	-0.53	0.60	0.95	-4.22	-0.34	2.63
2012-09-28	AHT	OFC	FPO	FCE/A	CLI	PDM	WRE	MPW	CLDT	CUZ	1.44	6.95	0.54	4.98	-0.38	2.16	-0.15	1.35	-0.93	-0.63	1.53
2012-10-31 2012-11-30	OFC WRE	CLI	WRE FPO	PDM PDM	VNO MAA	UDR VNO	MAA ELS	MPW OFC	EQR EQR	FPO UDR	4.01 0.81	-2.32 -2.77	-4.23 -1.52	2.62 -0.85	-1.04 -3.76	-2.24 -4.83	-0.92 -2.54	9.40 -1.09	-0.21 -3.37	-7.83 -5.33	-0.28 -2.52
2012-11-30	FPO	WRE	CLI	DRH	AHT	VNO	UDR	EQR	DLR	EPR	5.23	0.88	3.23	2.93	14.96	5.99	3.29	2.07	5.06	1.66	4.53
2013-01-31	FPO	WRE	UDR	CLI	DRH	EQR	EPR	DLR	DFT	VNO	10.29	8.54	0.46	3.98	1.32	-2.28	1.61	0.03	-2.18	5.33	2.71
2013-02-28	DRH	FPO	UDR	WRE	CLI	EQR	DFT	ARE	ELS	DLR	-1.99	3.09	-0.13	-2.81	4.36	-0.63	-2.05	-1.89	2.88	-1.38	-0.06
2013-03-28 2013-04-30	DRH DRH	UDR DLR	FPO WRE	DFT LHO	EQR UDR	CLI AVB	AVB EQR	WRE CLI	DLR ARE	HT VNO	4.06 6.95	1.37 5.25	4.84 2.55	4.68 2.14	0.04 1.60	0.81 4.91	1.46 5.31	0.54 -2.98	-0.10 2.49	4.02 4.58	2.17 3.28
2013-05-31	EQR	AVB	LHO	DLR	DRH	UDR	WRE	BXP	ARE	DFT	-2.64	-0.29	1.80	-14.65	-4.82	-0.86	-2.63	-2.64	-6.05	-3.69	-3.65
2013-06-28	LHO	AVB	DFT	UDR	DRH	DLR	EQR	WRE	CLI	ARE	-6.66	1.68	-0.33	4.49	-2.02	0.15	2.64	-3.33	-7.89	-4.14	-1.54
2013-07-31 2013-08-30	DLR DLR	EQR CLI	ACC DFT	UDR LHO	AVB ARE	DFT ACC	DRH DRH	LHO EQR	CLI WRE	WRE AVB	-9.83 0.56	-3.61 -10.79	-5.69 -0.53	-1.78 -1.53	0.32 -10.50	-5.27 -14.25	4.00 -0.10	8.68 -7.62	-1.77 -9.84	-0.11 -8.83	-1.51 -6.34
2013-09-30	DLR	ACC	DFT	EQR	CLI	AVB	ARE	UDR	TCO	BXP	-4.60	2.49	12.29	3.19	1.56	2.54	3.47	4.80	-0.15	4.20	2.98
2013-10-31	ACC	DLR	CLI	DFT	ARE	TCO	EQR	AVB	CDR	CPT	1.19	-10.81	-6.50	-3.64	2.98	-2.28	-2.28	-1.62	9.74	4.39	-0.88
2013-11-29 2013-12-31	DLR ACC	ACC DLR	CLI	ARE TCO	TCO EQR	EQR AVB	AVB ARE	WRE FRT	CPT BXP	UDR CPT	-0.89 -0.68	-6.36 3.90	-0.98 5.36	-3.91 -2.26	-0.63 0.64	-1.58 -0.28	-5.33 0.57	-9.90 -2.06	-10.29 3.08	-6.41 -1.81	-4.63 0.65
2013-12-31	DLR	ACC	CLI	TCO	CPT	VTR	AVB	OFC	WRE	HR	3.74	7.62	-6.00	1.71	8.33	8.55	4.36	4.78	-0.26	7.28	4.01
2014-02-28	ACC	DLR	TCO	CLI	CPT	AVB	VTR	HR	WRE	PDM	6.08	6.03	8.02	9.52	7.60	4.33	0.06	4.48	7.64	3.59	5.74
2014-03-31 2014-04-30	CLI	ACC DLR	DLR ACC	TCO PDM	WRE VTR	PDM FPO	CPT HR	HR WRE	LPT MPW	TCO	-6.79 -2.04	1.10 0.60	-2.01 2.25	0.48 2.65	-5.18 8.71	-0.75 0.85	0.95 4.06	0.75 2.40	-3.46 5.40	-8.35 2.85	-2.33 2.77
2014-04-30	CLI	DLR	MPW	ACC	VIR	HR	WRE	FPO	PDM	COR	6.56	7.40	0.15	1.66	1.08	-0.88	5.45	0.38	5.58	4.12	3.15
2014-06-30	CLI	DLR	PEI	FPO	VTR	LTC	HR	MPW	COR	TCO	-1.25	1.42	4.73	0.31	-4.13	-1.78	1.95	-2.09	4.23	1.21	0.46
2014-07-31	CLI	PEI	MPW	ADC	WRE	TCO	VTR	HR	DLR	ACC	-1.78	2.16	1.65	-3.19	4.29	-3.01	-0.94	-2.87	9.90	1.76	0.80
2014-08-29 2014-09-30	CLI	VTR LPT	MPW MPW	ACC PEI	DLR NHI	WRE HR	PEI COR	HR VTR	LTC ADC	SUI FPO	0.19 -10.10	3.53 -6.29	4.57 -13.91	1.50 -1.10	1.33 -12.13	2.40 -5.26	4.72 -6.48	1.05 -6.00	6.61 -7.56	1.88 -11.94	2.78 -8.08
2014-10-31	CLI	LPT	VTR	FPO	PEI	ADC	HR	EQY	KRG	CUBE	-2.01	4.44	10.07	6.19	7.21	11.15	11.14	10.40	6.59	15.76	8.09
2014-11-28	CLI	ADC	SIR	LPT	FPO	COR	LTC	LSI	EQY	PLD	2.58	0.65	-5.92	1.74	-0.96	2.77	-0.36	-0.08	0.95	1.50	0.29
2014-12-31	SIR	CLI	LPT	ADC	EQY	KRG	FPO	SKT	FCE/A	PSB	5.52	-0.84	6.17	0.90	4.56	5.21	-0.16	1.03	-1.35	1.15	2.22

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
2015-01-30	SIR	CLI	FPO	PSB	KRG	AMH	MPW	ADC	SBRA	EQY	1.87	2.33	3.50	5.59	6.14	-2.02	10.92	10.81	7.39	7.15	5.37
2015-02-27 2015-03-31	CLI SFR	SIR	SFR CLI	AMH FPO	FPO AMH	ADC CUZ	PSB EGP	EGP LPT	KRG PSB	CUZ	-3.65 2.63	-0.73 1.21	3.80 2.47	0.00 -0.50	-6.87 -0.84	-5.37 -1.22	-1.11 -4.65	-2.57 -4.17	-7.61 -0.17	-2.85 3.20	-2.70 -0.20
2015-04-30	CLI	SIR	BRG	SFR	CUZ	FPO	LPT	AHT	EGP	AMH	-7.15	-7.48	2.59	-0.43	-8.46	-10.36	-2.44	-6.00	-5.01	2.03	-4.27
2015-05-29	SIR	SFR	AHT	BRG	FPO	CUZ	CLI	EGP	LPT	STAG	1.07	-2.04	-5.21	-0.22	-5.96	-0.93	-6.03	-2.78	0.29	-2.00	-2.38
2015-06-30	SIR	FPO	CUZ	CLI	EGP	PSB EGP	STAG	LPT	AHT	SKT	-12.72	1.96	7.29	8.67	1.07	-1.31	-6.30	-8.10	-1.64	-5.91	-1.70
2015-07-31 2015-08-31	FPO SIR	CLI AHT	CUZ FPO	SIR STAG	AHT CUZ	OFC	STAG LPT	PSB SRC	LPT BDN	HST	9.71 -7.88	12.29 -12.15	0.00 -7.69	-2.80 -14.08	10.20 -12.39	6.82 -9.52	-1.82 -10.17	6.49 -5.57	5.47 -12.76	-2.30 -10.67	4.41 -10.29
2015-09-30	SIR	OFC	CUZ	STAG	FPO	AHT	SRC	BDN	HST	FCH	2.45	0.00	0.54	6.52	4.56	-23.81	-4.91	1.64	-11.46	-13.23	-3.77
2015-10-30	SIR	CUZ	STAG	OFC	BDN	AHT	HST	FCH	FPO	SRC	6.07	8.52	11.94	8.95	9.15	12.03	9.18	12.98	6.94	10.78	9.65
2015-11-30 2015-12-31	AHT AHT	HST	FCH LHO	CUZ FCH	SIR	OFC RLJ	LHO SBRA	SRC PEB	DRH DRH	BDN EGP	2.16 -10.81	-4.30 -7.89	-0.37 -11.44	-2.11 -9.41	1.67 -4.15	-3.14 -12.05	-4.17 -2.20	-3.60 -12.81	-4.82 -14.27	1.91 -4.57	-1.68 -8.96
2016-01-29	LHO	HST	AHT	SBRA	PEB	RLJ	DRH	FCH	OFC	HT	-10.31	-10.22	-12.65	-9.70	-13.75	-16.77	-15.07	-4.77	2.13	-21.39	-11.49
2016-02-29	PEB	LHO	RLJ	HST	AHT	DRH	SBRA	FCH	CLDT	STAG	10.63	9.42	13.67	10.02	-0.54	6.98	8.13	6.13	6.17	3.65	7.43
2016-03-31	PEB	RLJ	LHO	SBRA	AHT	DRH	HST	CLDT	STAG	HT	6.80	8.72	3.87	0.87	14.30	12.85	8.69	6.61	14.79	5.84	8.33
2016-04-29 2016-05-31	AHT	PEB PEB	SBRA LHO	DRH FCH	LHO AHT	RLJ DRH	FCH RLJ	CLDT	SLG SLG	STAG	-13.22 -0.71	-5.04 -9.16	4.86 -3.36	-12.73 -7.99	-5.73 -10.56	-8.24 0.34	-12.58 -2.79	-0.56 1.77	8.12 -3.60	-1.98 -5.93	-4.71 -4.20
2016-06-30	PEB	FCH	LHO	DRH	AHT	SBRA	RLJ	HT	HLT	CLDT	4.00	-5.92	2.01	1.00	6.54	-1.47	4.58	-3.27	8.09	1.33	1.69
2016-07-29	PEB	FCH	AHT	LHO	RLJ	DRH	HT	HLT	HST	CLDT	12.18	1.91	10.42	15.56	10.14	8.39	9.72	2.89	9.02	8.71	8.89
2016-08-31	PEB	FCH	LHO	HT	AHT	DRH	RLJ	SBRA	HST	HLT	1.31	11.30	1.83	3.33	15.65	7.55	-1.70	6.36	0.45	2.89	4.90
2016-09-30 2016-10-31	FCH PEB	AHT	HT RLJ	PEB FCH	DRH LHO	RLJ DRH	LHO AHT	HLT CLDT	SBRA	FPO FPO	-10.05 -9.13	-16.84 -1.12	-8.10 -6.43	-12.16 -0.62	-15.16 -0.50	-10.42 0.55	-16.17 -1.37	-4.02 -8.39	-1.18 -7.01	-9.58 -2.55	-10.37 -3.66
2016-10-31	PEB	HT	DRH	FPO	RLJ	LHO	CCP	CLDT	FCH	LSI	16.93	12.39	14.62	9.71	14.47	16.71	-9.84	7.93	12.76	0.72	9.64
2016-12-30	PEB	$_{ m HT}$	FPO	CLDT	DRH	RLJ	FCH	CCP	LHO	LSI	3.38	6.39	10.97	7.00	8.50	7.19	9.83	3.75	8.20	4.84	7.01
2017-01-31	CCP	LSI	FCE/A	EXR	CLDT	FPO	CUBE	HT	PGRE	OHI	-1.17	-4.57	8.28	-6.96	-2.02	-6.89	-6.32	-6.32	4.28	2.56	-1.91
2017-02-28 2017-03-31	LSI	CCP EXR	PEI CUBE	CUBE	EXR PSA	MAC CDR	PGRE MAC	OHI GGP	PSA KRG	KRG BRX	8.45 -7.63	6.20 -6.25	-8.20 -4.85	8.10 2.18	9.45 -3.83	-1.93 -15.64	4.34 -4.52	1.76 -7.00	5.63 -5.21	-5.87 -8.40	2.79 -6.12
2017-03-31	LSI	KRG	MAC	CDR	PEI	KIM	CUBE	PSA	GGP	RPT	-1.05 -4.65	-5.45	-3.11	6.93	-8.91	-13.04	-2.42	-4.45	-7.01	-5.05	-4.26
2017-05-31	PEI	CDR	LSI	KIM	KRG	RPT	CUBE	GGP	PSA	EXR	-25.80	-7.53	-4.55	-14.56	-12.49	-5.71	-1.51	3.05	2.81	2.54	-6.38
2017-06-30	PEI	KIM	LSI	KRG	RPT	CDR	GGP	BRX	MAC	SPG	5.63	4.51	-1.07	5.20	2.43	-2.85	5.59	-0.89	1.13	4.75	2.44
2017-07-31	PEI	KIM	SRC	KRG	LSI	RPT	BRX	CDR	SKT	MAC	4.91	9.51	6.78	8.11	-1.44	8.82	9.13	6.58	1.72	-1.16	5.30
2017-08-31 2017-09-29	PEI PEI	SRC	KIM KIM	SKT	CDR MAC	RPT CDR	KRG KRG	BRX	MAC SPG	LSI TCO	-17.01 4.48	9.27 -1.51	-2.81 -0.36	-12.18 4.27	-2.74 4.08	-6.90 10.89	-2.02 0.64	-4.54 0.43	-8.39 2.62	0.75 -4.98	-4.66 2.06
2017-10-31	PEI	SKT	MAC	KIM	BRX	SRC	CDR	TCO	RPT	KRG	-7.62	-7.08	-0.68	-7.38	-7.34	-3.08	-3.26	-5.12	-2.96	-8.02	-5.25
2017-11-30	PEI	SKT	SRC	TCO	KIM	BRX	MAC	RPT	KRG	GGP	13.19	9.59	2.73	21.75	1.96	3.38	17.05	13.18	2.85	18.86	10.45
2017-12-29	PEI	TCO	SKT	KIM	BRX	SRC	RPT	KRG	MAC	RPAI	6.97	10.87	5.70	-2.02	3.21	0.47	2.20	1.91	1.43	2.87	3.36
2018-01-31 2018-02-28	PEI PEI	KIM	SKT	BRX SKT	SRC	KRG BRX	TCO SBRA	CLI	RPT HT	AKR ACC	-6.34 -6.67	-13.17 -6.16	-5.15 -10.70	-13.95 -12.06	-4.90 -17.25	-15.06 -4.34	-5.95 -6.98	-7.16 -4.63	-10.82 -9.91	-10.80 -5.29	-9.33 -8.40
2018-03-29	PEI	KIM	BRG	BRX	KRG	SBRA	CLI	SKT	AKR	SRC	-7.87	-3.82	12.12	-1.88	0.59	4.46	-1.07	-1.44	2.14	-0.51	0.27
2018-04-30	CLI	BRG	KIM	SBRA	PEI	SKT	BRX	KRG	CDR	SIR	2.72	5.60	0.76	3.67	0.31	-0.23	-2.39	-3.41	-1.28	-2.71	0.31
2018-05-31	CLI	SBRA	PEI PEI	KIM SKT	SKT	BRG BRG	KRG KRG	BRX	EPR BRX	SIR	14.10	12.41	12.87	6.34	-2.12 9.44	-1.23	6.38	6.44	10.96	13.04	7.92
2018-06-29 2018-07-31	BRG	SBRA CLI	HR	VTR	KIM SKT	OFC	HTA	ACC	LTC	BFS	2.55 2.76	4.71 -4.08	-0.18 2.14	8.90 -1.01	1.52	0.45 2.55	8.49 1.33	7.25 -3.88	9.31 -1.34	3.82 -0.56	5.47 -0.06
2018-08-31	BRG	CLI	VTR	OFC	LTC	HR	HTA	GGP	MRT	AVB	7.56	11.49	6.01	3.44	9.67	4.12	4.47	3.41	-4.47	3.58	4.93
2018-09-28	BRG	CLI	LTC	KRG	KIM	VTR	ACC	SIR	$^{ m HR}$	HTA	-0.91	-2.69	-5.17	-4.86	-2.19	-9.62	-1.85	6.55	-5.65	-6.88	-3.33
2018-10-31 2018-11-30	KRG	KIM MRT	VTR CDR	ACC	SIR KIM	CDR	UE HTA	HTA CLI	OFC	ESS PEI	-4.99 4.14	-3.96	6.51 -4.89	-4.09	-14.86 1.60	-21.19 -3.99	-7.47	-1.55	-14.36	1.64	-6.43 -0.72
2018-11-30	CDR	MRT	AHT	VTR BFS	SIR	BDN	OFC	HIW	BRG	COR	-13.39	-18.98 0.00	-4.89 -21.31	8.97 -10.88	-14.17	-3.99	6.84 -15.15	6.48	1.48 -0.88	-8.87 -11.09	-0.72
2019-01-31	CDR	MRT	PEI	AHT	SIR	MAC	UE	OFC	BRG	BFS	10.57	52.56	21.57	21.31	NA	6.44	20.59	16.04	14.04	11.47	19.40
2019-02-28	PEI	CDR	AHT	MRT	UE	MAC	SIR	TCO	BDN	KRG	-18.10	-0.29	7.96	-8.29	-5.02	-5.71	NA	6.94	4.36	-5.50	-2.63
2019-03-29	PEI	CDR	MAC	AHT	MAR	RLJ TCO	TCO SLG	PEB	BDN	SHO	2.25	-2.33	-0.58	-12.08	-0.14 -2.29	-5.54	-0.94	-3.01	0.89	-4.41	-2.59
2019-04-30 2019-05-31	PEI PEI	MAC AHT	CDR MAC	MAR CDR	UE UE	RLJ	PEB	RLJ MAR	PEB SLG	SKT	-4.39 6.28	-7.69 -21.14	-10.21 -9.97	8.67 -8.14	-2.29 -7.37	-7.01 -6.97	-1.77 -15.70	4.67 -8.87	4.72 -2.68	-14.99 -10.56	-3.03 -8.51
2019-06-28	PEI	MAC	CDR	AHT	SKT	TCO	RLJ	UE	SLG	SHO	1.39	-8.14	-6.57	-40.66	-4.52	-8.29	3.27	0.46	-6.77	2.14	-6.77
2019-07-31	PEI	AHT	CDR	MAC	PEB	RLJ	SHO	DRH	UE	SKT	-8.34	-9.16	4.79	-1.32	-0.68	-2.63	-3.72	-2.65	-3.52	-2.06	-2.93
2019-08-30	AHT	CDR	MAC	PEI	SKT	TCO	PEB	UE	HT	SLG	3.27	-15.96	-14.71	-15.14	-11.61	-3.70	-3.71	4.56	-11.67	-1.07	-6.97
2019-09-30 2019-10-31	AHT AHT	MAC MAC	PEI PEI	CDR	TCO SKT	SKT	HT TCO	PEB PEB	UE RLJ	RLJ HST	16.73 -17.99	10.19 -13.87	10.69 -3.56	23.57 10.74	4.46 4.05	9.05 -7.53	6.81 -13.20	3.10 -7.89	12.24 -3.47	4.70 -5.35	10.16 -5.81
2019-11-29	AHT	MAC	PEI	CDR	$_{ m HT}$	SKT	TCO	PEB	RLJ	HST	0.73	-2.09	4.26	-22.39	2.72	-5.75	-9.68	1.89	4.06	6.50	-1.98
2019-12-31	MAC	AHT	PEI	TCO	SKT	PEB	HT	SPG	RLJ	HST	-0.04	1.44	-7.76	-4.37	-3.27	2.30	2.58	-1.50	3.62	6.15	-0.08
2020-01-31	MAC	AHT	TCO	SKT	PEI	HT SPG	CDR	PEB	SPG	RLJ VTR	-18.78	-12.59	-16.28	-0.68	-30.22	-11.50	-12.63	-12.25	-11.22	-13.00	-13.91
2020-02-28 2020-03-31	MAC MAC	TCO AHT	AHT TCO	SKT PEI	HT SKT	SPG	PEI SPG	CDR PEB	PEB CDR	CLDT	-8.85 -128.84	67.83 -107.23	-13.01 -21.76	-19.98 -95.12	-11.77 -87.38	-7.86 -116.96	-51.25 -80.81	-0.39 -61.83	-16.01 -102.09	-7.33 -85.31	-6.86 -88.73
2020-03-31	PEI	AHT	MAC	SKT	HT	PEB	SPG	CLDT	RLJ	SHO	10.25	107.25	28.28	40.81	37.90	8.36	19.65	23.45	18.51	5.36	20.32
2020-05-29	MAC	PEI	AHT	HT	SKT	CDR	SPG	CLDT	EPR	PEB	-9.25	11.23	-17.54	-3.70	-20.11	-34.38	-14.60	-10.67	7.05	14.30	-7.77
2020-06-30	AHT	PEI	MAC	HT	CDR	PEB	EPR	CLDT	SPG	SKT	4.62	18.53	27.55	13.35	28.50	0.00	4.82	-9.80	16.98	14.79	11.93
2020-07-31 2020-08-31	AHT PEI	PEI AHT	MAC MAC	CDR	HT HT	CLDT	SPG SPG	SKT	EPR EPR	AKR AKR	-61.16 -7.02	-14.20 -24.12	-16.18 3.86	-19.64 28.38	-19.07 30.07	-16.10 3.23	-9.23 8.45	-10.33 -12.23	-14.60 12.09	-7.52 -5.99	-18.80 3.67
2020-08-31	AHT	PEI	MAC	CLDT	CDR	HT	PEB	SPG	EPR	SKT	-62.42	-68.61	-15.52	9.64	-3.66	-14.90	-0.72	-4.78	-16.12	5.80	-17.13
2020-10-30	AHT	PEI	MAC	CDR	SKT	EPR	AKR	CLDT	SPG	$_{ m HT}$	-24.61	-10.44	2.47	15.94	2.62	-14.28	-11.81	-3.61	-2.93	-12.28	-5.89
2020-11-30	AHT	PEI	MAC	CDR	EPR	AKR	HT	SKT	RPT	SPG	71.99	79.05	36.24	23.61	41.27	42.00	50.26	42.31	40.48	27.35	45.46
2020-12-31 2021-01-15	AHT AHT	PEI PEI	MAC MAC	CDR	EPR RPT	AKR EPR	RPT AKR	HT SPG	RPAI RPAI	SKT	-2.29 5.26	-9.53 30.75	6.49 24.12	24.36 9.32	-10.28 9.27	-0.07 12.94	16.56 10.30	-2.63 8.67	5.52 10.00	5.26 1.38	3.34 12.20
2021-01-13	Anı	FEA	MAC	CDR	I/L I	EFK	ANK	SF G	n.r.a.i	п1	0.20	30.73	24.12	9.52	9.21	12.94	10.50	0.07	10.00	1.58	12.20

Table 3: Portfolio Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	All
1999													
2000		7.58	2.92	-2.95	2.34	4.83	-0.85	5.15	5.07	1.46	5.40	1.97	
2001	-14.91	7.96	-4.38	6.69	-5.31	-2.73	-1.01	-2.31	-12.01	10.94	-11.52	-3.83	-32.42
2002	1.62	-7.50	-5.27	5.66	9.60	-3.39	4.94	-1.86	8.95	-2.86	-5.72	0.49	4.66
2003	0.59	6.45	6.45	-4.28	-19.41	-5.34	-4.86	-5.82	-8.22	-2.58	5.97	6.05	-24.98
2004	5.91	2.14	2.30	-2.57	-1.00	-0.16	-0.75	-1.19	-2.54	0.82	1.44	-3.78	0.63
2005	0.84	1.52	0.78	4.08	-1.26	3.19	2.85	-0.04	-1.64	-0.99	8.36	1.62	19.31
2006	2.16	3.10	-0.52	0.83	-2.37	3.72	0.77	-3.24	-2.77	-0.49	0.62	4.76	6.58
2007	0.21	1.85	-3.22	0.54	2.56	-0.21	3.87	1.90	0.31	2.78	6.54	1.98	19.10
2008	-7.86	-2.98	3.37	-0.41	-5.97	9.71	14.86	-6.83	14.76	47.75	33.46	-1.45	98.42
2009	9.43	14.82	-2.32	-50.42	-20.22	1.38	3.94	-22.55	-16.11	10.05	-1.15	-3.26	-76.43
2010	-4.87	4.74	4.74	11.91	-8.34	-6.27	2.28	-3.79	1.54	-3.93	2.10	2.26	2.37
2011	-1.40	0.77	-0.69	3.66	3.85	0.95	2.45	2.43	-0.88	-0.34	3.45	-7.15	7.10
2012	-6.26	-2.18	2.51	1.07	-0.80	-0.99	7.18	-2.51	-4.27	-1.99	4.54	-1.06	-4.75
2013	5.44	1.10	4.12	0.69	-0.81	-4.42	3.85	-1.21	0.84	6.30	1.02	-0.86	16.05
2014	-1.51	0.44	3.05	-0.80	0.20	3.26	-2.62	1.77	2.18	2.93	1.17	0.28	10.33
2015	-0.41	1.79	0.97	-0.30	3.60	-3.10	1.96	4.80	6.25	-5.75	5.66	12.05	27.51
2016	11.72	-10.33	1.18	-1.02	9.60	4.16	-7.68	-11.02	8.73	-0.70	-11.19	-1.64	-8.17
2017	3.84	1.13	3.91	5.03	8.14	-2.02	-2.75	4.77	-1.25	6.61	-6.76	-5.12	15.54
2018	10.24	0.97	2.14	3.07	-4.60	-5.05	-1.08	-6.21	1.79	0.24	3.72	4.82	10.04
2019	-9.99	1.62	7.32	0.03	9.73	7.14	4.68	12.11	-10.42	10.45	-0.40	-4.01	28.26
2020	18.11	-0.75	66.04	-13.08	8.98	-10.60	30.18	-7.26	12.57	6.17	-44.20	0.12	66.29
2021	-14.17												

