

LPX Regional Indexes Rebalancing (Chaining) as of September, 14 2017 (based on closing prices)

1. LPX America Index

i. Index Inclusions:

- TPG Specialty Lending (ISIN: US87265K1025, Bloomberg: TSLX UN)

ii. Index Exclusions:

- KCap Financial (ISIN: US48668E1010)

2. LPX Europe

i. Index Inclusions:

- Symphony International (ISIN: VGG548121059, Bloomberg: SIHL LN)

ii. Index Exclusions:

- NMAS Dinamia (ISIN: ES0126501131)

3. LPX UK

i. Index Inclusions:

- n/a

ii. Index Exclusions:

- n/a

4. Announcement Dates

i. Announcement of new number of shares in the index:

Tuesday, September 7th, 2017

ii. Date of chaining (based on closing prices):

Friday, September 14th, 2017

iii. Effective Date:

Monday, September 15th, 2017

5. Additional Notes

n/a

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