

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 14 Nov 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 %
133,010,944.00	UNITED KINGDOM GIL 0.125 10AUG41 IL		145.980000	226,975,974.01	227,025,989.63	216,215,228.22	0.000376	1.014650
0.12500	GBP	1.1520806800 L13	10-Aug-2041	NG99	02II7W	50,015.62	10,810,761.41	105.00 %
10,828,000.00	FRENCH REPUBLIC GOVERNMENT 0.0		100.330000	10,863,732.40	10,863,732.40	10,650,718.04	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP Aa2	25-May-2022	N@03	02FSWP	0.00	213,014.36	102.00 %
158,959,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		72.769000	115,672,874.71	115,672,874.71	110,164,642.58	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	15-Aug-2046	NAST	02FSWZ	0.00	5,508,232.13	105.00 %
7,742,200.00	DEUTSCHE BUNDESREPUBLIK 0.0		98.167000	7,600,285.47	7,600,285.47	7,451,260.27	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	15-Aug-2025	NAST	02FSWY	0.00	149,025.21	102.00 %
9,673,470.00	DEUTSCHE BUNDESREPUBLIK 0.0		100.393000	9,711,486.74	9,711,486.74	9,521,065.43	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2022	NAST	02FSWZ	0.00	190,421.31	102.00 %
54,975,000.00	FRENCH REPUBLIC GOVERNMENT 3.0		110.540000	60,769,365.00	61,681,033.72	60,471,601.69	0.016583	1.000000
3.00000	EUR	1.0000000000 KCP Aa2	25-Apr-2022	N@03	02FSWP	911,668.72	1,209,432.03	102.00 %
10,000,000.00	EUROPEAN INVESTMENT BAN 2.5		102.504000	10,250,400.00	10,290,677.78	10,088,899.78	0.004028	1.000000
2.50000	EUR	1.0000000000 KCP Aaa	16-Sep-2019	S@01	01STYA	40,277.78	201,778.00	102.00 %
10,000,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		100.189000	10,018,900.00	10,018,900.00	9,822,450.98	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2019	NAST	02FSWZ	0.00	196,449.02	102.00 %
2,600,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		99.875000	2,596,750.00	2,596,750.00	2,545,833.33	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jan-2019	NAST	02FSWZ	0.00	50,916.67	102.00 %
89,816,250.00	FRENCH REPUBLIC GOVERNMENT 0.0		101.000000	90,714,412.50	90,714,412.50	88,935,698.53	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	25-Apr-2023	NAST	02FSWR	0.00	1,778,713.97	102.00 %
26,550,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		95.292000	25,300,026.00	25,300,026.00	24,803,947.06	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2028	NAST	02FSWZ	0.00	496,078.94	102.00 %
15,170,100.00	DEUTSCHE BUNDESREPUBLIK 0.0		96.389000	14,622,307.69	14,622,307.69	14,335,595.77	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jan-2027	NAST	02FSWY	0.00	286,711.92	102.00 %
7,754,290.00	DEUTSCHE BUNDESREPUBLIK 0.0		95.957000	7,440,784.06	7,440,784.06	7,294,886.33	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jan-2028	NAST	02FSWZ	0.00	145,897.73	102.00 %
9,761,980.00	DEUTSCHE BUNDESREPUBLIK 0.0		96.720000	9,441,787.06	9,441,787.06	9,256,653.98	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2026	NAST	02FSWY	0.00	185,133.08	102.00 %
4,357,900.00	DEUTSCHE BUNDESREPUBLIK 0.0		98.000000	4,270,742.00	4,270,742.00	4,187,001.96	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2025	NAST	02FSWY	0.00	83,740.04	102.00 %
4,302,090.00	DEUTSCHE BUNDESREPUBLIK 0.0		99.579000	4,283,978.20	4,283,978.20	4,199,978.63	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2023	NAST	02FSWY	0.00	83,999.57	102.00 %
39,000,000.00	GERMANY(FE 0 PRINC STRIP 04/07/202		96.495000	37,633,050.00	37,633,050.00	36,895,147.06	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jul-2027	NAST	02FSWZ	0.00	737,902.94	102.00 %
3,520,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		100.157000	3,525,526.40	3,525,526.40	3,456,398.43	0.000000	1.000000
0.00000	EUR	1.0000000000 KCP	04-Jan-2024	NAST	02FSWZ	0.00	69,127.97	102.00 %

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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 %
Total												
598,021,224.00								651,692,382.24	652,694,344.35	630,297,008.07		
										1,001,962.12	22,397,336.29	

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: 630,297,002.08 Unwind Amount: 630,297,002.08
 Deal Value -> Today: 630,297,002.08 -> Next Business Day: 630,297,002.08
 Listed Positions: 18 Listed Securities Par 598,021,224.00

1) Listed Securities Market Value	.	651,692,382.24
2) + Listed Securities Accrued Interest	.	1,001,962.12
3) = Listed Securities Total Value	.	652,694,344.35
4) + Cash Total Pledged	.	0.00
5) + Unlisted, Margined Securities Value	.	0.00
6) - Listed Securities Margin Amount	.	22,397,336.29
7) - Cash Collateral Margin Amount	.	0.00
8) = Total Securities + Cash Coll Value	.	630,297,008.07
9) = Total Required Collateral Value	.	630,297,002.08

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Grand Totals : Number of Accounts:	1		
Deal Amount:	630,297,002.08	Unwind Amount:	630,297,002.08
Deal Value -> Today:	630,297,002.08	-> Next Business Day:	630,297,002.08
Listed Positions:	18	Listed Securities Par Value:	598,021,224.00

1) Listed Securities Market Value	651,692,382.24
2) + Listed Securities Accrued Interest	1,001,962.12
3) = Listed Securities Total Value	652,694,344.35
4) + Cash Total Pledged	0.00
5) + Unlisted, Margined Securities Value	0.00
6) - Listed Securities Margin Amount	22,397,336.29
7) - Cash Collateral Margin Amount	0.00
8) = Total Securities + Cash Coll Value	630,297,008.07
9) = Total Required Collateral Value	630,297,002.08

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