

# Non-Significant Benchmark Administrator Compliance Statement

StatPro Ltd. compliance statement under Article 26 (3) of Regulation (EU) 2016/1011

| Item   | Text Field                                       |
|--|--|
| <b>A. General Information</b>  |  |
| 1. Date of creation of the compliance statement and of the latest update   | 1. Created: 24/06/19<br>Last updated: [10/02/21] |
| 2. Identity of the administrator   | 2. StatPro Ltd.                                  |
| <p><i>This section should identify:</i></p> <ul style="list-style-type: none"> <li>• the non-significant benchmark in respect of which provisions do not apply,</li> <li>• the provisions that the administrator has chosen not to apply, and</li> <li>• an explanation as to why it is appropriate not to apply each provision.</li> </ul> <p><i>Each section should be completed for any identified group of non-significant benchmarks provided by the administrator in respect of which:</i></p> <ul style="list-style-type: none"> <li>• the same provisions are not complied with, and</li> <li>• the same explanations for non-compliance apply.</li> </ul> |  |

**B. StatPro Ltd. chooses to not apply the following provisions of Regulation (EU) 2016/1011 with respect to its non-significant benchmarks listed below**

|   |   |
|---|---|
| <p>3. Identification of benchmark(s) for which this section is relevant</p>   | <p>3. StatPro Ltd. administers the below families of indices, the details of which can be found in Appendix 1; Schedule A</p> <ul style="list-style-type: none"> <li>• The Freedom Index Family of indices</li> <li>• Schedule B</li> <li>• ECPI Index Family of indices</li> </ul>   |
| <p>4. (i) clear identification of each single provision; (ii) for each provision listed under point (i), a dedicated, detailed and clear explanation of the reasons why the administrator considers it appropriate not to comply with that specific provision</p> | <p><b>4 (i).</b></p> <p><b>Article 4 (2)</b> – The provision of a benchmark shall be operationally separated from any part of an administrator’s business that may create an actual or potential conflict of interest.</p> <p><b>Article 4 (7)</b> – Administrators shall ensure that their employees and any other natural persons whose services are placed at their disposal or under their control and who are directly involved in the provision of a benchmark:</p> <ul style="list-style-type: none"> <li>(c) do not have any interests or business connections that compromise the activities of the administrator concerned;</li> <li>(d) are prohibited from contributing to a benchmark determination by way of engaging in bids, offers and trades on a personal basis or on behalf of market participants, except where such way of contribution is explicitly required as part of the benchmark methodology and is subject to specific rules therein; and</li> <li>(e) are subject to effective procedures to control the exchange of information with other employees involved in activities that may create a risk of conflicts of interest or with third parties, where that information may affect the benchmark.</li> </ul> <p><b>Article 4 (8)</b> – An administrator shall establish specific internal control procedures to ensure the integrity and reliability of the employee or person determining the benchmark, including at least internal sign-off by management before the dissemination of the benchmark.</p> <p><b>Article 5 (2)</b> – Administrators shall develop and maintain robust procedures regarding their oversight function, which shall be made available to the relevant competent authorities.</p> <p><b>Article 5 (3)</b> – The oversight function shall operate with integrity and shall have the following responsibilities, which shall be adjusted by the administrator based on the complexity, use and vulnerability of the benchmark:</p> <ul style="list-style-type: none"> <li>(a) reviewing the benchmark’s definition and methodology at least annually;</li> <li>(b) overseeing any changes to the benchmark methodology and being able to request the administrator to consult on such changes;</li> <li>(c) overseeing the administrator’s control framework, the management and operation of the benchmark, and, where the benchmark is based on input data from contributors, the code of conduct referred to in Article 15;</li> <li>(d) reviewing and approving procedures for cessation of the benchmark, including any consultation about a cessation;</li> <li>(e) overseeing any third party involved in the provision of the benchmark, including calculation or dissemination agents;</li> <li>(f) assessing internal and external audits or reviews, and monitoring the implementation of identified remedial actions;</li> <li>(g) where the benchmark is based on input data from contributors, monitoring the input data and contributors and the actions of the administrator in challenging or validating contributions of input data;</li> <li>(h) where the benchmark is based on input data from contributors, taking effective measures in respect of any breaches of the code of conduct referred to in Article 15; and</li> <li>(i) reporting to the relevant competent authorities any misconduct by contributors, where the benchmark is based on input data from contributors, or administrators, of which the oversight function becomes aware, and any anomalous or suspicious input data.</li> </ul> <p><b>Article 5 (4)</b> – The oversight function shall be carried out by a separate committee or by means of another appropriate governance arrangement.</p> <p><b>Article 6 (1)</b> – Administrators shall have in place a control framework that ensures that their benchmarks are provided and published or made available in accordance with this Regulation.</p> <p><b>Article 6 (3)</b> – The control framework shall include:</p> <ul style="list-style-type: none"> <li>(a) management of operational risk;</li> <li>(b) adequate and effective business continuity and disaster recovery plans;</li> <li>(c) contingency procedures that are in place in the event of a disruption to the process of the provision of the benchmark.</li> </ul> <p><b>Article 6 (5)</b> – The control framework shall be document, reviewed and updated as appropriate and made available to the relevant competent authority and, upon request, to users.</p> |

**Article 7 (2)** – An administrator shall designate an internal function with the necessary capability to review and report on the administrator’s compliance with the benchmark methodology and this Regulation.

**Article 11 (1)** – The provision of a benchmark shall be governed by the following requirements in respect of its input data:

(b) the input data referred to in point (a) shall be verifiable;

**Article 11 (2)** – Administrators shall ensure that their controls in respect of input data include:

(b) a process for evaluating a contributor’s input data and for stopping the contributor from providing further input data, or applying other penalties for non-compliance against the contributor, where appropriate; and

(c) a process for validating input data, including against other indicators or data, to ensure its integrity and accuracy.

**Article 11 (3)** – Where the input data of a benchmark is contributed from a front office function, meaning any department, division, group, or personnel of contributors or any of its affiliates that performs any pricing, trading, sales, marketing, advertising, solicitation, structuring, or brokerage activities, the administrator shall:

(a) obtain data from other sources that corroborate that input data; and

(b) ensure that contributors have in place adequate internal oversight and verification procedures.

**Article 13 (2)** – The procedures required under point (c) of paragraph 1 shall provide for:

(a) advance notice, with a clear time frame, that gives the opportunity to analyze and comment upon the impact of such proposed material changes; and

(b) the comments referred to in point (a) of this paragraph, and the administrator’s response to those comments, to be made accessible after any consultation, except where confidentiality has been requested by the originator of the comments.

**Article 14 (2)** – An administrator shall monitor input data and contributors in order to be able to notify the competent authority and provide all relevant information where the administrator suspects that, in relation to a benchmark, any conduct has taken place that may involve manipulation or attempted manipulation of the benchmark, under Regulation (EU) No 596/2014, including collusion to do so.

**Article 15 (2)** – The code of conduct shall include at least the following elements:

(a) a clear description of the input data to be provided and the requirements necessary to ensure that input data is provided in accordance with Articles 11 and 14;

(b) identification of the persons that may contribute input data to the administrator and procedures to verify the identity of a contributor and any submitters, as well as authorization of any submitters that contribute input data on behalf of a contributor;

(c) policies to ensure that a contributor provides all relevant input data;

(d) the systems and controls that a contributor is required to establish, including:

(i) procedures for contributing input data, including requirements for the contributor to specify whether input data is transaction data and whether input data conforms to the administrator’s requirements;

(ii) policies on the use of discretion in contributing input data;

(iii) any requirement for the validation of input data before it is provided to the administrator;

(iv) record-keeping policies;

(v) reporting requirements concerning suspicious input data;

(vi) requirements concerning the management of conflicts of interest.

(ii) for each provision listed under point (i), a dedicated, detailed and clear explanation of the reasons why the administrator considers it appropriate not to comply with that specific provision

**Article 16 (2)** – A supervised contributor shall have in place effective systems and controls to ensure the integrity and reliability of all contributions of input data to the administrator, including:

- (a) controls regarding who may submit input data to an administrator including, where proportionate, a process for sign-off by a natural person holding a position senior to that of the submitter;
- (b) appropriate training for submitters, covering at least this Regulation and Regulation (EU) No 596/2014;
- (c) measures for the management of conflicts of interest, including organizational separation of employees where appropriate and consideration of how to remove incentives, created by remuneration policies, to manipulate a benchmark;
- (d) record-keeping, for an appropriate period of time, of communications in relation to provision of input data, of all information used to enable the contributor to make each submission, and of all existing or potential conflicts of interest including, but not limited to, the contributor's exposure to financial instruments which use a benchmark as a reference;
- (e) record-keeping of internal and external audits

**Article 16 (3)** – Where input data relies on expert judgement, supervised contributors shall establish, in addition to the systems and controls referred to in paragraph 2, policies guiding any use of judgement or exercise of discretion and shall retain records of the rationale for any such judgement or discretion. Where proportionate, supervised contributors shall take into account the nature of the benchmark and its input data.

**4(ii).**

**Article 4 (2)** – The nature and characteristics of the administrator's non-significant benchmarks and the segregated team that completes the administration would not give rise to such a conflict of interest. As such the administrator deems it proportional not to apply this article.

**Article 4 (7) (c)** – The administrator has existing firmwide policies outside of BMR that limits and monitors external activities of all employees and natural persons. Due to these existing controls and the nature and characteristics of the non-significant indices, the administrator deems it is proportional to not apply the article.

**Article 4 (7) (d)** – The administrator does not contribute to the determination of the constituents to the benchmark by ways of engaging in bids, offers on trades in its course of business. The administrator therefore believes it is proportional not to apply this article due scale, nature and construction methodologies of the non-significant indices.

**Article 4 (7) (e)** – The benchmarks are constructed based upon freely available market information and as such the administrator deems it proportional not to apply this article.

**Article 4 (8)** – The administrator deems that it is proportional not to apply this article due to the scale, nature and characteristics of the non-significant indices.

**Article 5 (2)** – The administrator has permanent and effective oversight control process and procedures for its indices and considering the scale, nature and characteristics of the non-significant indices that is administers deems it proportional to disapply this article.

**Article 5 (3)** – The administrator's index control process and procedures detail;

- The review of the benchmark definition and methodology annually.
- The required criteria to change a methodology including consulting on these changes.
- The code of conduct and controls / sanctions of its contributors.
- The criteria to facilitate the cessation of a benchmark.
- Oversight of calculation agents.
- The support and action of audit requests.
- Whistleblowing and reporting channels for misconduct.

Considering the scale, nature and characteristics of the non-significant indices and the aforementioned controls, the administrator deems it proportional to disapply this article.

**Article 5 (4)** – The control process and procedures mentioned in Art 5(2),5(3) above along with the consideration of the scale, nature and characteristics of the non-significant indices, the administrator deems it proportional to not apply this article.

**Article 6 (1)** – The administrator deems it proportional to not apply this article, as its existing control and contingency processes, considered with the scale, nature and characteristics of the non-significant indices.

**Article 6 (3)** – Considering the administrator's existing operational risk, business continuity and disaster recovery planning with the nature scale and characteristics of its non-significant indices, it deems it proportional not to apply this article.

**Article 6 (5)** – Considering the administrator's existing control environment with the nature scale and characteristics of its non-significant indices, it deems it proportional not to apply this article.

**Article 7 (2)** – StatPro Ltd's Index Governance Committee is delegated the function to review and report on its compliance with a benchmark's methodology and the BMR. The role and scope of this function, when considered with characteristics, scope and nature of the non-significant indices, mean the administrator considers it proportionate not to apply this article.

**Article 11 (1) (b)** – StatPro Ltd. ensures that it accurately and reliably represents the market or economic reality that the benchmark is intended to measure by using multiple vendor pricing feeds from exchanges and end of day exchange prices from recognized market data distributors. Where multiple sources of pricing data are provided these are systematically evaluated and verified by comparing inter vendor values and day on day price differential tolerances. These controls allow a single value that is used in the computation of its indices. These control processes allow StatPro Ltd. to assess the viability of the input data and disapply this article.

**Article 11 (2) (b)** – StatPro Ltd. ensures that it accurately and reliably represents the market or economic reality that the benchmark is intended to measure by using multiple vendor pricing feeds from exchanges and end of day exchange prices from recognized market data distributors. Where multiple sources of pricing data are provided these are systematically evaluated and verified by comparing inter vendor values and day on day price differential tolerances. Within the evaluation process the vendor

**Article 11 (2) (c)** – StatPro Ltd. ensures that it accurately and reliably represents the market or economic reality that the benchmark is intended to measure by using multiple vendor pricing feeds from exchanges and end of day exchange prices from recognized market data distributors. Where multiple sources of pricing data are provided these are systematically evaluated and verified by comparing inter vendor values and day on day price differential tolerances. These controls allow StatPro Ltd. to validate the input data against multiple sources to ensure its integrity and accuracy and it is therefore appropriate to disapply this article.

**Article 11 (3)** – StatPro Ltd. does not complete any front office function in the creation of the indices as such this article is disapplied.

**Article 13 (2)** – StatPro Ltd. discloses within their Index Methodology statements, the process for changing a methodology; the notice period; the process for commenting; the channels/medium for these comments to be communicated; or at the request of the originator of the comments for the comments to remain confidential. The Index Governance Committee ensure these controls are followed. As a result of these processes StatPro Ltd. considers it appropriate to disapply this article.

**Article 14 (2)** – The Index Governance Committee has produced a market abuse review that is reviewed at a minimum every two years, that concluded the non-significant indices that StatPro Ltd. administers have a low risk of manipulation due to the source and controls around input data. These input data controls are adequate and effective, in monitoring for a manipulation or an attempted manipulation of the inputs and benchmarks. Additional StatPro Ltd has a whistleblowing policy to ensure good conduct and compliance for its employees. These processes and controls make it appropriate for StatPro Ltd. to disapply this article.

**Article 15 (2)** – The non-significant benchmarks that StatPro Ltd. administers only use readily available data and as such this is not treated as 'Contributed' data under the BMR. In line with good conduct and governance however it maintains policies and procedures to ensure: all data points are verifiable; the source of the data is documented; the expended and actual delivery time frames are monitored; recordkeeping of the data points are kept for 10 years; the reporting of suspicious activity and conflicts of interest are managed.

**Article 16 (2)** – The non-significant benchmarks that StatPro Ltd. administers do not use supervised contributors and as such it is considered appropriate to disapply this article.

**Article 16 (3)** – StatPro Ltd, does not provide any expert judgement in the creation of its indices therefore the administrator deems that it is proportional to disapply this article.

## Compliance statement under Article 26 (3) of Regulation (EU) 2016/1011 Item 3. Identification of benchmark(s) for which this section is relevant

### Appendix One Indices Information

#### Schedule A: The Freedom Index Family

| ISIN | Name                                      | Index Series | Index Type      | Other Identifier | Addition Date | Registration Date |
|------|---|--------------|-----------------|------------------|---------------|-------------------|
| N/A  | The Freedom® UK 50                        | UK Indices   | Market Weighted | GB0050MW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 100                       | UK Indices   | Market Weighted | GB0100MW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 250                       | UK Indices   | Market Weighted | GB0250MW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500                       | UK Indices   | Market Weighted | GB0500MW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 1000                      | UK Indices   | Market Weighted | GB1000MW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK All Stock                 | UK Indices   | Market Weighted | GB00ASMW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK Small Cap                 | UK Indices   | Market Weighted | GB00SCMW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK Mid Cap                   | UK Indices   | Market Weighted | GB00MCMW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 50 Equal Weighted         | UK Indices   | Equal Weighted  | GB0050EW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 100 Equal Weighted        | UK Indices   | Equal Weighted  | GB0100EW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 250 Equal Weighted        | UK Indices   | Equal Weighted  | GB0250EW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Equal Weighted        | UK Indices   | Equal Weighted  | GB0500EW         | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Financial             | UK Indices   | Sector Index    | GB0500MW0100     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Medical & Health Care | UK Indices   | Sector Index    | GB0500MW0200     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Fuel                  | UK Indices   | Sector Index    | GB0500MW0300     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Manufacturing         | UK Indices   | Sector Index    | GB0500MW0400     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Technology            | UK Indices   | Sector Index    | GB0500MW0500     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Consumer products     | UK Indices   | Sector Index    | GB0500MW0600     | 19/06/2019    |                   |

| ISIN | Name                                      | Index Series       | Index Type      | Other Identifier | Addition Date | Registration Date |
|------|---|--------------------|-----------------|------------------|---------------|-------------------|
| N/A  | The Freedom® UK 500 Utilities             | UK Indices         | Sector Index    | GB0500MW0700     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Services              | UK Indices         | Sector Index    | GB0500MW0800     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Materials             | UK Indices         | Sector Index    | GB0500MW0900     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Telecommunications    | UK Indices         | Sector Index    | GB0500MW1000     | 19/06/2019    |                   |
| N/A  | The Freedom® UK 500 Ex-Investment         | UK Indices         | Sector Index    | GB0500MWX106     | 19/06/2019    |                   |
| N/A  | The Freedom® US 50                        | US Indices         | Market Weighted | US0050MW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 100                       | US Indices         | Market Weighted | US0100MW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 250                       | US Indices         | Market Weighted | US0250MW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 500                       | US Indices         | Market Weighted | US0500MW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 1000                      | US Indices         | Market Weighted | US1000MW         | 19/06/2019    |                   |
| N/A  | The Freedom® US All Stock                 | US Indices         | Market Weighted | US00ASMW         | 19/06/2019    |                   |
| N/A  | The Freedom® US Small Cap                 | US Indices         | Market Weighted | US00SCMW         | 19/06/2019    |                   |
| N/A  | The Freedom® US Mid Cap                   | US Indices         | Market Weighted | US00MCMW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 50 Equal Weighted         | US Indices         | Equal Weighted  | US0050EW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 100 Equal Weighted        | US Indices         | Equal Weighted  | US0100EW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 250 Equal Weighted        | US Indices         | Equal Weighted  | US0250EW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Equal Weighted        | US Indices         | Equal Weighted  | US0500EW         | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Financial             | US Indices         | Sector Index    | US0500MW0100     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Medical & Health Care | US Indices         | Sector Index    | US0500MW0200     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Fuel                  | US Indices         | Sector Index    | US0500MW0300     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Manufacturing         | US Indices         | Sector Index    | US0500MW0400     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Technology            | US Indices         | Sector Index    | US0500MW0500     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Consumer products     | US Indices         | Sector Index    | US0500MW0600     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Utilities             | US Indices         | Sector Index    | US0500MW0700     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Services              | US Indices         | Sector Index    | US0500MW0800     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Materials             | US Indices         | Sector Index    | US0500MW0900     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Telecommunications    | US Indices         | Sector Index    | US0500MW1000     | 19/06/2019    |                   |
| N/A  | The Freedom® US 500 Ex-Investment         | US Indices         | Sector Index    | US0500MWX106     | 19/06/2019    |                   |
| N/A  | The Freedom® AU 50                        | Australian Indices | Market Weighted | AU0050MW         | 19/06/2019    |                   |
| N/A  | The Freedom® AU 100                       | Australian Indices | Market Weighted | AU0100MW         | 19/06/2019    |                   |

| ISIN | Name                                | Index Series          | Index Type      | Other Identifier | Addition Date | Registration Date |
|------|-------------------------------------|-----------------------|-----------------|------------------|---------------|-------------------|
| N/A  | The Freedom® AU 250                 | Australian Indices    | Market Weighted | UAU0250MW        | 19/06/2019    |                   |
| N/A  | The Freedom® AU 500                 | Australian Indices    | Market Weighted | UAU0500MW        | 19/06/2019    |                   |
| N/A  | The Freedom® AU 1000                | Australian Indices    | Market Weighted | AU1000MW         | 19/06/2019    |                   |
| N/A  | The Freedom® AU All Stock           | Australian Indices    | Market Weighted | AU00ASMW         | 19/06/2019    |                   |
| N/A  | The Freedom® AU 50 Equal Weighted   | Australian Indices    | Equal Weighted  | AU0050EW         | 19/06/2019    |                   |
| N/A  | The Freedom® AU 100 Equal Weighted  | Australian Indices    | Equal Weighted  | AU0100EW         | 19/06/2019    |                   |
| N/A  | The Freedom® AU 250 Equal Weighted  | Australian Indices    | Equal Weighted  | AU0250EW         | 19/06/2019    |                   |
| N/A  | The Freedom® AU 500 Equal Weighted  | Australian Indices    | Equal Weighted  | AU0500EW         | 19/06/2019    |                   |
| N/A  | The Freedom® Smart-Beta UK Dividend | Custom Indices        | Custom Weight   | GB00SBDW         | 19/06/2019    |                   |
| N/A  | The Freedom® ZA 50                  | South African Indices | Equal Weighted  | ZA0050MW         | 19/06/2019    |                   |
| N/A  | The Freedom® ZA 100                 | South African Indices | Equal Weighted  | ZA0100MW         | 19/06/2019    |                   |
| N/A  | The Freedom® ZA All Stock           | South African Indices | Equal Weighted  | ZA00ASMW         | 19/06/2019    |                   |
| N/A  | The Freedom® 50 ZA Equal Weighted   | South African Indices | Equal Weighted  | ZA0050EW         | 19/06/2019    |                   |
| N/A  | The Freedom® ZA 100 Equal Weighted  | South African Indices | Equal Weighted  | ZA0100EW         | 19/06/2019    |                   |



**Schedule B: ECPI Index Family**

| ISIN | Name  | Index Series         | Index Parent                            | Index Type      | Index Version | Other Identifier | Addition Date | Registration Date |
|------|---|----------------------|---|-----------------|---------------|------------------|---------------|-------------------|
| N/A  | ECPI Euro Ethical Equity NTR                | ECPI GLOBAL EQUITY   | ECPI Euro Ethical Equity                | Market Weighted | Net Returns   | ECAPEND          | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Equity                    | ECPI GLOBAL EQUITY   | ECPI Euro Ethical Equity                | Market Weighted | Price         | ECAPEP           | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Equity TR                 | ECPI GLOBAL EQUITY   | ECPI Euro Ethical Equity                | Market Weighted | Total Returns | ECAPER           | 19/06/19      |                   |
| N/A  | ECPI Global Ethical Equity NTR              | ECPI GLOBAL EQUITY   | ECPI Global Ethical Equity              | Market Weighted | Net Returns   | ECAPGND          | 19/06/19      |                   |
| N/A  | ECPI Global Ethical Equity                  | ECPI GLOBAL EQUITY   | ECPI Global Ethical Equity              | Market Weighted | Price         | ECAPGP           | 19/06/19      |                   |
| N/A  | ECPI Global Ethical Equity TR               | ECPI GLOBAL EQUITY   | ECPI Global Ethical Equity              | Market Weighted | Total Returns | ECAPGR           | 19/06/19      |                   |
| N/A  | ECPI EMU Ethical Equity NTR                 | ECPI GLOBAL EQUITY   | ECPI EMU Ethical Equity                 | Market Weighted | Net Returns   | ECAPMND          | 19/06/19      |                   |
| N/A  | ECPI EMU Ethical Equity                     | ECPI GLOBAL EQUITY   | ECPI EMU Ethical Equity                 | Market Weighted | Price         | ECAPMP           | 19/06/19      |                   |
| N/A  | ECPI EMU Ethical Equity TR                  | ECPI GLOBAL EQUITY   | ECPI EMU Ethical Equity                 | Market Weighted | Total Returns | ECAPMR           | 19/06/19      |                   |
| N/A  | ECPI Euro ESG Equity NTR                    | ECPI GLOBAL EQUITY   | ECPI Euro ESG Equity                    | Market Weighted | Net Returns   | ECAPPEN          | 19/06/19      |                   |
| N/A  | ECPI Euro ESG Equity                        | ECPI GLOBAL EQUITY   | ECPI Euro ESG Equity                    | Market Weighted | Price         | ECAPPEP          | 19/06/19      |                   |
| N/A  | ECPI Euro ESG Equity TR                     | ECPI GLOBAL EQUITY   | ECPI Euro ESG Equity                    | Market Weighted | Total Returns | ECAPPER          | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Best in Class NTR | ECPI GLOBAL EQUITY   | ECPI Global Developed ESG Best in Class | Market Weighted | Net Returns   | GALPHBCN         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Best in Class     | ECPI GLOBAL EQUITY   | ECPI Global Developed ESG Best in Class | Market Weighted | Price         | GALPHBCP         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Best in Class TR  | ECPI GLOBAL EQUITY   | ECPI Global Developed ESG Best in Class | Market Weighted | Total Returns | GALPHBCR         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Equity Index NTR  | ECPI GLOBAL EQUITY   | ECPI Emerging Markets ESG Equity Index  | Market Weighted | Net Returns   | GALPHEMN         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Equity Index      | ECPI GLOBAL EQUITY   | ECPI Emerging Markets ESG Equity Index  | Market Weighted | Price         | GALPHEMP         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Equity Index TR   | ECPI GLOBAL EQUITY   | ECPI Emerging Markets ESG Equity Index  | Market Weighted | Total Returns | GALPHEMR         | 19/06/19      |                   |
| N/A  | ECPI World ESG Equity NTR                   | ECPI GLOBAL EQUITY   | ECPI World ESG Equity                   | Market Weighted | Net Returns   | GALPHPWN         | 19/06/19      |                   |
| N/A  | ECPI World ESG Equity                       | ECPI GLOBAL EQUITY   | ECPI World ESG Equity                   | Market Weighted | Price         | GALPHPWP         | 19/06/19      |                   |
| N/A  | ECPI World ESG Equity TR                    | ECPI GLOBAL EQUITY   | ECPI World ESG Equity                   | Market Weighted | Total Returns | GALPHPWR         | 19/06/19      |                   |
| N/A  | ECPI Global Carbon Liquid NTR               | ECPI THEMATIC EQUITY | ECPI Global Carbon Liquid               | Equal Weighted  | Net Returns   | CARBONLN         | 19/06/19      |                   |
| N/A  | ECPI Global Carbon Liquid                   | ECPI THEMATIC EQUITY | ECPI Global Carbon Liquid               | Equal Weighted  | Price         | CARBONLP         | 19/06/19      |                   |
| N/A  | ECPI Global Carbon Liquid TR                | ECPI THEMATIC EQUITY | ECPI Global Carbon Liquid               | Equal Weighted  | Total Returns | CARBONLR         | 19/06/19      |                   |
| N/A  | ECPI China Consumption Tradable Equity NTR  | ECPI THEMATIC EQUITY | ECPI China Consumption Tradable Equity  | Equal Weighted  | Net Returns   | ECPACCTN         | 19/06/19      |                   |
| N/A  | ECPI China Consumption Tradable Equity      | ECPI THEMATIC EQUITY | ECPI China Consumption Tradable Equity  | Equal Weighted  | Price         | ECPACCTP         | 19/06/19      |                   |
| N/A  | ECPI China Consumption Tradable Equity TR   | ECPI THEMATIC EQUITY | ECPI China Consumption Tradable Equity  | Equal Weighted  | Total Returns | ECPACCTR         | 19/06/19      |                   |
| N/A  | ECPI Asian Infrastructure Equity NTR        | ECPI THEMATIC EQUITY | ECPI Asian Infrastructure Equity        | Equal Weighted  | Net Returns   | ECPAIFN          | 19/06/19      |                   |
| N/A  | ECPI Asian Infrastructure Equity            | ECPI THEMATIC EQUITY | ECPI Asian Infrastructure Equity        | Equal Weighted  | Price         | ECPAIFP          | 19/06/19      |                   |
| N/A  | ECPI Asian Infrastructure Equity TR         | ECPI THEMATIC EQUITY | ECPI Asian Infrastructure Equity        | Equal Weighted  | Total Returns | ECPAIFR          | 19/06/19      |                   |

| ISIN         | Name   | Index Series         | Index Parent                             | Index Type     | Index Version | Other Identifier | Addition Date | Registration Date |
|--------------|--|----------------------|--|----------------|---------------|------------------|---------------|-------------------|
| N/A          | ECPI Global ESG MultiTrend Index NTR         | ECPI THEMATIC EQUITY | ECPI Global ESG MultiTrend Index         | Equal Weighted | Net Returns   | GALPH3TN         | 30/10/2020    |                   |
| N/A          | ECPI Global ESG MultiTrend Index             | ECPI THEMATIC EQUITY | ECPI Global ESG MultiTrend Index         | Equal Weighted | Price         | GALPH3TP         | 30/10/2020    |                   |
| N/A          | ECPI Global ESG MultiTrend Index TR          | ECPI THEMATIC EQUITY | ECPI Global ESG MultiTrend Index         | Equal Weighted | Total Returns | GALPH3TR         | 30/10/2020    |                   |
| N/A          | ECPI Global ESG Agri-Business Index NTR      | ECPI THEMATIC EQUITY | ECPI Global ESG Agri-Business Index      | Equal Weighted | Net Returns   | GALPHABN         | 30/11/2020    |                   |
| N/A          | ECPI Global ESG Agri-Business Index          | ECPI THEMATIC EQUITY | ECPI Global ESG Agri-Business Index      | Equal Weighted | Price         | GALPHABP         | 30/11/2020    |                   |
| N/A          | ECPI Global ESG Agri-Business Index TR       | ECPI THEMATIC EQUITY | ECPI Global ESG Agri-Business Index      | Equal Weighted | Total Returns | GALPHABR         | 30/11/2020    |                   |
| N/A          | ECPI Global ESG Blue Economy Index NTR       | ECPI THEMATIC EQUITY | ECPI Global ESG Blue Economy Index       | Equal Weighted | Net Returns   | GALPHBEN         | 10/09/2020    |                   |
| N/A          | ECPI Global ESG Blue Economy Index           | ECPI THEMATIC EQUITY | ECPI Global ESG Blue Economy Index       | Equal Weighted | Price         | GALPHBEP         | 10/09/2020    |                   |
| N/A          | ECPI Global ESG Blue Economy Index TR        | ECPI THEMATIC EQUITY | ECPI Global ESG Blue Economy Index       | Equal Weighted | Total Returns | GALPHBER         | 10/09/2020    |                   |
| IT0005376337 | ECPI Circular Economy Leaders Index NTR      | ECPI THEMATIC EQUITY | ECPI Circular Economy Leaders Index      | Equal Weighted | Net Returns   | GALPHCEN         | 19/06/19      |                   |
| IT0005376311 | ECPI Circular Economy Leaders Index          | ECPI THEMATIC EQUITY | ECPI Circular Economy Leaders Index      | Equal Weighted | Price         | GALPHCEP         | 19/06/19      |                   |
| IT0005376329 | ECPI Circular Economy Leaders Index TR       | ECPI THEMATIC EQUITY | ECPI Circular Economy Leaders Index      | Equal Weighted | Total Returns | GALPHCER         | 19/06/19      |                   |
| N/A          | ECPI Global Commodity GD NTR                 | ECPI THEMATIC EQUITY | ECPI Global Commodity GD                 | Equal Weighted | Net Returns   | GALPHCGN         | 19/06/19      |                   |
| N/A          | ECPI Global Commodity GD                     | ECPI THEMATIC EQUITY | ECPI Global Commodity GD                 | Equal Weighted | Price         | GALPHCGP         | 19/06/19      |                   |
| N/A          | ECPI Global Commodity GD TR                  | ECPI THEMATIC EQUITY | ECPI Global Commodity GD                 | Equal Weighted | Total Returns | GALPHCGR         | 19/06/19      |                   |
| N/A          | ECPI Global Clean Energy NTR                 | ECPI THEMATIC EQUITY | ECPI Global Clean Energy                 | Equal Weighted | Net Returns   | GALPHCLN         | 19/06/19      |                   |
| N/A          | ECPI Global Clean Energy                     | ECPI THEMATIC EQUITY | ECPI Global Clean Energy                 | Equal Weighted | Price         | GALPHCLP         | 19/06/19      |                   |
| N/A          | ECPI Global Clean Energy TR                  | ECPI GLOBAL EQUITY   | ECPI Global Clean Energy                 | Equal Weighted | Total Returns | GALPHCLR         | 19/06/19      |                   |
| N/A          | ECPI Children's Rights Leaders Index NTR     | ECPI THEMATIC EQUITY | ECPI Children's Rights Leaders Index     | Equal Weighted | Net Returns   | GALPHCRN         | 19/06/19      |                   |
| N/A          | ECPI Children's Rights Leaders Index         | ECPI THEMATIC EQUITY | ECPI Children's Rights Leaders Index     | Equal Weighted | Price         | GALPHCRP         | 19/06/19      |                   |
| N/A          | ECPI Children's Rights Leaders Index TR      | ECPI THEMATIC EQUITY | ECPI Children's Rights Leaders Index     | Equal Weighted | Total Returns | GALPHCRR         | 19/06/19      |                   |
| N/A          | ECPI Digital Revolution ESG Equity Index NTR | ECPI THEMATIC EQUITY | ECPI Digital Revolution ESG Equity Index | Equal Weighted | Net Returns   | GALPHDRN         | 19/06/19      |                   |
| N/A          | ECPI Digital Revolution ESG Equity Index     | ECPI THEMATIC EQUITY | ECPI Digital Revolution ESG Equity Index | Equal Weighted | Price         | GALPHDRP         | 19/06/19      |                   |
| N/A          | ECPI Digital Revolution ESG Equity Index TR  | ECPI THEMATIC EQUITY | ECPI Digital Revolution ESG Equity Index | Equal Weighted | Total Returns | GALPHDRR         | 19/06/19      |                   |
| N/A          | ECPI Global ESG Future Mobility Index NTR    | ECPI THEMATIC EQUITY | ECPI Global ESG Future Mobility Index    | Equal Weighted | Net Returns   | GALPHFMN         | 15/06/2020    |                   |
| N/A          | ECPI Global ESG Future Mobility Index        | ECPI THEMATIC EQUITY | ECPI Global ESG Future Mobility Index    | Equal Weighted | Price         | GALPHFMP         | 15/06/2020    |                   |
| N/A          | ECPI Global ESG Future Mobility Index TR     | ECPI THEMATIC EQUITY | ECPI Global ESG Future Mobility Index    | Equal Weighted | Total Returns | GALPHFMR         | 15/06/2020    |                   |
| N/A          | ECPI Global ESG Infrastructure Index NTR     | ECPI THEMATIC EQUITY | ECPI Global ESG Infrastructure Index     | Equal Weighted | Net Returns   | GALPHGIN         | 19/06/19      |                   |
| N/A          | ECPI Global ESG Infrastructure Index         | ECPI THEMATIC EQUITY | ECPI Global ESG Infrastructure Index     | Equal Weighted | Price         | GALPHGIP         | 19/06/19      |                   |
| N/A          | ECPI Global ESG Infrastructure Index TR      | ECPI THEMATIC EQUITY | ECPI Global ESG Infrastructure Index     | Equal Weighted | Total Returns | GALPHGIR         | 19/06/19      |                   |

| ISIN | Name                                     | Index Series         | Index Parent                         | Index Type     | Index Version | Other Identifier | Addition Date | Registration Date |
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| N/A  | ECPI Global ESG Technology Equity NTR    | ECPI THEMATIC EQUITY | ECPI Global ESG Technology Equity    | Equal Weighted | Net Returns   | GALPHGTN         | 19/06/19      |                   |
| N/A  | ECPI Global ESG Technology Equity        | ECPI THEMATIC EQUITY | ECPI Global ESG Technology Equity    | Equal Weighted | Price         | GALPHGTP         | 19/06/19      |                   |
| N/A  | ECPI Global ESG Technology Equity TR     | ECPI THEMATIC EQUITY | ECPI Global ESG Technology Equity    | Equal Weighted | Total Returns | GALPHGTR         | 19/06/19      |                   |
| N/A  | ECPI Global ESG Healthcare Equity NTR    | ECPI THEMATIC EQUITY | ECPI Global ESG Healthcare Equity    | Equal Weighted | Net Returns   | GALPHHCN         | 19/06/19      |                   |
| N/A  | ECPI Global ESG Healthcare Equity        | ECPI THEMATIC EQUITY | ECPI Global ESG Healthcare Equity    | Equal Weighted | Price         | GALPHHCP         | 19/06/19      |                   |
| N/A  | ECPI Global ESG Healthcare Equity TR     | ECPI THEMATIC EQUITY | ECPI Global ESG Healthcare Equity    | Equal Weighted | Total Returns | GALPHHCR         | 19/06/19      |                   |
| N/A  | ECPI Global Livestock GD NTR             | ECPI THEMATIC EQUITY | ECPI Global Livestock GD             | Equal Weighted | Net Returns   | GALPHLGN         | 19/06/19      |                   |
| N/A  | ECPI Global Livestock GD                 | ECPI THEMATIC EQUITY | ECPI Global Livestock GD             | Equal Weighted | Price         | GALPHLGP         | 19/06/19      |                   |
| N/A  | ECPI Global Livestock GD TR              | ECPI THEMATIC EQUITY | ECPI Global Livestock GD             | Equal Weighted | Total Returns | GALPHLGR         | 19/06/19      |                   |
| N/A  | ECPI Global Longevity Winners Equity NTR | ECPI THEMATIC EQUITY | ECPI Global Longevity Winners Equity | Equal Weighted | Net Returns   | GALPHLWN         | 19/06/19      |                   |
| N/A  | ECPI Global Longevity Winners Equity     | ECPI THEMATIC EQUITY | ECPI Global Longevity Winners Equity | Equal Weighted | Price         | GALPHLWP         | 19/06/19      |                   |
| N/A  | ECPI Global Longevity Winners Equity TR  | ECPI THEMATIC EQUITY | ECPI Global Longevity Winners Equity | Equal Weighted | Total Returns | GALPHLWR         | 19/06/19      |                   |
| N/A  | ECPI Global Megatrend 100 NTR            | ECPI THEMATIC EQUITY | ECPI Global Megatrend 100            | Equal Weighted | Net Returns   | GALPHM1N         | 19/06/19      |                   |
| N/A  | ECPI Global Megatrend 100                | ECPI THEMATIC EQUITY | ECPI Global Megatrend 100            | Equal Weighted | Price         | GALPHM1P         | 19/06/19      |                   |
| N/A  | ECPI Global Megatrend 100 TR             | ECPI THEMATIC EQUITY | ECPI Global Megatrend 100            | Equal Weighted | Total Returns | GALPHM1R         | 19/06/19      |                   |
| N/A  | ECPI Global ESG Recovery Index NTR       | ECPI THEMATIC EQUITY | ECPI Global ESG Recovery Index       | Equal Weighted | Net Returns   | GALPHRFN         | 15/10/20      |                   |
| N/A  | ECPI Global ESG Recovery Index           | ECPI THEMATIC EQUITY | ECPI Global ESG Recovery Index       | Equal Weighted | Price         | GALPHRFP         | 15/10/20      |                   |
| N/A  | ECPI Global ESG Recovery Index TR        | ECPI THEMATIC EQUITY | ECPI Global ESG Recovery Index       | Equal Weighted | Total Returns | GALPHRFR         | 15/10/20      |                   |
| N/A  | ECPI Global Science for Life NTR         | ECPI THEMATIC EQUITY | ECPI Global Science for Life         | Equal Weighted | Net Returns   | GALPHSLN         | 19/06/19      |                   |
| N/A  | ECPI Global Science for Life             | ECPI THEMATIC EQUITY | ECPI Global Science for Life         | Equal Weighted | Price         | GALPHSLP         | 19/06/19      |                   |
| N/A  | ECPI Global Science for Life TR          | ECPI THEMATIC EQUITY | ECPI Global Science for Life         | Equal Weighted | Total Returns | GALPHSLR         | 19/06/19      |                   |
| N/A  | ECPI Global Blue Gold GD Equity NTR      | ECPI THEMATIC EQUITY | ECPI Global Blue Gold GD Equity      | Equal Weighted | Net Returns   | GALPHWN          | 19/06/19      |                   |
| N/A  | ECPI Global Blue Gold GD Equity          | ECPI THEMATIC EQUITY | ECPI Global Blue Gold GD Equity      | Equal Weighted | Price         | GALPHWP          | 19/06/19      |                   |
| N/A  | ECPI Global Blue Gold GD Equity TR       | ECPI THEMATIC EQUITY | ECPI Global Blue Gold GD Equity      | Equal Weighted | Total Returns | GALPHWR          | 19/06/19      |                   |
| N/A  | ECPI Global Climate Change Liquid NTR    | ECPI THEMATIC EQUITY | ECPI Global Climate Change Liquid    | Equal Weighted | Net Returns   | GALPLACN         | 19/06/19      |                   |
| N/A  | ECPI Global Climate Change Liquid        | ECPI THEMATIC EQUITY | ECPI Global Climate Change Liquid    | Equal Weighted | Price         | GALPLACC         | 19/06/19      |                   |
| N/A  | ECPI Global Climate Change Liquid TR     | ECPI THEMATIC EQUITY | ECPI Global Climate Change Liquid    | Equal Weighted | Total Returns | GALPLACR         | 19/06/19      |                   |
| N/A  | ECPI Global Agriculture Liquid NTR       | ECPI THEMATIC EQUITY | ECPI Global Agriculture Liquid       | Equal Weighted | Net Returns   | GALPLAGN         | 19/06/19      |                   |
| N/A  | ECPI Global Agriculture Liquid           | ECPI THEMATIC EQUITY | ECPI Global Agriculture Liquid       | Equal Weighted | Price         | GALPLAGP         | 19/06/19      |                   |

| ISIN | Name  | Index Series         | Index Parent                                       | Index Type      | Index Version | Other Identifier | Addition Date | Registration Date |
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| N/A  | ECPI Global Agriculture Liquid TR                   | ECPI THEMATIC EQUITY | ECPI Global Agriculture Liquid                     | Equal Weighted  | Total Returns | GALPLAGR         | 19/06/19      |                   |
| N/A  | ECPI Global Eco Real Estate & Building Liquid NTR   | ECPI THEMATIC EQUITY | ECPI Global Eco Real Estate & Building Liquid      | Equal Weighted  | Net Returns   | GALPLREN         | 19/06/19      |                   |
| N/A  | ECPI Global Eco Real Estate & Building Liquid       | ECPI THEMATIC EQUITY | ECPI Global Eco Real Estate & Building Liquid      | Equal Weighted  | Price         | GALPLREP         | 19/06/19      |                   |
| N/A  | ECPI Global Eco Real Estate & Building Liquid TR    | ECPI THEMATIC EQUITY | ECPI Global Eco Real Estate & Building Liquid      | Equal Weighted  | Total Returns | GALPLRER         | 19/06/19      |                   |
| N/A  | ECPI Global Renewable Energy Liquid NTR             | ECPI THEMATIC EQUITY | ECPI Global Renewable Energy Liquid                | Equal Weighted  | Net Returns   | GALPLRWN         | 19/06/19      |                   |
| N/A  | ECPI Global Renewable Energy Liquid                 | ECPI THEMATIC EQUITY | ECPI Global Renewable Energy Liquid                | Equal Weighted  | Price         | GALPLRWE         | 19/06/19      |                   |
| N/A  | ECPI Global Renewable Energy Liquid TR              | ECPI THEMATIC EQUITY | ECPI Global Renewable Energy Liquid                | Equal Weighted  | Total Returns | GALPLRWR         | 19/06/19      |                   |
| N/A  | ECPI Robotics and Artificial Intelligence Index NTR | ECPI THEMATIC EQUITY | ECPI Robotics and Artificial Intelligence Index    | Equal Weighted  | Net Returns   | GALPRAIN         | 19/06/19      |                   |
| N/A  | ECPI Robotics and Artificial Intelligence Index     | ECPI THEMATIC EQUITY | ECPI Robotics and Artificial Intelligence Index    | Equal Weighted  | Price         | GALPRAIP         | 19/06/19      |                   |
| N/A  | ECPI Robotics and Artificial Intelligence Index TR  | ECPI THEMATIC EQUITY | ECPI Robotics and Artificial Intelligence Index    | Equal Weighted  | Total Returns | GALPRAIR         | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Agency&Supr. Bond                 | ECPI GLOBAL BOND     | ECPI Euro Ethical Agency&Supr. Bond                | Market Weighted | Total Returns | ECAPEAB          | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Corporate Bond                    | ECPI GLOBAL BOND     | ECPI Euro Ethical Corporate Bond                   | Market Weighted | Total Returns | ECAPECB          | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Government Bond 13                | ECPI GLOBAL BOND     | ECPI Euro Ethical Government Bond 13               | Market Weighted | Total Returns | ECAPEG13         | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Government Bond                   | ECPI GLOBAL BOND     | ECPI Euro Ethical Government Bond                  | Market Weighted | Total Returns | ECAPEGB          | 19/06/19      |                   |
| N/A  | ECPI Global Developed Governance Govt. Bond         | ECPI GLOBAL BOND     | ECPI Global Developed Governance Govt. Bond        | Market Weighted | Total Returns | ECAPDGB          | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Corporate Bond            | ECPI GLOBAL BOND     | ECPI Global Developed ESG Corporate Bond           | Market Weighted | Total Returns | ECAPGCB          | 19/06/19      |                   |
| N/A  | ECPI EMU Governance Govt. Bond                      | ECPI GLOBAL BOND     | ECPI EMU Governance Govt. Bond                     | Market Weighted | Total Returns | ECAPGGE          | 19/06/19      |                   |
| N/A  | ECPI Global Developed Ex EMU Governance Govt. Bond  | ECPI GLOBAL BOND     | ECPI Global Developed Ex EMU Governance Govt. Bond | Market Weighted | Total Returns | ECAPGGXE         | 19/06/19      |                   |
| N/A  | ECPI Italy Government Bond 13                       | ECPI GLOBAL BOND     | ECPI Italy Government Bond 13                      | Market Weighted | Total Returns | ECAPIG13         | 19/06/19      |                   |
| N/A  | ECPI EMU Governance Govt. Bond 13                   | ECPI GLOBAL BOND     | ECPI EMU Governance Govt. Bond 13                  | Market Weighted | Total Returns | ECAPGGE3         | 19/06/19      |                   |
| N/A  | ECPI US Governance Govt. Bond                       | ECPI GLOBAL BOND     | ECPI US Governance Govt. Bond                      | Market Weighted | Total Returns | ECAPUSGB         | 19/06/19      |                   |
| N/A  | ECPI Euro Ethical Corporate Ex Fin. Bond            | ECPI GLOBAL BOND     | ECPI Euro Ethical Corporate Ex Fin. Bond           | Market Weighted | Total Returns | ECAPECBX         | 19/06/19      |                   |
| N/A  | ECPI Global Developed Corporate Ex Fin. Bond        | ECPI GLOBAL BOND     | ECPI Global Developed Corporate Ex Fin. Bond       | Market Weighted | Total Returns | ECAPGCXF         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Corporate Fin. Bond       | ECPI GLOBAL BOND     | ECPI Global Developed ESG Corporate Fin. Bond      | Market Weighted | Total Returns | ECAPGCF          | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG HY Corporate Bond         | ECPI GLOBAL BOND     | ECPI Global Developed ESG HY Corporate Bond        | Market Weighted | Total Returns | ECAPHYCB         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Government Bond           | ECPI GLOBAL BOND     | ECPI Emerging Markets ESG Government Bond          | Market Weighted | Total Returns | ECAPEMGB         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Corporate Bond            | ECPI GLOBAL BOND     | ECPI Emerging Markets ESG Corporate Bond           | Market Weighted | Total Returns | ECAPEMCB         | 19/06/19      |                   |
| N/A  | ECPI Euro ESG Corporate Bond ex Military            | ECPI GLOBAL BOND     | ECPI Euro ESG Corporate Bond ex Military           | Market Weighted | Total Returns | ECAPCEXM         | 19/06/19      |                   |
| N/A  | ECPI EMU Governance Govt. Bond Inflation Linked     | ECPI GLOBAL BOND     | ECPI EMU Governance Govt. Bond Inflation Linked    | Market Weighted | Total Returns | ECAPEGIL         | 19/06/19      |                   |

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| N/A  | ECPI Global Megatrend 100 Volatility Control                  | ECPI STRATEGY | ECPI Global Megatrend 100                          | Equal Weighted  | Net Returns     | GALPHMIV         | 19/06/19      |                   |
| N/A  | ECPI Ethical Index Balanced                                   | ECPI STRATEGY | ECPI Ethical Index Balanced                        | Market Weighted | Net Returns     | ECAPBI           | 19/06/19      |                   |
| N/A  | ECPI Global Ethical Equity NTR Hedged                         | ECPI HEDGED   | ECPI Global Ethical Equity                         | Market Weighted | Net Returns     | ECAPGNH          | 19/06/19      |                   |
| N/A  | ECPI Global Ethical Equity Hedged                             | ECPI HEDGED   | ECPI Global Ethical Equity                         | Market Weighted | Market Weighted | ECAPGPH          | 19/06/19      |                   |
| N/A  | ECPI Global Ethical Equity TR Hedged                          | ECPI HEDGED   | ECPI Global Ethical Equity                         | Market Weighted | Total Returns   | ECAPGRH          | 19/06/19      |                   |
| N/A  | ECPI World ESG Equity NTR Hedged                              | ECPI HEDGED   | ECPI World ESG Equity                              | Market Weighted | Net Returns     | GALPHEWN         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ex EMU Governance Govt. Hedged Bond     | ECPI HEDGED   | ECPI Global Developed Ex EMU Governance Govt. Bond | Market Weighted | Total Returns   | ECAPGXEH         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Corporate Financials Hedged Bond    | ECPI HEDGED   | ECPI Global Developed ESG Corporate Fin. Bond      | Market Weighted | Total Returns   | ECAPGCFH         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Corporate Ex Financials Hedged Bond | ECPI HEDGED   | ECPI Global Developed Corporate Ex Fin. Bond       | Market Weighted | Total Returns   | ECAPGXFH         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG Corporate Hedged Bond Index         | ECPI HEDGED   | ECPI Global Developed ESG Corporate Bond           | Market Weighted | Total Returns   | ECAPGCBH         | 19/06/19      |                   |
| N/A  | ECPI US Governance Govt. Hedged Bond                          | ECPI HEDGED   | ECPI US Governance Govt. Bond                      | Market Weighted | Total Returns   | ECAPUSGH         | 19/06/19      |                   |
| N/A  | ECPI Global Developed ESG High Yield Corporate Hedged Bond    | ECPI HEDGED   | ECPI Global Developed ESG HY Corporate Bond        | Market Weighted | Total Returns   | ECAPHYCH         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Government Hedged Bond              | ECPI HEDGED   | ECPI Emerging Markets ESG Government Bond          | Market Weighted | Total Returns   | ECAPEMGH         | 19/06/19      |                   |
| N/A  | ECPI Emerging Markets ESG Corporate Hedged Bond               | ECPI HEDGED   | ECPI Emerging Markets ESG Corporate Bond           | Market Weighted | Total Returns   | ECAPEMCH         | 19/06/19      |                   |



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