



LPX Buyout

Reporting Period: 30/4/2010 - 31/5/2010

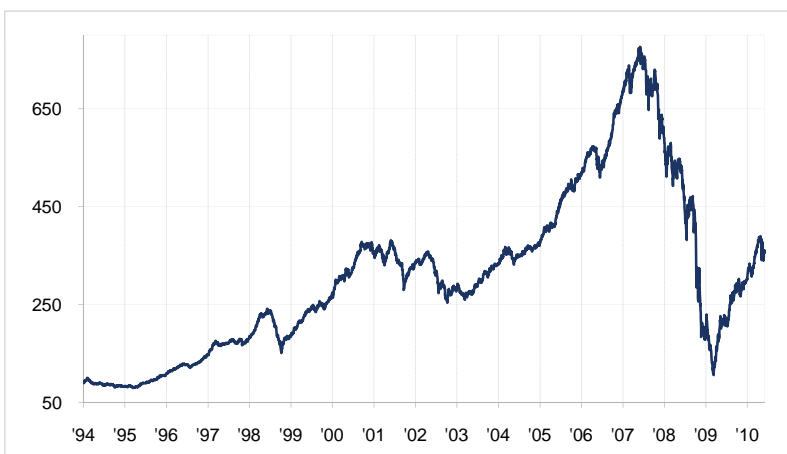
The LPX Buyout covers all listed private equity companies that pursue a buyout capital investment strategy and fulfill certain liquidity constraints. The design of the LPX Buyout ensures that it is investable, tradable and transparent. The index is well diversified across regions, financing styles and 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

Basic Information

Basis: 31/5/2010

	Total Return Index	Price Index
Name	LPX Buyout TR	LPX Buyout PI
Reference Date	31.12.1993	31.12.1993
Currency	EUR	EUR
ISIN	CH0026029485	CH0026029501
Bloomberg Ticker	LPXABOTR	LPXABOPI
Datastream Mnemonic	LPXBUYE (RI)	LPXBUYE (PI)
Reuters Instrument Code	.LPXBOTR	.LPXBOPI
Market Cap (mEUR)	17'424.29	17'264.99
Value at 5/31/2010	357.89	201.70

Performance: LPX Buyout TR



Risk & Return: LPX Buyout TR

Reporting period	YTD	3 months	6 months	1 year	3 years	5 years	Return*	Risk**	Sharpe Ratio***	
	-6.11%	18.90%	9.42%	27.21%	72.38%	-53.54%	-18.25%	5.99%	22.36%	0.13

*annualized geometric mean return; basis: 31.12.1993

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

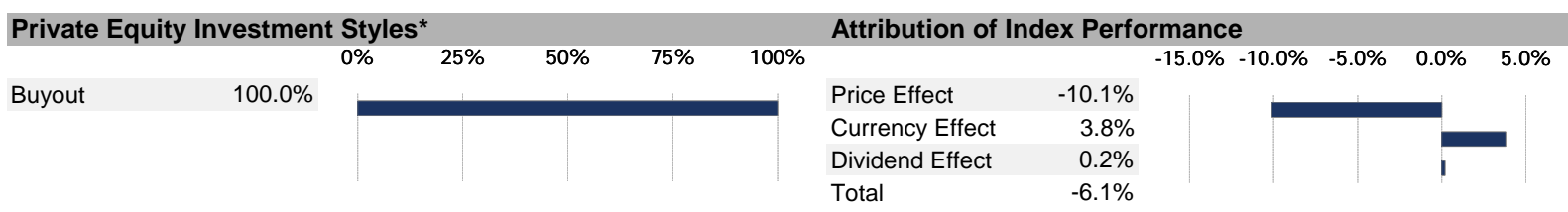
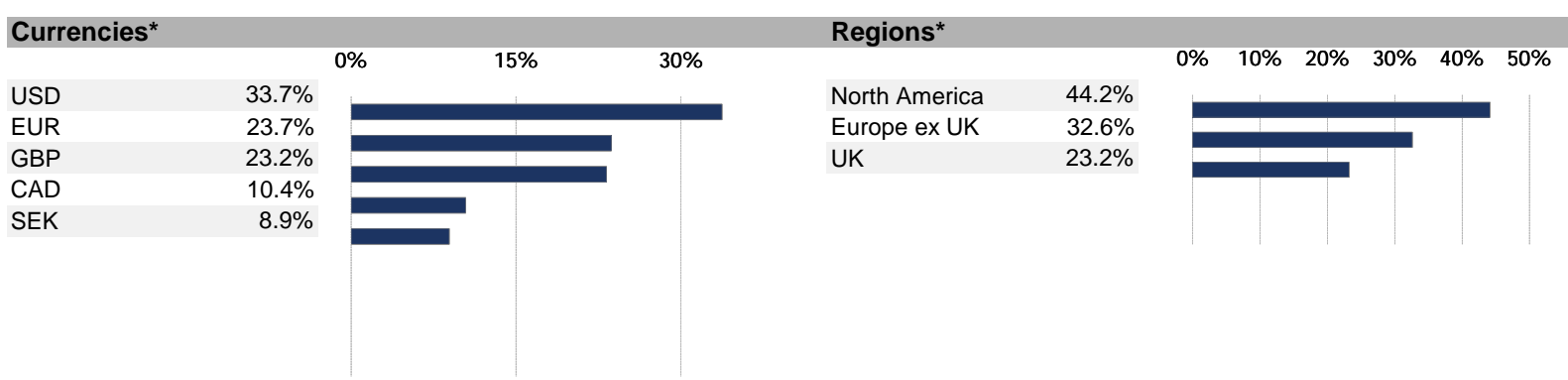
***Proxy for the risk free rate is the Euro Overnight Index: EONIA

Financial Products

Type	Issuer	Underlying	ISIN
LPX Buyout TR Index	RBS N.V.	LPX Buyout TR	DE000AA0KL99
Certificates	UBS AG	LPX Buyout	n.a.



Characteristics: LPX Buyout TR **Basis: 31/5/2010**

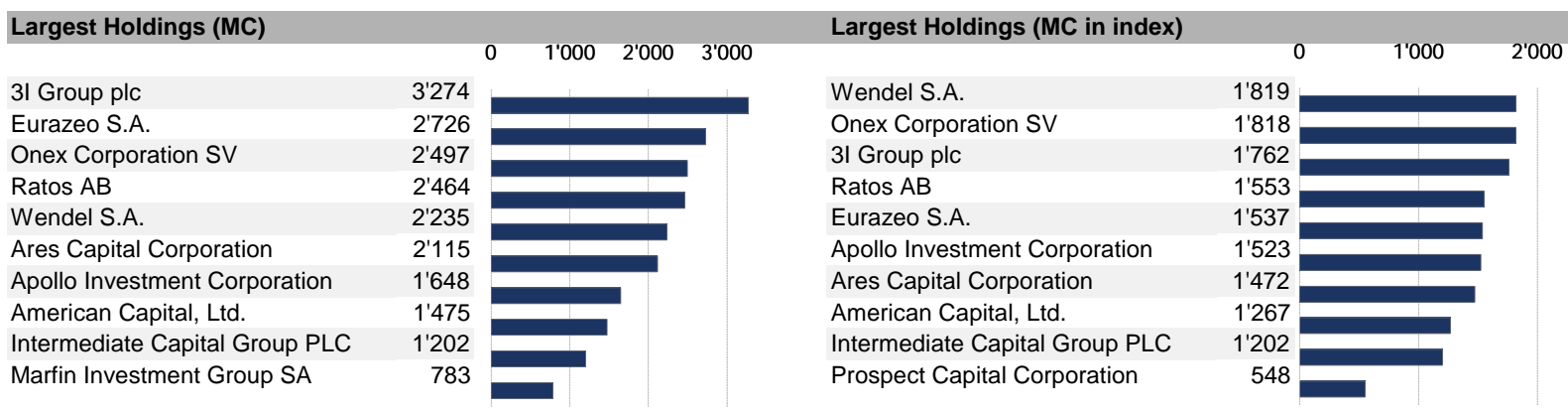


*Index Market Capitalisation in EUR

Top/Flop

<p>Top 5</p> <table border="0"> <tr><td>TICC Capital Corporation</td><td>15.59%</td></tr> <tr><td>3I Group plc</td><td>4.63%</td></tr> <tr><td>NGP Capital Resources Company</td><td>-4.71%</td></tr> <tr><td>Eurazeo S.A.</td><td>-5.73%</td></tr> <tr><td>Dinamia Capital Privado, S.C.R., S.A.</td><td>-6.67%</td></tr> </table>	TICC Capital Corporation	15.59%	3I Group plc	4.63%	NGP Capital Resources Company	-4.71%	Eurazeo S.A.	-5.73%	Dinamia Capital Privado, S.C.R., S.A.	-6.67%	<p>Flop 5</p> <table border="0"> <tr><td>Marfin Investment Group SA</td><td>-28.97%</td></tr> <tr><td>MCG Capital Corporation</td><td>-17.77%</td></tr> <tr><td>Gladstone Capital Corporation</td><td>-16.02%</td></tr> <tr><td>Ares Capital Corporation</td><td>-14.63%</td></tr> <tr><td>Apollo Investment Corporation</td><td>-13.87%</td></tr> </table>	Marfin Investment Group SA	-28.97%	MCG Capital Corporation	-17.77%	Gladstone Capital Corporation	-16.02%	Ares Capital Corporation	-14.63%	Apollo Investment Corporation	-13.87%
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The largest companies in the index **Basis: 31/5/2010**



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