

BNP CAD Custom Equity Basket
01/31/20

| Ticker | Weight % |
|-----------------|-----------------|
| TRI CT Equity | 14.10379 |
| FCR-U CT Equity | 13.38428 |
| CIX CT Equity | 12.94772 |
| POW CT Equity | 12.40339 |
| WFT CT Equity | 12.25149 |
| MG CT Equity | 11.91837 |
| NTR CT Equity | 11.60724 |
| IMO CT Equity | 11.38372 |

BNP CHF Custom Equity Basket
01/31/20

| Ticker | Weight % |
|----------------|-----------------|
| NESN SE Equity | 17.6163 |
| SREN SE Equity | 17.5661 |
| NOVN SE Equity | 17.3946 |
| ADEN SE Equity | 16.4137 |
| UHR SE Equity | 15.7911 |
| DUFN SE Equity | 15.2184 |

BNP DKK Custom Equity Basket
01/31/20

| Ticker | Weight % |
|------------------|-----------------|
| PNDORA DC Equity | 34.80651 |
| DANSKE DC Equity | 32.90343 |
| VWS DC Equity | 32.29006 |

BNP EUR Custom Equity Basket
01/31/20

| Ticker | Weight % |
|----------------|-----------------|
| UNA NA Equity | 7.6932 |
| MUV2 GY Equity | 7.6032 |
| ALV GY Equity | 7.3881 |
| AD NA Equity | 7.3845 |
| ATC NA Equity | 7.3535 |
| ADS GY Equity | 7.3397 |
| COLR BB Equity | 7.2286 |
| AKZA NA Equity | 7.0817 |
| VIV FP Equity | 7.0559 |
| LXS GY Equity | 6.8311 |
| G1A GY Equity | 6.8295 |
| 1COV GY Equity | 6.8266 |
| AC FP Equity | 6.7371 |
| LI FP Equity | 6.6475 |

BNP GBP Custom Equity Basket
01/31/20

| Ticker | Weight % |
|----------------|-----------------|
| AHT LN Equity | 12.35766 |
| NXT LN Equity | 11.91883 |
| MCRO LN Equity | 11.17878 |
| GLEN LN Equity | 11.05392 |
| WTB LN Equity | 11.03056 |
| SLA LN Equity | 10.96184 |
| BLND LN Equity | 10.57183 |
| STAN LN Equity | 10.50963 |
| RDSA LN Equity | 10.41695 |