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(71) Applicants *(for all designated States except US)*: **MASSACHUSETTS INSTITUTE OF TECHNOLOGY** [US/US]; 77 Massachusetts Avenue, Cambridge, MA 02139-4307 (US). **NATIONAL ASSOCIATION OF REAL ESTATE INVESTMENT TRUSTS** [US/US]; 1875 I Street, Nw, Suite 600, Washington, DC 20006 (US).

(72) Inventors; and

(75) Inventors/Applicants *(for US only)*: **GELTNER, David** [US/US]; 80 Cranberry Hill Lane, Carlisle, MA 01741 (US). **POLLAKOWSKI, Henry** [US/US]; 24 Fairmont Street, Belmont, MA 02478 (US). **HORRIGAN, Holly** [US/US]; 60 Sutton Road, Needham, MA 02492 (US). **CASE, Bradford** [US/US]; 1260 Pine Hill Road, Mclean, VA 22101 (US).

(74) Agent: **PASTERNACK, Sam**; Choate Hall & Stewart Llp, Two International Place, Boston, MA 02110 (US).

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[Continued on next page]

(54) Title: REIT-BASED PURE PROPERTY RETURN INDEXES

(57) Abstract: The present disclosure is directed to generating REIT -based pure property return indexes. First, REIT return data is compiled from each REIT of a plurality of REITs at a predetermined frequency. Then, the generated REIT return data is de-levered and processed according to exposures to each of a plurality of target characteristics to obtain coefficients reflecting each REIT' s weight in an index. Finally, an index is generated according to the REITs, the obtained coefficients, and the weights.

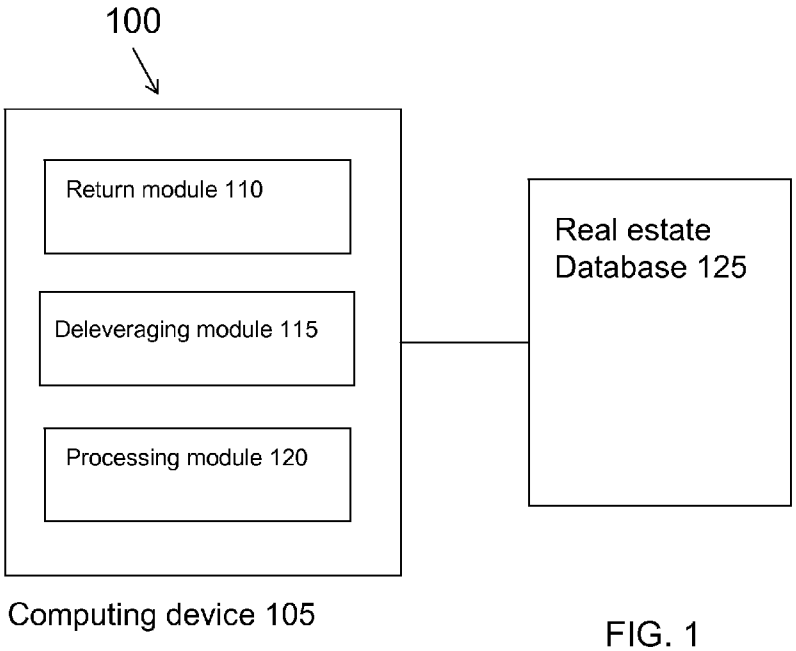


FIG. 1

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