

**Tri-Party Collateral Agreement**  
**BNY Mellon as Tri-Party Custodian**  
**Price Report for 18 Jan 2019**

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 %
848,605.00	NIPPON SUISAN KAISHA LTD NPV		640.000000	4,377,786.77	4,377,786.77	4,129,987.52	0.000000	100.000000
0.00000	JPY	0.0080606311	01-Jan-2049	EYCM	01ELQO	0.00	247,799.25	106.00 %
231,190.00	SONY CORP JPY 1.0		5,366.000000	9,999,741.14	9,999,741.14	9,433,718.06	0.000000	100.000000
0.00000	JPY	0.0080606311	01-Jan-2049	EYCM	01BQXH	0.00	566,023.08	106.00 %
21,670.00	SUMITOMO REALTY + DEVELOPMENT C		4,125.000000	720,529.74	720,529.74	679,745.03	0.000000	100.000000
0.00000	JPY	0.0080606311	01-Jan-2049	EYCM	01EOPL	0.00	40,784.70	106.00 %
607,000.00	ITOCHU CORP NPV		1,924.500000	9,416,199.50	9,416,199.50	8,883,207.07	0.000000	100.000000
0.00000	JPY	0.0080606311	01-Jan-2049	EYCM	01EFIS	0.00	532,992.42	106.00 %
507,872.00	ATLANTIA SPA EUR 1.0		19.690000	9,999,999.68	9,999,999.68	9,433,961.96	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02IKHJ	0.00	566,037.72	106.00 %
4,966,400.00	INTESA SANPAOLO SPA NPV		2.013500	9,999,846.40	9,999,846.40	9,433,817.36	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01IXTT	0.00	566,029.04	106.00 %
406,600.00	CRH PLC EUR 0.32		21.680000	9,999,915.94	9,999,915.94	9,433,882.96	0.000000	100.000000
0.00000	GBP	1.1344090880	01-Jan-2049	EGCM	01DVU7	0.00	566,032.98	106.00 %
1,268,440.00	DIRECT LINE INSURANCE GROUP PLC		3.219000	4,631,915.23	4,631,915.23	4,369,731.35	0.000000	100.000000
0.00000	GBP	1.1344090880	01-Jan-2049	EGCM	02MD5H	0.00	262,183.88	106.00 %
140.00	UNITED KINGDOM GILT 3.25 22JAN44		127.820000	203.00	205.52	195.74	0.018024	1.000000
3.25000	GBP	1.1344090880	22-Jan-2044	NG03	02FT1C	2.52	9.79	105.00 %
535,536.00	RELX PLC		16.460000	9,999,728.26	9,999,728.26	9,433,705.91	0.000000	100.000000
0.00000	GBP	1.1344090880	01-Jan-2049	EGCM	01E0X1	0.00	566,022.35	106.00 %
91,949,312.00	UNITED KINGDOM GIL 1.125 22NOV37 IL		161.470000	236,975,868.61	237,158,407.87	225,865,150.35	0.001985	1.407000
1.12500	GBP	1.1344090880	22-Nov-2037	NG03	02II7W	182,539.25	11,293,257.52	105.00 %
22.00	UNITED KINGDOM GILT 4.25 07MAR36		137.820000	34.40	34.78	33.13	0.017544	1.000000
4.25000	GBP	1.1344090880	07-Mar-2036	NG03	02FT1C	0.39	1.66	105.00 %
20,209.00	HERMES INTERNATIONAL NPV		494.800000	9,999,413.20	9,999,413.20	9,433,408.68	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01KUHR	0.00	566,004.52	106.00 %
100,000.00	FINLAND GOVERNMENT 0.0 15SEP23		100.800000	100,800.00	100,800.00	98,823.53	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Sep-2023	N@02	02FSWL	0.00	1,976.47	102.00 %
1,916,440.00	NOKIA OYJ NPV		5.218000	9,999,983.92	9,999,983.92	9,433,947.09	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F0BM	0.00	566,036.83	106.00 %
2,536,000.00	CHINA CONSTRUCTION BANK COR CNY		6.550000	1,861,100.02	1,861,100.02	1,661,696.44	0.000000	100.000000
0.00000	HKD	0.1120415644	01-Jan-2049	EJCM	01TADA	0.00	199,403.57	112.00 %
159,650.00	ANHEUSER-BUSCH INBEV SA/NV NPV		62.630000	9,998,879.50	9,998,879.50	9,432,905.19	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	03NPXF	0.00	565,974.31	106.00 %
1,200,000.00	REPUBLIC OF AUSTRI 2.1 20SEP17 144A		116.400000	1,396,800.00	1,405,060.00	1,338,152.38	0.006883	1.000000
2.10000	EUR	1.0000000000	20-Sep-2117	N@02	02FSUR	8,260.00	66,907.62	105.00 %
1,000,000.00	REPUBLIC OF AUSTRI 1.5 02NOV86 144A		94.150000	941,500.00	944,666.67	899,682.54	0.003167	1.000000
1.50000	EUR	1.0000000000	02-Nov-2086	N@02	02FSUR	3,166.67	44,984.13	105.00 %
5,150,000.00	FINLAND GOVERNMENT 0.0 15SEP23		100.800000	5,191,200.00	5,191,200.00	5,089,411.76	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Sep-2023	N@02	02FSWL	0.00	101,788.24	102.00 %
188,755,000.00	DEUTSCHE BUNDESREPUBLIK 0.0		76.802000	144,967,615.10	144,967,615.10	138,064,395.33	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Aug-2046	NAST	02FSWZ	0.00	6,903,219.77	105.00 %

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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 %	
4,750,000.00 1.50000	EUR	REPUBLIC OF AUSTRI 1.5 20FEB47	144A	AA+		136959263	104.260000 20-Feb-2047	4,952,350.00 N@02	02FSUR	5,017,266.67 ECLR	4,778,349.21 64,916.67	0.013667 238,917.46	1.000000 105.00 %
6,900,000.00 2.75000	EUR	NETHERLANDS GOVER 2.75 15JAN47			AAA	103584744	145.870000 15-Jan-2047	10,065,030.00 N@01	02FSZ6	10,066,611.25 ECLR	9,587,248.81 1,581.25	0.000229 479,362.44	1.000000 105.00 %
9,699,970.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 0.0				081469806	100.700000 04-Jul-2022	9,767,869.79 NAST	02FSWZ	9,767,869.79 ECLR	9,576,342.93 0.00	0.000000 191,526.86	1.000000 102.00 %
7,527,950.00 3.00000	EUR	FRENCH REPUBLIC GOVERN 3.0			AA	074198988	110.340000 25-Apr-2022	8,306,340.03 N@03	02FSWP	8,471,327.59 ECLR	8,305,223.13 164,987.56	0.021917 166,104.46	1.000000 102.00 %
10,000,000.00 2.50000	EUR	EUROPEAN INVESTMENT BAN 2.5			AAA	054190921	101.959000 16-Sep-2019	10,195,900.00 S@01	01STYA	10,280,622.22 CED	10,079,041.39 84,722.22	0.008472 201,580.83	1.000000 102.00 %
1,999,990.00 4.00000	EUR	FRENCH REPUBLIC GOVERN 4.0			AA	049592159	166.200000 25-Apr-2060	3,323,983.38 N@03	02FSWP	3,382,427.53 ECLR	3,221,359.55 58,444.15	0.029222 161,067.98	1.000000 105.00 %
10,000,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 0.0				045239594	100.048000 04-Jul-2019	10,004,800.00 NAST	02FSWZ	10,004,800.00 ECLR	9,808,627.45 0.00	0.000000 196,172.55	1.000000 102.00 %
400.00 4.50000	EUR	FRENCH REPUBLIC GOVERN 4.5			AA	AA	160.280000 25-Apr-2041	641.12 N@03	02FSWP	654.27 ECLR	623.11 13.15	0.032875 31.16	1.000000 105.00 %
27,362,100.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 0.0			AAA	008430829	98.029000 04-Jan-2028	26,822,793.01 NAST	02FSWZ	26,822,793.01 ECLR	26,296,855.89 0.00	0.000000 525,937.12	1.000000 102.00 %
4,990,000.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 0.0			AAA	007819137	99.273000 04-Jul-2025	4,953,722.70 NAST	02FSWY	4,953,722.70 ECLR	4,856,590.88 0.00	0.000000 97,131.82	1.000000 102.00 %
38,726,900.00 0.00000	EUR	GERMANY(FE 0 PRINC STRIP 04/07/202			AAA	007813325	98.367000 04-Jul-2027	38,094,489.72 NAST	02FSWZ	38,094,489.72 ECLR	37,347,538.94 0.00	0.000000 746,950.78	1.000000 102.00 %
2,549,800.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 0.0				007805969	100.104000 04-Jan-2020	2,552,451.79 NAST	02FSWY	2,552,451.79 ECLR	2,502,403.72 0.00	0.000000 50,048.07	1.000000 102.00 %
10.00 0.00000	EUR	DEUTSCHE BUNDESREPUBLIK 0.0				007805187	100.965000 04-Jan-2024	10.10 NAST	02FSWZ	10.10 ECLR	9.90 0.00	0.000000 0.20	1.000000 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 Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
<b>Total</b>												
426,687,206.00								619,619,442.05	620,188,075.88	592,909,774.32		
										568,633.83	27,278,301.56	

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: 592,909,773.66 Unwind Amount: 592,909,773.66  
 Deal Value -> Today: 592,909,773.66 -> Next Business Day: 592,909,773.66  
 Listed Positions: 34 Listed Securities Par 426,687,206.00

1) Listed Securities Market Value	:	619,619,442.05
2) + Listed Securities Accrued Interest	:	568,633.83
3) = Listed Securities Total Value	:	620,188,075.88
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	27,278,301.56
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	592,909,774.32
9) = Total Required Collateral Value	:	592,909,773.66

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Grand Totals : Number of Accounts:	1		
Deal Amount:	592,909,773.66	Unwind Amount:	592,909,773.66
Deal Value -> Today:	592,909,773.66	-> Next Business Day:	592,909,773.66
Listed Positions:	34	Listed Securities Par Value:	426,687,206.00

<b>1) Listed Securities Market Value</b>	619,619,442.05
<b>2) + Listed Securities Accrued Interest</b>	568,633.83
<b>3) = Listed Securities Total Value</b>	620,188,075.88
<b>4) + Cash Total Pledged</b>	0.00
<b>5) + Unlisted, Margined Securities Value</b>	0.00
<b>6) - Listed Securities Margin Amount</b>	27,278,301.56
<b>7) - Cash Collateral Margin Amount</b>	0.00
<b>8) = Total Securities + Cash Coll Value</b>	592,909,774.32
<b>9) = Total Required Collateral Value</b>	592,909,773.66

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