

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 16 Mar 2018

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

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	Issuer	Depository	Margin	Margin %
400,000.00	RICOH CO LTD NPV	1155.000000	3,535,400.93	3,535,400.93	3,335,283.90	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EO1E	JPN1	200,117.03	106.00%
311,100.00	UNITIKA LTD NPV	683.000000	1,625,988.28	1,625,988.28	1,533,951.21	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ETGY	JPN1	92,037.07	106.00%
1,010,300.00	YAHOO JAPA NPV	519.000000	4,012,494.11	4,012,494.11	3,785,371.80	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02FPKL	JPN1	227,122.31	106.00%
135,000.00	MITSUBISHI LOGISTICS CORP NPV	2347.000000	2,424,619.28	2,424,619.28	2,287,376.68	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EITO	JPN1	137,242.60	106.00%
616,900.00	MITSUBISHI ELECTRIC CORP NPV	1771.500000	8,362,817.58	8,362,817.58	7,889,450.55	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EIV6	JPN1	473,367.03	106.00%
154,600.00	MITSUBISHI HEAVY INDUSTRIES LTD NPV	4039.000000	4,778,372.91	4,778,372.91	4,507,898.97	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EIVN	JPN1	270,473.94	106.00%
313,500.00	MITSUBISHI CORP NPV	2951.000000	7,079,514.10	7,079,514.10	6,678,786.89	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EIUT	JPN1	400,727.21	106.00%
138,900.00	ISETAN MITSUKOSHI HOLDINGS LTD NPV	1207.000000	1,282,939.61	1,282,939.61	1,210,320.38	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ME61	JPN1	72,619.22	106.00%
59,000.00	MITSUMI FUDOSAN CO LTD NPV	2503.000000	1,130,080.96	1,130,080.96	1,066,114.11	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EJ0J	JPN1	63,966.85	106.00%
87,100.00	MS+AD INSURANCE GROUP HOLDINGS NPV	3336.000000	2,223,519.25	2,223,519.25	2,097,659.67	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ME5V	JPN1	125,859.58	106.00%
165,700.00	MARUBENI CORP NPV	781.400000	990,815.09	990,815.09	934,731.22	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EI2D	JPN1	56,083.87	106.00%
62,500.00	MARUHA NICHIRO CORP NPV	3270.000000	1,563,955.77	1,563,955.77	1,475,429.97	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01S5BY	JPN1	88,525.80	106.00%
433,000.00	MAZDA MOTOR CORP NPV	1412.500000	4,680,293.08	4,680,293.08	4,415,370.83	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EIGA	JPN1	264,922.25	106.00%
125,000.00	HONDA MOTOR CO LTD NPV	3694.000000	3,533,487.84	3,533,487.84	3,333,479.09	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01BJIJ	JPN1	200,008.75	106.00%
127,000.00	FURUKAWA CO LTD NPV	2086.000000	2,027,284.60	2,027,284.60	1,912,532.64	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ECMU	JPN1	114,751.96	106.00%
22,700.00	FUJIFILM HOLDINGS CORP NPV	4423.000000	768,315.32	768,315.32	724,825.77	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EBVX	JPN1	43,489.55	106.00%
243,800.00	HINO MTRS LTD NPV	1381.000000	2,576,463.99	2,576,463.99	2,430,626.40	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EDNO	JPN1	145,837.58	106.00%
111,000.00	HITACHI NPV	798.200000	678,002.66	678,002.66	639,625.15	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01BJHL	JPN1	38,377.51	106.00%
110,500.00	HITACHI CONSTRUCTION MACHINERY NPV	4255.000000	3,597,978.30	3,597,978.30	3,394,319.15	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EDV7	JPN1	203,659.15	106.00%
107,400.00	NIPPON YUSEN KABUSHIKI KAISHA	2203.000000	1,810,570.65	1,810,570.65	1,708,085.52	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ELYR	JPN1	102,485.13	106.00%
2,000.00	NH FOODS LTD NPV	2229.000000	34,114.32	34,114.32	32,183.32	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EL7T	JPN1	1,931.00	106.00%

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43,600.00	NIPPON ELECTRIC GLASS CO LTD NPV	3160.000000	1,054,314.72	1,054,314.72	994,636.52	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EKQJ	JPN1	59,678.19	106.00%
96,000.00	NIPPON EXPRESS CO LTD NPV	7020.000000	5,157,093.93	5,157,093.93	4,865,182.96	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EKRA	JPN1	291,910.98	106.00%
433,280.00	JAPAN TOBACCO INC NPV	3016.000000	9,999,923.48	9,999,923.48	9,433,890.07	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02MC5K	JPN1	566,033.40	106.00%
58,200.00	JAPAN STEEL WORKS LTD FIRST SEC NPV	3505.000000	1,561,017.25	1,561,017.25	1,472,657.79	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EFUP	JPN1	88,359.47	106.00%
253,700.00	NSK LTD NPV	1499.000000	2,910,172.93	2,910,172.93	2,745,446.16	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ELH3	JPN1	164,726.77	106.00%
180,000.00	NGK INSULATORS LTD NPV	1905.000000	2,624,002.12	2,624,002.12	2,475,473.70	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EJP3	JPN1	148,528.42	106.00%
409,000.00	NIPPON KAYAKU CO LTD NPV	1355.000000	4,240,912.38	4,240,912.38	4,000,860.74	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EL2V	JPN1	240,051.64	106.00%
59,100.00	NISSHIN SEIFUN GROUP INC NPV	2080.000000	940,692.13	940,692.13	887,445.41	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EMD0	JPN1	53,246.72	106.00%
400,800.00	NICHIREI CORP NPV	2812.000000	8,624,615.17	8,624,615.17	8,136,429.40	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EJU0	JPN1	488,185.76	106.00%
11,700.00	WEST JAPAN RAILWAY CO NPV	7396.000000	662,185.19	662,185.19	624,703.01	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01TA4F	JPN1	37,482.18	106.00%
210,771.00	TREND MICRO INC/JAPAN NPV	6200.000000	9,999,982.55	9,999,982.55	9,433,945.80	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02G0M1	JPN1	566,036.75	106.00%
7,800.00	TOYOTA TSU NPV	3760.000000	224,429.09	224,429.09	211,725.55	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ETB4	JPN1	12,703.53	106.00%
59,300.00	TOKUYAMA CORP NPV	3350.000000	1,520,184.14	1,520,184.14	1,434,135.98	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EQ7Q	JPN1	86,048.16	106.00%
1,800.00	TOHO ZINC CO LTD NPV	5200.000000	71,626.30	71,626.30	67,571.99	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EPRF	JPN1	4,054.32	106.00%
55,100.00	TOTO LTD NPV	5670.000000	2,390,734.53	2,390,734.53	2,255,409.94	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ESOE	JPN1	135,324.60	106.00%
27,600.00	TOKYO TATEMONO CO LTD NPV	1652.000000	348,911.93	348,911.93	329,162.20	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ERQN	JPN1	19,749.73	106.00%
217,030.00	DENSO CORP NPV	6021.000000	9,999,656.79	9,999,656.79	9,433,638.48	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EM0N	JPN1	566,018.31	106.00%
51,100.00	DENKA CO LTD NPV	3820.000000	1,493,760.46	1,493,760.46	1,409,207.98	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EAUR	JPN1	84,552.48	106.00%
290,200.00	T+D HOLDINGS INC NPV	1708.500000	3,794,102.75	3,794,102.75	3,579,342.22	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02JDHQ	JPN1	214,760.53	106.00%
267,500.00	CHIYODA CORP NPV	1006.000000	2,059,294.52	2,059,294.52	1,942,730.68	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E9CK	JPN1	116,563.84	106.00%
582,000.00	DAI-ICHI LIFE HOLDINGS INC NPV	2020.500000	8,998,674.36	8,998,674.36	8,489,315.44	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01TSZ6	JPN1	509,358.93	106.00%

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108,300.00	TAIHEIYO CEMENT CORP NPV	3800.000000	3,149,261.69	3,149,261.69	2,971,001.59	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ENQX	0.00	178,260.10	106.00%
227,400.00	TAISEI CORP NPV	5250.000000	9,135,797.41	9,135,797.41	8,618,676.80	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOYQ	0.00	517,120.61	106.00%
239,950.00	SONY CORP JPY 1.0	5446.000000	9,999,886.90	9,999,886.90	9,433,855.56	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01BQXH	0.00	566,031.33	106.00%
193,000.00	SEVEN + I HOLDINGS CO LTD NPV	4451.000000	6,573,726.03	6,573,726.03	6,201,628.33	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02M7W8	0.00	372,097.70	106.00%
473,000.00	SEKISUI HOUSE LTD NPV	1876.000000	6,790,326.73	6,790,326.73	6,405,968.61	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOGF	0.00	384,358.12	106.00%
332,430.00	SUMITOMO REALTY + DEVELOPMENT C NPV	3931.000000	9,999,998.85	9,999,998.85	9,433,961.18	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOPL	0.00	566,037.67	106.00%
340,784.00	SUMITOMO ELECTRIC INDUSTRIES LT NPV	1643.000000	4,284,631.30	4,284,631.30	4,042,105.00	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOOY	0.00	242,526.30	106.00%
421,700.00	SUMITOMO CORP NPV	1789.000000	5,773,120.71	5,773,120.71	5,446,340.29	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOOB	0.00	326,780.42	106.00%
852,630.00	SUMITOMO C NPV	619.000000	4,038,759.15	4,038,759.15	3,810,150.14	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EONQ	0.00	228,609.01	106.00%
101,000.00	JFE HOLDINGS INC NPV	2217.000000	1,713,498.64	1,713,498.64	1,616,508.15	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02IBCC	0.00	96,990.49	106.00%
2,073,590.00	JXTG HOLDINGS INC NPV	630.200000	9,999,953.61	9,999,953.61	9,433,918.50	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01SS0J	0.00	566,035.11	106.00%
110,792.00	SHIN-ETSU CHEMICAL CO LTD NPV	11270.000000	9,554,963.12	9,554,963.12	9,014,116.15	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOHT	0.00	540,846.97	106.00%
282,850.00	SHOWA DENKO KK NPV	4620.000000	9,999,881.54	9,999,881.54	9,433,850.51	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOJB	0.00	566,031.03	106.00%
212,800.00	SHOWA SHEL NPV	1367.000000	2,226,059.84	2,226,059.84	2,100,056.45	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOJQ	0.00	126,003.39	106.00%
188,400.00	CITIZEN WATCH CO LTD NPV	780.000000	1,124,532.98	1,124,532.98	1,060,880.17	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E9P9	0.00	63,652.81	106.00%
135,000.00	SHIZUOKA BANK LTD/THE NPV	1033.000000	1,067,163.07	1,067,163.07	1,006,757.61	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOIV	0.00	60,405.46	106.00%
202,000.00	SHISEIDO CO LTD NPV	6469.000000	9,999,659.62	9,999,659.62	9,433,641.15	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EOIT	0.00	566,018.47	106.00%
364,000.00	COMSYS HOLDINGS CORP NPV	2782.000000	7,749,170.31	7,749,170.31	7,310,538.03	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	02J75W	0.00	438,632.28	106.00%
650,000.00	CONCORDIA FINANCIAL GROUP LTD NPV	597.000000	2,969,507.21	2,969,507.21	2,801,421.90	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	03JD4U	0.00	168,085.31	106.00%
22,300.00	KEISEI ELE NPV	3290.000000	561,432.38	561,432.38	529,653.19	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EGIK	0.00	31,779.19	106.00%
78,700.00	CREDIT SAISON CO LTD NPV	1796.000000	1,081,627.60	1,081,627.60	1,020,403.40	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E9U2	0.00	61,224.20	106.00%

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553,780.00	KUBOTA COR NPV	1852.000000	7,848,288.26	7,848,288.26	7,404,045.53	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EHEY	JPN1	444,242.73	106.00%
331,080.00	CANON INC NPV	3947.000000	9,999,925.62	9,999,925.62	9,433,892.09	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E91Q	JPN1	566,033.53	106.00%
93,800.00	KANSAI ELECTRIC POWER CO INC/TH NPV	1297.500000	931,337.10	931,337.10	878,619.90	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EFY3	JPN1	52,717.19	106.00%
496,000.00	KAJIMA COR NPV	990.000000	3,757,626.13	3,757,626.13	3,544,930.32	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EFWO	JPN1	212,695.82	106.00%
168,790.00	KAO CORP NPV	7742.000000	9,999,921.18	9,999,921.18	9,433,887.91	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EG3J	JPN1	566,033.27	106.00%
79,000.00	OLYMPUS CORP NPV	4140.000000	2,502,788.38	2,502,788.38	2,361,121.11	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ENNB	JPN1	141,667.27	106.00%
691,400.00	OBAYASHI CORP NPV	1178.000000	6,232,630.24	6,232,630.24	5,879,839.85	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EN4G	JPN1	352,790.39	106.00%
244,710.00	OTSUKA HOLDINGS CO LTD NPV	5340.000000	9,999,762.16	9,999,762.16	9,433,737.89	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01NVY5	JPN1	566,024.27	106.00%
320,000.00	OJI HOLDINGS CORP NPV	705.000000	1,726,377.60	1,726,377.60	1,628,658.11	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ENC1	JPN1	97,719.49	106.00%
21,000.00	OKUMA CORP NPV	6570.000000	1,055,799.28	1,055,799.28	996,037.06	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01ENKN	JPN1	59,762.22	106.00%
477,100.00	NTT DATA CORP NPV	1125.000000	4,107,320.91	4,107,320.91	3,874,831.04	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01PKVM	JPN1	232,489.86	106.00%
21,500.00	EISAI CO LTD NPV	6882.000000	1,132,269.54	1,132,269.54	1,068,178.81	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EB4R	JPN1	64,090.73	106.00%
21,500.00	ISUZU MOTORS LTD NPV	1648.500000	271,221.50	271,221.50	255,869.34	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EFHT	JPN1	15,352.16	106.00%
41,700.00	IHI CORP NPV	3375.000000	1,076,977.25	1,076,977.25	1,016,016.27	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01EFFF	JPN1	60,960.98	106.00%
467,542.00	ALPS ELECTRIC CO LTD NPV	2795.000000	9,999,980.18	9,999,980.18	9,433,943.57	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E8IC	JPN1	566,036.61	106.00%
677,200.00	AMADA HOLDINGS CO LTD NPV	1354.000000	7,016,690.34	7,016,690.34	6,619,519.19	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E8IH	JPN1	397,171.15	106.00%
331,000.00	AJINOMOTO CO INC NPV	1971.500000	4,993,688.77	4,993,688.77	4,711,027.14	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E8HZ	JPN1	282,661.63	106.00%
230,020.00	ASAHI GROUP HOLDINGS LTD NPV	5681.000000	9,999,702.63	9,999,702.63	9,433,681.72	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E8LF	JPN1	566,020.90	106.00%
302,846.00	ASAHI GLASS CO LTD NPV	4315.000000	9,999,984.77	9,999,984.77	9,433,947.90	0.000000	100.000000
0.00000	JPY	0.0076523830	01-Jan-2049	01E8M8	JPN1	566,036.87	106.00%
618,232.00	RYANAIR HOLDINGS PLC EUR 0.006	16.175000	9,999,902.60	9,999,902.60	9,433,870.38	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	CGO	566,032.22	106.00%
35,046.00	PADDY POWER BETFAIR PLC EUR 0.09	76.800000	3,046,837.65	3,046,837.65	2,874,375.14	0.000000	100.000000
0.00000	GBP	1.1320083682	01-Jan-2049	EGCM	CGO	172,462.51	106.00%

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 %
281,690.00 0.00000	SMURFIT KAPPA GROUP PLC EUR 0.001 EUR	1.0000000000				IE00B1RR8406	35.500000 01-Jan-2049	9,999,995.00 E@CM	9,999,995.00 01F82N	CGO	9,433,957.55 0.00	0.000000 566,037.45	100.000000 106.00%
126,502.00 0.00000	KERRY GROUP PLC EUR 0.125 EUR	1.0000000000				IE0004906560	79.050000 01-Jan-2049	9,999,983.10 E@CM	9,999,983.10 01EXF5	CGO	9,433,946.32 0.00	0.000000 566,036.78	100.000000 106.00%
354,480.00 0.00000	CRH PLC EUR 0.32 GBP	1.1320083682				IE0001827041	24.920000 01-Jan-2049	9,999,756.21 EGCM	9,999,756.21 01DVU7	CGO	9,433,732.28 0.00	0.000000 566,023.94	100.000000 106.00%
115,267,000.00 1.50000	UNITED KINGDOM GILT 1.5 22JAN21 GBP	1.1320083682	Aa2		AA	GB00BY5F581	101.795000 22-Jan-2021	132,825,382.17 NG03	133,118,969.41 02FT1C	CGO	130,508,793.54 293,587.24	0.002547 2,610,175.87	1.000000 102.00%
1,171,590.00 0.00000	JUST EAT PLC 1P GBP	1.1320083682				GB00BKX5CN86	7.540000 01-Jan-2049	9,999,922.62 EGCM	9,999,922.62 01JVS9	CGO	9,433,889.26 0.00	0.000000 566,033.36	100.000000 106.00%
3,927,880.00 0.00000	BT GROUP ORD GBP0.05 GBP	1.1320083682				GB0030913577	2.249000 01-Jan-2049	9,999,937.92 EGCM	9,999,937.92 01BEOR	CGO	9,433,903.70 0.00	0.000000 566,034.22	100.000000 106.00%
88,105.00 0.00000	ATOS SE EUR 1.0 RFD EUR	1.0000000000				FR0000051732	113.500000 01-Jan-2049	9,999,917.50 E@CM	9,999,917.50 01ETZG	FRA1	9,433,884.43 0.00	0.000000 566,033.07	100.000000 106.00%
56,490.00 0.00000	MICHELIN EUR 2.0 REGD EUR	1.0000000000				FR0000121261	127.050000 01-Jan-2049	7,177,054.50 E@CM	7,177,054.50 01EVSJ	FRA1	6,770,806.13 0.00	0.000000 406,248.37	100.000000 106.00%
215,790.00 0.00000	CIE DE SAINT-GOBAIN EUR 4.0 EUR	1.0000000000				FR0000125007	46.340000 01-Jan-2049	9,999,708.60 E@CM	9,999,708.60 01EUFX	FRA1	9,433,687.36 0.00	0.000000 566,021.24	100.000000 106.00%
10,570.00 0.00000	CAPGEMINI SE EUR	1.0000000000				FR0000125338	105.500000 01-Jan-2049	1,115,135.00 E@CM	1,115,135.00 01EU4M	FRA1	1,052,014.15 0.00	0.000000 63,120.85	100.000000 106.00%
104,843.00 0.00000	RENAULT SA EUR 3.81 EUR	1.0000000000				FR0000131906	95.380000 01-Jan-2049	9,999,925.34 E@CM	9,999,925.34 01EW18	FRA1	9,433,891.83 0.00	0.000000 566,033.51	100.000000 106.00%
298,210.00 0.00000	ORANGE EUR 4.0 EUR	1.0000000000				FR0000133308	13.945000 01-Jan-2049	4,158,538.45 E@CM	4,158,538.45 01Q460	FRA1	3,923,149.48 0.00	0.000000 235,388.97	100.000000 106.00%
100,000.00 0.00000	FINLAND GOVERNMENT 0.0 15SEP23 144A EUR	1.0000000000	Aa1		AA+	FI4000219787	99.090000 15-Sep-2023	99,090.00 N@02	99,090.00 02FSWL	FIN1	97,147.06 0.00	0.000000 1,942.94	1.000000 102.00%
2,128,110.00 0.00000	NOKIA OYJ NPV EUR	1.0000000000				FI0009000681	4.699000 01-Jan-2049	9,999,988.89 E@CM	9,999,988.89 01F0BM	FRA1	9,433,951.78 0.00	0.000000 566,037.11	100.000000 106.00%
1,405,312.00 0.00000	INTL CONSOLIDATED AIRLINE DI GBP GBP	1.1320083682				ES0177542018	6.286000 01-Jan-2049	9,999,925.60 EGCM	9,999,925.60 01BEO5	CGO	9,433,892.07 0.00	0.000000 566,033.52	100.000000 106.00%
301,120.00 0.00000	GRIFOLS SA EUR 0.25 EUR	1.0000000000				ES0171996087	23.320000 01-Jan-2049	7,022,118.40 E@CM	7,022,118.40 01CN32	ESP1	6,269,748.57 0.00	0.000000 752,369.83	100.000000 112.00%
1,656,720.00 0.00000	IBERDROLA SA EUR 0.75 EUR	1.0000000000				ES0144580Y14	6.036000 01-Jan-2049	9,999,961.92 E@CM	9,999,961.92 01EZ30	ESP1	9,433,926.34 0.00	0.000000 566,035.58	100.000000 106.00%
538,350.00 0.00000	ABERTIS INFRAESTRUCTURAS SA EUR 3.0 EUR	1.0000000000				ES0111845014	18.575000 01-Jan-2049	9,999,851.25 E@CM	9,999,851.25 01IDSJ	ESP1	9,433,821.93 0.00	0.000000 566,029.32	100.000000 106.00%
38,357.00 0.00000	MERCK KGAA NPV EUR	1.0000000000				DE0006599905	78.060000 01-Jan-2049	2,994,147.42 E@CM	2,994,147.42 01S8AF	DEU1	2,824,667.38 0.00	0.000000 169,480.04	100.000000 106.00%
90,436.00 0.00000	BEIERSDORF AG NPV EUR	1.0000000000				DE0005200000	87.520000 01-Jan-2049	7,914,958.72 E@CM	7,914,958.72 01F6JN	DEU1	7,466,942.19 0.00	0.000000 448,016.53	100.000000 106.00%
17,036.00 0.00000	CEMBRA MONEY BANK AG CHF 1.0 CHF	0.8540537697				CH0225173167	87.750000 01-Jan-2049	1,276,732.67 ESCM	1,276,732.67 01VV05	CHE1	1,139,939.88 0.00	0.000000 136,792.79	100.000000 112.00%

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 %
90,920.00 0.00000	ROCKWELL COLLINS INC USD 0.01 USD	0.8116500000				774341101	135.500000 01-Jan-2049	9,999,252.04 EUCM	01RDFF	9,999,252.04 DTC	9,433,256.64 0.00	0.000000 565,995.40	100.000000 106.00%
130,430.00 0.00000	PHILLIPS 66 USD 0.01 USD	0.8116500000				718546104	94.460000 01-Jan-2049	9,999,867.11 EUCM	02N4NF	9,999,867.11 DTC	9,433,836.89 0.00	0.000000 566,030.21	100.000000 106.00%
130,816.00 0.00000	MICROSOFT COM USD0.00000625 USD	0.8116500000				594918104	94.180000 01-Jan-2049	9,999,731.63 EUCM	01BVG9	9,999,731.63 DTC	9,433,709.08 0.00	0.000000 566,022.54	100.000000 106.00%
106,910.00 0.00000	JPMORGAN CHASE + CO USD 1.0 USD	0.8116500000				46625H100	115.240000 01-Jan-2049	9,999,778.31 EUCM	01BFH8	9,999,778.31 DTC	9,433,753.13 0.00	0.000000 566,025.19	100.000000 106.00%
9,000,000.00 0.50000	REPUBLIC OF AUSTRI 0.5 20APR27 144A EUR	1.0000000000	Aa1	AA+		160039752	98.360000 20-Apr-2027	8,852,400.00 N@02	02FSUR	8,893,150.00 ECLR	8,718,774.51 40,750.00	0.004528 174,375.49	1.000000 102.00%
8,000,000.00 3.37500	FINLAND GOVERNME 3.375 15APR20 144A EUR	1.0000000000	Aa1	AA+	AA+	049499744	108.015000 15-Apr-2020	8,641,200.00 N@02	02FSWL	8,889,450.01 ECLR	8,715,147.07 248,250.01	0.031031 174,302.94	1.000000 102.00%
9,790,000.00 3.75000	FRENCH REPUBLIC GOVERN 3.75 25OCT19 EUR	1.0000000000	Aa2		AA	043818473	106.760000 25-Oct-2019	10,451,804.00 N@03	02FSWP	10,595,594.62 ECLR	10,387,837.87 143,790.62	0.014687 207,756.76	1.000000 102.00%
3,000,000.00 4.25000	FRENCH REPUBLIC GOVERN 4.25 25OCT23 EUR	1.0000000000	Aa2		AA	029871990	123.060000 25-Oct-2023	3,691,800.00 N@03	02FSWP	3,741,737.50 ECLR	3,668,370.10 49,937.50	0.016646 73,367.40	1.000000 102.00%
9,464,080.00 6.25000	REPUBLIC OF AUSTRIA GO 6.25 15JUL27 EUR	1.0000000000	Aa1	AA+	AA+	007836520	150.720000 15-Jul-2027	14,264,261.38 N@02	02FSUR	14,660,241.11 ECLR	14,372,785.40 395,979.73	0.041840 287,455.71	1.000000 102.00%
206,170.00 0.00000	TENCENT HOLDINGS LTD HKD 0.00002 HKD	0.1035050021				KYG875721634	468.600000 01-Jan-2049	9,999,748.88 EJCM	02KIWN	9,999,748.88 HKG1	8,928,347.21 0.00	0.000000 1,071,401.67	100.000000 112.00%

**Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 16 Mar 2018**

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

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	Issuer	Accrued Interest	Margin	Margin %
		Mdy	Type	Depository			

Total

190,384,370.00			751,367,180.75	752,539,475.85	715,677,309.37	1,172,295.11	36,862,166.48
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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: 715,677,306.27 Unwind Amount: 715,677,306.27

Deal Value -> Today: 715,677,306.27 -> Next Business Day: 715,677,306.27

Listed Positions: 115 Listed Securities Par Value: 190,384,370.00

1) Listed Securities Market Value	:	751,367,180.75
2) + Listed Securities Accrued Interest	:	1,172,295.11
3) = Listed Securities Total Value	:	752,539,475.85
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	36,862,166.48
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	715,677,309.37
9) = Total Required Collateral Value	:	715,677,306.27

Grand Totals : Number of Accounts:	1		
Deal Amount:	715,677,306.27	Unwind Amount:	715,677,306.27
Deal Value -> Today:	715,677,306.27	-> Next Business Day :	715,677,306.27
Listed Positions:	115	Listed Securities Par Value:	190,384,370.00

1) Listed Securities Market Value	:	751,367,180.75
2) + Listed Securities Accrued Interest	:	1,172,295.11
3) = Listed Securities Total Value	:	752,539,475.85
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	36,862,166.48
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	715,677,309.37
9) = Total Required Collateral Value	:	715,677,306.27

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

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