

## **LPX Direct US Rebalancing (Chaining) as of October 13, 2017 (closing prices)**

### **1. Proposal of changes to LPX Direct US (LPXDITU)**

#### **i. Index Inclusions:**

- TPG Specialty Lending (ISIN: US87265K1025, Bloomberg: TSLX UN); Ranking Supported Successor for ICP LN

#### **ii. Index Exclusions:**

- Intermediate Capital Group (ISIN: GB00BYT1DJ19, Bloomberg: ICP LN); Comment: According to Section 1.1 of the LPX Index Guide, the direct investment quota does not hold. The company has to be reclassified as “Fund Manager” and is no longer eligible for inclusion in the LPXDITU

### **2. Announcement Dates**

- Announcement/Fixing of new number of shares in the index: October 12<sup>th</sup>, 2017
- Date of chaining based on closing prices: October 13<sup>th</sup>, 2017
- Effective date of rebalancing: October 16<sup>th</sup>, 2017

### **3. Additional Notes**

Liquidity Analysis indicates minor breach for the following constituent instruments:

- FS Investment Corporation (RTV: 0.077%; Threshold 0.08%)
- GIMV NV (RTV: 0.074%; Threshold 0.08%)

Abbreviations: BAS denotes the average bid-ask-spread, RTV denotes the average relative trading volume, TC denotes the trade continuity.