

Methodology

Introduction

The Dow Jones REIT Composite IndexSM aims to represent all publicly traded real estate investment trusts (REITs) included in the Dow Jones Indexes U.S. stock universe and covers approximately 100% of the total REIT market value. Prior to March 18, 2005, the index provided 95% coverage of the U.S. REIT market. The index, and all of its subcategories, have been chain-linked to their respective 95%-coverage REIT indexes.

Membership

All publicly traded companies in the Dow Jones Indexes U.S. stock universe that have elected to be taxed as REITs will be included in the index.

Adjustments and Maintenance

Periodic and ongoing reviews of the index composition, free float factors and shares outstanding are conducted based on the following rules:

- All publicly traded companies in the Dow Jones Indexes U.S. stock universe that have elected to be taxed as REITs will be included in the index.
- During the quarter, a component company's float-adjusted shares outstanding will be adjusted whenever and at the same time a change in that company is made in the Dow Jones U.S. Total Stock Market IndexSM.
- A REIT that drops its REIT status and becomes taxed as a "C" corporation will be removed from the REIT Index immediately upon completion of the change of tax status.
- If an index component enters bankruptcy proceedings, it will be removed from the index and will remain ineligible for re-inclusion until it has emerged from bankruptcy. However, the Dow Jones Index Oversight Committee may, following a review of the bankrupt company and the issues involved in the filing, decide to keep the company in the index.
- The Dow Jones Index Oversight Committee may, at its discretion, remove a company it has determined to be in extreme financial distress from any index to which it belongs, if the committee deems the removal necessary to protect the integrity of the index and the interests of investors in products linked to that index.
- REITs will be added to the Index after the close of trading on the third Friday of each month. The additions include all noncomponent REITs that meet inclusion standards as of the close of trading on the second Friday of that month, whether from IPOs, conversion to REIT status or new exchange listings.

Dow Jones REIT/RESI Industry Classification Hierarchy

The Dow Jones REIT/RESI Industry Classification Hierarchy is designed specifically to meet the needs of REIT analysts and investors. Its structure is independent from that of the proprietary classification system used by Dow Jones Indexes.

Each REIT in the Dow Jones Indexes equity security universe is classified, based on its description of its business as reported in its SEC filings, into one of three categories: equity, mortgage or hybrid. Please refer to the [Dow Jones REIT/RESI Industry Classification Hierarchy](#) for the definitions used in the hierarchy.

Data Availability

Calculation of the Dow Jones REIT Composite IndexSM and the Dow Jones Equity ALL REIT IndexSM began on January 15, 1997. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to December 31, 1989, the date at which the index base values were set at 100.

Estimated back-tested historical data represents calculations of how the index might have performed in the past if it had existed. Back-tested performance information is purely hypothetical and is solely for informational purposes. Back-tested performance does not represent actual performance, and should not be interpreted as an indication of actual performance. Past performance is not indicative of future results. Index performance is not the same as fund performance as it does not reflect management and other fees.

For more information on the **Dow Jones REIT Composite IndexSM**, email djindexsupport@djindexes.com or call U.S. +1.609.520.7249; Asia +86.10.5737.2634; Europe +49.69.29.725.180. Learn more at www.djindexes.com.

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