

## **LPX Style Indexes Rebalancing (Chaining) as of August 14, 2018 (based on closing prices)**

### **1. LPX Buyout Index**

#### i. Index Inclusions:

- TCG BDC Inc. (ISIN: US8722801029, Bloomberg: CGBD UW)

#### ii. Index Exclusions:

- Electra Private Equity Plc. (ISIN: GB0003085445, Bloomberg: ELTA LN)

### **2. LPX Direct**

#### i. Index Inclusions:

- TCG BDC Inc. (ISIN: US8722801029, Bloomberg: CGBD UW UN)
- Goldman Sachs BDC Inc. (ISIN: US38147U1079, Bloomberg: GSBD UN)

#### ii. Index Exclusions:

- Electra Private Equity Plc. (ISIN: GB0003085445, Bloomberg: ELTA LN)
- Barings BDC Inc. (ISIN: US06759L1035, Bloomberg: BBDC UN)

### **3. LPX Indirect**

#### i. Index Inclusions:

- n/a

#### ii. Index Exclusions:

- Spice Private Equity AG (ISIN: CH0009153310, Bloomberg: SPCE SE)

#### **4. LPX Venture**

i. Index Inclusions:

- n/a

ii. Index Exclusions:

- Grasham House Strategies Plc. (ISIN: GB00BYRH4982, Bloomberg: GHS LN)

#### **5. LPX Mezzanine**

i. Index Inclusions:

- TCG BDC Inc. (ISIN: US8722801029, Bloomberg: CGBD UW)

ii. Index Exclusions:

- n/a

#### **6. Announcement Dates**

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

Friday, August 10<sup>th</sup>, 2018

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

Tuesday, August 14<sup>th</sup>, 2018

iii. Effective Date:

Wednesday, August 15<sup>th</sup>, 2018

#### **7. Additional Notes**

n/a

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