

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 14 Dec 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	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
103,560.00 0.00000	ING GROEP NV EUR 0.01 EUR	1.0000000000				NL0011821202	15.585000 01-Jan-2049	1,613,982.60 E@CM	01F0OW NLD1	1,613,982.60 0.00	0.000000 91,357.51	100.000000 106.00%
66,000.00 0.00000	ASML HOLDING NV EUR 0.09 EUR	1.0000000000				NL0010273215	147.550000 01-Jan-2049	9,738,300.00 E@CM	01Q82V NLD1	9,738,300.00 0.00	0.000000 551,224.53	100.000000 106.00%
30,000.00 0.00000	AIRBUS SE EUR	1.0000000000				NL0000235190	86.250000 01-Jan-2049	2,587,500.00 E@CM	02K833 FRA1	2,587,500.00 0.00	0.000000 146,462.26	100.000000 106.00%
162,720.00 0.00000	KONINKLIJKE PHILIPS NV EUR 0.2 EUR	1.0000000000				NL0000009538	32.885000 01-Jan-2049	5,351,047.20 E@CM	01BP1G NLD1	5,351,047.20 0.00	0.000000 302,889.46	100.000000 106.00%
70,140.00 0.00000	KONINKLIJKE DSM NV EUR 1.5 EUR	1.0000000000				NL0000009827	80.760000 01-Jan-2049	5,664,506.40 E@CM	01EYU0 NLD1	5,664,506.40 0.00	0.000000 320,632.44	100.000000 106.00%
129,310.00 0.00000	WOLTERS KLUWER NV EUR 0.12 EUR	1.0000000000				NL0000395903	44.125000 01-Jan-2049	5,705,803.75 E@CM	01F5A4 NLD1	5,705,803.75 0.00	0.000000 322,970.02	100.000000 106.00%
154,000.00 0.00000	ARCELORMITTAL NPV EUR	1.0000000000				LU1598757687	26.860000 01-Jan-2049	4,136,440.00 E@CM	0232FA DEU1	4,136,440.00 0.00	0.000000 234,138.11	100.000000 106.00%
143,900.00 0.00000	DENTSU INC NPV JPY	0.0075237295				JP3551520004	4910.000000 01-Jan-2049	5,315,883.55 EYCM	01L1ZY JPN1	5,315,883.55 0.00	0.000000 300,899.07	100.000000 106.00%
256,237.00 0.00000	ISUZU MOTORS LTD NPV JPY	0.0075237295				JP3137200006	1770.000000 01-Jan-2049	3,412,308.44 EYCM	01EFHT JPN1	3,412,308.44 0.00	0.000000 193,149.53	100.000000 106.00%
2,427,180.00 0.00000	SNAM SPA NPV EUR	1.0000000000				IT0003153415	4.120000 01-Jan-2049	9,999,981.60 E@CM	02GZQF ITA1	9,999,981.60 0.00	0.000000 566,036.69	100.000000 106.00%
3,481,840.00 0.00000	INTESA SANPAOLO SPA EUR 0.52 EUR	1.0000000000				IT0000072618	2.872000 01-Jan-2049	9,999,844.48 E@CM	01IXTT ITA1	9,999,844.48 0.00	0.000000 566,028.93	100.000000 106.00%
41,030.00 0.00000	PADDY POWER BETFAIR PLC EUR 0.09 GBP	1.1364359108				IE00BWT6H894	85.650000 01-Jan-2049	3,993,685.24 EGCM	02GP7U CGO	3,993,685.24 0.00	0.000000 226,057.65	100.000000 106.00%
49,680.00 0.00000	KERRY GROUP PLC EUR 0.125 EUR	1.0000000000				IE0004906560	93.320000 01-Jan-2049	4,636,137.60 E@CM	01EXF5 CGO	4,636,137.60 0.00	0.000000 262,422.88	100.000000 106.00%
71,194,050.56 1.87500	UNITED KINGDOM GIL 1.875 22NOV22 IL GBP	1.1364359108	Aa2		AA	GB00B1Z5HQ14	116.240000 22-Nov-2022	125,841,268.24 NG03	02I17W CGO	125,933,974.73 92,706.49	0.001302 2,469,293.62	1.338070 102.00%
68,697.00 0.00000	ENGIE EUR	1.0000000000				FR0010208488	14.700000 01-Jan-2049	1,009,845.90 E@CM	01P6K5 FRA1	1,009,845.90 0.00	0.000000 57,161.09	100.000000 106.00%
3,728.00 0.00000	LEGRAND SA EUR4 EUR	1.0000000000				FR0010307819	63.330000 01-Jan-2049	236,094.24 E@CM	01CPQE FRA1	236,094.24 0.00	0.000000 13,363.82	100.000000 106.00%
40,485.00 0.00000	LVMH MOET HENNESSY VUITTON SE EUR	1.0000000000				FR0000121014	247.000000 01-Jan-2049	9,999,795.00 E@CM	01EVRM DEU1	9,999,795.00 0.00	0.000000 566,026.13	100.000000 106.00%
34,870.00 0.00000	ATOS SE EUR 1.0 RFD EUR	1.0000000000				FR0000051732	133.400000 01-Jan-2049	4,651,658.00 E@CM	01ETZG FRA1	4,651,658.00 0.00	0.000000 263,301.40	100.000000 106.00%
135,000.00 0.00000	AXA SA EUR 2.29 RFD EUR	1.0000000000				FR0000120628	25.425000 01-Jan-2049	3,432,375.00 E@CM	01ETZF FRA1	3,432,375.00 0.00	0.000000 194,285.38	100.000000 106.00%
29,520.00 0.00000	DANONE EUR 0.25 EUR	1.0000000000				FR0000120644	71.110000 01-Jan-2049	2,099,167.20 E@CM	01EU39 FRA1	2,099,167.20 0.00	0.000000 118,820.78	100.000000 106.00%
43,000.00 0.00000	PEUGEOT SA EUR 1.0 EUR	1.0000000000				FR0000121501	16.975000 01-Jan-2049	729,925.00 E@CM	01EVYP FRA1	729,925.00 0.00	0.000000 41,316.51	100.000000 106.00%

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34,650.00 0.00000	ESSILOR INTL SA CIE GEN DOPTIQUE EUR	1.0000000000				FR0000121667	112.100000 01-Jan-2049	3,884,265.00 E@CM	3,884,265.00 01EV0U	FRA1	3,664,400.94 0.00	0.000000 219,864.06	100.000000 106.00%
265,000.00 0.00000	VEOLIA ENVIRONNEMENT SA EUR 5.0 EUR	1.0000000000				FR0000124141	20.925000 01-Jan-2049	5,545,125.00 E@CM	5,545,125.00 02IX1B	FRA1	5,231,250.00 0.00	0.000000 313,875.00	100.000000 106.00%
12,375.00 0.00000	CAPGEMINI SE EUR	1.0000000000				FR0000125338	98.840000 01-Jan-2049	1,223,145.00 E@CM	1,223,145.00 01EU4M	FRA1	1,153,910.38 0.00	0.000000 69,234.62	100.000000 106.00%
65,808.00 0.00000	VINCI SA EUR 2.5 EUR	1.0000000000		A-		FR0000125486	86.210000 01-Jan-2049	5,673,307.68 E@CM	5,673,307.68 01EWBK	FRA1	5,352,177.06 0.00	0.000000 321,130.62	100.000000 106.00%
330,590.00 0.00000	VIVENDI SA EUR 5.5 EUR	1.0000000000				FR0000127771	22.695000 01-Jan-2049	7,502,740.05 E@CM	7,502,740.05 01EUFH	FRA1	7,078,056.65 0.00	0.000000 424,683.40	100.000000 106.00%
43,000.00 0.00000	UPM-KYMMENE OYJ NPV EUR	1.0000000000				FI0009005987	25.780000 01-Jan-2049	1,108,540.00 E@CM	1,108,540.00 01SP85	FIN1	1,045,792.45 0.00	0.000000 62,747.55	100.000000 106.00%
317,690.00 0.00000	FERROVIAL EURO.2 EUR	1.0000000000				ES0118900010	18.010000 01-Jan-2049	5,721,596.90 E@CM	5,721,596.90 02HIN5	ESP1	5,397,732.92 0.00	0.000000 323,863.98	100.000000 106.00%
1,768,340.00 0.00000	BANCO SANTANDER SA EUR 0.5 EUR	1.0000000000				ES0113900J37	5.655000 01-Jan-2049	9,999,962.70 E@CM	9,999,962.70 01BDTU	ESP1	9,433,927.08 0.00	0.000000 566,035.62	100.000000 106.00%
73,860.00 0.00000	AMADEUS IT GROUP SA EUR 0.01 EUR	1.0000000000				ES0109067019	60.330000 01-Jan-2049	4,455,973.80 E@CM	4,455,973.80 01TA4T	ESP1	4,203,748.87 0.00	0.000000 252,224.93	100.000000 106.00%
327,620.00 0.00000	PROSIEBENSAT.1 MEDIA SE EUR	1.0000000000				DE000PSM7770	28.880000 01-Jan-2049	9,461,665.60 E@CM	9,461,665.60 02132P	DEU1	8,926,099.62 0.00	0.000000 535,565.98	100.000000 106.00%
106,168.00 0.00000	BASF SE NPV EUR	1.0000000000				DE000BASF111	94.190000 01-Jan-2049	9,999,963.92 E@CM	9,999,963.92 01ERNQ	DEU1	9,433,928.23 0.00	0.000000 566,035.69	100.000000 106.00%
54,130.00 0.00000	DEUTSCHE WOHNEN SE NPV EUR	1.0000000000		BBB+		DE000A0HN5C6	36.470000 01-Jan-2049	1,974,121.10 E@CM	1,974,121.10 02K2L0	DEU1	1,862,378.40 0.00	0.000000 111,742.70	100.000000 106.00%
16,460.00 0.00000	VONOVIA SE EUR	1.0000000000				DE000A1ML7J1	40.875000 01-Jan-2049	672,802.50 E@CM	672,802.50 02JCG4	DEU1	634,719.34 0.00	0.000000 38,083.16	100.000000 106.00%
90,000.00 0.00000	DEUTSCHE LUFTHANSA AG NPV EUR	1.0000000000				DE0008232125	29.885000 01-Jan-2049	2,689,650.00 E@CM	2,689,650.00 01EZ5F	DEU1	2,537,405.66 0.00	0.000000 152,244.34	100.000000 106.00%
43,000.00 0.00000	SAP SE NPV EUR	1.0000000000				DE0007164600	95.990000 01-Jan-2049	4,127,570.00 E@CM	4,127,570.00 01FK8T	DEU1	3,893,933.96 0.00	0.000000 233,636.04	100.000000 106.00%
190,070.00 0.00000	THYSSENKRUPP AG NPV EUR	1.0000000000				DE0007500001	23.840000 01-Jan-2049	4,531,268.80 E@CM	4,531,268.80 02IWXN	DEU1	4,274,781.89 0.00	0.000000 256,486.91	100.000000 106.00%
16,380.00 0.00000	HEIDELBERGCEMENT AG NPV RFD EUR	1.0000000000				DE0006047004	89.940000 01-Jan-2049	1,473,217.20 E@CM	1,473,217.20 01FE7L	DEU1	1,389,827.55 0.00	0.000000 83,389.65	100.000000 106.00%
428,914.00 0.00000	INFINEON TECHNOLOGIES AG NPV EUR	1.0000000000				DE0006231004	23.115000 01-Jan-2049	9,914,347.11 E@CM	9,914,347.11 02JBT0	DEU1	9,353,157.65 0.00	0.000000 561,189.46	100.000000 106.00%
6,220.00 0.00000	LINDE AG NPV EUR	1.0000000000				DE0006483001	183.250000 01-Jan-2049	1,139,815.00 E@CM	1,139,815.00 01EZ4X	DEU1	1,075,297.17 0.00	0.000000 64,517.83	100.000000 106.00%
486,800.00 0.00000	DEUTSCHE TELEKOM AG NPV EUR	1.0000000000				DE0005557508	15.215000 01-Jan-2049	7,406,662.00 E@CM	7,406,662.00 01SP29	DEU1	6,987,416.98 0.00	0.000000 419,245.02	100.000000 106.00%
24,100.00 0.00000	FRESENIUS MEDICAL CARE AG + CO NPV EUR	1.0000000000				DE0005785802	88.550000 01-Jan-2049	2,134,055.00 E@CM	2,134,055.00 01TV77	DEU1	2,013,259.43 0.00	0.000000 120,795.57	100.000000 106.00%

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30,000.00 0.00000	DEUTSCHE BOERSE AG NPV EUR	1.0000000000				DE0005810055	99.430000 01-Jan-2049	2,982,900.00 E@CM	2,982,900.00 02FQ5I	DEU1	2,814,056.60 0.00	0.000000 168,843.40	100.00000 106.00%
106,530.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000				BE0974293251	93.870000 01-Jan-2049	9,999,971.10 E@CM	9,999,971.10 03NPXF	BEL1	9,433,935.00 0.00	0.000000 566,036.10	100.00000 106.00%
52,210.00 0.00000	SOLVAY SA EUR 15.0 EUR	1.0000000000				BE0003470755	116.650000 01-Jan-2049	6,090,296.50 E@CM	6,090,296.50 01EZMM	BEL1	5,745,562.74 0.00	0.000000 344,733.76	100.00000 106.00%
19,000,000.00 1.62500	UNITED STATES TREAS N 1.625 15NOV22 USD	0.8505200000		Aaa	AAA	912828TY6	97.765625 15-Nov-2022	15,798,807.68 NOTE	15,819,961.41 USTR	FED	15,509,766.09 21,153.73	0.001113 310,195.32	1.000000 102.00%
23,000,000.00 2.12500	UNITED STATES TREAS N 2.125 15AUG21 USD	0.8505200000		Aaa	AAA	912828RC6	100.437500 15-Aug-2021	19,647,543.58 NOTE	19,784,952.76 USTR	FED	19,397,012.51 137,409.18	0.005974 387,940.25	1.000000 102.00%
44,760,000.00 1.25000	UNITED STATES TREAS 1.25 15JUL20 IL USD	0.8505200000		Aaa	AAA	912828NM8	103.156000 15-Jul-2020	44,434,058.62 NOTE	44,631,014.24 USTR	FED	43,755,896.32 196,955.62	0.004400 875,117.93	1.131480 102.00%
30,000,000.00 1.62500	UNITED STATES TREAS N 1.625 15FEB26 USD	0.8505200000		Aaa	AAA	912828P46	94.867000 15-Feb-2026	24,205,884.25 NOTE	24,342,942.01 USTR	FED	23,865,629.42 137,057.75	0.004569 477,312.59	1.000000 102.00%
20,000,000.00 1.12500	UNITED STATES TREA 1.125 15JAN21 IL USD	0.8505200000		Aaa	AAA	912828PP9	102.892000 15-Jan-2021	19,743,165.46 NOTE	19,822,370.13 USTR	FED	19,433,696.21 79,204.68	0.003960 388,673.92	1.128030 102.00%
387,998,000.00 2.50000	UNITED STATES TREAS BDS 2.5 15MAY46 USD	0.8505200000		Aaa	AAA	912810RS9	95.250000 15-May-2046	314,325,056.16 BOND	314,989,639.62 USTR	FED	299,990,132.97 664,583.46	0.001713 14,999,506.65	1.000000 105.00%
15,000,000.00 1.37500	UNITED STATES TREA 1.375 15FEB44 IL USD	0.8505200000		Aaa	AAA	912810RF7	113.753000 15-Feb-2044	15,365,417.94 BOND	15,423,403.92 USTR	FED	14,688,956.11 57,985.98	0.003866 734,447.81	1.058780 105.00%
11,997,100.00 3.62500	UNITED STATES TREAS B 3.625 15FEB44 USD	0.8505200000		Aaa	AAA	912810RE0	117.109375 15-Feb-2044	11,949,575.36 BOND	12,071,843.49 USTR	FED	11,496,993.80 122,268.13	0.010191 574,849.69	1.000000 105.00%
6,642,000.00 0.00000	EUROPEAN INVESTMENT BAN 0.0 15JAN19 EUR	1.0000000000		Aaa	AAA	135066273	100.589000 15-Jan-2019	6,681,121.38 S@01	6,681,121.38 01STYA	CED	6,550,119.00 0.00	0.000000 131,002.38	1.000000 102.00%
8,000.00 0.00000	FERRARI NV EUR 0.01 USD	0.8505200000				NL0011585146	105.970000 01-Jan-2049	721,036.84 EUCM	721,036.84 03K0J6	ITA1	680,223.43 0.00	0.000000 40,813.41	100.00000 106.00%

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Par Amount	Description	Price	Market Value (EUR)	Mkt Val + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor
Cpn Rate	Currency	Exchange Rate	Maturity	Type	Issuer	Depository	Margin %

Total

641,959,962.56			812,740,178.65	814,249,503.67	780,745,600.49	1,509,325.02	33,503,903.18
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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: 780,745,597.43 Unwind Amount: 780,745,597.43

Deal Value -> Today: 780,745,597.43 -> Next Business Day: 780,745,597.43

Listed Positions: 55 Listed Securities Par Value: 641,959,962.56

1) Listed Securities Market Value	:	812,740,178.65
2) + Listed Securities Accrued Interest	:	1,509,325.02
3) = Listed Securities Total Value	:	814,249,503.67
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	33,503,903.18
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	780,745,600.49
9) = Total Required Collateral Value	:	780,745,597.43

Grand Totals : Number of Accounts:	1		
Deal Amount:	780,745,597.43	Unwind Amount:	780,745,597.43
Deal Value -> Today:	780,745,597.43	-> Next Business Day :	780,745,597.43
Listed Positions:	55	Listed Securities Par Value:	641,959,962.56

1) Listed Securities Market Value	:	812,740,178.65
2) + Listed Securities Accrued Interest	:	1,509,325.02
3) = Listed Securities Total Value	:	814,249,503.67
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	33,503,903.18
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	780,745,600.49
9) = Total Required Collateral Value	:	780,745,597.43

**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 in default, provided that the prices of such financial assets are made available to BNYM by a vendor which BNYM uses generally for valuing such financial assets.

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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