

Name	Bloomberg	aai,t_OLD	aai,t_CURRENT	pi,t	wi,t	weight,t	aai,t_NEW
Jafco Co	8595 JT Equity	32550000	32550000	3690	0.01	1.07%	32550000
Apollo Investment Corp	AINV UW Equity	66545740	65259180	9.64	0.88	0.60%	65259180
Apollo Global Management Inc.	APO UN Equity	222462100	228834100	50.14	0.88	10.00%	209225522
Ares Capital Corp	ARCC UW Equity	427193600	422622100	14.43	0.88	5.81%	422622100
Blackstone Group LP	BX UN Equity	221336123	669876500	55.36	0.88	10.00%	189497248
Carlyle Group LP	CG UW Equity	117268100	232813350	28.13	0.88	6.24%	232813350
Eurazeo SA	RF FP Equity	78621470	78645490	48.04	1.00	4.08%	78645490
FS KKR Capital Corp	FSK UN Equity	509072700	123758000	14.44	0.88	1.70%	123758000
Golub Capital BDC	GBDC UW Equity	132658200	133807600	11.77	0.88	1.50%	133807600
Gimv NV	GIMB BB Equity	25426670	25426670	49.7	1.00	1.36%	25426670
HBM Healthcare Investments AG	HBMN SE Equity	6960000	6960000	249	0.94	1.76%	6960000
Hercules Capital, Inc.	HTGC UN Equity	104633300	110616000	10.33	0.88	1.09%	110616000
HarbourVest Global Private Equity	HVPE LN Equity	79862490	79862490	15.9	1.11	1.51%	79862490
Intermediate Capital Group	ICP LN Equity	290436600	290445800	13.2	1.11	4.57%	290445800
3i Group	III LN Equity	863717328	973095000	8.634	1.11	10.00%	971218685
KKR & Co LP	KKR UN Equity	425910130	558642100	31.58	0.88	10.00%	332190236
Main Street Capital Corp	MAIN UN Equity	63424790	64882950	31.09	0.88	1.92%	64882950
Wendel SA	MF FP Equity	44682310	44682310	88.25	1.00	4.25%	44682310
Onex Corp	ONEX CT Equity	100034800	99059240	62.3	0.65	4.35%	99059240
Pantheon International	PIN LN Equity	54089450	54089450	20.45	1.11	1.32%	54089450
Partners Group Holding AG	PGHN SE Equity	13353030	26700000	879	0.94	10.00%	11215471
Prospect Capital Corp	PSEC UN Equity	367426900	369356400	4.76	0.88	1.68%	369356400
Rocket Internet SE	RKET GY Equity	150767300	137263000	19.97	1.00	2.96%	137263000
Sixth Street Specialty Lending Inc.	TSIX UN Equity	66480580	67062550	16.26	0.88	1.04%	67062550
HgCapital Trust	HGT LN Equity		408424800	2.435	1.11	1.19%	408424800

Definitions

aai,t_OLD	denotes the shares in the index of instrument i in time t-1
aai,t_CURRENT	denotes the current shares outstanding of instrument i in time t
pi,t	denotes the price of instrument i in local currency in time t-1
wi,t	denotes the exchange rate of instrument i in time t-1 to reference currency of the index
weight,t	denotes the weight of instrument i in the index after controlling for capping rules according to LPX Guide to the Equity Index Series, Section 3.
aai,t_NEW	denotes the new index shares of instrument i in the index (fixed) based on closing prices in time t'

time t

07.07.2020