



**LPX Europe**

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

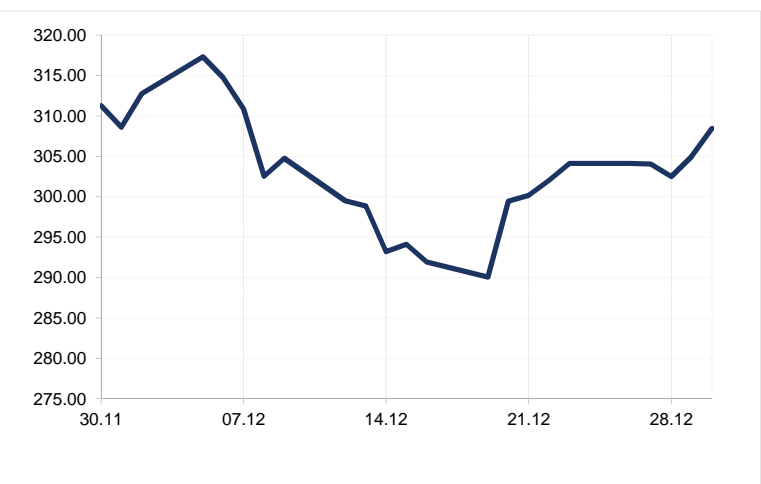
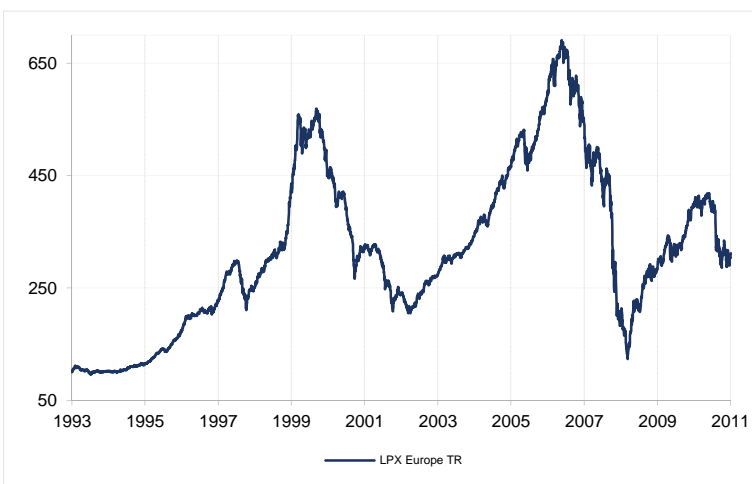
The LPX Europe covers all private equity companies listed in Europe which fulfill certain liquidity criteria. The index is characterised by a high degree of diversification across investment styles such as buyout and venture. The index construction methodology is manifested and published in the guide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

**Basic Information**

**Basis: 30/12/2011**

	<b>Total Return Index</b>	<b>Price Index</b>
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)	15'451.34	15'408.65
Value at 12/30/2011	308.44	202.27

**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***
	-0.90%	2.79%	-22.66%	-22.00%	56.07%	-48.10%	4.41%	21.54%	0.06

\*annualized geometric mean return; basis: 31.12.1993

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

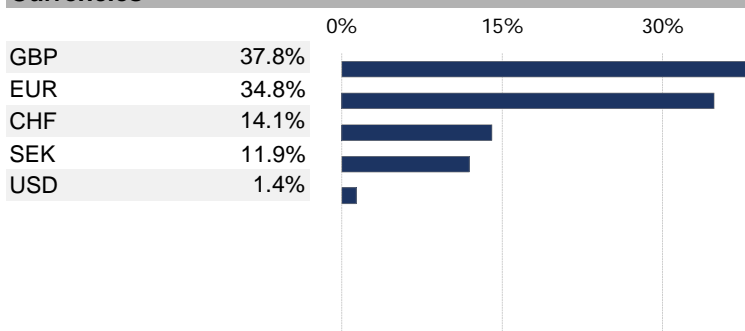
\*\*\*Proxy for the risk free rate is the Euro Overnight Index: EONIA



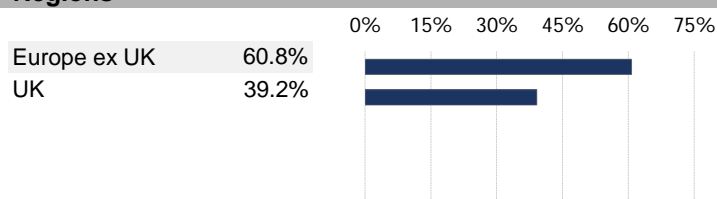
Characteristics: LPX Europe TR

Basis: 30/12/2011

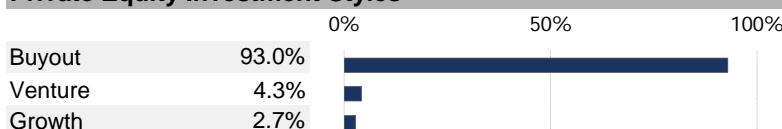
Currencies\*



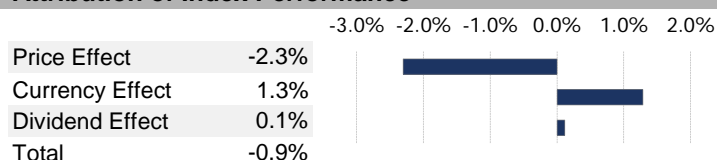
Regions\*



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%
IP Group plc	10.21%
Private Equity Holding AG	8.61%
SVG Capital plc	7.39%
Deutsche Beteiligungs AG	6.76%

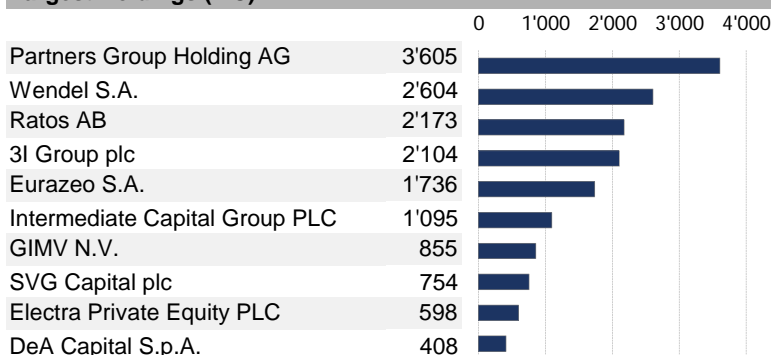
Flop 5

Marfin Investment Group SA	-12.97%
Eurazeo S.A.	-11.28%
Gigaset AG	-9.63%
Graphite Enterprise Trust PLC	-9.05%
ARC Capital Holdings	-6.93%

The largest companies in the index

Basis: 30/12/2011

Largest Holdings (MC)



Largest Holdings (MC in index)



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