

## Investment Performance: FTSE NAREIT US Real Estate Index Series

(Percent change, except where noted, as of May 31, 2010)

Period	All REIT Index			Composite REIT Index			Real Estate 50 Index™ <sup>1</sup>			Equity REIT Index			Mortgage REIT Index			Hybrid REIT Index		
	Return Components		Dividend	Return Components		Dividend	Return Components		Dividend	Return Components		Dividend	Return Components		Dividend	Return Components		Dividend
	Total	Price	Yield <sup>2</sup>	Total	Price	Yield <sup>2</sup>	Total	Price	Yield <sup>2</sup>	Total	Price	Yield <sup>2</sup>	Total	Price	Yield <sup>2</sup>	Total	Price	Yield <sup>2</sup>
<b>Annual (including current year to date)</b>																		
2004	30.41	22.87	4.97	30.41	22.87	4.97	35.00	28.31	4.24	31.58	24.35	4.66	18.43	7.92	8.15	23.90	15.69	6.24
2005	8.29	2.51	5.06	8.29	2.51	5.06	13.67	8.52	4.07	12.16	6.67	4.57	-23.19	-30.88	10.68	-10.83	-17.16	7.97
2006	34.35	28.31	4.06	34.02	27.98	4.11	35.64	30.28	3.67	35.06	29.51	3.69	19.32	8.44	9.19	40.95	31.19	6.33
2007	-17.83	-21.39	5.29	-17.83	-21.42	5.35	-16.34	-19.57	4.77	-15.69	-19.05	4.91	-42.35	-47.69	10.52	-34.77	-40.17	12.16
2008	-37.34	-41.04	8.37	-37.84	-41.56	8.32	-37.31	-40.78	7.22	-37.73	-41.12	7.56	-31.31	-40.46	14.47	-75.53	-78.38	49.56
2009	27.45	19.90	4.63	27.80	20.15	4.69	27.62	20.36	4.48	27.99	21.28	3.73	24.63	8.26	14.86	41.30	35.47	20.06
2010	10.58	8.76	4.62	10.49	8.67	4.68	9.90	8.08	4.55	11.13	9.45	3.92	2.16	-1.25	13.90	55.78	53.15	3.19
<b>Quarter (including current quarter to date)</b>																		
2009: Q2	27.49	25.39	6.75	27.28	25.17	6.81	26.88	24.88	6.26	28.85	26.99	5.86	14.89	10.63	15.49	1.43	-0.09	14.80
Q3	31.52	29.86	4.89	32.00	30.31	4.92	32.53	30.95	4.49	33.28	31.86	4.02	20.48	16.30	13.87	16.82	15.31	12.83
Q4	8.25	6.86	4.63	8.46	7.04	4.69	9.33	7.98	4.48	9.39	8.25	3.73	-1.25	-5.31	14.86	11.83	11.84	20.06
2010: Q1	9.57	8.31	4.58	9.46	8.20	4.64	8.58	7.34	4.50	10.02	8.89	3.86	2.41	-0.47	13.81	45.35	43.85	12.69
Q2	0.91	0.42	4.62	0.94	0.43	4.68	1.21	0.69	4.55	1.01	0.51	3.92	-0.25	-0.78	13.90	7.18	6.46	3.19
<b>Month (including current month to date)</b>																		
2010: Jan	-4.68	-4.86	5.05	-4.74	-4.91	5.11	-5.37	-5.53	4.95	-5.21	-5.40	4.14	-0.15	-0.16	14.82	16.84	16.81	17.17
February	5.06	4.73	4.99	5.08	4.74	5.07	5.33	4.94	4.96	5.34	4.97	4.16	2.08	2.18	14.52	14.02	12.86	15.21
March	9.42	8.70	4.58	9.36	8.65	4.64	8.94	8.27	4.50	10.18	9.67	3.86	0.47	-2.44	13.81	9.11	9.12	12.69
April	6.58	6.36	4.30	6.59	6.36	4.36	6.35	6.15	4.22	6.94	6.74	3.61	1.50	0.94	13.60	27.88	27.05	9.99
May	-5.32	-5.59	4.62	-5.30	-5.57	4.68	-4.83	-5.14	4.55	-5.55	-5.83	3.92	-1.72	-1.71	13.90	-16.19	-16.20	3.19
<b>Week (including current week to date)</b>																		
30-Apr-10	-1.17	-1.27	4.30	-1.17	-1.28	4.36	-1.11	-1.21	4.22	-1.22	-1.33	3.61	-0.90	-1.07	13.60	5.62	4.93	9.99
7-May-10	-6.20	-6.29	4.65	-6.20	-6.29	4.71	-5.92	-6.02	4.59	-6.16	-6.25	3.94	-6.65	-6.67	14.55	-9.65	-9.67	2.96
14-May-10	3.57	3.43	4.49	3.60	3.46	4.55	3.40	3.25	4.45	3.75	3.60	3.80	2.03	1.99	14.27	-2.09	-2.08	3.02
21-May-10	-4.85	-4.89	4.73	-4.85	-4.90	4.79	-4.42	-4.47	4.66	-5.03	-5.08	4.01	-2.37	-2.28	14.62	-7.65	-7.65	3.27
28-May-10	2.44	2.42	4.62	2.41	2.41	4.68	2.34	2.34	4.55	2.15	2.14	3.92	5.69	5.67	13.90	2.59	2.59	3.19
<b>Historical (compound annual rates at month-end)</b>																		
1-Year	53.54	46.00		54.06	46.44		54.38	47.01		55.98	49.47		33.35	16.33		102.83	93.93	
3-Year	-10.81	-15.68		-11.03	-15.94		-10.60	-15.20		-10.31	-14.74		-16.93	-27.05		-30.01	-35.63	
5-Year	1.05	-4.15		0.88	-4.35		2.18	-2.64		2.24	-2.55		-12.60	-22.27		-14.15	-20.69	
10-Year	10.23	3.68		10.14	3.57		10.67	4.84		10.71	4.53		8.97	-3.79		5.11	-3.05	
15-Year	9.67	2.83		9.60	2.76		NA	NA		10.26	3.72		5.15	-6.07		1.36	-7.06	
20-Year	10.08	2.48		10.03	2.42		NA	NA		10.78	3.62		5.58	-6.25		3.73	-5.21	
25-Year	8.18	0.19		8.15	0.15		NA	NA		10.00	2.69		3.19	-8.43		2.09	-7.26	
30-Year	10.37	1.92		10.34	1.88		NA	NA		12.16	4.42		5.38	-6.44		5.63	-3.86	
35-Year	11.71	2.87		11.68	2.84		NA	NA		13.46	5.14		6.98	-4.81		7.63	-1.96	

Source: FTSE™, NAREIT®.

**Notes:**

<sup>1</sup> The Real Estate 50 Index™ is a supplemental benchmark to measure the performance of larger and more frequently traded REITs.

<sup>2</sup> Dividend yield quoted in percent for the period end.

Disclaimer: The FTSE NAREIT US Real Estate Index is calculated by FTSE International Limited (FTSE).

All rights in the FTSE NAREIT US Real Estate Index vest in FTSE and the National Association of Real Estate Investment Trusts (NAREIT).

FTSE® is a trademark of the London Stock Exchange Plc and The Financial Times Limited and is used by FTSE under licence. NAREIT® is a trademark of NAREIT.

Neither FTSE nor NAREIT nor their licensors shall be liable (including in negligence) for any loss arising out of use of the FTSE NAREIT US Real Estate Index by any person.

All data are derived from, and apply only to, publicly traded securities.