

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 20 Jun 2018

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount	Description	Source Account	Price	Market Value (EUR)	Mkt Value + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor
Cpn Rate	Currency	Exchange Rate	Maturity	Type	Issuer	Accrued Interest	Margin	Margin %
4,110.00	NN GROUP NV EUR 0.12		36.180000	148,699.80	148,699.80	140,282.83	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	039UG3	0.00	8,416.97	106.00 %
173,000.00	RICOH CO LTD NPV		1,010.000000	1,375,491.74	1,375,491.74	1,297,633.72	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EO1E	0.00	77,858.02	106.00 %
31,497.00	UNITIKA LTD NPV		631.000000	156,454.86	156,454.86	147,598.92	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01ETGY	0.00	8,855.94	106.00 %
91,000.00	YAMAHA CORP NPV		5,810.000000	4,162,057.10	4,162,057.10	3,926,468.96	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01ETJ3	0.00	235,588.14	106.00 %
733,430.00	ASTELLAS PHARMA INC NPV		1,732.000000	9,999,932.47	9,999,932.47	9,433,898.56	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01ETJC	0.00	566,033.91	106.00 %
3,470,790.00	YAHOO JAPA NPV		366.000000	9,999,998.44	9,999,998.44	9,433,960.79	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	02FPKL	0.00	566,037.65	106.00 %
2,000.00	MEIJI HOLDINGS CO LTD NPV		9,240.000000	145,476.38	145,476.38	137,241.86	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01PDEH	0.00	8,234.51	106.00 %
73,000.00	MINEBEA MITSUMI INC NPV		1,839.000000	1,056,805.58	1,056,805.58	996,986.40	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EIPZ	0.00	59,819.18	106.00 %
6,000.00	MITSUBISHI MATERIALS CORP NPV		3,025.000000	142,878.58	142,878.58	134,791.12	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EIW2	0.00	8,087.47	106.00 %
65,053.00	MITSUBISHI LOGISTICS CORP NPV		2,324.000000	1,190,128.79	1,190,128.79	1,122,763.01	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EITO	0.00	67,365.78	106.00 %
13,000.00	ISETAN MITSUKOSHI HOLDINGS LTD		1,388.000000	142,044.14	142,044.14	134,003.91	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01ME61	0.00	8,040.23	106.00 %
6,000.00	mitsui chemicals inc npv		2,904.000000	137,163.44	137,163.44	129,399.47	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EJ3J	0.00	7,763.97	106.00 %
6,685,800.00	MIZUHO FINANCIAL GROUP INC NPV		190.000000	9,999,942.23	9,999,942.23	9,433,907.77	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	02IMWM	0.00	566,034.47	106.00 %
67,000.00	MARUI GROUP CO LTD NPV JPY 0		2,318.000000	1,222,584.10	1,222,584.10	1,153,381.23	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EI4W	0.00	69,202.87	106.00 %
100,000.00	MAZDA MOTOR CORP NPV		1,385.000000	1,090,285.62	1,090,285.62	1,028,571.34	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EIGA	0.00	61,714.28	106.00 %
837,380.00	PANASONIC CORP JPY 1.0		1,517.000000	9,999,969.47	9,999,969.47	9,433,933.46	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01BMC0	0.00	566,036.01	106.00 %
72,100.00	FURUKAWA ELECTRIC CO LTD NPV		3,880.000000	2,202,203.76	2,202,203.76	2,077,550.72	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01ECNH	0.00	124,653.04	106.00 %
610,230.00	FUJI ELECTRIC CO LTD NPV		842.000000	4,044,791.65	4,044,791.65	3,815,841.18	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01EBP9	0.00	228,950.47	106.00 %
1,172,000.00	FUJITSU NPV		676.800000	6,244,223.96	6,244,223.96	5,890,777.32	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01ECDK	0.00	353,446.64	106.00 %
144,000.00	FUKUOKA FI NPV		585.000000	663,145.56	663,145.56	625,609.02	0.000000	100.000000
0.00000	JPY	0.0078720983	01-Jan-2049	EYCM	01F60N	0.00	37,536.54	106.00 %

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1,616,900.00 0.00000	HITACHI NPV JPY	0.0078720983	9BO				785.600000 01-Jan-2049	9,999,427.71 EYCM	9,999,427.71 JPN1	9,433,422.37 0.00	0.000000 566,005.34	100.000000 106.00 %
12,000.00 0.00000	HASEKO CORP NPV JPY	0.0078720983	9BO				1,557.000000 01-Jan-2049	147,082.28 EYCM	147,082.28 JPN1	138,756.87 0.00	0.000000 8,325.41	100.000000 106.00 %
4,000.00 0.00000	NH FOODS LTD NPV JPY	0.0078720983	9BO				4,375.000000 01-Jan-2049	137,761.72 EYCM	137,761.72 JPN1	129,963.89 0.00	0.000000 7,797.83	100.000000 106.00 %
246,040.00 0.00000	NIPPON TELEGRAPH + TELEPHONE CO JPY	0.0078720983	9BO				5,163.000000 01-Jan-2049	9,999,962.07 EYCM	9,999,962.07 JPN1	9,433,926.48 0.00	0.000000 566,035.59	100.000000 106.00 %
16,000.00 0.00000	NIPPON EXPRESS CO LTD NPV JPY	0.0078720983	9BO				8,610.000000 01-Jan-2049	1,084,460.26 EYCM	1,084,460.26 JPN1	1,023,075.72 0.00	0.000000 61,384.54	100.000000 106.00 %
10,000.00 0.00000	NIPPON PAPER INDUSTRIES CO LTD JPY	0.0078720983	9BO				1,798.000000 01-Jan-2049	141,540.33 EYCM	141,540.33 JPN1	133,528.61 0.00	0.000000 8,011.72	100.000000 106.00 %
8,317.00 0.00000	JAPAN STEEL WORKS LTD FIRST SEC JPY	0.0078720983	9BO				2,900.000000 01-Jan-2049	189,869.50 EYCM	189,869.50 JPN1	179,122.17 0.00	0.000000 10,747.33	100.000000 106.00 %
121,000.00 0.00000	NSK LTD NPV JPY	0.0078720983	9BO				1,154.000000 01-Jan-2049	1,099,212.58 EYCM	1,099,212.58 JPN1	1,036,993.00 0.00	0.000000 62,219.58	100.000000 106.00 %
16,000.00 0.00000	NIPPON KAYAKU CO LTD NPV JPY	0.0078720983	9BO				1,196.000000 01-Jan-2049	150,640.47 EYCM	150,640.47 JPN1	142,113.65 0.00	0.000000 8,526.82	100.000000 106.00 %
17,000.00 0.00000	NIPPON SHEET GLASS CO LTD NPV JPY	0.0078720983	9BO				1,060.000000 01-Jan-2049	141,855.21 EYCM	141,855.21 JPN1	133,825.67 0.00	0.000000 8,029.54	100.000000 106.00 %
149,219.00 0.00000	NITTO DENKO CORP NPV JPY	0.0078720983	9BO				8,513.000000 01-Jan-2049	9,999,937.09 EYCM	9,999,937.09 JPN1	9,433,902.92 0.00	0.000000 566,034.18	100.000000 106.00 %
8,000.00 0.00000	NISSHIN SEIFUN GROUP INC NPV JPY	0.0078720983	9BO				2,326.000000 01-Jan-2049	146,484.01 EYCM	146,484.01 JPN1	138,192.46 0.00	0.000000 8,291.55	100.000000 106.00 %
66,000.00 0.00000	JGC CORP NPV JPY	0.0078720983	9BO				2,104.000000 01-Jan-2049	1,093,151.06 EYCM	1,093,151.06 JPN1	1,031,274.59 0.00	0.000000 61,876.48	100.000000 106.00 %
40,000.00 0.00000	NICHIREI CORP NPV JPY	0.0078720983	9BO				2,764.000000 01-Jan-2049	870,339.19 EYCM	870,339.19 JPN1	821,074.71 0.00	0.000000 49,264.48	100.000000 106.00 %
47,000.00 0.00000	SOJITZ COR NPV JPY	0.0078720983	9BO				410.000000 01-Jan-2049	151,695.33 EYCM	151,695.33 JPN1	143,108.81 0.00	0.000000 8,586.53	100.000000 106.00 %
5,000.00 0.00000	DOWA HOLDINGS CO LTD NPV JPY	0.0078720983	9BO				3,485.000000 01-Jan-2049	137,171.31 EYCM	137,171.31 JPN1	129,406.90 0.00	0.000000 7,764.41	100.000000 106.00 %
27,000.00 0.00000	TREND MICRO INC/JAPAN NPV JPY	0.0078720983	9BO				6,270.000000 01-Jan-2049	1,332,667.52 EYCM	1,332,667.52 JPN1	1,257,233.51 0.00	0.000000 75,434.01	100.000000 106.00 %
170,050.00 0.00000	TOYOTA MOTOR CORP NPV JPY	0.0078720983	9BO				7,470.000000 01-Jan-2049	9,999,717.88 EYCM	9,999,717.88 JPN1	9,433,696.11 0.00	0.000000 566,021.77	100.000000 106.00 %
95,000.00 0.00000	TOYO SEIKAN GROUP HOLDINGS LTD JPY	0.0078720983	9BO				1,849.000000 01-Jan-2049	1,382,773.43 EYCM	1,382,773.43 JPN1	1,304,503.24 0.00	0.000000 78,270.19	100.000000 106.00 %
4,000.00 0.00000	TOHO ZINC CO LTD NPV JPY	0.0078720983	9BO				4,095.000000 01-Jan-2049	128,944.97 EYCM	128,944.97 JPN1	121,646.20 0.00	0.000000 7,298.77	100.000000 106.00 %
14,300.00 0.00000	TOHO CO LTD/TOKYO NPV JPY	0.0078720983	9BO				3,790.000000 01-Jan-2049	426,644.11 EYCM	426,644.11 JPN1	402,494.45 0.00	0.000000 24,149.67	100.000000 106.00 %

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25,000.00 0.00000	TOTO LTD NPV JPY	0.0078720983	9BO			5,330.000000 JP3596200000	01-Jan-2049	1,048,957.10 EYCM	1,048,957.10 01ESOE JPN1	989,582.17 0.00	0.000000 59,374.93	100.000000 106.00 %
10,000.00 0.00000	TOSOH CORP NPV JPY	0.0078720983	9BO			1,703.000000 JP3595200001	01-Jan-2049	134,061.83 EYCM	134,061.83 01ESKE JPN1	126,473.43 0.00	0.000000 7,588.41	100.000000 106.00 %
207,614.00 0.00000	TOKYO ELECTRIC POWER CO HOLDING JPY	0.0078720983	9BO			506.000000 JP3585800000	01-Jan-2049	826,985.06 EYCM	826,985.06 01EQE1 JPN1	780,174.58 0.00	0.000000 46,810.47	100.000000 106.00 %
58,400.00 0.00000	TOKYU CORP NPV JPY	0.0078720983	9BO			1,980.000000 JP3574200006	01-Jan-2049	910,266.47 EYCM	910,266.47 01ERX5 JPN1	858,741.96 0.00	0.000000 51,524.52	100.000000 106.00 %
284,000.00 0.00000	TOKYU FUDOSAN HOLDINGS CORP NPV JPY	0.0078720983	9BO			793.000000 JP3569200003	01-Jan-2049	1,772,891.01 EYCM	1,772,891.01 034FOU JPN1	1,672,538.68 0.00	0.000000 100,352.32	100.000000 106.00 %
33,000.00 0.00000	CENTRAL JA NPV JPY	0.0078720983	9BO			23,985.000000 JP3566800003	01-Jan-2049	6,230,805.18 EYCM	6,230,805.18 01TA9F JPN1	5,878,118.09 0.00	0.000000 352,687.09	100.000000 106.00 %
9,000.00 0.00000	DENA CO LTD NPV JPY	0.0078720983	9BO			2,073.000000 JP3548610009	01-Jan-2049	146,869.74 EYCM	146,869.74 02LHMG JPN1	138,556.36 0.00	0.000000 8,313.38	100.000000 106.00 %
71,000.00 0.00000	TEIJIN LTD NPV JPY	0.0078720983	9BO			2,019.000000 JP3544000007	01-Jan-2049	1,128,457.42 EYCM	1,128,457.42 01EP3D JPN1	1,064,582.47 0.00	0.000000 63,874.95	100.000000 106.00 %
113,827.00 0.00000	TDK CORP NPV JPY	0.0078720983	9BO			11,160.000000 JP3538800008	01-Jan-2049	9,999,999.86 EYCM	9,999,999.86 01BRX9 JPN1	9,433,962.13 0.00	0.000000 566,037.73	100.000000 106.00 %
85,000.00 0.00000	CHUBU ELECTRIC POWER CO INC NPV JPY	0.0078720983	9BO			1,652.500000 JP3526600006	01-Jan-2049	1,105,734.61 EYCM	1,105,734.61 01E9EY JPN1	1,043,145.86 0.00	0.000000 62,588.75	100.000000 106.00 %
421,600.00 0.00000	KDDI CORP NPV JPY	0.0078720983	9BO			3,013.000000 JP3496400007	01-Jan-2049	9,999,775.35 EYCM	9,999,775.35 01FZQB JPN1	9,433,750.33 0.00	0.000000 566,025.02	100.000000 106.00 %
8,000.00 0.00000	SUMITOMO DAINIPPON PHARMA CO LT JPY	0.0078720983	9BO			2,338.000000 JP3495000006	01-Jan-2049	147,239.73 EYCM	147,239.73 01EAEL JPN1	138,905.40 0.00	0.000000 8,334.32	100.000000 106.00 %
96,528.00 0.00000	DAIKIN INDUSTRIES LTD NPV JPY	0.0078720983	9BO			13,160.000000 JP3481800005	01-Jan-2049	9,999,993.25 EYCM	9,999,993.25 01EAA0 JPN1	9,433,955.89 0.00	0.000000 566,037.35	100.000000 106.00 %
44,000.00 0.00000	DAIICHI SANKYO CO LTD NPV JPY	0.0078720983	9BO			4,023.000000 JP3475350009	01-Jan-2049	1,393,455.87 EYCM	1,393,455.87 02MBS1 JPN1	1,314,581.01 0.00	0.000000 78,874.86	100.000000 106.00 %
162,600.00 0.00000	TAKEDA PHARMACEUTICAL CO LTD JPY	0.0078720983	9BO			4,203.000000 JP3463000004	01-Jan-2049	5,379,853.39 EYCM	5,379,853.39 01EP2H JPN1	5,075,333.39 0.00	0.000000 304,520.00	100.000000 106.00 %
13,000.00 0.00000	TAKARA HOLDINGS INC NPV JPY	0.0078720983	9BO			1,455.000000 JP3459600007	01-Jan-2049	148,900.74 EYCM	148,900.74 01EP1O JPN1	140,472.40 0.00	0.000000 8,428.34	100.000000 106.00 %
22,000.00 0.00000	TAISEI CORP NPV JPY	0.0078720983	9BO			6,150.000000 JP3443600006	01-Jan-2049	1,065,094.90 EYCM	1,065,094.90 01EOYQ JPN1	1,004,806.51 0.00	0.000000 60,288.39	100.000000 106.00 %
157,410.00 0.00000	SOFTBANK GROUP CORP NPV JPY	0.0078720983	9BO			8,070.000000 JP3436100006	01-Jan-2049	9,999,916.26 EYCM	9,999,916.26 01O84F JPN1	9,433,883.26 0.00	0.000000 566,033.00	100.000000 106.00 %
239,400.00 0.00000	SONY CORP JPY 1.0 JPY	0.0078720983	9BO			5,306.000000 JP3435000009	01-Jan-2049	9,999,583.27 EYCM	9,999,583.27 01BQXH JPN1	9,433,569.12 0.00	0.000000 566,014.15	100.000000 106.00 %
54,100.00 0.00000	SECOM CO NPV JPY	0.0078720983	9BO			8,195.000000 JP3421800008	01-Jan-2049	3,490,090.85 EYCM	3,490,090.85 01EOFX JPN1	3,292,538.54 0.00	0.000000 197,552.31	100.000000 106.00 %
212,800.00 0.00000	SEKISUI HOUSE LTD NPV JPY	0.0078720983	9BO			1,902.000000 JP3420600003	01-Jan-2049	3,186,197.16 EYCM	3,186,197.16 01EOGF JPN1	3,005,846.37 0.00	0.000000 180,350.78	100.000000 106.00 %

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38,000.00 0.00000	JPY	SUMITOMO HEAVY INDUSTRIES LTD NPV	9BO				3,650.000000 01-Jan-2049	1,091,860.04 EYCM	1,091,860.04 JPN1	1,030,056.64 0.00	0.000000 61,803.40	100.000000 106.00 %
675,150.00 0.00000	JPY	SUMITOMO CORP NPV	9BO				1,881.500000 01-Jan-2049	9,999,884.97 EYCM	9,999,884.97 JPN1	9,433,853.74 0.00	0.000000 566,031.22	100.000000 106.00 %
421,000.00 0.00000	JPY	SUMITOMO C NPV	9BO				610.000000 01-Jan-2049	2,021,633.57 EYCM	2,021,633.57 JPN1	1,907,201.48 0.00	0.000000 114,432.09	100.000000 106.00 %
292,000.00 0.00000	JPY	SUMITOMO OSAKA CEMENT CO LTD	9BO				525.000000 01-Jan-2049	1,206,792.67 EYCM	1,206,792.67 JPN1	1,138,483.65 0.00	0.000000 68,309.02	100.000000 106.00 %
778,000.00 0.00000	JPY	JXTG HOLDINGS INC NPV	9BO				739.900000 01-Jan-2049	4,531,511.99 EYCM	4,531,511.99 JPN1	4,275,011.31 0.00	0.000000 256,500.68	100.000000 106.00 %
17,000.00 0.00000	JPY	SHIMIZU CORP NPV	9BO				1,130.000000 01-Jan-2049	151,223.01 EYCM	151,223.01 JPN1	142,663.22 0.00	0.000000 8,559.79	100.000000 106.00 %
618,400.00 0.00000	JPY	CITIZEN WATCH CO LTD NPV	9BO				718.000000 01-Jan-2049	3,495,299.82 EYCM	3,495,299.82 JPN1	3,297,452.66 0.00	0.000000 197,847.16	100.000000 106.00 %
132,000.00 0.00000	JPY	SHIZUOKA BANK LTD/THE NPV	9BO				1,061.000000 01-Jan-2049	1,102,503.11 EYCM	1,102,503.11 JPN1	1,040,097.28 0.00	0.000000 62,405.84	100.000000 106.00 %
28,500.00 0.00000	JPY	SAPPORO HOLDINGS LTD NPV	9BO				2,806.000000 01-Jan-2049	629,539.57 EYCM	629,539.57 JPN1	593,905.26 0.00	0.000000 35,634.32	100.000000 106.00 %
106,200.00 0.00000	JPY	CONCORDIA FINANCIAL GROUP LTD	9BO				617.000000 01-Jan-2049	515,822.39 EYCM	515,822.39 JPN1	486,624.90 0.00	0.000000 29,197.49	100.000000 106.00 %
6,000.00 0.00000	JPY	COMSYS HOLDINGS CORP NPV	9BO				2,942.000000 01-Jan-2049	138,958.28 EYCM	138,958.28 JPN1	131,092.72 0.00	0.000000 7,865.56	100.000000 106.00 %
1,110,410.00 0.00000	JPY	INPEX CORP NPV	9BO				1,144.000000 01-Jan-2049	9,999,997.65 EYCM	9,999,997.65 JPN1	9,433,960.05 0.00	0.000000 566,037.60	100.000000 106.00 %
124,830.00 0.00000	JPY	KYOCERA CO NPV	9BO				6,306.000000 01-Jan-2049	6,196,742.45 EYCM	6,196,742.45 JPN1	5,845,983.44 0.00	0.000000 350,759.01	100.000000 106.00 %
25,000.00 0.00000	JPY	KIKKOMAN CORP NPV	9BO				5,440.000000 01-Jan-2049	1,070,605.37 EYCM	1,070,605.37 JPN1	1,010,005.07 0.00	0.000000 60,600.30	100.000000 106.00 %
358,600.00 0.00000	JPY	KANSAI ELECTRIC POWER CO INC/TH	9BO				1,579.500000 01-Jan-2049	4,458,824.97 EYCM	4,458,824.97 JPN1	4,206,438.65 0.00	0.000000 252,386.32	100.000000 106.00 %
21,000.00 0.00000	JPY	KAJIMA COR NPV	9BO				875.000000 01-Jan-2049	144,649.81 EYCM	144,649.81 JPN1	136,462.08 0.00	0.000000 8,187.72	100.000000 106.00 %
135,000.00 0.00000	JPY	OLYMPUS CORP NPV	9BO				4,120.000000 01-Jan-2049	4,378,461.08 EYCM	4,378,461.08 JPN1	4,130,623.66 0.00	0.000000 247,837.42	100.000000 106.00 %
17,000.00 0.00000	JPY	OBAYASHI CORP NPV	9BO				1,138.000000 01-Jan-2049	152,293.61 EYCM	152,293.61 JPN1	143,673.22 0.00	0.000000 8,620.39	100.000000 106.00 %
348,000.00 0.00000	JPY	OSAKA GAS CO LTD NPV	9BO				2,265.500000 01-Jan-2049	6,206,315.08 EYCM	6,206,315.08 JPN1	5,855,014.23 0.00	0.000000 351,300.85	100.000000 106.00 %
584,480.00 0.00000	JPY	NTT DATA CORP NPV	9BO				1,244.000000 01-Jan-2049	5,723,748.53 EYCM	5,723,748.53 JPN1	5,399,762.76 0.00	0.000000 323,985.77	100.000000 106.00 %
6,000.00 0.00000	JPY	UBE INDUSTRIES LTD NPV	9BO				2,929.000000 01-Jan-2049	138,344.26 EYCM	138,344.26 JPN1	130,513.45 0.00	0.000000 7,830.81	100.000000 106.00 %

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

Par Amount Cpn Rate	Description Currency	Source Account Exchange Rate	Account Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Value + Intr (EUR) Issuer	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
465,600.00 0.00000	ITOCHU CORP NPV JPY	0.0078720983	9BO				2,068.500000 01-Jan-2049	7,581,567.51 EYCM	7,581,567.51 JPN1	7,152,422.18 0.00	0.000000 429,145.33	100.000000 106.00 %
408,800.00 0.00000	ISUZU MOTORS LTD NPV JPY	0.0078720983	9BO				1,483.000000 01-Jan-2049	4,772,462.75 EYCM	4,772,462.75 JPN1	4,502,323.35 0.00	0.000000 270,139.40	100.000000 106.00 %
35,000.00 0.00000	IHI CORP NPV JPY	0.0078720983	9BO				3,960.000000 01-Jan-2049	1,091,072.83 EYCM	1,091,072.83 JPN1	1,029,313.99 0.00	0.000000 61,758.84	100.000000 106.00 %
445,600.00 0.00000	AMADA HOLDINGS CO LTD NPV JPY	0.0078720983	9BO				1,068.000000 01-Jan-2049	3,746,337.89 EYCM	3,746,337.89 JPN1	3,534,281.02 0.00	0.000000 212,056.86	100.000000 106.00 %
9,000.00 0.00000	AJINOMOTO CO INC NPV JPY	0.0078720983	9BO				2,086.000000 01-Jan-2049	147,790.77 EYCM	147,790.77 JPN1	139,425.26 0.00	0.000000 8,365.52	100.000000 106.00 %
13,000.00 0.00000	ASAHI KASE NPV JPY	0.0078720983	9BO				1,431.500000 01-Jan-2049	146,495.81 EYCM	146,495.81 JPN1	138,203.60 0.00	0.000000 8,292.22	100.000000 106.00 %
219,975.00 0.00000	SHIRE PLC GBP 0.05 GBP	1.1388779139	KCP				39.775000 01-Jan-2049	9,964,618.71 EGCM	9,964,618.71 CGO	9,400,583.69 0.00	0.000000 564,035.02	100.000000 106.00 %
643,900.00 0.00000	ENI SPA NPV EUR	1.0000000000	KCP				15.530000 01-Jan-2049	9,999,767.00 E@CM	9,999,767.00 ITA1	9,433,742.45 0.00	0.000000 566,024.55	100.000000 106.00 %
2,069,920.00 0.00000	ENEL SPA EUR 1.0 EUR	1.0000000000	KCP				4.831000 01-Jan-2049	9,999,783.52 E@CM	9,999,783.52 ITA1	9,433,758.04 0.00	0.000000 566,025.48	100.000000 106.00 %
34,121.00 0.00000	LUXOTTICA GROUP SPA EUR 0.06 EUR	1.0000000000	KCP				54.700000 01-Jan-2049	1,866,418.70 E@CM	1,866,418.70 ITA1	1,760,772.36 0.00	0.000000 105,646.34	100.000000 106.00 %
624,804.00 0.00000	RYANAIR HOLDINGS PLC EUR 0.06 EUR	1.0000000000	KCP				16.005000 01-Jan-2049	9,999,988.02 E@CM	9,999,988.02 CGO	9,433,950.96 0.00	0.000000 566,037.06	100.000000 106.00 %
106,173.00 0.00000	PADDY POWER BETFAIR PLC EUR 0.09 GBP	1.1388779139	KCP				82.700000 01-Jan-2049	9,999,925.61 EGCM	9,999,925.61 CGO	9,433,892.08 0.00	0.000000 566,033.53	100.000000 106.00 %
290,191.00 0.00000	SMURFIT KAPPA GROUP PLC EUR 0.001 EUR	1.0000000000	KCP				34.460000 01-Jan-2049	9,999,981.86 E@CM	9,999,981.86 CGO	9,433,945.15 0.00	0.000000 566,036.71	100.000000 106.00 %
75,330.00 0.00000	KERRY GROUP PLC EUR 0.125 EUR	1.0000000000	KCP				90.300000 01-Jan-2049	6,802,299.00 E@CM	6,802,299.00 CGO	6,417,263.21 0.00	0.000000 385,035.79	100.000000 106.00 %
318,590.00 0.00000	CRH PLC EUR 0.32 GBP	1.1388779139	KCP				27.560000 01-Jan-2049	9,999,735.76 EGCM	9,999,735.76 CGO	9,433,712.98 0.00	0.000000 566,022.78	100.000000 106.00 %
1,660,992.00 0.00000	POWER ASSETS HOLDINGS LIMITED HKD	0.1101641474	L13				54.650000 01-Jan-2049	9,999,953.60 EJCM	9,999,953.60 HKG1	8,928,530.00 0.00	0.000000 1,071,423.60	100.000000 112.00 %
1,088,860.00 0.00000	JUST EAT PLC 1P GBP	1.1388779139	KCP				8.064000 01-Jan-2049	9,999,993.87 EGCM	9,999,993.87 CGO	9,433,956.48 0.00	0.000000 566,037.39	100.000000 106.00 %
1,107,320.00 0.00000	ROYAL MAIL PLC 1P GBP	1.1388779139	KCP				5.122000 01-Jan-2049	6,459,365.94 EGCM	6,459,365.94 CGO	6,093,741.45 0.00	0.000000 365,624.49	100.000000 106.00 %
212,296.00 0.00000	BERKELEY GROUP HOLDINGS PLC NPV GBP	1.1388779139	KCP				41.360000 01-Jan-2049	9,999,988.77 EGCM	9,999,988.77 CGO	9,433,951.67 0.00	0.000000 566,037.10	100.000000 106.00 %
566,560.00 0.00000	GLAXOSMITH ORD GBP0.25 GBP	1.1388779139	KCP				15.498000 01-Jan-2049	9,999,970.91 EGCM	9,999,970.91 CGO	9,433,934.82 0.00	0.000000 566,036.09	100.000000 106.00 %
618,540.00 0.00000	SMITH + NEPHEW PLC USD 0.2 GBP	1.1388779139	KCP				13.610000 01-Jan-2049	9,587,449.43 EGCM	9,587,449.43 CGO	9,044,763.61 0.00	0.000000 542,685.82	100.000000 106.00 %

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139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount	Description	Source Account	Price	Market Value (EUR)	Mkt Value + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor
Cpn Rate	Currency	Exchange Rate	Maturity	Type	Issuer	Accrued Interest	Margin	Margin %
1,213,280.00	HSBC HOLDINGS PLC USD 0.5		7.237000	9,999,925.90	9,999,925.90	9,433,892.36	0.000000	100.000000
0.00000	GBP	1.1388779139	01-Jan-2049	EGCM	01DXQ5	0.00	566,033.54	106.00 %
92,030.00	BRIT AMER ORD GBP0.25		36.905000	3,868,047.53	3,868,047.53	3,649,101.45	0.000000	100.000000
0.00000	GBP	1.1388779139	01-Jan-2049	EGCM	02G5WY	0.00	218,946.09	106.00 %
656,480.00	SKY PLC ORD GBP0.50		13.375000	9,999,826.41	9,999,826.41	9,433,798.50	0.000000	100.000000
0.00000	GBP	1.1388779139	01-Jan-2049	EGCM	01PA0X	0.00	566,027.91	106.00 %
475,050.00	PEUGEOT SA EUR 1.0		21.050000	9,999,802.50	9,999,802.50	9,433,775.94	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EVYP	0.00	566,026.56	106.00 %
91,785.00	THALES SA EUR 3.0		108.950000	9,999,975.75	9,999,975.75	9,433,939.39	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EWP2	0.00	566,036.36	106.00 %
90,579.00	MICHELIN EUR 2.0 REGD		110.400000	9,999,921.60	9,999,921.60	9,433,888.30	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EVSJ	0.00	566,033.30	106.00 %
70,150.00	PERNOD RIC EUR1.55		142.550000	9,999,882.50	9,999,882.50	9,433,851.42	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EVVH	0.00	566,031.08	106.00 %
115,466.00	BOUYGUES SA EUR 1.0		38.170000	4,407,337.22	4,407,337.22	4,157,865.30	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EU2A	0.00	249,471.92	106.00 %
230,893.00	ACCOR SA EUR 3.0		43.310000	9,999,975.83	9,999,975.83	9,433,939.46	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01ETWF	0.00	566,036.37	106.00 %
193,080.00	TOTAL SA EUR 2.5		51.790000	9,999,613.20	9,999,613.20	9,433,597.36	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01BSGH	0.00	566,015.84	106.00 %
16,816.00	HERMES INTERNATIONAL NPV		537.800000	9,043,644.80	9,043,644.80	8,531,740.38	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01KUHR	0.00	511,904.42	106.00 %
10,400.00	CREDIT AGRICOLE SA EUR 3.0		11.770000	122,408.00	122,408.00	115,479.25	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02HC9Q	0.00	6,928.75	106.00 %
99,000.00	FINLAND GOVERNMENT 0.0 15SEP23		100.385000	99,381.15	99,381.15	97,432.50	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Sep-2023	N@02	02FSWL	0.00	1,948.65	102.00 %
1,224,280.00	INTL CONSOLIDATED AIRLINE DI GBP		7.172000	9,999,958.70	9,999,958.70	9,433,923.31	0.000000	100.000000
0.00000	GBP	1.1388779139	01-Jan-2049	EGCM	01BEO5	0.00	566,035.40	106.00 %
5.00	INTL CONSOLIDATED AIRLINE DI GBP		7.172000	40.84	40.84	38.53	0.000000	100.000000
0.00000	GBP	1.1388779139	01-Jan-2049	EGCM	01BEO5	0.00	2.31	106.00 %
1,119,320.00	BANCO SANTANDER SA EUR 0.5		4.659500	5,215,471.54	5,215,471.54	4,920,256.17	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01BDTU	0.00	295,215.37	106.00 %
120,450.00	ANHEUSER-BUSCH INBEV SA/NV NPV		83.020000	9,999,759.00	9,999,759.00	9,433,734.91	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	03NPXF	0.00	566,024.09	106.00 %
173,140.00	CITIGROUP INC USD 0.01		66.790000	9,999,986.81	9,999,986.81	9,433,949.82	0.000000	100.000000
0.00000	USD	0.8647500000	01-Jan-2049	EUCM	01BPCE	0.00	566,036.99	106.00 %
5,150,000.00	FINLAND GOVERNMENT 0.0 15SEP23		100.385000	5,169,827.50	5,169,827.50	5,068,458.33	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Sep-2023	N@02	02FSWL	0.00	101,369.17	102.00 %
120,457,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		67.770000	81,633,708.90	81,633,708.90	77,746,389.43	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Aug-2046	NAST	02FSWZ	0.00	3,887,319.47	105.00 %
33,899.00	BOEING CO USD 5.0		341.130000	9,999,939.49	9,999,939.49	9,433,905.18	0.000000	100.000000
0.00000	USD	0.8647500000	01-Jan-2049	EUCM	01BEKE	0.00	566,034.31	106.00 %

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Par Amount Cpn Rate	Description Currency	Source Account Exchange Rate	Account Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Value + Intr (EUR) Issuer	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %		
67,508,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			081462046	72.487000 04-Jul-2044	48,934,523.96 NAST	02FSWZ	48,934,523.96 ECLR	46,604,308.53 0.00	0.000000 2,330,215.43	1.000000 105.00 %	
19,999,900.00 3.00000	EUR	FRENCH REPUBLIC GOVERNMENT 1.0000000000	3.0 KCP	Aa2	AA	074198988	112.150000 25-Apr-2022	22,429,887.85 N@03	02FSWP	22,521,554.05 ECLR	22,079,954.96 91,666.20	0.004583 441,599.10	1.000000 102.00 %	
2,600,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			040023232	100.020000 04-Jan-2019	2,600,520.00 NAST	02FSWZ	2,600,520.00 ECLR	2,549,529.41 0.00	0.000000 50,990.59	1.000000 102.00 %	
2,600,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			036808004	99.821000 04-Jul-2018	2,595,346.00 NAST	02FSWZ	2,595,346.00 ECLR	2,544,456.86 0.00	0.000000 50,889.14	1.000000 102.00 %	
4,305,100.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			016638234	86.458000 04-Jul-2034	3,722,103.36 NAST	02FSWZ	3,722,103.36 ECLR	3,544,860.34 0.00	0.000000 177,243.02	1.000000 105.00 %	
2,112,500.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			009342788	95.173000 04-Jul-2028	2,010,529.62 NAST	02FSWZ	2,010,529.62 ECLR	1,914,790.12 0.00	0.000000 95,739.51	1.000000 105.00 %	
549,008.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			007805969	100.482000 04-Jan-2020	551,654.22 NAST	02FSWY	551,654.22 ECLR	540,837.47 0.00	0.000000 10,816.75	1.000000 102.00 %	
8,050,000.00 0.00000	EUR	EUROPEAN INVESTMENT BANK 1.0000000000	0.0 KCP	Aaa	AAA	AAA	007036655	94.268000 05-Nov-2026	7,588,574.00 S@01	01STYA	7,588,574.00 ECLR	7,439,778.43 0.00	0.000000 148,795.57	1.000000 102.00 %

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139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Source Account Exchange Rate	Account Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Value + Intr (EUR) Issuer Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
Total												
275,593,248.00								726,512,299.47	726,603,965.67	687,716,203.09 91,666.20	38,887,762.58	

Account: 139GLW Account Name: BOOST/BNP PARIBAS ARBITRAGE/CD

Start Date: 06-Dec-2012 End Date: 09-Sep-2049
 Repo Repricing Rate: 0.0000% Deal Currency: EUR
 Deal Amount: 687,716,202.72 Unwind Amount: 687,716,202.72
 Deal Value -> Today: 687,716,202.72 -> Next Business Day: 687,716,202.72
 Listed Positions: 133 Listed Securities Par 275,593,248.00

1) Listed Securities Market Value	.	726,512,299.47
2) + Listed Securities Accrued Interest	.	91,666.20
3) = Listed Securities Total Value	.	726,603,965.67
4) + Cash Total Pledged	.	0.00
5) + Unlisted, Margined Securities Value	.	0.00
6) - Listed Securities Margin Amount	.	38,887,762.58
7) - Cash Collateral Margin Amount	.	0.00
8) = Total Securities + Cash Coll Value	.	687,716,203.09
9) = Total Required Collateral Value	.	687,716,202.72

**Tri-Party Collateral Agreement
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Grand Totals : Number of Accounts:	1		
Deal Amount:	687,716,202.72	Unwind Amount:	687,716,202.72
Deal Value -> Today:	687,716,202.72	-> Next Business Day:	687,716,202.72
Listed Positions:	133	Listed Securities Par Value:	275,593,248.00

1) Listed Securities Market Value	726,512,299.47
2) + Listed Securities Accrued Interest	91,666.20
3) = Listed Securities Total Value	726,603,965.67
4) + Cash Total Pledged	0.00
5) + Unlisted, Margined Securities Value	0.00
6) - Listed Securities Margin Amount	38,887,762.58
7) - Cash Collateral Margin Amount	0.00
8) = Total Securities + Cash Coll Value	687,716,203.09
9) = Total Required Collateral Value	687,716,202.72

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

In connection with your agreement pursuant to which this report is furnished, the prices of financial assets and indicative data reported or reflected herein generally are provided by data providers and ratings agencies ("vendors") used by the Broker Dealer Services Division (BDS) of The Bank of New York Mellon (BNYM) in the ordinary course of business. Prices and indicative data are not independently verified by BNYM, and may contain errors or omissions.

With respect to certain newly issued financial assets, if vendors do not provide prices, such financial assets will be priced valued at par or the new issue price for up to three business days. Thereafter, such financial assets will be valued at zero.

With respect to certain financial assets other than new issues, vendors may not provide prices and may not update prices previously provided on a regular basis. If vendors do not provide prices or update previously reported prices within three business days, such financial assets will be valued at zero, unless other arrangements are agreed in writing.

Notwithstanding the foregoing, certain hard-to-price, thinly traded or illiquid financial assets are valued monthly with no adjustment during the interim period (details are available upon request by contacting BDS Triparty Services).

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Unless otherwise agreed in writing, financial assets held as collateral may include financial assets issued by your transaction counterparty or its subsidiaries or affiliates.

Average Traded Volume data is obtained from primary or secondary securities exchanges via BNYM vendor, as appropriate.

Market data, which is subject to availability, may or may not be current.

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