

**Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 19 Nov 2018**

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount	Description	Source Account	Account	Price	Market Value (EUR)	Mkt Value + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor				
Cpn Rate	Currency	Exchange Rate	Mdy	S&P	Fitch	Security Code	Maturity	Type	Issuer	Depository	Accrued Interest	Margin	Margin %
442,289.00	GBP	1.1266866086	07DEC2042										
4.50000	UNITED KINGDOM GILT	KCP	Aa2	148.840000	741,701.12	751,792.12	715,992.49	0.022815	1.000000				
							10,091.00	35,799.62	105.00 %				
100,000.00	EUR	1.0000000000	15SEP23										
0.00000	FINLAND GOVERNMENT	KCP	Aa1	100.320000	100,320.00	100,320.00	98,352.94	0.000000	1.000000				
							0.00	1,967.06	102.00 %				
143,961,620.48	GBP	1.1266866086	10AUG41 IL										
0.12500	UNITED KINGDOM GIL	L13		147.320000	242,438,811.73	242,494,567.85	230,947,207.48	0.000387	1.014590				
							55,756.12	11,547,360.37	105.00 %				
240,360,000.00	EUR	1.0000000000	0.0										
0.00000	DEUTSCHE BUNDESREPUBLIK	KCP		73.054000	175,592,594.40	175,592,594.40	167,231,042.29	0.000000	1.000000				
							0.00	8,361,552.11	105.00 %				
105,350,000.00	EUR	1.0000000000	3.0										
3.00000	FRENCH REPUBLIC GOVERN	KCP	Aa2	110.630000	116,548,705.00	118,339,655.10	116,019,269.70	0.017000	1.000000				
							1,790,950.10	2,320,385.39	102.00 %				
9,802,000.00	EUR	1.0000000000	2.5										
2.50000	EUROPEAN INVESTMENT BAN	KCP	Aaa	102.461000	10,043,227.22	10,086,110.97	9,888,344.09	0.004375	1.000000				
							42,883.75	197,766.88	102.00 %				
73,565,000.00	EUR	1.0000000000	0.0										
0.00000	DEUTSCHE BUNDESREPUBLIK	KCP		92.858000	68,310,987.70	68,310,987.70	65,058,083.52	0.000000	1.000000				
							0.00	3,252,904.18	105.00 %				
19,999,100.00	EUR	1.0000000000	0.0										
0.00000	FRENCH REPUBLIC GOVERN	KCP		101.000000	20,199,091.00	20,199,091.00	19,803,030.39	0.000000	1.000000				
							0.00	396,060.61	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												
593,580,009.48								633,975,438.16	635,875,119.13	609,761,322.90 1,899,680.97	26,113,796.23	

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: 609,761,322.51 Unwind Amount: 609,761,322.51

Deal Value -> Today: 609,761,322.51 -> Next Business Day: 609,761,322.51

Listed Positions: 8 Listed Securities Par 593,580,009.48

1)	Listed Securities Market Value	.	633,975,438.16
2)	+ Listed Securities Accrued Interest	.	1,899,680.97
3)	= Listed Securities Total Value	.	635,875,119.13
4)	+ Cash Total Pledged	.	0.00
5)	+ Unlisted, Margined Securities Value	.	0.00
6)	- Listed Securities Margin Amount	.	26,113,796.23
7)	- Cash Collateral Margin Amount	.	0.00
8)	= Total Securities + Cash Coll Value	.	609,761,322.90
9)	= Total Required Collateral Value	.	609,761,322.51

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Grand Totals : Number of Accounts:	1		
Deal Amount:	609,761,322.51	Unwind Amount:	609,761,322.51
Deal Value -> Today:	609,761,322.51	-> Next Business Day:	609,761,322.51
Listed Positions:	8	Listed Securities Par Value:	593,580,009.48

1) Listed Securities Market Value	633,975,438.16
2) + Listed Securities Accrued Interest	1,899,680.97
3) = Listed Securities Total Value	635,875,119.13
4) + Cash Total Pledged	0.00
5) + Unlisted, Margined Securities Value	0.00
6) - Listed Securities Margin Amount	26,113,796.23
7) - Cash Collateral Margin Amount	0.00
8) = Total Securities + Cash Coll Value	609,761,322.90
9) = Total Required Collateral Value	609,761,322.51

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