

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 13 Oct 2017

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Exchange Rate	Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Val + Intr (EUR) Issuer	Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
68,775.00 0.00000	ING GROEP NV EUR 0.01 EUR	1.0000000000				NL0011821202	15.660000 01-Jan-2049	1,077,016.50 E@CM	01F0OW	1,077,016.50 DEU1	1,016,053.30 0.00	0.000000 60,963.20	100.000000 106.00%
673,070.00 0.00000	FIAT CHRYSLER AUTOMOBILES EUR 0.01 USD	0.8441600000				NL0010877643	17.600000 01-Jan-2049	9,999,946.37 EUCM	03E48Y	9,999,946.37 ITA1	9,433,911.67 0.00	0.000000 566,034.70	100.000000 106.00%
335,131.00 0.00000	RELX NV EUR 0.07 EUR	1.0000000000				NL0006144495	18.425000 01-Jan-2049	6,174,788.67 E@CM	01EYS7	6,174,788.67 NLD1	5,825,272.33 0.00	0.000000 349,516.34	100.000000 106.00%
116,863.00 0.00000	HEINEKEN NV EUR 1.6 EUR	1.0000000000				NL0000009165	85.570000 01-Jan-2049	9,999,966.91 E@CM	01EYXI	9,999,966.91 NLD1	9,433,931.05 0.00	0.000000 566,035.86	100.000000 106.00%
255,847.00 0.00000	KONINKLIJKE PHILIPS NV EUR 0.2 EUR	1.0000000000				NL0000009538	34.745000 01-Jan-2049	8,889,404.02 E@CM	01BP1G	8,889,404.02 NLD1	8,386,230.20 0.00	0.000000 503,173.81	100.000000 106.00%
249,875.00 0.00000	WOLTERS KLUWER NV EUR 0.12 EUR	1.0000000000				NL0000395903	40.020000 01-Jan-2049	9,999,997.50 E@CM	01F5A4	9,999,997.50 NLD1	9,433,959.91 0.00	0.000000 566,037.59	100.000000 106.00%
435,919.00 0.00000	ARCELORMITTAL NPV EUR	1.0000000000				LU1598757687	22.940000 01-Jan-2049	9,999,981.86 E@CM	0232FA	9,999,981.86 ESP1	9,433,945.15 0.00	0.000000 566,036.71	100.000000 106.00%
216,853.00 0.00000	mitsubishi heavy industries ltd npv JPY	0.0075170080				JP3900000005	4457.000000 01-Jan-2049	7,265,292.14 EYCM	01EIVN	7,265,292.14 JPN1	6,854,049.19 0.00	0.000000 411,242.95	100.000000 106.00%
383,800.00 0.00000	MITSUI FUDOSAN CO LTD NPV JPY	0.0075170080				JP3893200000	2549.500000 01-Jan-2049	7,355,378.06 EYCM	01EJOJ	7,355,378.06 JPN1	6,939,035.91 0.00	0.000000 416,342.15	100.000000 106.00%
630,320.00 0.00000	MITSUI + CO LTD NPV JPY	0.0075170080				JP3893600001	1628.000000 01-Jan-2049	7,713,660.16 EYCM	01EJOJ	7,713,660.16 JPN1	7,277,037.89 0.00	0.000000 436,622.27	100.000000 106.00%
222,550.00 0.00000	SUMITOMO MITSUI FINANCIAL GROUP NPV JPY	0.0075170080				JP3890350006	4307.000000 01-Jan-2049	7,205,223.95 EYCM	02IG7N	7,205,223.95 JPN1	6,797,381.08 0.00	0.000000 407,842.86	100.000000 106.00%
725,810.00 0.00000	MARUBENI CORP NPV JPY	0.0075170080				JP3877600001	735.200000 01-Jan-2049	4,011,192.08 EYCM	01EI2D	4,011,192.08 JPN1	3,784,143.47 0.00	0.000000 227,048.61	100.000000 106.00%
816,000.00 0.00000	HITACHI NPV JPY	0.0075170080				JP3788600009	818.400000 01-Jan-2049	5,019,966.20 EYCM	01BJHL	5,019,966.20 JPN1	4,735,817.17 0.00	0.000000 284,149.03	100.000000 106.00%
622,750.00 0.00000	JAPAN POST HOLDINGS CO LTD JPY	0.0075170080				JP3752900005	1300.000000 01-Jan-2049	6,085,581.76 EYCM	01U2N5	6,085,581.76 JPN1	5,741,114.87 0.00	0.000000 344,466.89	100.000000 106.00%
73,300.00 0.00000	NIPPON EXPRESS CO LTD NPV JPY	0.0075170080				JP3729400006	7240.000000 01-Jan-2049	3,989,216.02 EYCM	01EKRA	3,989,216.02 JPN1	3,763,411.34 0.00	0.000000 225,804.68	100.000000 106.00%
232,180.00 0.00000	JAPAN TOBACCO INC NPV JPY	0.0075170080				JP3726800000	3693.000000 01-Jan-2049	6,445,388.91 EYCM	02MC5K	6,445,388.91 JPN1	6,080,555.58 0.00	0.000000 364,833.33	100.000000 106.00%
64,400.00 0.00000	NIPPON SHEET GLASS CO LTD NPV JPY	0.0075170080				JP3686800008	879.000000 01-Jan-2049	425,519.78 EYCM	01ELJK	425,519.78 JPN1	401,433.76 0.00	0.000000 24,086.03	100.000000 106.00%
30,600.00 0.00000	DOWA HOLDINGS CO LTD NPV JPY	0.0075170080				JP3638600001	4340.000000 01-Jan-2049	998,288.73 EYCM	01EAZT	998,288.73 JPN1	941,781.82 0.00	0.000000 56,506.91	100.000000 106.00%
11,500.00 0.00000	TOYOBO CO LTD NPV JPY	0.0075170080				JP3619800000	2135.000000 01-Jan-2049	184,561.34 EYCM	01ET9U	184,561.34 JPN1	174,114.47 0.00	0.000000 10,446.87	100.000000 106.00%
400,000.00 0.00000	TOKYO TATEMONO CO LTD NPV JPY	0.0075170080				JP3582600007	1489.000000 01-Jan-2049	4,477,129.97 EYCM	01ERQN	4,477,129.97 JPN1	4,223,707.52 0.00	0.000000 253,422.45	100.000000 106.00%
460,460.00 0.00000	DENA CO LTD NPV JPY	0.0075170080				JP3548610009	2537.000000 01-Jan-2049	8,781,271.19 EYCM	02LHMG	8,781,271.19 JPN1	8,284,218.11 0.00	0.000000 497,053.09	100.000000 106.00%

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Cpn Rate	Currency	Exchange Rate	Maturity	Issuer	Depository	Margin	Margin %
715,000.00	CHIYODA CORP NPV	628.000000	3,375,286.94	3,375,286.94	3,184,232.96	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01E9CK	JPN1	191,053.98	106.00%
316,000.00	DAI NIPPON PRINTING CO LTD NPV	2674.000000	6,351,751.50	6,351,751.50	5,992,218.40	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01E9UI	JPN1	359,533.10	106.00%
5,784.00	TAKEDA PHARMACEUTICAL CO LTD NPV	6145.000000	267,174.61	267,174.61	252,051.52	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EP2H	JPN1	15,123.09	106.00%
271,000.00	SONY FINANCIAL HOLDINGS INC NPV	1807.000000	3,681,056.27	3,681,056.27	3,472,694.60	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01G1IU	JPN1	208,361.68	106.00%
41,000.00	SECOM CO NPV	8525.000000	2,627,382.23	2,627,382.23	2,478,662.48	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EOFX	JPN1	148,719.75	106.00%
296,009.00	SUMITOMO ELECTRIC INDUSTRIES LT NPV	1849.500000	4,115,326.20	4,115,326.20	3,882,383.20	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01E0OY	JPN1	232,942.99	106.00%
211,700.00	SUMITOMO C NPV	698.000000	1,110,762.72	1,110,762.72	1,047,889.36	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EONQ	JPN1	62,873.36	106.00%
639,000.00	SUMITOMO OSAKA CEMENT CO LTD NPV	499.000000	2,396,880.69	2,396,880.69	2,261,208.20	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EONJ	JPN1	135,672.49	106.00%
128,195.00	AEON CO LTD NPV	1712.500000	1,650,238.37	1,650,238.37	1,556,828.65	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EFW3	JPN1	93,409.72	106.00%
248,151.00	SHISEIDO CO LTD NPV	4623.000000	8,623,527.18	8,623,527.18	8,135,403.00	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EOIT	JPN1	488,124.18	106.00%
212,000.00	KOMATSU LTD NPV	3455.000000	5,505,907.69	5,505,907.69	5,194,252.54	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EH9T	JPN1	311,655.15	106.00%
1,800.00	CREDIT SAISON CO LTD NPV	2365.000000	31,999.90	31,999.90	30,188.59	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01E9U2	JPN1	1,811.32	106.00%
56,600.00	KAWASAKI KISEN KAISHA LTD JPY 1.0	3000.000000	1,276,387.96	1,276,387.96	1,204,139.59	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EGAN	JPN1	72,248.38	106.00%
510,200.00	NTT DOCOMO INC NPV	2601.500000	9,977,214.24	9,977,214.24	9,412,466.26	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	022RVT	JPN1	564,747.98	106.00%
198,000.00	EISAI CO LTD NPV	5943.000000	8,845,368.57	8,845,368.57	8,344,687.33	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01EB4R	JPN1	500,681.24	106.00%
734,580.00	ASAHI KASE NPV	1368.500000	7,556,643.17	7,556,643.17	7,128,908.65	0.000000	100.000000
0.00000	JPY	0.0075170080	01-Jan-2049	01E8LN	JPN1	427,734.52	106.00%
721,472.00	ENI SPA NPV	13.860000	9,999,601.92	9,999,601.92	9,433,586.72	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	01MIGK	ITA1	566,015.20	106.00%
2,380,900.00	SNAM SPA NPV	4.200000	9,999,780.00	9,999,780.00	9,433,754.72	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	02GZQF	ITA1	566,025.28	106.00%
13,192,560.00	TELECOM ITALIA SPA/MILANO NPV	0.758000	9,999,960.48	9,999,960.48	9,433,924.98	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	01EZBE	ITA1	566,035.50	106.00%
216,590.00	LUXOTTICA GROUP SPA EUR 0.06	46.170000	9,999,960.30	9,999,960.30	9,433,924.81	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	01BM05	ITA1	566,035.49	106.00%
590,144.00	RYANAIR HOLDINGS PLC EUR 0.006	16.945000	9,999,990.08	9,999,990.08	9,433,952.91	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	01U2TX	CGO	566,037.17	106.00%

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104,246.00 0.00000	PADDY POWER BETFAIR PLC EUR 0.09 GBP	1.1114241702				IE00BWT6H894	77.300000 01-Jan-2049	8,956,095.81 EGCM	8,956,095.81 02GP7U	CGO	8,449,146.99 0.00	0.000000 506,948.82	100.000000 106.00%
401,606.00 0.00000	SMURFIT KAPPA GROUP PLC EUR 0.001 EUR	1.0000000000				IE00B1RR8406	24.900000 01-Jan-2049	9,999,989.40 E@CM	9,999,989.40 01F82N	CGO	9,433,952.26 0.00	0.000000 566,037.14	100.000000 106.00%
95,050.00 0.00000	DCC PLC EUR 0.25 GBP	1.1114241702				IE0002424939	73.600000 01-Jan-2049	7,775,167.84 EGCM	7,775,167.84 01NCPV	CGO	7,335,064.00 0.00	0.000000 440,103.84	100.000000 106.00%
327,176.00 0.00000	CRH PLC EUR 0.32 GBP	1.1114241702				IE0001827041	27.500000 01-Jan-2049	9,999,861.14 EGCM	9,999,861.14 01DVU7	CGO	9,433,831.27 0.00	0.000000 566,029.88	100.000000 106.00%
4,159,680.00 0.00000	VODAFONE GROUP PLC USD 0.2095 GBP	1.1114241702				GB00BH4HKS39	2.163000 01-Jan-2049	9,999,914.31 EGCM	9,999,914.31 01BTUY	CGO	9,433,881.43 0.00	0.000000 566,032.89	100.000000 106.00%
2,999,730.00 1.75000	UNITED KINGDOM GILT 1.75 22JUL19 GBP	1.1114241702	Aa2		AA	GB00BDV0F150	102.260000 22-Jul-2019	3,409,320.20 NG03	3,422,447.72 02FT1C	CGO	3,355,340.90 13,127.52	0.004376 67,106.82	1.000000 102.00%
550,640.00 0.00000	COMPASS GROUP PLC 11P GBP	1.1114241702				GB00BD6K4575	16.340000 01-Jan-2049	9,999,991.85 EGCM	9,999,991.85 02GQ5V	CGO	9,433,954.57 0.00	0.000000 566,037.27	100.000000 106.00%
445,007.00 0.00000	TECHNIPFMC PLC USD 1.0 USD	0.8441600000				GB00BDSFG982	26.620000 01-Jan-2049	9,999,992.24 EUCM	9,999,992.24 03NM5X	FRA1	9,433,954.95 0.00	0.000000 566,037.30	100.000000 106.00%
2,775,328.00 0.00000	ITV PLC 10P GBP	1.1114241702				GB0033986497	1.745000 01-Jan-2049	5,382,568.75 EGCM	5,382,568.75 02JOR0	CGO	5,077,895.05 0.00	0.000000 304,673.70	100.000000 106.00%
325.00 0.00000	CARNIVAL PLC USD 1.66 GBP	1.1114241702				GB0031215220	50.150000 01-Jan-2049	18,114.82 EGCM	18,114.82 01N1KH	CGO	17,089.46 0.00	0.000000 1,025.37	100.000000 106.00%
4,661,888.00 0.00000	BARCLAYS PLC 25P GBP	1.1114241702				GB0031348658	1.930000 01-Jan-2049	9,999,976.55 EGCM	9,999,976.55 01BDYZ	CGO	9,433,940.15 0.00	0.000000 566,036.41	100.000000 106.00%
1,100,000.00 5.00000	UNITED KINGDOM GILT 5.0 07MAR25 GBP	1.1114241702	Aa2		AA	GB0030880693	127.860000 07-Mar-2025	1,563,173.64 NG03	1,569,286.47 02FT1C	CGO	1,538,516.15 6,112.83	0.005557 30,770.32	1.000000 102.00%
207,320.00 0.00000	PERSIMMON ORD GBP0.10 GBP	1.1114241702				GB0006825383	27.790000 01-Jan-2049	6,403,384.55 EGCM	6,403,384.55 01E0HI	CGO	6,040,928.83 0.00	0.000000 362,455.73	100.000000 106.00%
156,666.00 0.00000	VALEO SA EUR 1.0 EUR	1.0000000000			BBB	FR0013176526	63.830000 01-Jan-2049	9,999,990.78 E@CM	9,999,990.78 01EWVC	FRA1	9,433,953.57 0.00	0.000000 566,037.21	100.000000 106.00%
130,810.00 0.00000	LEGRAND SA EUR4 EUR	1.0000000000				FR0010307819	61.540000 01-Jan-2049	8,050,047.40 E@CM	8,050,047.40 01CPQE	FRA1	7,594,384.34 0.00	0.000000 455,663.06	100.000000 106.00%
219,034.00 0.00000	TOTAL SA EUR 2.5 EUR	1.0000000000				FR0000120271	45.655000 01-Jan-2049	9,999,997.27 E@CM	9,999,997.27 01BSGH	DEU1	9,433,959.69 0.00	0.000000 566,037.58	100.000000 106.00%
47,460.00 0.00000	SANOFI EUR	1.0000000000				FR0000120578	84.180000 01-Jan-2049	3,995,182.80 E@CM	3,995,182.80 02IX5O	DEU1	3,769,040.38 0.00	0.000000 226,142.42	100.000000 106.00%
385,680.00 0.00000	AXA SA EUR 2.29 RFD EUR	1.0000000000				FR0000120628	25.600000 01-Jan-2049	9,873,408.00 E@CM	9,873,408.00 01ETZF	DEU1	9,314,535.85 0.00	0.000000 558,872.15	100.000000 106.00%
246,280.00 0.00000	VIVENDI SA EUR 5.5 EUR	1.0000000000				FR0000127771	21.440000 01-Jan-2049	5,280,243.20 E@CM	5,280,243.20 01EUFH	DEU1	4,981,361.51 0.00	0.000000 298,881.69	100.000000 106.00%
668,896.00 0.00000	CREDIT AGRICOLE SA EUR 3.0 EUR	1.0000000000				FR0000045072	14.950000 01-Jan-2049	9,999,995.20 E@CM	9,999,995.20 02HC9Q	FRA1	9,433,957.74 0.00	0.000000 566,037.46	100.000000 106.00%
74,822.00 0.00000	ATOS SE EUR 1.0 RFD EUR	1.0000000000				FR0000051732	133.650000 01-Jan-2049	9,999,960.30 E@CM	9,999,960.30 01ETZG	FRA1	9,433,924.81 0.00	0.000000 566,035.49	100.000000 106.00%

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Cpn Rate	Currency	Exchange Rate	Maturity	Issuer	Depository	Margin	Margin %
116,332.00	SAFRAN SA EUR 0.2	85.960000	9,999,898.72	9,999,898.72	9,433,866.72	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,032.00	106.00%
27,560.00	CARREFOUR SA EUR 2.5 RFD	17.075000	470,587.00	470,587.00	443,950.00	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	26,637.00	106.00%
250,870.00	BOUYGUES SA EUR 1.0	39.860000	9,999,678.20	9,999,678.20	9,433,658.68	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,019.52	106.00%
82,169.00	PERNOD RIC EUR1.55	121.700000	9,999,967.30	9,999,967.30	9,433,931.42	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,035.88	106.00%
199,760.00	CIE DE SAINT-GOBAIN EUR 4.0	50.060000	9,999,985.60	9,999,985.60	9,433,948.68	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,036.92	106.00%
99,800.00	CAPGEMINI SE	100.200000	9,999,960.00	9,999,960.00	9,433,924.53	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,035.47	106.00%
27,500.00	PUBLICIS G EUR0.40	60.250000	1,656,875.00	1,656,875.00	1,563,089.62	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	93,785.38	106.00%
206,696.00	SOCIETE GENERALE SA EUR 1.25	48.380000	9,999,952.48	9,999,952.48	9,433,917.43	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,035.05	106.00%
71,505.00	RENAULT SA EUR 3.81	84.490000	6,041,457.45	6,041,457.45	5,699,488.16	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	341,969.29	106.00%
373,118.00	ORANGE EUR 4.0	13.825000	5,158,356.35	5,158,356.35	4,866,373.92	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	291,982.43	106.00%
100,000.00	FINLAND GOVERNMENT 0.0 15SEP23 144A	99.790000	99,790.00	99,790.00	97,833.33	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Sep-2023	N@02	FIN1	1,956.67	102.00%
50,000.00	FINLAND GOVERNMENT 4.0 04JUL25 144A	128.540000	64,270.00	64,820.00	63,549.02	0.011000	1.000000
4.00000	EUR	1.0000000000	04-Jul-2025	N@02	FIN1	1,270.98	102.00%
212,000.00	SAMPO OYJ NPV	45.700000	9,688,400.00	9,688,400.00	9,140,000.00	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FIN1	548,400.00	106.00%
2,026,740.00	NOKIA OYJ NPV	4.934000	9,999,935.16	9,999,935.16	9,433,901.09	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	FRA1	566,034.07	106.00%
1,091,220.00	TELEFONICA S A EUR 1.0	9.164000	9,999,940.08	9,999,940.08	9,433,905.74	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	ESP1	566,034.34	106.00%
1,437,288.00	INTL CONSOLIDATED AIRLINE DI GBP	6.260000	9,999,953.26	9,999,953.26	9,433,918.17	0.000000	100.000000
0.00000	GBP	1.1114241702	01-Jan-2049	EGCM	CGO	566,035.09	106.00%
570,420.00	REPSOL SA EUR 1.0	15.345000	8,753,094.90	8,753,094.90	8,257,636.70	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	ESP1	495,458.20	106.00%
318,572.00	INDUSTRIA DE DISENO TEXTIL EUR 0.03	31.390000	9,999,975.08	9,999,975.08	9,433,938.75	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	ESP1	566,036.33	106.00%
2,455,792.00	CAIXABANK SA EUR 1.0	4.072000	9,999,985.02	9,999,985.02	9,433,948.14	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	ESP1	566,036.89	106.00%
233,133.00	FERROVIAL EUR0.2	18.635000	4,344,433.46	4,344,433.46	4,098,522.13	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	ESP1	245,911.33	106.00%
15,857.00	AENA SME SA EUR 10.0 144A	151.650000	2,404,714.05	2,404,714.05	2,268,598.16	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	ESP1	136,115.89	106.00%

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139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Exchange Rate	Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Val + Intr (EUR) Issuer	Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
276,090.00 0.00000	DEUTSCHE WOHNEN SE NPV EUR	1.0000000000		BBB+		DE000A0HN5C6	36.220000 01-Jan-2049	9,999,979.80 E@CM	9,999,979.80 02K2L0	DEU1	9,433,943.21 0.00	0.000000 566,036.59	100.000000 106.00%
271,186.00 0.00000	VONOVIA SE EUR	1.0000000000				DE000A1ML7J1	36.875000 01-Jan-2049	9,999,983.75 E@CM	9,999,983.75 02JCG4	DEU1	9,433,946.93 0.00	0.000000 566,036.82	100.000000 106.00%
398,000.00 0.00000	DEUTSCHE LUFTHANSA AG NPV EUR	1.0000000000				DE0008232125	25.125000 01-Jan-2049	9,999,750.00 E@CM	9,999,750.00 01EZ5F	DEU1	9,433,726.42 0.00	0.000000 566,023.58	100.000000 106.00%
18,950.00 0.00000	ALLIANZ SE NPV(REGD)(VINKULIERT) EUR	1.0000000000				DE0008404005	195.600000 01-Jan-2049	3,706,620.00 E@CM	3,706,620.00 01EYG9	DEU1	3,496,811.32 0.00	0.000000 209,808.68	100.000000 106.00%
467,906.00 0.00000	RWE AG NPV EUR	1.0000000000				DE0007037129	20.850000 01-Jan-2049	9,755,840.10 E@CM	9,755,840.10 01ERA0	DEU1	9,203,622.74 0.00	0.000000 552,217.36	100.000000 106.00%
339,660.00 0.00000	THYSSENKRUPP AG NPV EUR	1.0000000000				DE0007500001	23.685000 01-Jan-2049	8,044,847.10 E@CM	8,044,847.10 02IWXN	DEU1	7,589,478.40 0.00	0.000000 455,368.70	100.000000 106.00%
28,573.00 0.00000	LINDE AG NPV EUR	1.0000000000				DE0006483001	174.400000 01-Jan-2049	4,983,131.20 E@CM	4,983,131.20 01EZ4X	DEU1	4,701,067.17 0.00	0.000000 282,064.03	100.000000 106.00%
648,891.00 0.00000	DEUTSCHE BANK AG NPV EUR	1.0000000000				DE0005140008	14.180000 01-Jan-2049	9,201,274.38 E@CM	9,201,274.38 01ERLJ	DEU1	8,680,447.53 0.00	0.000000 520,826.85	100.000000 106.00%
93,100.00 0.00000	BAYERISCHE MOTOREN WERKE AG EUR 1.0 EUR	1.0000000000				DE0005190003	87.820000 01-Jan-2049	8,176,042.00 E@CM	8,176,042.00 01ERF5	DEU1	7,713,247.17 0.00	0.000000 462,794.83	100.000000 106.00%
106,253.00 0.00000	BEIERSDORF AG NPV EUR	1.0000000000				DE0005200000	92.750000 01-Jan-2049	9,854,965.75 E@CM	9,854,965.75 01F6JN	DEU1	9,297,137.50 0.00	0.000000 557,828.25	100.000000 106.00%
647,458.00 0.00000	DEUTSCHE TELEKOM AG NPV EUR	1.0000000000				DE0005557508	15.445000 01-Jan-2049	9,999,988.81 E@CM	9,999,988.81 01SP29	DEU1	9,433,951.71 0.00	0.000000 566,037.10	100.000000 106.00%
5,850,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 04JUL26 EUR	1.0000000000		AAA		DE0001143295	95.327000 04-Jul-2026	5,576,629.50 NAST	5,576,629.50 02FSWY	DEU1	5,467,283.82 0.00	0.000000 109,345.68	1.000000 102.00%
46,860.00 0.00000	LAFARGEHOLCIM LTD CHF 2.0 CHF	0.8647851252				CH0012214059	57.100000 01-Jan-2049	2,313,910.75 ESCM	2,313,910.75 01EZ3N	CHE1	2,182,934.67 0.00	0.000000 130,976.08	100.000000 106.00%
95,508.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000				BE0974293251	104.700000 01-Jan-2049	9,999,687.60 E@CM	9,999,687.60 03NPXF	BEL1	9,433,667.55 0.00	0.000000 566,020.05	100.000000 106.00%
2.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000				BE0974293251	104.700000 01-Jan-2049	209.40 E@CM	209.40 03NPXF	DEU1	197.55 0.00	0.000000 11.85	100.000000 106.00%
65,870.00 0.00000	SOLVAY SA EUR 15.0 EUR	1.0000000000				BE0003470755	125.600000 01-Jan-2049	8,273,272.00 E@CM	8,273,272.00 01EZMM	BEL1	7,804,973.58 0.00	0.000000 468,298.42	100.000000 106.00%
17,000,000.00 0.00000	FRANCE TREASURY BILL BT 0.0 06DEC17 EUR	1.0000000000				149783776	100.093000 06-Dec-2017	17,015,810.00 N@99	17,015,810.00 02FSWO	ECLR	16,682,166.67 0.00	0.000000 333,643.33	1.000000 102.00%
10,800,000.00 0.00000	FINLAND GOVERNMENT 0.0 15SEP23 144A EUR	1.0000000000	Aa1	AA+		148673217	99.790000 15-Sep-2023	10,777,320.00 N@02	10,777,320.00 02FSWL	ECLR	10,566,000.00 0.00	0.000000 211,320.00	1.000000 102.00%
6,500,000.00 0.50000	FRENCH REPUBLIC GOVERNMENT 0.5 25MAY26 EUR	1.0000000000	Aa2	AA		137486989	99.470000 25-May-2026	6,465,550.00 N@03	6,478,008.33 02FSWP	ECLR	6,350,988.56 12,458.33	0.001917 127,019.77	1.000000 102.00%
24,000,000.00 0.00000	EUROPEAN INVESTMENT BAN 0.0 15JAN19 EUR	1.0000000000	Aaa	AAA		135066273	100.606000 15-Jan-2019	24,145,440.00 S@01	24,145,440.00 01STYA	CED	23,672,000.00 0.00	0.000000 473,440.00	1.000000 102.00%
1,809,520.00 1.75000	BUNDESREPUBLIK DEUTSCH 1.75 15FEB24 EUR	1.0000000000	Aaa	AAA	AAA	102307135	111.733000 15-Feb-2024	2,021,830.98 N@01	2,042,766.12 01XS04	ECLR	2,002,711.89 20,935.14	0.011569 40,054.24	1.000000 102.00%

Tri-Party Collateral Agreement
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139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Exchange Rate	Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Val + Intr (EUR) Issuer	Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
20,655,000.00 1.75000	FRENCH REPUBLIC GOVERN EUR	1.0000000000	25MAY23	Aa2	AA	092652513	109.905000 25-May-2023	22,700,877.75 N@03	22,839,438.37 02FSWP	ECLR	22,391,606.25 138,560.62	0.006708 447,832.12	1.000000 102.00%
13,327,000.00 3.80000	REPUBLIC OF AUSTRI 3.8 EUR	1.0000000000	26JAN62 144A	Aa1	AA+	073737761	163.850000 26-Jan-2062	21,836,289.50 N@02	22,197,821.37 02FSUR	ECLR	21,140,782.26 361,531.87	0.027128 1,057,039.11	1.000000 105.00%
8,000,000.00 3.37500	FINLAND GOVERNME EUR	1.0000000000	15APR20 144A	Aa1	AA+	049499744	109.860000 15-Apr-2020	8,788,800.00 N@02	8,922,299.99 02FSWL	ECLR	8,747,352.94 133,499.99	0.016687 174,947.06	1.000000 102.00%
1,550,000.00 4.00000	FINLAND GOVERNMENT 4.0 EUR	1.0000000000	04JUL25 144A	Aa1	AA+	045849953	128.540000 04-Jul-2025	1,992,370.00 N@02	2,009,420.00 02FSWL	ECLR	1,970,019.61 17,050.00	0.011000 39,400.39	1.000000 102.00%
51,310,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	04JAN30		AAA	012823258	91.093000 04-Jan-2030	46,739,818.30 NAST	46,739,818.30 02FSWZ	ECLR	44,514,112.67 0.00	0.000000 2,225,705.63	1.000000 105.00%
16,460,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	04JUL24		AAA	007819129	97.877000 04-Jul-2024	16,110,554.20 NAST	16,110,554.20 02FSWY	ECLR	15,794,660.98 0.00	0.000000 315,893.22	1.000000 102.00%
8,450,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	04JUL22		AAA	007819099	100.649000 04-Jul-2022	8,504,840.50 NAST	8,504,840.50 02FSWY	ECLR	8,338,078.92 0.00	0.000000 166,761.58	1.000000 102.00%
1,000,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	04JUL20		AAA	007819056	100.787000 04-Jul-2020	1,007,870.00 NAST	1,007,870.00 02FSWY	ECLR	988,107.84 0.00	0.000000 19,762.16	1.000000 102.00%
550,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	04JAN20			007805969	100.804000 04-Jan-2020	554,422.00 NAST	554,422.00 02FSWY	ECLR	543,550.98 0.00	0.000000 10,871.02	1.000000 102.00%
299,997.00 6.25000	BUNDESREPUBLIK DEUTSCH 6.25 EUR	1.0000000000	04JAN24	Aaa	AAA	004817265	139.643000 04-Jan-2024	418,924.81 N@01	433,455.91 01XS04	ECLR	424,956.78 14,531.10	0.048437 8,499.14	1.000000 102.00%
74,975,000.00 1.50000	SWEDEN GOVERNMENT 1.5 SEK	0.1042121377	13NOV23 144A	Aaa		SE0004869071	107.477000 13-Nov-2023	8,397,505.84 NK01	8,504,938.78 02FT0X	SWE1	8,338,175.28 107,432.94	0.001433 166,763.51	1.000000 102.00%

**Tri-Party Collateral Agreement
 BNY Mellon as Tri-Party Custodian
 Price Report for 13 Oct 2017**

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount	Description	Exchange Rate	Mdy	S&P	Fitch	Security Code	Price	Market Value (EUR)	Mkt Val + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor
Cpn Rate	Currency						Maturity	Type	Issuer	Accrued Interest	Margin	Margin %

Total												
324,477,488.00								870,242,914.33	871,068,704.70	827,564,688.34		
										825,790.36	43,504,016.35	

Account: 139GLW **Account Name:** BOOST/BNP PARIBAS ARBITRAGE/CD
 Source Account: KCP
 Start Date: 06-Dec-12 End Date: 09-Sep-49
 Repo Repricing Rate: 0.0000% Deal Currency: EUR
 Deal Amount: 827,564,687.42 Unwind Amount: 827,564,687.42
 Deal Value -> Today: 827,564,687.42 -> Next Business Day: 827,564,687.42
 Listed Positions: 116 Listed Securities Par Value: 324,477,488.00

- 1) **Listed Securities Market Value** : 870,242,914.33
- 2) **+ Listed Securities Accrued Interest** : 825,790.36
- 3) **= Listed Securities Total Value** : 871,068,704.70
- 4) **+ Cash Total Pledged** : 0.00
- 5) **+ Unlisted, Margined Securities Value** : 0.00
- 6) **- Listed Securities Margin Amount** : 43,504,016.35
- 7) **- Cash Collateral Margin Amount** : 0.00
- 8) **= Total Securities + Cash Coll Value** : 827,564,688.34
- 9) **= Total Required Collateral Value** : 827,564,687.42

Grand Totals : Number of Accounts:	1		
Deal Amount:	827,564,687.42	Unwind Amount:	827,564,687.42
Deal Value -> Today:	827,564,687.42	-> Next Business Day :	827,564,687.42
Listed Positions:	116	Listed Securities Par Value:	324,477,488.00

1) Listed Securities Market Value	:	870,242,914.33
2) + Listed Securities Accrued Interest	:	825,790.36
3) = Listed Securities Total Value	:	871,068,704.70
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	43,504,016.35
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	827,564,688.34
9) = Total Required Collateral Value	:	827,564,687.42

**BROKER DEALER SERVICES DIVISION
PRICING, INDICATIVE DATA AND OTHER DISCLOSURES**

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