

LPX Direct US Rebalancing (Chaining) as of July 13, 2018 (closing prices)

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

i. Index Inclusions:

- TCG BDC (ISIN: US8722801029, Bloomberg: CGBD UW)
- Princess Private Equity Holding Ltd. (ISIN: GG00B28C2R28, PEY LN)

ii. Index Exclusions:

- Altamir (ISIN: FR0000053837, Bloomberg: LTA FP)
- Blackrock Capital Investment Corp. (ISIN: US0925331086; BKCC UW)

2. Announcement Dates

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

July 12th, 2018

ii. Date of chaining based on closing prices: July 13th, 2018

iii. Effective date of the rebalancing: July 16th, 2018

3. Additional Notes

Liquidity Analysis indicates liquidity compliance for all constituent instruments

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