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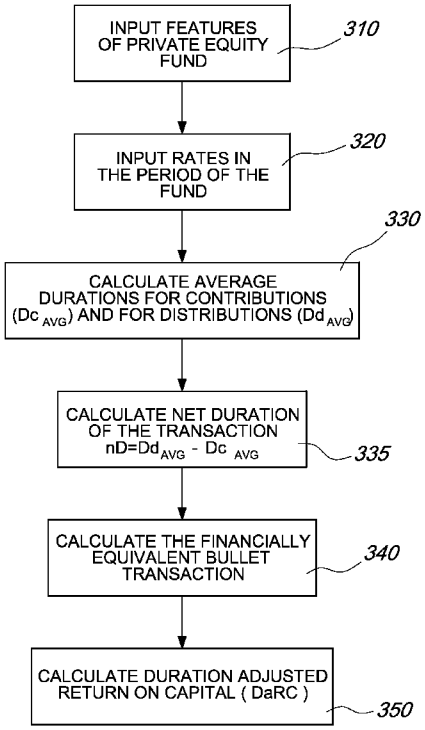
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(54) **Title**: METHOD FOR CALCULATION OF TIME WEIGHTED RETURNS FOR PRIVATE EQUITY

Fig. 3



(57) **Abstract**: Method for the calculation of performance data for a private equity fund, comprising the steps of acquiring (310) input data representative of a first transaction of cash flow patterns of the private equity fund during a term of the fund, the term being divided into a plurality subperiods t_0, t_1,..,.t_n, wherein for each subperiod t_i, a value for contribution $Contr_i$, and a value for the distribution $Distr_i$ in that subperiod is supplied; acquiring (320) input data representative of a plurality of rates of interest r_0, r_1,...r_n respectively associated to said plurality of subperiods; calculating (330), based on the input data representative of the first transaction of cash flow patterns and on the input data representative of the plurality of rates of interest, a first value representative of an average duration of contributions and a second value representative of an average duration of distributions for the fund; calculating (335), based on the first value and the second value, a third value representative of a net duration of said first transaction; calculating (340), based on the first value, the second value and the third value, a second bullet transaction equivalent to the first transaction, by calculating a fourth value representative of a bullet investment paid at the time represented by the first value and a fifth value representative of a bullet reimbursement received at the time represented by the second value; and calculating (350), based on the second transaction and the third value, a sixth value representative of a duration adjusted return on capital - DaRC.

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