

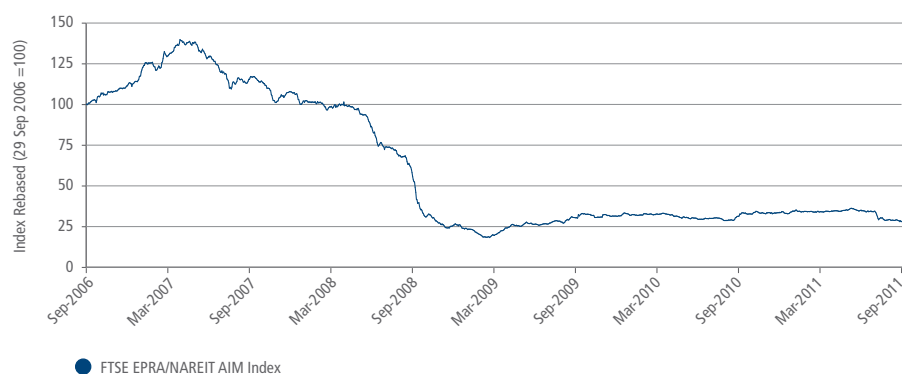
FTSE EPRA/NAREIT AIM INDEX

The FTSE EPRA/NAREIT Global Real Estate Index Series is being extended to cover all qualifying stocks from the London Stock Exchange's Alternative Investment (AIM) market. The FTSE EPRA/NAREIT AIM Index is designed to track the performance of listed real estate companies from the LSE's secondary market. By making the constituents free-float adjusted, liquidity, size and revenue screened, the index is suitable for the use as the basis for investment products such as derivatives and Exchange Traded Funds (ETFs).

FEATURES

- The index provides investors with diverse representation of publicly traded equity REITs and listed property companies from the London Stock Exchange's Alternative Investment Market (AIM)
- Investability – stocks are free-float weighted to ensure that only the investable opportunity set is included within the indices
- Liquidity – stocks are screened to ensure that the index is tradable
- Transparency – independently governed and freely available index rules are overseen by an independent committee of leading market professionals
- The indices are suitable as performance benchmarks and for the creation of financial products
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis

FTSE EPRA/NAREIT AIM INDEX 5-YEAR PERFORMANCE (GBP TOTAL RETURN)



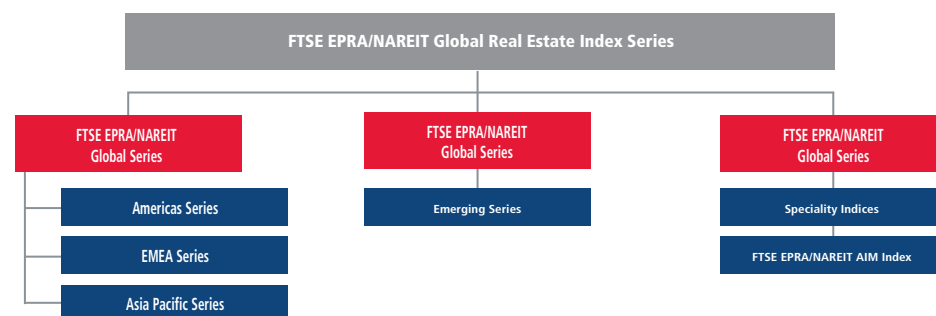
SOURCE: FTSE Group, as at 30 September 2011

FTSE EPRA/NAREIT AIM INDEX TOP 5 CONSTITUENTS

Rank	Constituent	Country	Net Market Cap (GBPm)	Index Weight (%)
1	Songbird Estates	UK	665	36.95
2	LXB Retail Properties	Jersey	255	14.18
3	Dolphin Capital Investors	British Virgin Islands	206	11.44
4	Max Property Group	Jersey	167	9.29
5	Mirland Development Corp	Cyprus	156	8.64
	Totals		1,450	80.50

SOURCE: FTSE Group, as at 30 September 2011

FAMILY TREE



FTSE EPRA/NAREIT AIM INDEX COUNTRY BREAKDOWN

Country	No. Cons	Net Mkt Cap (GBPm)	Index Weight (%)
Cyprus	1	156	8.64
Guernsey	2	86	4.79
Isle of Man	2	98	5.45
Jersey	2	423	23.47
UK	3	782	43.44
British Virgin Islands	2	256	14.21
Totals	12	1,801	100.00

Source: FTSE Group, data as at 30 September 2011

FTSE EPRA/NAREIT AIM INDEX PERFORMANCE AND VOLATILITY

	PERFORMANCE							VOLATILITY			
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%)	5YR (%)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE EPRA/NAREIT AIM Index	-20.9	-18.9	-17.2	-11.9	-50.1	-72.2	-20.7	-22.6	13.5	26.9	35.1

* Based on daily annualised total returns using 252 trading days in a year

** Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

*** Based on monthly annualised total returns

SOURCE: FTSE Group, data as at 30 September 2011

FTSE EPRA/NAREIT AIM INDEX PORTFOLIO CHARACTERISTICS

	Value
Number of Constituents	12
Net Market Cap (GBPm)	1,801
Constituent Sizes (Net Market Cap GBPm)	
Average	150
Largest	665
Smallest	18
Median	88
Weight of Largest Constituent (%)	36.95
Top 10 Holdings (% Index Market Cap)	97.86

SOURCE: FTSE Group, as at 30 September 2011

INFORMATION

Index Universe

FTSE EPRA/NAREIT Global Real Estate Index Series

Index Launch

22 December 2008

Base Date

31 October 2008

Base Value

1000

Investability Screen

Free float adjusted, liquidity & size screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Indices available at 00:30 GMT & BST via FTP

Currency

GBP, EUR, USD, AUD, JPY & Local

Review Dates

Quarterly in March, June, September & December

Index Rules

Available at www.ftse.com/realstate

Factsheet Data

Source: FTSE Group, data as at 30 September 2011

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