



LPX Europe

Reporting Period: 31/10/2011 - 30/11/2011

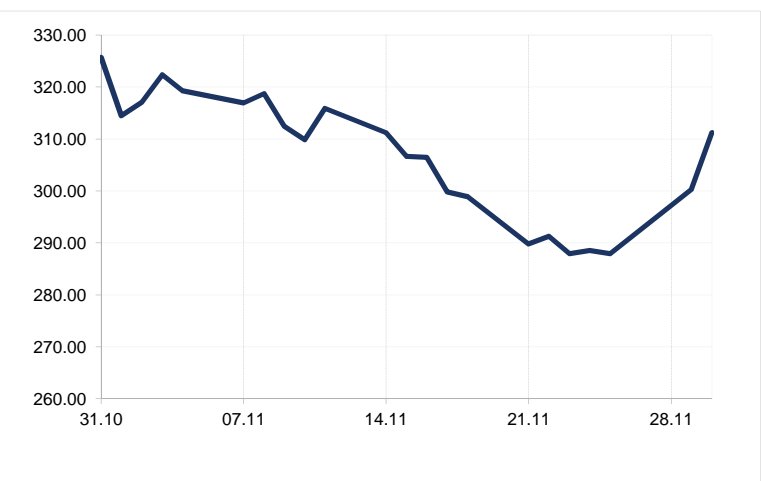
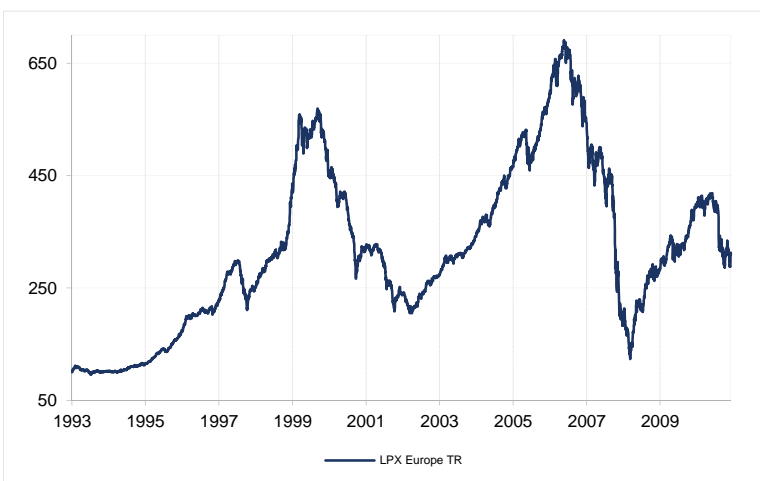
The LPX Europe covers all private equity companies listed in Europe which fulfill certain liquidity criteria. The index is characterised by a high degree of diversification across investment styles such as buyout and venture. The index construction methodology is manifested and published in the guide to the LPX equity index series. For detailed information please visit the LPX Group homepage: www.lpx-group.com

Basic Information

Basis: 30/11/2011

	Total Return Index	Price Index
Name	LPX Europe TR	LPX Europe PI
Reference Date	31.12.1993	31.12.1993
Currency	EUR	EUR
ISIN	CH0026144201	CH0026144235
Bloomberg Ticker	LPXEURTR	LPXEUI
Datastream Mnemonic	LPXEURE (RI)	LPXEURE (PI)
Reuters Instrument Code	.LPXEUTR	.LPXEUI
Market Cap (mEUR)	15'591.58	15'566.34
Value at 11/30/2011	311.24	204.34

Performance: LPX Europe TR



Risk & Return: LPX Europe TR

Reporting period	YTD	3 months	6 months	1 year	3 years	5 years	Return*	Risk**	Sharpe Ratio***	
	-4.43%	-21.29%	-6.80%	-25.64%	-16.12%	40.08%	-45.22%	4.47%	21.59%	0.07

*annualized geometric mean return; basis: 31.12.1993

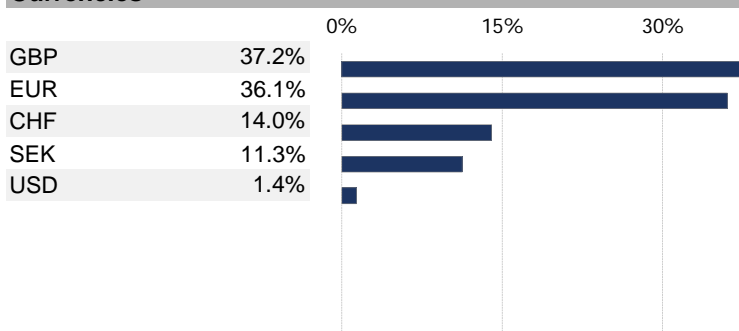
**annualized volatility based on monthly log-returns; basis: 31.12.1993

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

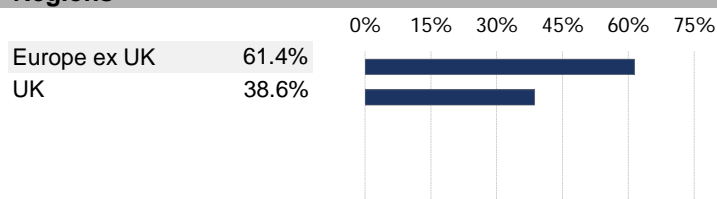
Characteristics: LPX Europe TR

Basis: 30/11/2011

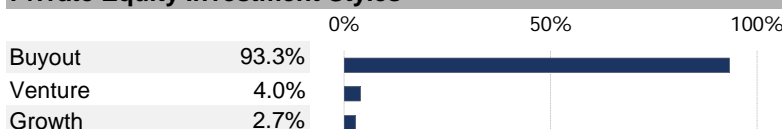
Currencies*



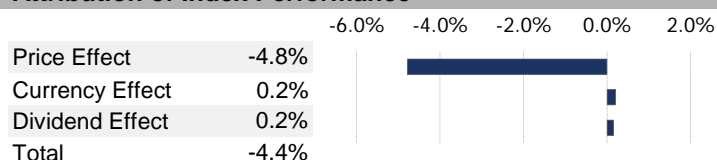
Regions*



Private Equity Investment Styles*



Attribution of Index Performance



*Index Market Capitalisation in EUR

Top/Flop

Top 5

Dunedin Enterprise Investment Trust PLC	11.07%
Marfin Investment Group SA	6.53%
Gigaset AG	4.06%
Partners Group Holding AG	2.49%
IP Group plc	1.43%

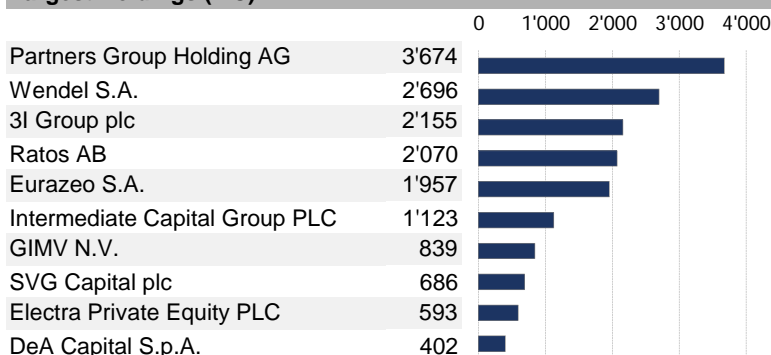
Flop 5

Bure Equity AB	-20.21%
Dinamia Capital Privado, S.C.R., S.A.	-19.23%
Aurelius AG	-13.51%
DeA Capital S.p.A.	-13.11%
Eurazeo S.A.	-10.65%

The largest companies in the index

Basis: 30/11/2011

Largest Holdings (MC)



Largest Holdings (MC in index)



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