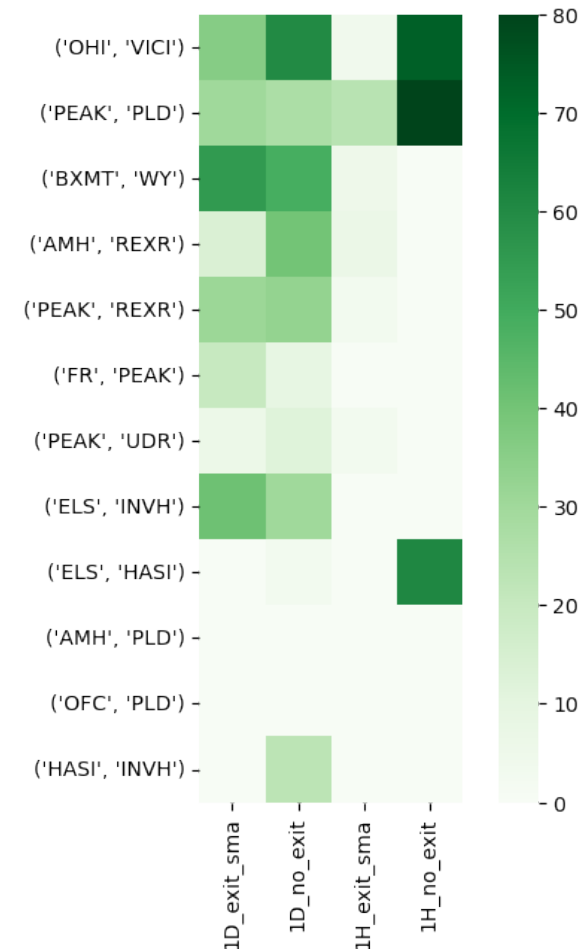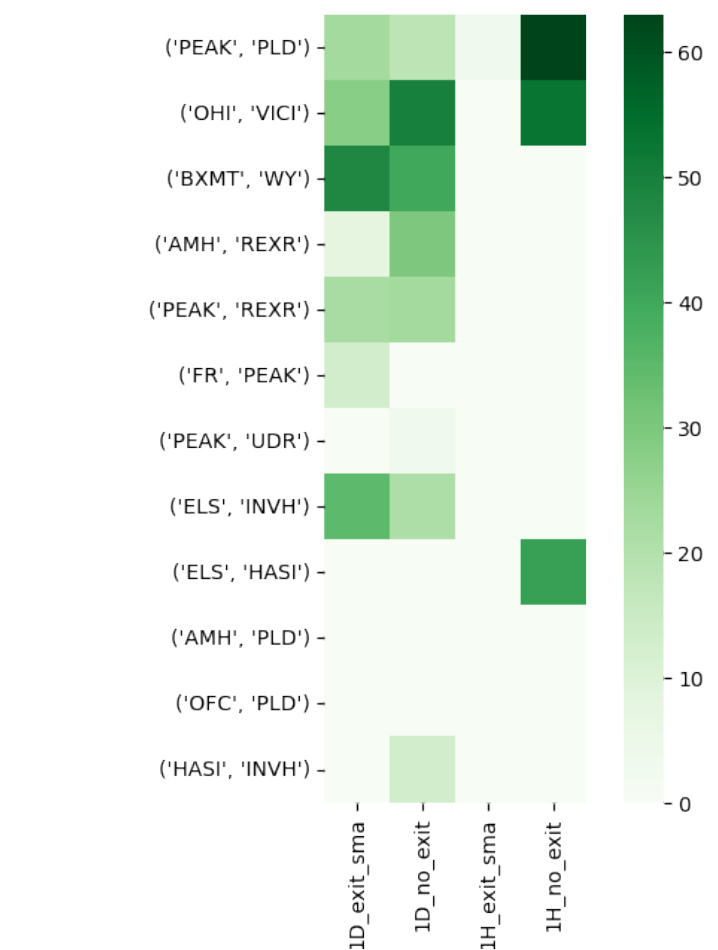# Summary Report (REIT 1Y)

31/10/2022

Selected Pairs:

| HASI=0.5*ELS | REXR=1.7*AMH | REXR=2.33*PEAK | UDR=1.74*PEAK | VICI=1.04*OHI | INVH=1.02*HASI | PEAK=0.52*FR | PLD=3.4*AMH | INVH=0.52*ELS | PLD=4.64*OFC | PLD=4.68*PEAK | WY=1.19*BXMT |

2DEV Return%	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('OHI', 'VICI')	36	60	4	73
('PEAK', 'PLD')	30	27	24	80
('BXMT', 'WY')	55	49	5	-24
('AMH', 'REXR')	14	40	7	-18
('PEAK', 'REXR')	31	33	3	-43
('FR', 'PEAK')	20	9	-9	0
('PEAK', 'UDR')	6	12	3	-8
('ELS', 'INVH')	41	30	-34	-30
('ELS', 'HASI')	-4	3	-84	61
('AMH', 'PLD')	-38	-3	-23	-1
('OFC', 'PLD')	-19	-42	-61	-112
('HASI', 'INVH')	-31	23	-151	-90

2DEV Return% (costs inc.)	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('PEAK', 'PLD')	23	18	3	63
('OHI', 'VICI')	28	50	-29	53
('BXMT', 'WY')	48	40	-25	-42
('AMH', 'REXR')	8	30	-22	-35
('PEAK', 'REXR')	22	23	-25	-60
('FR', 'PEAK')	13	0	-38	-18
('PEAK', 'UDR')	-2	3	-24	-25
('ELS', 'INVH')	35	21	-64	-47
('ELS', 'HASI')	-12	-7	-115	42
('AMH', 'PLD')	-46	-11	-47	-18
('OFC', 'PLD')	-27	-51	-83	-128
('HASI', 'INVH')	-39	13	-182	-108

Detailed Tables:

1.0 DEV RETURN%

pair	1D_skp_sma	1D_no_exit	1D_exit_sma	1H_no_exit	1H_skp_sma	1H_exit_sma	mean
('PEAK', 'PLD')	18.0	20.0	-3.0	34.0	52.0	39.0	26.7
('FR', 'PEAK')	14.0	16.0	-4.0	34.0	13.0	-34.0	6.5
('BXMT', 'WY')	41.0	59.0	22.0	-24.0	-24.0	-63.0	1.8
('AMH', 'REXR')	41.0	53.0	25.0	-40.0	-46.0	-65.0	-5.3
('ELS', 'HASI')	-11.0	-12.0	-68.0	-11.0	-20.0	53.0	-11.5
('PEAK', 'REXR')	29.0	11.0	0.0	-53.0	-52.0	-25.0	-15.0
('ELS', 'INVH')	13.0	10.0	45.0	-66.0	-54.0	-41.0	-15.5
('PEAK', 'UDR')	-2.0	1.0	4.0	-36.0	-33.0	-51.0	-19.5
('OHI', 'VICI')	22.0	0.0	33.0	-64.0	-63.0	-72.0	-24.0
('AMH', 'PLD')	-10.0	-7.0	5.0	-73.0	-58.0	-76.0	-36.5
('HASI', 'INVH')	-11.0	-78.0	-29.0	-105.0	-152.0	-124.0	-83.2
('OFC', 'PLD')	-85.0	-87.0	-53.0	-92.0	-112.0	-120.0	-91.5
avg	4.9	-1.2	-1.9	-41.3	-45.8	-48.2	-22.2

1.5 DEV RETURN%

pair	1D_no_exit	1D_skp_sma	1D_exit_sma	1H_exit_sma	1H_no_exit	1H_skp_sma	mean
('OHI', 'VICI')	42.0	38.0	34.0	-49.0	29.0	13.0	17.8
('BXMT', 'WY')	59.0	51.0	31.0	-40.0	-21.0	-8.0	12.0
('PEAK', 'PLD')	-20.0	-15.0	5.0	21.0	31.0	47.0	11.5
('FR', 'PEAK')	22.0	21.0	5.0	-28.0	14.0	4.0	6.3
('PEAK', 'UDR')	0.0	-2.0	19.0	-27.0	-19.0	-22.0	-8.5
('AMH', 'PLD')	32.0	13.0	20.0	-63.0	-40.0	-41.0	-13.2
('PEAK', 'REXR')	1.0	13.0	6.0	11.0	-64.0	-50.0	-13.8
('AMH', 'REXR')	10.0	10.0	5.0	-49.0	-32.0	-46.0	-17.0
('ELS', 'INVH')	23.0	12.0	24.0	-34.0	-81.0	-64.0	-20.0
('ELS', 'HASI')	1.0	9.0	-44.0	-25.0	-26.0	-36.0	-20.2
('OFC', 'PLD')	-28.0	-29.0	6.0	-2.0	-114.0	-137.0	-50.7
('HASI', 'INVH')	-13.0	-11.0	-65.0	-120.0	-92.0	-130.0	-71.8
avg	10.8	9.2	3.8	-33.8	-34.6	-39.2	-14.0

2.0 DEV RETURN%

pair	1D_skp_sma	1D_no_exit	1D_exit_sma	1H_no_exit	1H_skp_sma	1H_exit_sma	mean
('PEAK', 'PLD')	18.0	18.0	23.0	63.0	48.0	3.0	28.8
('OHI', 'VICI')	39.0	50.0	28.0	53.0	28.0	-29.0	28.2
('BXMT', 'WY')	40.0	40.0	48.0	-42.0	-6.0	-25.0	9.2
('AMH', 'REXR')	27.0	30.0	8.0	-35.0	-40.0	-22.0	-5.3
('FR', 'PEAK')	-2.0	0.0	13.0	-18.0	-4.0	-38.0	-8.2
('PEAK', 'REXR')	35.0	23.0	22.0	-60.0	-47.0	-25.0	-8.7
('ELS', 'HASI')	57.0	-7.0	-12.0	42.0	-19.0	-115.0	-9.0
('PEAK', 'UDR')	3.0	3.0	-2.0	-25.0	-23.0	-24.0	-11.3
('ELS', 'INVH')	17.0	21.0	35.0	-47.0	-40.0	-64.0	-13.0
('AMH', 'PLD')	-22.0	-11.0	-46.0	-18.0	-42.0	-47.0	-31.0
('HASI', 'INVH')	38.0	13.0	-39.0	-108.0	-125.0	-182.0	-67.2
('OFC', 'PLD')	-28.0	-51.0	-27.0	-128.0	-145.0	-83.0	-77.0
avg	18.5	10.8	4.2	-26.9	-34.6	-54.2	-13.7

2.5 DEV RETURN%

pair	1D_skp_sma	1D_exit_sma	1D_no_exit	1H_no_exit	1H_skp_sma	1H_exit_sma	mean
('PEAK', 'UDR')	10.0	0.0	6.0	42.0	42.0	23.0	20.5
('PEAK', 'PLD')	4.0	-1.0	4.0	45.0	37.0	7.0	16.0
('ELS', 'HASI')	50.0	-11.0	-33.0	95.0	0.0	-94.0	1.2
('OHI', 'VICI')	10.0	33.0	-2.0	-3.0	-6.0	-43.0	-1.8
('FR', 'PEAK')	0.0	12.0	-36.0	-5.0	18.0	-13.0	-4.0
('OFC', 'PLD')	-22.0	-4.0	-43.0	59.0	-27.0	-3.0	-6.7
('ELS', 'INVH')	11.0	6.0	9.0	-28.0	-22.0	-51.0	-12.5
('BXMT', 'WY')	6.0	16.0	13.0	-74.0	-27.0	-30.0	-16.0
('AMH', 'REXR')	7.0	0.0	-11.0	-64.0	-61.0	-32.0	-26.8
('AMH', 'PLD')	-2.0	-35.0	-5.0	-25.0	-53.0	-53.0	-28.8
('PEAK', 'REXR')	7.0	14.0	-16.0	-66.0	-61.0	-66.0	-31.3
('HASI', 'INVH')	82.0	-16.0	84.0	-110.0	-116.0	-155.0	-38.5
avg	13.6	1.2	-2.5	-11.2	-23.0	-42.5	-10.7

3.0 DEV RETURN%

pair	1H_no_exit	1D_skp_sma	1D_exit_sma	1H_skp_sma	1D_no_exit	1H_exit_sma	mean
('OFC', 'PLD')	115.0	-12.0	5.0	18.0	-12.0	-13.0	16.8
('AMH', 'REXR')	25.0	0.0	0.0	27.0	0.0	6.0	9.7
('AMH', 'PLD')	53.0	0.0	0.0	-2.0	0.0	6.0	9.5
('ELS', 'INVH')	1.0	8.0	0.0	13.0	9.0	-9.0	3.7
('PEAK', 'UDR')	8.0	6.0	-3.0	3.0	-5.0	1.0	1.7
('PEAK', 'REXR')	8.0	2.0	10.0	2.0	-2.0	-24.0	-0.7
('OHI', 'VICI')	-3.0	0.0	8.0	16.0	-10.0	-19.0	-1.3
('BXMT', 'WY')	-9.0	0.0	0.0	0.0	0.0	-24.0	-5.5
('PEAK', 'PLD')	-11.0	0.0	0.0	-16.0	0.0	-19.0	-7.7
('FR', 'PEAK')	-21.0	-3.0	-10.0	13.0	-36.0	-6.0	-10.5
('HASI', 'INVH')	-28.0	43.0	15.0	-36.0	-24.0	-64.0	-15.7
('ELS', 'HASI')	11.0	29.0	16.0	-75.0	-54.0	-23.0	-16.0
avg	12.4	6.1	3.4	-3.1	-11.2	-15.7	-1.3