

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 12 Oct 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 % |
| 534,680.00 | SWEDBANK AB SEK 22.0 | | 194.800000 | 9,999,817.67 | 9,999,817.67 | 8,928,408.63 | 0.000000 | 100.000000 |
| 0.00000 | SEK | 0.0960083905 | 01-Jan-2049 | EKCM | 01HF4R | 0.00 | 1,071,409.04 | 112.00 % |
| 2,663.00 | GEMALTO NV EUR 1.0 | | 49.900000 | 132,883.70 | 132,883.70 | 118,646.16 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 02K8PL | 0.00 | 14,237.54 | 112.00 % |
| 25,264.00 | SHIRE PLC GBP 0.05 | | 42.520000 | 1,227,651.57 | 1,227,651.57 | 1,158,161.86 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1428250588 | 01-Jan-2049 | EGCM | 01SNDS | 0.00 | 69,489.71 | 106.00 % |
| 1,506,350.00 | TERNA RETE ELETTRICA NAZIO EUR | | 4.480000 | 6,748,448.00 | 6,748,448.00 | 6,025,400.00 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 01MC67 | 0.00 | 723,048.00 | 112.00 % |
| 1,195,370.00 | SNAM SPA NPV | | 3.561000 | 4,256,712.57 | 4,256,712.57 | 3,800,636.22 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 02GZQF | 0.00 | 456,076.35 | 112.00 % |
| 636,616.00 | ENI SPA NPV | | 15.708000 | 9,999,964.13 | 9,999,964.13 | 9,433,928.42 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 01MIGK | 0.00 | 566,035.71 | 106.00 % |
| 2,301,480.00 | ENEL SPA EUR 1.0 | | 4.345000 | 9,999,930.60 | 9,999,930.60 | 9,433,896.79 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 02L0RO | 0.00 | 566,033.81 | 106.00 % |
| 4,917,504.00 | INTESA SANPAOLO SPA NPV | | 2.033500 | 9,999,744.38 | 9,999,744.38 | 9,433,721.12 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 01IXTT | 0.00 | 566,023.27 | 106.00 % |
| 975,020.00 | FINECOBANK BANCA FINECO SP ITL | | 9.956000 | 9,707,299.12 | 9,707,299.12 | 8,667,231.36 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 02LLWJ | 0.00 | 1,040,067.76 | 112.00 % |
| 441,180.00 | AIB GROUP PLC EUR 0.625 | | 4.384000 | 1,934,133.12 | 1,934,133.12 | 1,726,904.57 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 02ILRJ | 0.00 | 207,228.55 | 112.00 % |
| 113,700.00 | KERRY GROUP PLC EUR 0.125 | | 87.950000 | 9,999,915.00 | 9,999,915.00 | 9,433,882.08 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2049 | E@CM | 01EXF5 | 0.00 | 566,032.92 | 106.00 % |
| 379,780.00 | CRH PLC EUR 0.32 | | 23.040000 | 9,999,869.20 | 9,999,869.20 | 9,433,838.87 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1428250588 | 01-Jan-2049 | EGCM | 01DVU7 | 0.00 | 566,030.33 | 106.00 % |
| 5,796,352.00 | VODAFONE GROUP PLC USD 0.2095 | | 1.509600 | 9,999,916.95 | 9,999,916.95 | 9,433,883.91 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1428250588 | 01-Jan-2049 | EGCM | 01BTUY | 0.00 | 566,033.03 | 106.00 % |
| 1,499,900.00 | UNITED KINGDOM GILT 1.5 22JUL47 | | 87.600000 | 1,501,572.02 | 1,507,285.76 | 1,435,510.25 | 0.003809 | 1.000000 |
| 1.50000 | GBP | 1.1428250588 | 22-Jul-2047 | NG03 | 02FT1C | 5,713.74 | 71,775.51 | 105.00 % |
| 1,500,000.00 | UNITED KINGDOM GILT 3.5 22JUL68 | | 147.180000 | 2,523,014.88 | 2,536,347.84 | 2,415,569.37 | 0.008889 | 1.000000 |
| 3.50000 | GBP | 1.1428250588 | 22-Jul-2068 | NG03 | 02FT1C | 13,332.96 | 120,778.47 | 105.00 % |
| 8,997,820.00 | UNITED KINGDOM GILT 3.25 22JAN44 | | 122.490000 | 12,595,566.07 | 12,669,831.70 | 12,066,506.38 | 0.008254 | 1.000000 |
| 3.25000 | GBP | 1.1428250588 | 22-Jan-2044 | NG03 | 02FT1C | 74,265.64 | 603,325.32 | 105.00 % |
| 76,788.30 | UNITED KINGDOM GILT 4.25 07DEC49 | | 149.970000 | 131,607.06 | 132,902.07 | 126,573.40 | 0.016865 | 1.000000 |
| 4.25000 | GBP | 1.1428250588 | 07-Dec-2049 | NG03 | 02FT1C | 1,295.00 | 6,328.67 | 105.00 % |
| 585,880.00 | RELX PLC | | 14.935000 | 9,999,853.89 | 9,999,853.89 | 9,433,824.42 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1428250588 | 01-Jan-2049 | EGCM | 01E0X1 | 0.00 | 566,029.47 | 106.00 % |
| 499,999.95 | UNITED KINGDOM GILT 0.75 22NOV47 IL | | 177.290000 | 1,377,879.32 | 1,379,545.94 | 1,313,853.28 | 0.003333 | 1.360120 |
| 0.75000 | GBP | 1.1428250588 | 22-Nov-2047 | NG03 | 02II7W | 1,666.62 | 65,692.66 | 105.00 % |
| 442,300.00 | UNITED KINGDOM GILT 4.5 07DEC2042 | | 146.090000 | 738,443.35 | 746,341.34 | 710,801.28 | 0.017857 | 1.000000 |
| 4.50000 | GBP | 1.1428250588 | 07-Dec-2042 | NG03 | 02FT1C | 7,897.99 | 35,540.06 | 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 % |
|-------------------------|-------------------------|---|----------------|-----|-------|---------------|---------------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 1,210,000.00 4.25000 | GBP | UNITED KINGDOM GILT 4.25 07MAR36 1.1428250588 | KCP | | Aa2 | | 133.360000 07-Mar-2036 | 1,844,126.51 NG03 | 1,849,840.24 CGO | 1,761,752.61 5,713.73 | 0.004722 88,087.63 | 1.000000 105.00 % |
| 277,230.00 0.00000 | EUR | SOCIETE GENERALE SA EUR 1.25 1.0000000000 | KCP | | | | 36.070000 01-Jan-2049 | 9,999,686.10 E@CM | 9,999,686.10 01EWBX FRA1 | 9,433,666.13 0.00 | 0.000000 566,019.97 | 100.000000 106.00 % |
| 1,227.00 0.00000 | EUR | THALES SA EUR 3.0 1.0000000000 | KCP | | | | 110.100000 01-Jan-2049 | 135,092.70 E@CM | 135,092.70 01EWP2 FRA1 | 127,445.94 0.00 | 0.000000 7,646.76 | 100.000000 106.00 % |
| 22,417.00 0.00000 | EUR | LVMH MOET HENNESSY VUITTON SE 1.0000000000 | KCP | | | | 261.900000 01-Jan-2049 | 5,871,012.30 E@CM | 5,871,012.30 01EVRM FRA1 | 5,538,690.85 0.00 | 0.000000 332,321.45 | 100.000000 106.00 % |
| 72,497.00 0.00000 | EUR | BOUYGUES SA EUR 1.0 1.0000000000 | KCP | | | | 36.000000 01-Jan-2049 | 2,609,892.00 E@CM | 2,609,892.00 01EU2A FRA1 | 2,462,162.26 0.00 | 0.000000 147,729.74 | 100.000000 106.00 % |
| 61,220.00 0.00000 | EUR | TOTAL SA EUR 2.5 1.0000000000 | KCP | | | | 53.210000 01-Jan-2049 | 3,257,516.20 E@CM | 3,257,516.20 01BSGH FRA1 | 3,073,128.49 0.00 | 0.000000 184,387.71 | 100.000000 106.00 % |
| 93,896.00 0.00000 | EUR | SAFRAN SA EUR 0.2 1.0000000000 | KCP | | | | 106.500000 01-Jan-2049 | 9,999,924.00 E@CM | 9,999,924.00 01EWDC FRA1 | 9,433,890.57 0.00 | 0.000000 566,033.43 | 100.000000 106.00 % |
| 460.00 0.00000 | EUR | HERMES INTERNATIONAL NPV 1.0000000000 | KCP | | | | 498.400000 01-Jan-2049 | 229,264.00 E@CM | 229,264.00 01KUHR FRA1 | 216,286.79 0.00 | 0.000000 12,977.21 | 100.000000 106.00 % |
| 55,037.00 0.00000 | EUR | ATOS SE EUR 1.0 RFD 1.0000000000 | KCP | | | | 95.660000 01-Jan-2049 | 5,264,839.42 E@CM | 5,264,839.42 01ETZG FRA1 | 4,966,829.64 0.00 | 0.000000 298,009.78 | 100.000000 106.00 % |
| 149,460.00 0.00000 | EUR | CREDIT AGRICOLE SA EUR 3.0 1.0000000000 | KCP | | | | 12.244000 01-Jan-2049 | 1,829,988.24 E@CM | 1,829,988.24 02HC9Q FRA1 | 1,726,404.00 0.00 | 0.000000 103,584.24 | 100.000000 106.00 % |
| 46,843.00 0.00000 | EUR | UPM-KYMMENE OYJ NPV 1.0000000000 | KCP | | | | 30.120000 01-Jan-2049 | 1,410,911.16 E@CM | 1,410,911.16 01SP85 FIN1 | 1,331,048.26 0.00 | 0.000000 79,862.90 | 100.000000 106.00 % |
| 15,997.00 0.00000 | EUR | SAMPO OYJ NPV 1.0000000000 | KCP | | | | 41.270000 01-Jan-2049 | 660,196.19 E@CM | 660,196.19 01HGT0 FIN1 | 622,826.59 0.00 | 0.000000 37,369.60 | 100.000000 106.00 % |
| 913,740.00 0.00000 | EUR | NOKIA OYJ NPV 1.0000000000 | KCP | | | | 4.449000 01-Jan-2049 | 4,065,229.26 E@CM | 4,065,229.26 01F0BM DEU1 | 3,835,121.94 0.00 | 0.000000 230,107.32 | 100.000000 106.00 % |
| 289,770.00 0.00000 | EUR | TELEFONICA S A EUR 1.0 1.0000000000 | KCP | | BBB | | 7.012000 01-Jan-2049 | 2,031,867.24 E@CM | 2,031,867.24 01BS27 ESP1 | 1,916,855.89 0.00 | 0.000000 115,011.35 | 100.000000 106.00 % |
| 1,504,510.00 0.00000 | GBP | INTL CONSOLIDATED AIRLINE DI 1.1428250588 | KCP | | | | 5.816000 01-Jan-2049 | 9,999,982.30 EGCM | 9,999,982.30 01BEO5 ESP1 | 9,433,945.56 0.00 | 0.000000 566,036.73 | 100.000000 106.00 % |
| 6,346.00 0.00000 | EUR | RED ELECTRICA CORP SA EUR 0.5 1.0000000000 | KCP | | | | 18.080000 01-Jan-2049 | 114,735.68 E@CM | 114,735.68 01YZV4 ESP1 | 102,442.57 0.00 | 0.000000 12,293.11 | 100.000000 112.00 % |
| 114,690.00 0.00000 | EUR | ACS ACTIVIDADES DE CONSTRUC 1.0000000000 | KCP | | | | 34.070000 01-Jan-2049 | 3,907,488.30 E@CM | 3,907,488.30 01FG03 ESP1 | 3,488,828.84 0.00 | 0.000000 418,659.46 | 100.000000 112.00 % |
| 402,410.00 0.00000 | EUR | INDUSTRIA DE DISENO TEXTIL EUR 0.03 1.0000000000 | KCP | | | | 24.850000 01-Jan-2049 | 9,999,888.50 E@CM | 9,999,888.50 0274Q3 ESP1 | 9,433,857.08 0.00 | 0.000000 566,031.42 | 100.000000 106.00 % |
| 591,060.00 0.00000 | EUR | CAIXABANK SA EUR 1.0 1.0000000000 | KCP | | | | 3.863000 01-Jan-2049 | 2,283,264.78 E@CM | 2,283,264.78 01KIKD ESP1 | 2,154,023.38 0.00 | 0.000000 129,241.40 | 100.000000 106.00 % |
| 137,224.00 0.00000 | EUR | ENDESA SA EUR 1.2 1.0000000000 | KCP | | | | 17.965000 01-Jan-2049 | 2,465,229.16 E@CM | 2,465,229.16 01BGS4 ESP1 | 2,201,097.46 0.00 | 0.000000 264,131.70 | 100.000000 112.00 % |
| 275,679.00 0.00000 | EUR | FERROVIAL EURO.2 1.0000000000 | KCP | | | | 17.350000 01-Jan-2049 | 4,783,030.65 E@CM | 4,783,030.65 02HIN5 ESP1 | 4,512,293.07 0.00 | 0.000000 270,737.58 | 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 | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|---------------------------|-------------------------|---------------------------------|------------------|-----|-------|---------------|-------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 91,265.00 0.00000 | EUR | AMADEUS IT GROUP SA | EUR 0.01 | | | | 71.560000 | 6,530,923.40 | 6,530,923.40 | 6,161,248.49 | 0.000000 | 100.000000 |
| | | 1.0000000000 | KCP | | | ES0109067019 | 01-Jan-2049 | E@CM | 01TA4T | 0.00 | 369,674.91 | 106.00 % |
| 34,812.00 0.00000 | EUR | AENA SME SA | EUR 10.0 144A | | | | 138.000000 | 4,804,056.00 | 4,804,056.00 | 4,532,128.30 | 0.000000 | 100.000000 |
| | | 1.0000000000 | KCP | | | ES0105046009 | 01-Jan-2049 | E@CM | 0303FT | 0.00 | 271,927.70 | 106.00 % |
| 161,655.00 0.00000 | EUR | HEIDELBERGCEMENT AG | NPV RFD | | | | 61.860000 | 9,999,978.30 | 9,999,978.30 | 9,433,941.79 | 0.000000 | 100.000000 |
| | | 1.0000000000 | KCP | | | DE0006047004 | 01-Jan-2049 | E@CM | 01FE7L | 0.00 | 566,036.51 | 106.00 % |
| 503,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 100.469000 | 505,359.07 | 505,359.07 | 495,450.07 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | DE0001108629 | 04-Jul-2021 | NAST | 02FSWZ | 0.00 | 9,909.00 | 102.00 % |
| 136,035.00 0.00000 | EUR | ANHEUSER-BUSCH INBEV SA/NV | NPV | | | | 73.510000 | 9,999,932.85 | 9,999,932.85 | 9,433,898.92 | 0.000000 | 100.000000 |
| | | 1.0000000000 | KCP | | | BE0974293251 | 01-Jan-2049 | E@CM | 03NPXF | 0.00 | 566,033.93 | 106.00 % |
| 65,297,600.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 69.770000 | 45,558,135.52 | 45,558,135.52 | 43,388,700.50 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | 163657490 | 15-Aug-2048 | NAST | 02FSWZ | 0.00 | 2,169,435.02 | 105.00 % |
| 122,274,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 70.465000 | 86,160,374.10 | 86,160,374.10 | 82,057,499.14 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | 141240218 | 15-Aug-2046 | NAST | 02FSWZ | 0.00 | 4,102,874.96 | 105.00 % |
| 12,500,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 97.132000 | 12,141,500.00 | 12,141,500.00 | 11,903,431.37 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | 141240200 | 15-Aug-2025 | NAST | 02FSWY | 0.00 | 238,068.63 | 102.00 % |
| 7,700,000.00 3.00000 | EUR | FRENCH REPUBLIC GOVERNMENT | 3.0 | | | | 110.540000 | 8,511,580.00 | 8,618,738.33 | 8,449,743.46 | 0.013917 | 1.000000 |
| | | 1.0000000000 | KCP Aa2 | AA | | 074198988 | 25-Apr-2022 | N@03 | 02FSWP | 107,158.33 | 168,994.87 | 102.00 % |
| 701,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 100.469000 | 704,287.69 | 704,287.69 | 690,478.13 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | 063002283 | 04-Jul-2021 | NAST | 02FSWZ | 0.00 | 13,809.56 | 102.00 % |
| 10,000,000.00 2.50000 | EUR | EUROPEAN INVESTMENT BAN | 2.5 | | | | 102.753000 | 10,275,300.00 | 10,293,355.56 | 10,091,525.06 | 0.001806 | 1.000000 |
| | | 1.0000000000 | KCP Aaa | AAA | AAA | 054190921 | 16-Sep-2019 | S@01 | 01STYA | 18,055.56 | 201,830.50 | 102.00 % |
| 2,600,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 99.854000 | 2,596,204.00 | 2,596,204.00 | 2,545,298.04 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | 040023232 | 04-Jan-2019 | NAST | 02FSWZ | 0.00 | 50,905.96 | 102.00 % |
| 60,501,760.00 1.12500 | GBP | UNITED KINGDOM GIL | 1.125 22NOV37 IL | | | | 158.140000 | 152,781,170.24 | 153,083,670.55 | 145,793,971.95 | 0.005000 | 1.397270 |
| | | 1.1428250588 | L13 Aa2 | AA | | 028842961 | 22-Nov-2037 | NG03 | 02II7W | 302,500.31 | 7,289,698.60 | 105.00 % |
| 26,550,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 94.505000 | 25,091,077.50 | 25,091,077.50 | 24,599,095.59 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | | 009342788 | 04-Jul-2028 | NAST | 02FSWZ | 0.00 | 491,981.91 | 102.00 % |
| 43,782,000.00 0.00000 | EUR | DEUTSCHE BUNDESREPUBLIK | 0.0 | | | | 95.063000 | 41,620,482.66 | 41,620,482.66 | 40,804,394.76 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | | AAA | 008430829 | 04-Jan-2028 | NAST | 02FSWZ | 0.00 | 816,087.90 | 102.00 % |
| 39,000,000.00 0.00000 | EUR | GERMANY(FE 0 PRINC STRIP | 04/07/202 | | | | 95.739000 | 37,338,210.00 | 37,338,210.00 | 36,606,088.24 | 0.000000 | 1.000000 |
| | | 1.0000000000 | KCP | AAA | | 007813325 | 04-Jul-2027 | NAST | 02FSWZ | 0.00 | 732,121.76 | 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 % |
|------------------------|-------------------------|---------------------------------|----------------|-----|-------|---------------|-------------------|----------------------------|--|--|---------------------------|--------------------------|
| Total | | | | | | | | | | | | |
| 430,503,487.25 | | | | | | | | 660,255,958.62 | 660,793,558.50 | 629,290,670.11 537,599.88 | 31,502,888.39 | |

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: 629,290,670.11 Unwind Amount: 629,290,670.11

Deal Value -> Today: 629,290,670.11 -> Next Business Day: 629,290,670.11

Listed Positions: 57 Listed Securities Par 430,503,487.25

| | | |
|--|---|----------------|
| 1) Listed Securities Market Value | : | 660,255,958.62 |
| 2) + Listed Securities Accrued Interest | : | 537,599.88 |
| 3) = Listed Securities Total Value | : | 660,793,558.50 |
| 4) + Cash Total Pledged | : | 0.00 |
| 5) + Unlisted, Margined Securities Value | : | 0.00 |
| 6) - Listed Securities Margin Amount | : | 31,502,888.39 |
| 7) - Cash Collateral Margin Amount | : | 0.00 |
| 8) = Total Securities + Cash Coll Value | : | 629,290,670.11 |
| 9) = Total Required Collateral Value | : | 629,290,670.11 |

**Tri-Party Collateral Agreement
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| | | | |
|------------------------------------|----------------|------------------------------|----------------|
| Grand Totals : Number of Accounts: | 1 | | |
| Deal Amount: | 629,290,670.11 | Unwind Amount: | 629,290,670.11 |
| Deal Value -> Today: | 629,290,670.11 | -> Next Business Day: | 629,290,670.11 |
| Listed Positions: | 57 | Listed Securities Par Value: | 430,503,487.25 |

| | |
|---|----------------|
| 1) Listed Securities Market Value | 660,255,958.62 |
| 2) + Listed Securities Accrued Interest | 537,599.88 |
| 3) = Listed Securities Total Value | 660,793,558.50 |
| 4) + Cash Total Pledged | 0.00 |
| 5) + Unlisted, Margined Securities Value | 0.00 |
| 6) - Listed Securities Margin Amount | 31,502,888.39 |
| 7) - Cash Collateral Margin Amount | 0.00 |
| 8) = Total Securities + Cash Coll Value | 629,290,670.11 |
| 9) = Total Required Collateral Value | 629,290,670.11 |

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

In connection with your agreement pursuant to which this report is furnished, the prices of financial assets and indicative data reported or reflected herein generally are provided by data providers and ratings agencies ("vendors") used by the Broker Dealer Services Division (BDS) of The Bank of New York Mellon (BNYM) in the ordinary course of business. Prices and indicative data are not independently verified by BNYM, and may contain errors or omissions.

With respect to certain newly issued financial assets, if vendors do not provide prices, such financial assets will be priced valued at par or the new issue price for up to three business days. Thereafter, such financial assets will be valued at zero.

With respect to certain financial assets other than new issues, vendors may not provide prices and may not update prices previously provided on a regular basis. If vendors do not provide prices or update previously reported prices within three business days, such financial assets will be valued at zero, unless other arrangements are agreed in writing.

Notwithstanding the foregoing, certain hard-to-price, thinly traded or illiquid financial assets are valued monthly with no adjustment during the interim period (details are available upon request by contacting BDS Triparty Services).

Although BNYM will not utilize prices obtained from brokers or dealers in providing services, BNYM may obtain from any broker or dealer prices and other information and data such as offering memoranda, observable and non-observable information and assumptions in order to assist BNYM's vendors in determining prices of particular financial assets.

With respect to certain financial assets that are not widely held or regularly traded, vendors may report prices based on valuation models which reflect underlying non-observable assumptions that may not be accurate or complete and such models and/or prices may not be regularly adjusted.

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Unless otherwise agreed in writing, financial assets held as collateral may include financial assets in default, provided that the prices of such financial assets are made available to BNYM by a vendor which BNYM uses generally for valuing such financial assets.

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