

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 16 Aug 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 %
31,980.00	SWEDBANK AB SEK 22.0		204.100000	625,405.96	625,405.96	558,398.18	0.000000	100.000000
0.00000	SEK	0.0958165549	01-Jan-2049	EKCM	01HF4R	0.00	67,007.78	112.00 %
853,240.00	ING GROEP NV EUR 0.01		11.720000	9,999,972.80	9,999,972.80	9,433,936.60	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F0OW	0.00	566,036.20	106.00 %
178,834.00	WOLTERS KLUWER NV EUR 0.12		54.000000	9,657,036.00	9,657,036.00	9,110,411.32	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F5A4	0.00	546,624.68	106.00 %
111,097.00	AKZO NOBEL EUR2		79.400000	8,821,101.80	8,821,101.80	8,321,794.15	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EYFO	0.00	499,307.65	106.00 %
671,128.00	ASTELLAS PHARMA INC NPV		1,862.000000	9,999,950.82	9,999,950.82	9,433,915.87	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01ETJC	0.00	566,034.95	106.00 %
149,556.00	PIONEER CORP NPV		128.000000	153,188.67	153,188.67	144,517.61	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01BP42	0.00	8,671.06	106.00 %
409,450.00	JAPAN TOBACCO INC NPV		3,052.000000	9,999,959.34	9,999,959.34	9,433,923.90	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	02MC5K	0.00	566,035.43	106.00 %
73,492.00	NSK LTD NPV		1,181.000000	694,548.84	694,548.84	655,234.76	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01ELH3	0.00	39,314.09	106.00 %
138,932.00	DENA CO LTD NPV		1,871.000000	2,080,122.47	2,080,122.47	1,962,379.68	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	02LHMG	0.00	117,742.78	106.00 %
396,330.00	KDDI CORP NPV		3,153.000000	9,999,856.03	9,999,856.03	9,433,826.44	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01FZQB	0.00	566,029.59	106.00 %
158,100.00	TAISEI CORP NPV		5,110.000000	6,464,956.39	6,464,956.39	6,099,015.46	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01EOYQ	0.00	365,940.93	106.00 %
122,870.00	SOFTBANK GROUP CORP NPV		10,170.000000	9,999,531.22	9,999,531.22	9,433,520.02	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01O84F	0.00	566,011.20	106.00 %
70,000.00	SEKISUI HOUSE LTD NPV		1,834.000000	1,027,330.54	1,027,330.54	969,179.76	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01EOGF	0.00	58,150.79	106.00 %
333,500.00	SUMITOMO REALTY + DEVELOPMENT C		3,747.000000	9,999,824.10	9,999,824.10	9,433,796.32	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01EOPL	0.00	566,027.78	106.00 %
47,500.00	SUMCO CORP NPV		1,977.000000	751,472.53	751,472.53	708,936.35	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01BK4I	0.00	42,536.18	106.00 %
6,000.00	COMSYS HOLDINGS CORP NPV		2,914.000000	139,911.57	139,911.57	131,992.05	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	02J75W	0.00	7,919.52	106.00 %
1,294,600.00	KAJIMA COR NPV		816.000000	8,453,539.59	8,453,539.59	7,975,037.35	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01EFWO	0.00	478,502.24	106.00 %
1,127,220.00	OBAYASHI CORP NPV		1,030.000000	9,290,920.41	9,290,920.41	8,765,019.26	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01EN4G	0.00	525,901.16	106.00 %
693,210.00	NTT DATA CORP NPV		1,341.000000	7,438,860.70	7,438,860.70	7,017,793.11	0.000000	100.000000
0.00000	JPY	0.0080022632	01-Jan-2049	EYCM	01PKVM	0.00	421,067.59	106.00 %
201,814.00	SHIRE PLC GBP 0.05		44.245000	9,999,997.90	9,999,997.90	9,433,960.28	0.000000	100.000000
0.00000	GBP	1.1199133431	01-Jan-2049	EGCM	01SNDS	0.00	566,037.62	106.00 %

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296,200.00 0.00000	EUR	AZIMUT HOLDING SPA NPV 1.0000000000	KCP			IT0003261697	14.420000 01-Jan-2049	4,271,204.00 E@CM	4,271,204.00 02LWJC ITA1	3,813,575.00 0.00	0.000000 457,629.00	100.000000 112.00 %
620,720.00 0.00000	EUR	ENI SPA NPV 1.0000000000	KCP			IT0003132476	16.110000 01-Jan-2049	9,999,799.20 E@CM	9,999,799.20 01MIGK ITA1	9,433,772.83 0.00	0.000000 566,026.37	100.000000 106.00 %
2,233,120.00 0.00000	EUR	ENEL SPA EUR 1.0 1.0000000000	KCP			IT0003128367	4.478000 01-Jan-2049	9,999,911.36 E@CM	9,999,911.36 02LORO ITA1	9,433,878.64 0.00	0.000000 566,032.72	100.000000 106.00 %
4,464,160.00 0.00000	EUR	INTESA SANPAOLO SPA NPV 1.0000000000	KCP			IT0000072618	2.240000 01-Jan-2049	9,999,718.40 E@CM	9,999,718.40 01IXTT ITA1	9,433,696.60 0.00	0.000000 566,021.80	100.000000 106.00 %
985,220.00 0.00000	EUR	FINECOBANK BANCA FINECO SP ITL 1.0000000000	KCP			IT0000072170	10.145000 01-Jan-2049	9,995,056.90 E@CM	9,995,056.90 02LLWJ ITA1	8,924,157.95 0.00	0.000000 1,070,898.95	100.000000 112.00 %
687,520.00 0.00000	EUR	ASSICURAZIONI GENERALI SPA EUR 1.0 1.0000000000	KCP			IT0000062072	14.545000 01-Jan-2049	9,999,978.40 E@CM	9,999,978.40 01EYOK ITA1	9,433,941.89 0.00	0.000000 566,036.51	100.000000 106.00 %
736,648.00 0.00000	EUR	RYANAIR HOLDINGS PLC EUR 0.006 1.0000000000	KCP			IE00BYTBXV33	13.575000 01-Jan-2049	9,999,996.60 E@CM	9,999,996.60 01U2TX CGO	9,433,959.06 0.00	0.000000 566,037.54	100.000000 106.00 %
1,407,450.00 0.00000	EUR	BANK OF IRELAND GROUP PLC EUR 1.0 1.0000000000	KCP			IE00BD1RP616	7.105000 01-Jan-2049	9,999,932.25 E@CM	9,999,932.25 03QMAF CGO	8,928,510.94 0.00	0.000000 1,071,421.31	100.000000 112.00 %
286,532.00 0.00000	EUR	SMURFIT KAPPA GROUP PLC EUR 0.001 1.0000000000	KCP			IE00B1RR8406	34.900000 01-Jan-2049	9,999,966.80 E@CM	9,999,966.80 01F82N CGO	9,433,930.94 0.00	0.000000 566,035.86	100.000000 106.00 %
97,872.00 0.00000	EUR	KERRY GROUP PLC EUR 0.125 1.0000000000	KCP			IE0004906560	94.600000 01-Jan-2049	9,258,691.20 E@CM	9,258,691.20 01EXF5 CGO	8,734,614.34 0.00	0.000000 524,076.86	100.000000 106.00 %
359,610.00 0.00000	GBP	CRH PLC EUR 0.32 1.1199133431	KCP			IE0001827041	24.830000 01-Jan-2049	9,999,836.49 EGCM	9,999,836.49 01DVU7 CGO	9,433,808.01 0.00	0.000000 566,028.48	100.000000 106.00 %
1,499,680.00 1.50000	GBP	UNITED KINGDOM GILT 1.5 22JUL47 1.1199133431	KCP	Aa2	AA	GB00BDCHBW	95.400000 22-Jul-2047	1,602,254.11 NG03	1,603,933.62 02FT1C CGO	1,527,555.83 1,679.51	0.001120 76,377.79	1.000000 105.00 %
1,500,000.00 3.50000	GBP	UNITED KINGDOM GILT 3.5 22JUL68 1.1199133431	KCP	Aa2	AA	GB00BBJNQY2	167.480000 22-Jul-2068	2,813,446.30 NG03	2,817,366.00 02FT1C CGO	2,683,205.71 3,919.70	0.002613 134,160.29	1.000000 105.00 %
7,999,700.00 3.25000	GBP	UNITED KINGDOM GILT 3.25 22JAN44 1.1199133431	KCP	Aa2	AA	GB00B84Z9V04	131.180000 22-Jan-2044	11,752,377.86 NG03	11,771,788.96 02FT1C CGO	11,211,227.58 19,411.10	0.002426 560,561.38	1.000000 105.00 %
45,786.00 0.00000	GBP	BERKELEY GROUP HOLDINGS PLC NPV 1.1199133431	KCP			GB00B02L3W35	36.450000 01-Jan-2049	1,869,023.04 EGCM	1,869,023.04 01DUOA CGO	1,763,229.29 0.00	0.000000 105,793.76	100.000000 106.00 %
1,211,120.00 0.00000	GBP	TAYLOR WIMPEY 1P 1.1199133431	KCP			GB0008782301	1.684500 01-Jan-2049	2,284,770.65 EGCM	2,284,770.65 01E25X CGO	2,155,444.01 0.00	0.000000 129,326.64	100.000000 106.00 %
66,485.00 0.00000	EUR	ESSILOR INTERNATIONAL CIE 1.0000000000	KCP			FR0000121667	122.000000 01-Jan-2049	8,111,170.00 E@CM	8,111,170.00 01EV0U FRA1	7,652,047.17 0.00	0.000000 459,122.83	100.000000 106.00 %
87,719.00 0.00000	EUR	THALES SA EUR 3.0 1.0000000000	KCP			FR0000121329	114.000000 01-Jan-2049	9,999,966.00 E@CM	9,999,966.00 01EWP2 FRA1	9,433,930.19 0.00	0.000000 566,035.81	100.000000 106.00 %
704,770.00 0.00000	EUR	NATIXIS S.A. INH. EO 1,6 1.0000000000	KCP			FR0000120685	5.780000 01-Jan-2049	4,073,570.60 E@CM	4,073,570.60 01EUMO FRA1	3,637,116.61 0.00	0.000000 436,453.99	100.000000 112.00 %
90,528.00 0.00000	EUR	BOUYGUES SA EUR 1.0 1.0000000000	KCP			FR0000120503	36.170000 01-Jan-2049	3,274,397.76 E@CM	3,274,397.76 01EU2A FRA1	3,089,054.49 0.00	0.000000 185,343.27	100.000000 106.00 %
178,107.00 0.00000	EUR	ACCOR SA EUR 3.0 1.0000000000	KCP			FR0000120404	42.300000 01-Jan-2049	7,533,926.10 E@CM	7,533,926.10 01ETWF FRA1	7,107,477.45 0.00	0.000000 426,448.65	100.000000 106.00 %

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18,545.00 0.00000	HERMES INTERNATIONAL NPV EUR	1.0000000000	KCP				539.200000 01-Jan-2049	9,999,464.00 E@CM	9,999,464.00 01KUHR FRA1	9,433,456.60 0.00	0.000000 566,007.40	100.000000 106.00 %
98,000.00 0.00000	FINLAND GOVERNMENT 0.0 15SEP23 EUR	1.0000000000	KCP	Aa1	AA+	FI4000219787	100.615000 15-Sep-2023	98,602.70 N@02	98,602.70 02FSWL FIN1	96,669.31 0.00	0.000000 1,933.39	1.000000 102.00 %
1,149,940.00 0.00000	TELEFONICA S A EUR 1.0 EUR	1.0000000000	KCP		BBB	ES0178430E18	7.371000 01-Jan-2049	8,476,207.74 E@CM	8,476,207.74 01BS27 ESP1	7,996,422.40 0.00	0.000000 479,785.34	100.000000 106.00 %
41,253.00 0.00000	INTL CONSOLIDATED AIRLINE DI GBP	1.1199133431	KCP			ES0177542018	6.778000 01-Jan-2049	313,142.14 EGCM	313,142.14 01BEO5 ESP1	295,417.12 0.00	0.000000 17,725.03	100.000000 106.00 %
465,813.00 0.00000	MELIA HOTEL INTERNACIONA SA EUR EUR	1.0000000000	KCP			ES0176252718	10.720000 01-Jan-2049	4,993,515.36 E@CM	4,993,515.36 01TKV0 ESP1	4,458,495.86 0.00	0.000000 535,019.50	100.000000 112.00 %
960,510.00 0.00000	MEDIASET ESPANA COMUNICACIO EUR EUR	1.0000000000	KCP			ES0152503035	6.286000 01-Jan-2049	6,037,765.86 E@CM	6,037,765.86 02FQDR ESP1	5,390,862.37 0.00	0.000000 646,903.49	100.000000 112.00 %
135,135.00 0.00000	AMADEUS IT GROUP SA EUR 0.01 EUR	1.0000000000	KCP			ES0109067019	74.000000 01-Jan-2049	9,999,990.00 E@CM	9,999,990.00 01TA4T ESP1	9,433,952.83 0.00	0.000000 566,037.17	100.000000 106.00 %
25.00 0.00000	LINDE AG EUR	1.0000000000	KCP			DE000A2E4L75	187.850000 01-Jan-2049	4,696.25 E@CM	4,696.25 01EZ4X DEU1	4,430.42 0.00	0.000000 265.83	100.000000 106.00 %
204,666.00 0.00000	THYSSENKRUPP AG NPV EUR	1.0000000000	KCP			DE0007500001	19.365000 01-Jan-2049	3,963,357.09 E@CM	3,963,357.09 02IWXN DEU1	3,739,016.12 0.00	0.000000 224,340.97	100.000000 106.00 %
50,856.00 0.00000	HEIDELBERGCEMENT AG NPV RFD EUR	1.0000000000	KCP			DE0006047004	68.800000 01-Jan-2049	3,498,892.80 E@CM	3,498,892.80 01FE7L DEU1	3,300,842.26 0.00	0.000000 198,050.54	100.000000 106.00 %
12,131,584.00 0.00000	CHINA PETROLEUM + CHEMICAL CNY HKD	0.1126083606	KCP			CNE1000002Q2	7.320000 01-Jan-2049	9,999,982.19 EJCM	9,999,982.19 01PKN5 HKG1	8,928,555.53 0.00	0.000000 1,071,426.66	100.000000 112.00 %
3,247.00 0.00000	CEMBRA MONEY BANK AG CHF 1.0 CHF	0.8891716542	KCP			CH0225173167	89.850000 01-Jan-2049	259,409.56 ESCM	259,409.56 01VV05 CHE1	231,615.68 0.00	0.000000 27,793.88	100.000000 112.00 %
116,750.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000	KCP			BE0974293251	85.650000 01-Jan-2049	9,999,637.50 E@CM	9,999,637.50 03NPXF BEL1	9,433,620.28 0.00	0.000000 566,017.22	100.000000 106.00 %
16,156.00 0.00000	SOLVAY SA EUR 15.0 EUR	1.0000000000	KCP			BE0003470755	111.750000 01-Jan-2049	1,805,433.00 E@CM	1,805,433.00 01EZMM BEL1	1,703,238.68 0.00	0.000000 102,194.32	100.000000 106.00 %
1,200,000.00 2.10000	REPUBLIC OF AUSTRI 2.1 20SEP17 144A EUR	1.0000000000	KCP	Aa1	AA+	168585691	116.990000 20-Sep-2117	1,403,880.00 N@02	1,426,700.00 02FSUR ECLR	1,358,761.90 22,820.00	0.019017 67,938.10	1.000000 105.00 %
1,000,000.00 1.50000	REPUBLIC OF AUSTRI 1.5 02NOV86 144A EUR	1.0000000000	KCP	Aa1	AA+	151296572	94.290000 02-Nov-2086	942,900.00 N@02	954,733.33 02FSUR ECLR	909,269.84 11,833.33	0.011833 45,463.49	1.000000 105.00 %
5,150,000.00 0.00000	FINLAND GOVERNMENT 0.0 15SEP23 EUR	1.0000000000	KCP	Aa1	AA+	148673217	100.615000 15-Sep-2023	5,181,672.50 N@02	5,181,672.50 02FSWL ECLR	5,080,071.08 0.00	0.000000 101,601.42	1.000000 102.00 %
3,200,000.00 1.50000	REPUBLIC OF AUSTRI 1.5 20FEB47 144A EUR	1.0000000000	KCP	Aa1	AA+	136959263	104.145000 20-Feb-2047	3,332,640.00 N@02	3,356,106.67 02FSUR ECLR	3,196,292.06 23,466.67	0.007333 159,814.60	1.000000 105.00 %
4,548,680.00 3.25000	FRENCH REPUBLIC GOVERN 3.25 EUR	1.0000000000	KCP	Aa2	AA	091206145	139.280000 25-May-2045	6,335,401.50 N@03	6,368,663.73 02FSWP ECLR	6,065,394.02 33,262.22	0.007312 303,269.70	1.000000 105.00 %
113,081,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			081462046	75.994000 04-Jul-2044	85,934,775.14 NAST	85,934,775.14 02FSWZ ECLR	81,842,642.99 0.00	0.000000 4,092,132.15	1.000000 105.00 %
20,000,000.00 3.00000	FRENCH REPUBLIC GOVERN 3.0 EUR	1.0000000000	KCP	Aa2	AA	074198988	111.660000 25-Apr-2022	22,332,000.00 N@03	22,517,000.00 02FSWP ECLR	22,075,490.20 185,000.00	0.009250 441,509.80	1.000000 102.00 %

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7,687,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			063002283	100.903000 04-Jul-2021	7,756,413.61 NAST	02FSWZ 7,756,413.61 ECLR	7,604,327.07 0.00	0.000000 152,086.54	1.000000 102.00 %
10,000,000.00 2.50000	EUR	EUROPEAN INVESTMENT BAN 2.5 1.0000000000	0.0 KCP	Aaa	AAA	AAA	103.250000 16-Sep-2019	10,325,000.00 S@01	01STYA 10,554,166.67 CED	10,347,222.23 229,166.67	0.022917 206,944.44	1.000000 102.00 %
2,600,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			040023232	99.939000 04-Jan-2019	2,598,414.00 NAST	02FSWZ 2,598,414.00 ECLR	2,547,464.71 0.00	0.000000 50,949.29	1.000000 102.00 %
22,622,900.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			009342788	96.360000 04-Jul-2028	21,799,426.44 NAST	02FSWZ 21,799,426.44 ECLR	21,371,986.71 0.00	0.000000 427,439.73	1.000000 102.00 %
60,504,100.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			008431434	97.230000 04-Jan-2027	58,828,136.43 NAST	02FSWY 58,828,136.43 ECLR	57,674,643.56 0.00	0.000000 1,153,492.87	1.000000 102.00 %
8,300,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP			008431396	99.150000 04-Jan-2025	8,229,450.00 NAST	02FSWY 8,229,450.00 ECLR	8,068,088.24 0.00	0.000000 161,361.76	1.000000 102.00 %
21,015,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP		AAA	007819145	97.159000 04-Jul-2026	20,417,963.85 NAST	02FSWY 20,417,963.85 ECLR	20,017,611.62 0.00	0.000000 400,352.23	1.000000 102.00 %
8,922,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 1.0000000000	0.0 KCP		AAA	007819137	98.508000 04-Jul-2025	8,788,883.76 NAST	02FSWY 8,788,883.76 ECLR	8,616,552.71 0.00	0.000000 172,331.05	1.000000 102.00 %
39,000,000.00 0.00000	EUR	GERMANY(FE 0 PRINC STRIP 04/07/202 1.0000000000	0.0 KCP		AAA	007813325	97.804000 04-Jul-2027	38,143,560.00 NAST	02FSWZ 38,143,560.00 ECLR	37,395,647.06 0.00	0.000000 747,912.94	1.000000 102.00 %
8,050,000.00 0.00000	EUR	EUROPEAN INVESTMENT BAN 0.0 1.0000000000	0.0 KCP	Aaa	AAA	AAA	94.657000 05-Nov-2026	7,619,888.50 S@01	01STYA 7,619,888.50 ECLR	7,470,478.92 0.00	0.000000 149,409.58	1.000000 102.00 %

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Price Report for 16 Aug 2018**

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												
384,900,960.00								661,856,983.62	662,387,542.82	631,243,263.37 530,559.21	31,144,279.45	

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: 631,243,262.56 Unwind Amount: 631,243,262.56
 Deal Value -> Today: 631,243,262.56 -> Next Business Day: 631,243,262.56
 Listed Positions: 72 Listed Securities Par 384,900,960.00

1) Listed Securities Market Value	:	661,856,983.62
2) + Listed Securities Accrued Interest	:	530,559.21
3) = Listed Securities Total Value	:	662,387,542.82
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	31,144,279.45
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	631,243,263.37
9) = Total Required Collateral Value	:	631,243,262.56

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

Grand Totals : Number of Accounts:	1		
Deal Amount:	631,243,262.56	Unwind Amount:	631,243,262.56
Deal Value -> Today:	631,243,262.56	-> Next Business Day:	631,243,262.56
Listed Positions:	72	Listed Securities Par Value:	384,900,960.00

1) Listed Securities Market Value	661,856,983.62
2) + Listed Securities Accrued Interest	530,559.21
3) = Listed Securities Total Value	662,387,542.82
4) + Cash Total Pledged	0.00
5) + Unlisted, Margined Securities Value	0.00
6) - Listed Securities Margin Amount	31,144,279.45
7) - Cash Collateral Margin Amount	0.00
8) = Total Securities + Cash Coll Value	631,243,263.37
9) = Total Required Collateral Value	631,243,262.56

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