

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 17 Jun 2019

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 %
712,690.00 0.00000	ING GROEP NV EUR	EUR 0.01 1.0000000000	KCP				9.821000 01-Jan-2049	6,999,328.49 E@CM	01F0OW	6,999,328.49 NLD1	6,603,140.08 0.00	0.000000 396,188.41	100.000000 106.00 %
157,449.00 0.00000	MEIJI HOLDINGS CO LTD NPV JPY	0.0082163708	BHU				7,730.000000 01-Jan-2049	9,999,986.86 EYCM	01PDEH	9,999,986.86 JPN1	9,433,949.86 0.00	0.000000 566,036.99	100.000000 106.00 %
3,200.00 0.00000	mitsubishi UFJ FINANCIAL GROUP NPV JPY	0.0082163708	BHU				505.400000 01-Jan-2049	13,288.17 EYCM	01MP1B	13,288.17 JPN1	12,536.01 0.00	0.000000 752.16	100.000000 106.00 %
458,670.00 0.00000	MITSUI FUDOSAN CO LTD NPV JPY	0.0082163708	BHU				2,653.500000 01-Jan-2049	9,999,987.47 EYCM	01EJOJ	9,999,987.47 JPN1	9,433,950.44 0.00	0.000000 566,037.03	100.000000 106.00 %
8,001,800.00 0.00000	MIZUHO FINANCIAL GROUP INC NPV JPY	0.0082163708	BHU				152.100000 01-Jan-2049	9,999,929.42 EYCM	02IMWM	9,999,929.42 JPN1	9,433,895.68 0.00	0.000000 566,033.74	100.000000 106.00 %
13,100.00 0.00000	MATSUI SECURITIES CO LTD NPV JPY	0.0082163708	BHU				1,023.000000 01-Jan-2049	110,110.05 EYCM	02FPLL	110,110.05 JPN1	103,877.41 0.00	0.000000 6,232.64	100.000000 106.00 %
62,979.00 0.00000	FANUC CORP NPV JPY	0.0082163708	BHU				19,325.000000 01-Jan-2049	9,999,891.59 EYCM	01EBDQ	9,999,891.59 JPN1	9,433,859.99 0.00	0.000000 566,031.60	100.000000 106.00 %
665,700.00 0.00000	NSK LTD NPV JPY	0.0082163708	BHU				913.000000 01-Jan-2049	4,993,779.51 EYCM	01ELH3	4,993,779.51 JPN1	4,711,112.74 0.00	0.000000 282,666.76	100.000000 106.00 %
120,000.00 0.00000	GS YUASA CORP NPV JPY	0.0082163708	BHU				2,035.000000 01-Jan-2049	2,006,437.74 EYCM	02K4RG	2,006,437.74 JPN1	1,892,865.79 0.00	0.000000 113,571.95	100.000000 106.00 %
225,300.00 0.00000	JTEKT CORP NPV JPY	0.0082163708	BHU				1,225.000000 01-Jan-2049	2,267,656.71 EYCM	01EHER	2,267,656.71 JPN1	2,139,298.78 0.00	0.000000 128,357.93	100.000000 106.00 %
125,900.00 0.00000	CREDIT SAISON CO LTD NPV JPY	0.0082163708	BHU				1,226.000000 01-Jan-2049	1,268,224.76 EYCM	01E9U2	1,268,224.76 JPN1	1,196,438.46 0.00	0.000000 71,786.31	100.000000 106.00 %
67,690.00 0.00000	OMRON CORP NPV JPY	0.0082163708	BHU				5,360.000000 01-Jan-2049	2,981,050.49 EYCM	01ENOB	2,981,050.49 JPN1	2,812,311.79 0.00	0.000000 168,738.71	100.000000 106.00 %
287,903.00 0.00000	ITOCHU CORP NPV JPY	0.0082163708	BHU				2,000.500000 01-Jan-2049	4,732,218.34 EYCM	01EFIS	4,732,218.34 JPN1	4,464,356.93 0.00	0.000000 267,861.42	100.000000 106.00 %
489,100.00 0.00000	AMADA HOLDINGS CO LTD NPV JPY	0.0082163708	BHU				1,165.000000 01-Jan-2049	4,681,700.39 EYCM	01E8IH	4,681,700.39 JPN1	4,416,698.48 0.00	0.000000 265,001.91	100.000000 106.00 %
467,210.00 0.00000	ADVANTEST CORP NPV JPY	0.0082163708	BHU				2,605.000000 01-Jan-2049	9,999,997.37 EYCM	01E8HJ	9,999,997.37 JPN1	9,433,959.78 0.00	0.000000 566,037.59	100.000000 106.00 %
184,000.00 0.00000	AJINOMOTO CO INC NPV JPY	0.0082163708	BHU				1,902.000000 01-Jan-2049	2,875,466.84 EYCM	01E8HZ	2,875,466.84 JPN1	2,712,704.57 0.00	0.000000 162,762.27	100.000000 106.00 %
987,166.00 0.00000	UNICREDIT SPA NPV EUR	1.0000000000	KCP				10.130000 01-Jan-2049	9,999,991.58 E@CM	01EQWZ	9,999,991.58 ITA1	9,433,954.32 0.00	0.000000 566,037.26	100.000000 106.00 %
5,442,304.00 0.00000	INTESA SANPAOLO SPA NPV EUR	1.0000000000	KCP				1.837400 01-Jan-2049	9,999,689.37 E@CM	01IXTT	9,999,689.37 ITA1	9,433,669.22 0.00	0.000000 566,020.15	100.000000 106.00 %
130,450.00 0.00000	FLUTTER ENTERTAINMENT PLC GBP	1.1232064957	KCP				58.860000 01-Jan-2049	8,624,301.83 EGCM	02GP7U	8,624,301.83 CGO	8,136,133.81 0.00	0.000000 488,168.03	100.000000 106.00 %
352,872.00 0.00000	CRH PLC EUR 0.32 GBP	1.1232064957	KCP				25.230000 01-Jan-2049	9,999,863.13 EGCM	01DVU7	9,999,863.13 CGO	9,433,833.14 0.00	0.000000 566,029.99	100.000000 106.00 %
1,888.00 0.12500	UNITED KINGDOM GIL 0.125 22MAR46 IL GBP	1.1232064957	L13 Aa2		AA		171.629000 22-Mar-2046	4,048.50 NG03	02I17W	4,049.12 CGO	3,856.31 0.63	0.000332 192.82	1.112350 105.00 %

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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 %
2,754,660.00	GBP	DIRECT LINE INSURANCE GROUP PLC	3.232000	9,999,976.08	9,999,976.08	9,433,939.70	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	02MD5H	0.00	566,036.38	106.00 %
193,412.00	GBP	RSA INSURANCE GROUP PLC GBP 1.0	5.688000	1,235,670.30	1,235,670.30	1,165,726.70	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01E21Y	0.00	69,943.60	106.00 %
6,955,520.00	GBP	VODAFONE GROUP PLC USD 0.2095	1.280000	9,999,981.11	9,999,981.11	9,433,944.45	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01BTUY	0.00	566,036.67	106.00 %
466,178.00	GBP	BHP GROUP PLC USD 0.5	19.098000	9,999,983.18	9,999,983.18	9,433,946.40	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	0237UV	0.00	566,036.78	106.00 %
1,048,050.00	GBP	PHOENIX GROUP HOLDINGS PLC 10P	6.863000	8,078,962.78	8,078,962.78	7,621,663.00	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	04AHGD	0.00	457,299.78	106.00 %
466,616.00	GBP	RELX PLC	19.080000	9,999,944.81	9,999,944.81	9,433,910.20	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01E0X1	0.00	566,034.61	106.00 %
136,445.00	GBP	RECKITT BENCKISER GROUP PLC 10P	65.250000	9,999,948.15	9,999,948.15	9,433,913.35	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01E0W4	0.00	566,034.80	106.00 %
808,740.00	GBP	3I GROUP PLC GBP 0.738636	10.245000	9,306,373.81	9,306,373.81	8,779,597.93	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01OQNS	0.00	526,775.88	106.00 %
83,259,200.00	GBP	UNITED KINGDOM GIL 1.125 22NOV37 IL	175.990000	233,354,534.76	233,427,595.13	222,311,995.36	0.000878	1.417870
1.12500		1.1232064957 L13 Aa2		NG03	02II7W	73,060.37	11,115,599.77	105.00 %
353,850.00	GBP	ROYAL DUTCH B ORD EUR0.07	25.160000	9,999,756.92	9,999,756.92	9,433,732.94	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	02L91R	0.00	566,023.98	106.00 %
84,520.00	GBP	ADMIRAL GROUP PLC 0.1P	20.770000	1,971,766.99	1,971,766.99	1,860,157.54	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	02KDY9	0.00	111,609.45	106.00 %
8,463,000.00	GBP	ITV PLC 10P	1.052000	9,999,992.79	9,999,992.79	9,433,955.47	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	02JOR0	0.00	566,037.33	106.00 %
2,979,360.00	GBP	BARCLAYS PLC 25P	1.489800	4,985,521.11	4,985,521.11	4,703,321.80	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01BDYZ	0.00	282,199.31	106.00 %
4,316,624.00	GBP	BT GROUP ORD GBP0.05	2.062500	9,999,948.99	9,999,948.99	9,433,914.14	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01BEOR	0.00	566,034.85	106.00 %
515,994.00	GBP	ST JAMESS PLACE PLC 15P	10.420000	6,039,096.61	6,039,096.61	5,697,260.95	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01E1RY	0.00	341,835.66	106.00 %
92,057.00	GBP	SCHRODERS VTG SHS GBP1	29.280000	3,027,523.32	3,027,523.32	2,856,154.07	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01E149	0.00	171,369.24	106.00 %
305,438.00	GBP	ANTOFAGASTA PLC 5P	8.588000	2,946,284.69	2,946,284.69	2,779,513.86	0.000000	100.000000
0.00000		1.1232064957 KCP		EGCM	01DTVK	0.00	166,770.83	106.00 %
692,464.00	EUR	ORANGE EUR 4.0	13.820000	9,569,852.48	9,569,852.48	9,028,162.72	0.000000	100.000000
0.00000		1.0000000000 KCP		E@CM	01Q460	0.00	541,689.76	106.00 %
470,912.00	EUR	SOCIETE GENERALE SA EUR 1.25	21.235000	9,999,816.32	9,999,816.32	9,433,788.98	0.000000	100.000000
0.00000		1.0000000000 KCP		E@CM	01EWBX	0.00	566,027.34	106.00 %
94,831.00	EUR	THALES SA EUR 3.0	105.450000	9,999,928.95	9,999,928.95	9,433,895.24	0.000000	100.000000
0.00000		1.0000000000 KCP		E@CM	01EWP2	0.00	566,033.71	106.00 %
971,800.00	EUR	CREDIT AGRICOLE SA EUR 3.0	10.290000	9,999,822.00	9,999,822.00	9,433,794.34	0.000000	100.000000
0.00000		1.0000000000 KCP		E@CM	02HC9Q	0.00	566,027.66	106.00 %
2,278,940.00	EUR	NOKIA OYJ NPV	4.388000	9,999,988.72	9,999,988.72	9,433,951.62	0.000000	100.000000
0.00000		1.0000000000 KCP		E@CM	01F0BM	0.00	566,037.10	106.00 %

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1,932,928.00 0.00000	INTL CONSOLIDATED AIRLINE DI GBP	1.1232064957	KCP			ES0177542018	4.606000 01-Jan-2049	9,999,981.98 EGCM	9,999,981.98 01BEO5	9,433,945.26 0.00	0.000000 566,036.72	100.000000 106.00 %
1,487,970.00 0.00000	CAIXABANK SA EUR 1.0 EUR	1.0000000000	KCP			ES0140609019	2.576000 01-Jan-2049	3,833,010.72 E@CM	3,833,010.72 01KIKD	3,616,047.85 0.00	0.000000 216,962.87	100.000000 106.00 %
220,860.00 0.00000	BANCO BILBAO VIZCAYA ARGEN EUR	1.0000000000	KCP			ES0113211835	4.877000 01-Jan-2049	1,077,134.22 E@CM	1,077,134.22 01BDRP	1,016,164.36 0.00	0.000000 60,969.86	100.000000 106.00 %
98,837.00 0.00000	INFINEON TECHNOLOGIES AG NPV EUR	1.0000000000	KCP			DE0006231004	14.384000 01-Jan-2049	1,421,671.41 E@CM	1,421,671.41 02JBT0	1,341,199.44 0.00	0.000000 80,471.97	100.000000 106.00 %
27,990.00 0.00000	DEUTSCHE BOERSE AG NPV EUR	1.0000000000	KCP			DE0005810055	125.850000 01-Jan-2049	3,522,541.50 E@CM	3,522,541.50 02FQ5I	3,323,152.36 0.00	0.000000 199,389.14	100.000000 106.00 %
1,659,472.00 0.00000	DEUTSCHE BANK AG NPV EUR	1.0000000000	KCP			DE0005140008	6.026000 01-Jan-2049	9,999,978.27 E@CM	9,999,978.27 01ERLJ	9,433,941.77 0.00	0.000000 566,036.51	100.000000 106.00 %
132,661.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000	KCP			BE0974293251	75.380000 01-Jan-2049	9,999,986.18 E@CM	9,999,986.18 03NPXF	9,433,949.23 0.00	0.000000 566,036.95	100.000000 106.00 %
229,211.00 0.00000	ERSTE GROUP BK AG NPV EUR	1.0000000000	KCP			AT0000652011	31.980000 01-Jan-2049	7,330,167.78 E@CM	7,330,167.78 01FQWD	6,915,252.62 0.00	0.000000 414,915.16	100.000000 106.00 %
60,574.00 0.00000	RED HAT INC USD 0.0001 USD	0.8908600000	KCP			756577102	185.310000 01-Jan-2049	9,999,874.94 EUCM	9,999,874.94 02JWF0	9,433,844.28 0.00	0.000000 566,030.66	100.000000 106.00 %
261,706.00 0.00000	PTC THERAPEUTICS INC USD 0.001 USD	0.8908600000	KCP			69366J200	40.000000 01-Jan-2049	9,325,736.29 EUCM	9,325,736.29 02GQ6Y	8,326,550.26 0.00	0.000000 999,186.03	100.000000 112.00 %
43,436.00 0.00000	LORAL SPACE + COMMUNICATIO USD	0.8908600000	KCP			543881106	34.450000 01-Jan-2049	1,333,056.36 EUCM	1,333,056.36 02M78Q	1,190,228.89 0.00	0.000000 142,827.47	100.000000 112.00 %
21,484.00 0.00000	INTUIT USD 0.01 USD	0.8908600000	KCP			461202103	254.120000 01-Jan-2049	4,863,662.71 EUCM	4,863,662.71 01F6IO	4,588,361.05 0.00	0.000000 275,301.66	100.000000 106.00 %
20,900.00 0.00000	EDISON INTL NPV USD	0.8908600000	KCP			281020107	59.440000 01-Jan-2049	1,106,711.81 EUCM	1,106,711.81 01BQ5Z	1,044,067.75 0.00	0.000000 62,644.06	100.000000 106.00 %
98,600.00 0.00000	E TRADE FINL CORP USD 0.01 USD	0.8908600000	KCP			269246401	45.310000 01-Jan-2049	3,979,975.85 EUCM	3,979,975.85 01TUC6	3,754,694.20 0.00	0.000000 225,281.65	100.000000 106.00 %
116,100.00 0.00000	CADENCE DESIGN SYS INC USD 0.01 USD	0.8908600000	KCP			127387108	67.720000 01-Jan-2049	7,004,201.45 EUCM	7,004,201.45 01BEWQ	6,607,737.22 0.00	0.000000 396,464.23	100.000000 106.00 %
142,630.00 0.00000	ABBVIE INC USD 0.01 USD	0.8908600000	KCP			00287Y109	78.700000 01-Jan-2049	9,999,886.57 EUCM	9,999,886.57 02MMZI	9,433,855.26 0.00	0.000000 566,031.32	100.000000 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 Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
Total												
143,221,341.00								616,869,201.53	616,942,262.53	583,579,636.13 73,061.00	33,362,626.40	

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: 583,579,635.80 Unwind Amount: 583,579,635.80
 Deal Value -> Today: 583,579,635.80 -> Next Business Day: 583,579,635.80
 Listed Positions: 59 Listed Securities Par 143,221,341.00

1) Listed Securities Market Value	:	616,869,201.53
2) + Listed Securities Accrued Interest	:	73,061.00
3) = Listed Securities Total Value	:	616,942,262.53
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	33,362,626.40
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	583,579,636.13
9) = Total Required Collateral Value	:	583,579,635.80

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Grand Totals : Number of Accounts:	1		
Deal Amount:	583,579,635.80	Unwind Amount:	583,579,635.80
Deal Value -> Today:	583,579,635.80	-> Next Business Day:	583,579,635.80
Listed Positions:	59	Listed Securities Par Value:	143,221,341.00

1) Listed Securities Market Value	.	616,869,201.53
2) + Listed Securities Accrued Interest	.	73,061.00
3) = Listed Securities Total Value	.	616,942,262.53
4) + Cash Total Pledged	.	0.00
5) + Unlisted, Margined Securities Value	.	0.00
6) - Listed Securities Margin Amount	.	33,362,626.40
7) - Cash Collateral Margin Amount	.	0.00
8) = Total Securities + Cash Coll Value	.	583,579,636.13
9) = Total Required Collateral Value	.	583,579,635.80

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

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

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