

## **LPX Composite Rebalancing (Chaining) as of December 14, 2017 (based on closing prices)**

### **1. Proposal of Index Mutations**

#### i. Index Inclusions:

- Pennant Park Floating Rate (PFLT UW)
- Alaris Royalty Corporation (AD CT)
- Fidus Investment Corporation (FDUS UW)

#### ii. Index Exclusions:

- Better Capital PCC Ltd. (BCAP LN) (BAS>4%)
- OHA Investment Corporation (OHAI UW)  
(MC EUR 20mn)

### **2. Announcement Dates**

i. Announcement of index mutation on LPX AG corporate homepage: Friday, November 17<sup>th</sup>, 2017

ii. Announcement of new number of shares in the index: Thursday, December 7<sup>th</sup>, 2017

iii. Date of chaining (based on closing prices): Thursday, December 14<sup>th</sup>, 2017

iv. Effective Date: Friday, December 15<sup>th</sup>, 2017

### **3. Liquidity Notes**

Liquidity analysis indicates the following drawbacks:

- NB Private Equity Partners Ltd/Fund (RTV<0.03%; TC<75%)
- JZ Capital Partners Ltd. (RTV<0.03%)