



**LPX50**

**Reporting Period: 30/11/2011 - 30/12/2011**

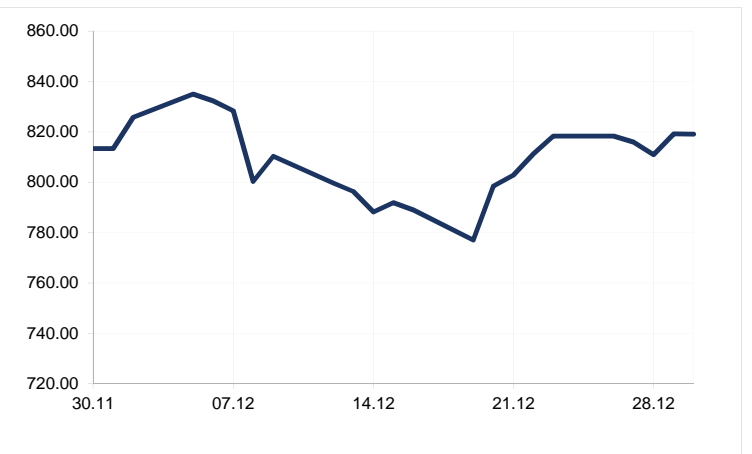
The LPX50 is a global equity index and covers the 50 largest listed private equity companies which fulfill certain liquidity constraints. The index construction methodology is manifested and published in the Guide to the LPX Equity Indices. The design of the LPX50 ensures that it is investable, tradable and transparent. The index is well diversified across regions, investment- and financing styles, and vintage years. The index construction methodology is manifested and published in the guide to the LPX equity index series. For detailed information please visit the LPX Group homepage: [www.lpx-group.com](http://www.lpx-group.com)

**Basic Information**

**Basis: 30/12/2011**

	<b>Total Return Index</b>	<b>Price Index</b>
Name	LPX50 TR	LPX50 PI
Reference Date	31.12.1993	31.12.1993
Currency	EUR	EUR
ISIN	CH0022737545	CH0023906305
Bloomberg Ticker	LPX50TR Index	LPX50PI Index
Datastream Mnemonic	LPX50IE (RI)	LPX50IE (PI)
Reuters Instrument Code	.LPX50TR	.LPX50PI
Market Cap (mEUR)	40'121.73	40'089.98
Value at 12/30/2011	819.12	384.08

**Performance: LPX50 TR**



**Risk & Return: LPX50 TR**

Reporting period	YTD	3 months	6 months	1 year	3 years	5 years	Return*	Risk**	Sharpe Ratio***	
	0.70%	-16.24%	7.87%	-16.09%	-16.24%	74.66%	-46.83%	3.71%	24.76%	0.03

\*annualized geometric mean return; basis: 31.12.1993

\*\*annualized volatility based on monthly log-returns; basis: 31.12.1993

\*\*\*Proxy for the risk free rate is the Euro Overnight Index: EONIA

**Financial Products**

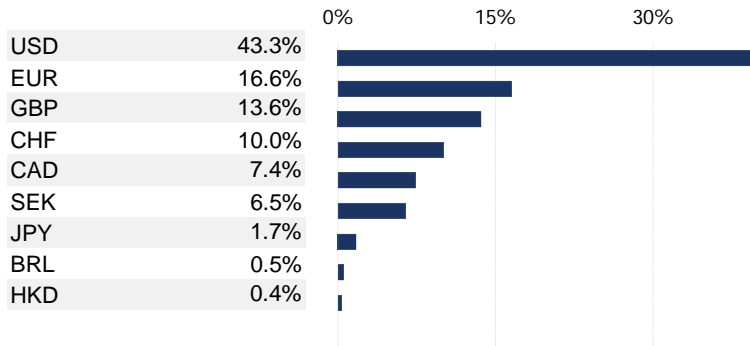
Name	Issuer	Underlying	ISIN
Perles on LPX50	UBS AG	LPX50 TR	CH0133137023
Lyxor Index Fund Liquid Private Equity	Lyxor	LPX50 TR	LU0263367756



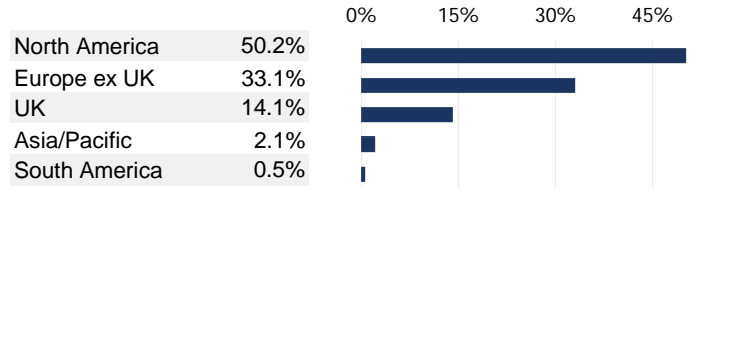
Characteristics: LPX50 TR

Basis: 30/12/2011

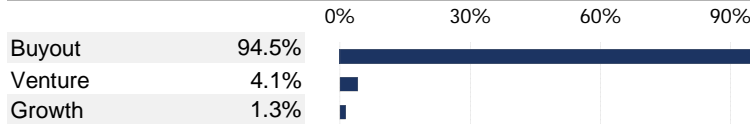
Currencies\*



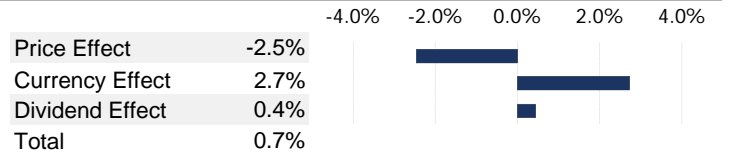
Regions\*



Private Equity Investment Styles\*



Attribution of Index Performance



\*Index Market Capitalisation in EUR

Top/Flop

Top 5

Dinamia Capital Privado, S.C.R., S.A.	17.56%
Main Street Capital Corporation	8.87%
SVG Capital plc	7.39%
Deutsche Beteiligungs AG	6.76%
Kayne Anderson Energy Development Company	5.94%

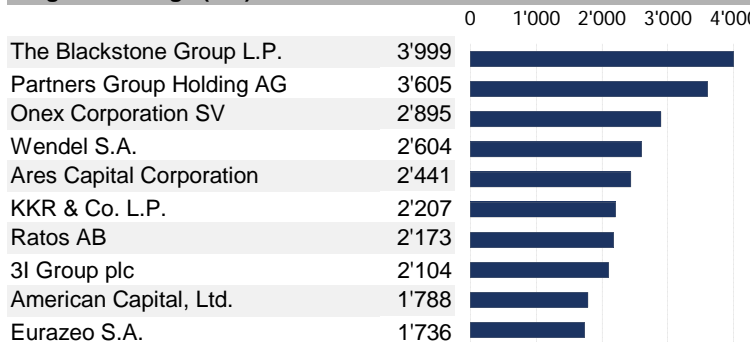
Flop 5

Marfin Investment Group SA	-12.97%
Eurazeo S.A.	-11.28%
Apollo Investment Corporation	-10.59%
ICG Group Inc	-10.34%
MCG Capital Corporation	-9.71%

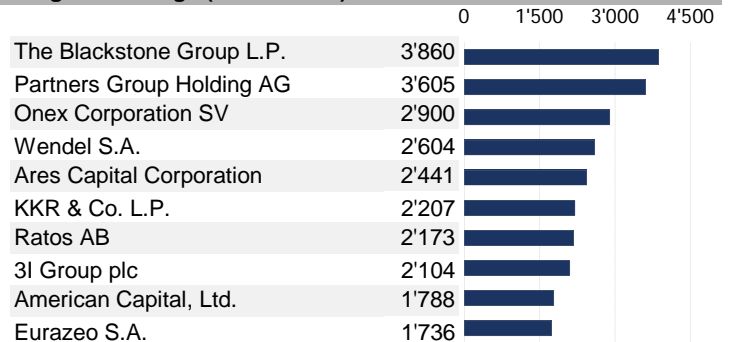
The largest companies in the index

Basis: 30/12/2011

Largest Holdings (MC)



Largest Holdings (MC in index)



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