

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 15 Jun 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 %
110,230.00	RELX NV EUR 0.07		18.265000	2,013,350.95	2,013,350.95	1,899,387.69	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EYS7	0.00	113,963.26	106.00 %
195,730.00	TENCENT HOLDINGS LTD HKD 0.00002		412.000000	8,819,198.56	8,819,198.56	7,874,284.43	0.000000	100.000000
0.00000	HKD	0.1093640308	01-Jan-2049	EJCM	02KIWN	0.00	944,914.13	112.00 %
72,843.00	YOKOHAMA RUBBER CO LTD/THE NPV		2,434.000000	1,380,194.16	1,380,194.16	1,302,069.97	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ETR7	0.00	78,124.20	106.00 %
215,800.00	YAMAHA MOTOR CO LTD JPY 1.0		3,020.000000	5,073,295.66	5,073,295.66	4,786,127.98	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ETJ4	0.00	287,167.68	106.00 %
91,000.00	YAMAHA CORP NPV		5,920.000000	4,193,676.14	4,193,676.14	3,956,298.24	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ETJ3	0.00	237,377.89	106.00 %
301,549.00	YASKAWA EL NPV		4,260.000000	9,999,983.44	9,999,983.44	9,433,946.65	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ETOJ	0.00	566,036.80	106.00 %
53.00	mitsubishi LOGISTICS CORP NPV		2,379.000000	981.53	981.53	925.97	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01EITO	0.00	55.56	106.00 %
281,152.00	SUMITOMO MITSUI FINANCIAL GROUP		4,569.000000	9,999,864.71	9,999,864.71	9,433,834.64	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	02IG7N	0.00	566,030.08	106.00 %
72,100.00	FURUKAWA ELECTRIC CO LTD NPV		4,050.000000	2,273,118.50	2,273,118.50	2,144,451.42	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ECNH	0.00	128,667.09	106.00 %
1,172,000.00	FUJITSU NPV		687.200000	6,269,639.24	6,269,639.24	5,914,754.00	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ECDK	0.00	354,885.24	106.00 %
2,252,100.00	NOMURA HOLDINGS INC NPV		570.400000	9,999,976.44	9,999,976.44	9,433,940.04	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01EMY9	0.00	566,036.40	106.00 %
411,070.00	JAPAN TOBACCO INC NPV		3,125.000000	9,999,944.60	9,999,944.60	9,433,910.00	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	02MC5K	0.00	566,034.60	106.00 %
229,300.00	NISSHINBO HOLDINGS INC NPV		1,269.000000	2,265,152.61	2,265,152.61	2,136,936.42	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01EMF0	0.00	128,216.19	106.00 %
24,000.00	TREND MICRO INC/JAPAN NPV		6,410.000000	1,197,570.42	1,197,570.42	1,129,783.42	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	02G0M1	0.00	67,787.00	106.00 %
124,500.00	TOHO CO LTD/TOKYO NPV		3,725.000000	3,610,168.05	3,610,168.05	3,405,818.91	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01EPMK	0.00	204,349.13	106.00 %
831,456.00	TOKYO TATEMONO CO LTD NPV		1,545.000000	9,999,989.52	9,999,989.52	9,433,952.37	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ERQN	0.00	566,037.14	106.00 %
58,400.00	TOKYU CORP NPV		2,006.000000	911,959.53	911,959.53	860,339.18	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01ERX5	0.00	51,620.35	106.00 %
33,000.00	CENTRAL JA NPV		23,695.000000	6,086,987.95	6,086,987.95	5,742,441.46	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01TA9F	0.00	344,546.49	106.00 %
234,000.00	DENTSU INC NPV		5,270.000000	9,599,713.28	9,599,713.28	9,056,333.28	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01L1ZY	0.00	543,380.00	106.00 %
193,173.00	TERUMO CORP NPV		6,650.000000	9,999,996.76	9,999,996.76	9,433,959.20	0.000000	100.000000
0.00000	JPY	0.0077845191	01-Jan-2049	EYCM	01EP4I	0.00	566,037.55	106.00 %

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216,627.00 0.00000	JPY	CHUGAI PHARMACEUTICAL CO LTD NPV	9BO				5,930.000000 01-Jan-2049	9,999,978.54 EYCM	9,999,978.54 01E91	9,433,942.02 0.00	0.000000 566,036.52	100.000000 106.00 %
158,600.00 0.00000	JPY	TAKEDA PHARMACEUTICAL CO LTD	9BO				4,338.000000 01-Jan-2049	5,355,802.08 EYCM	5,355,802.08 01EP2H	5,052,643.48 0.00	0.000000 303,158.61	100.000000 106.00 %
154,020.00 0.00000	JPY	SOFTBANK GROUP CORP NPV	9BO				8,340.000000 01-Jan-2049	9,999,423.43 EYCM	9,999,423.43 01O84F	9,433,418.33 0.00	0.000000 566,005.10	100.000000 106.00 %
212,800.00 0.00000	JPY	SEKISUI HOUSE LTD NPV	9BO				1,918.500000 01-Jan-2049	3,178,082.86 EYCM	3,178,082.86 01EOGF	2,998,191.38 0.00	0.000000 179,891.48	100.000000 106.00 %
165,000.00 0.00000	JPY	SEIKO EPSON CORP NPV	9BO				1,948.000000 01-Jan-2049	2,502,100.13 EYCM	2,502,100.13 02IU1J	2,360,471.82 0.00	0.000000 141,628.31	100.000000 106.00 %
366,441.00 0.00000	JPY	SUMCO CORP NPV	9BO				2,390.000000 01-Jan-2049	6,817,635.05 EYCM	6,817,635.05 01BK4I	6,431,731.18 0.00	0.000000 385,903.87	100.000000 106.00 %
22,500.00 0.00000	JPY	SAPPORO HOLDINGS LTD NPV	9BO				2,854.000000 01-Jan-2049	499,882.89 EYCM	499,882.89 01EOEO	471,587.64 0.00	0.000000 28,295.26	100.000000 106.00 %
237,889.00 0.00000	JPY	KONAMI HOLDINGS CORP	9BO				5,400.000000 01-Jan-2049	9,999,997.92 EYCM	9,999,997.92 01EHC1	9,433,960.31 0.00	0.000000 566,037.62	100.000000 106.00 %
169,173.00 0.00000	JPY	KUBOTA COR NPV	9BO				1,869.500000 01-Jan-2049	2,462,001.48 EYCM	2,462,001.48 01EHEY	2,322,642.91 0.00	0.000000 139,358.57	100.000000 106.00 %
45,209.00 0.00000	JPY	KYOWA HAKKO KIRIN CO LTD NPV	9BO				2,326.000000 01-Jan-2049	818,589.93 EYCM	818,589.93 01EHO6	772,254.66 0.00	0.000000 46,335.28	100.000000 106.00 %
197,500.00 0.00000	JPY	KYOCERA CO NPV	9BO				6,504.000000 01-Jan-2049	9,999,526.18 EYCM	9,999,526.18 01BLDK	9,433,515.27 0.00	0.000000 566,010.92	100.000000 106.00 %
111,700.00 0.00000	JPY	OTSUKA HOLDINGS CO LTD NPV	9BO				5,331.000000 01-Jan-2049	4,635,468.61 EYCM	4,635,468.61 01NVY5	4,373,083.60 0.00	0.000000 262,385.02	100.000000 106.00 %
197,350.00 0.00000	JPY	EBARA CORP NPV	9BO				3,640.000000 01-Jan-2049	5,592,040.44 EYCM	5,592,040.44 01EB20	5,275,509.85 0.00	0.000000 316,530.59	100.000000 106.00 %
143,600.00 0.00000	JPY	SOMPO HOLDINGS INC NPV	9BO				4,600.000000 01-Jan-2049	5,142,141.95 EYCM	5,142,141.95 01SS0D	4,851,077.31 0.00	0.000000 291,064.64	100.000000 106.00 %
465,600.00 0.00000	JPY	ITOCHU CORP NPV	9BO				2,127.000000 01-Jan-2049	7,709,252.15 EYCM	7,709,252.15 01EFIS	7,272,879.39 0.00	0.000000 436,372.76	100.000000 106.00 %
314,800.00 0.00000	JPY	ISUZU MOTORS LTD NPV	9BO				1,543.000000 01-Jan-2049	3,781,224.29 EYCM	3,781,224.29 01EFHT	3,567,192.73 0.00	0.000000 214,031.56	100.000000 106.00 %
180,000.00 0.00000	JPY	ALPS ELECTRIC CO LTD NPV	9BO				2,775.000000 01-Jan-2049	3,888,367.30 EYCM	3,888,367.30 01E8IC	3,668,271.03 0.00	0.000000 220,096.26	100.000000 106.00 %
317,600.00 0.00000	JPY	AMADA HOLDINGS CO LTD NPV	9BO				1,143.000000 01-Jan-2049	2,825,911.22 EYCM	2,825,911.22 01E8IH	2,665,953.98 0.00	0.000000 159,957.24	100.000000 106.00 %
284,833.00 0.00000	JPY	ASAHI GLASS CO LTD NPV	9BO				4,510.000000 01-Jan-2049	9,999,968.58 EYCM	9,999,968.58 01E8M8	9,433,932.62 0.00	0.000000 566,035.96	100.000000 106.00 %
471,210.00 0.00000	EUR	ITALGAS SPA NPV	KCP				4.825000 01-Jan-2049	2,273,588.25 E@CM	2,273,588.25 03N2M4	2,029,989.51 0.00	0.000000 243,598.74	100.000000 112.00 %
2,504,040.00 0.00000	EUR	UNIONE DI BANCHE ITALIANE S EUR 2.5	KCP				3.318000 01-Jan-2049	8,308,404.72 E@CM	8,308,404.72 02J078	7,418,218.50 0.00	0.000000 890,186.22	100.000000 112.00 %

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729,909.00 0.00000	EUR	AZIMUT HOLDING SPA NPV 1.0000000000	KCP			IT0003261697	13.610000 01-Jan-2049	9,934,061.49 E@CM	9,934,061.49 02LWJC ITA1	8,869,697.76 0.00	0.000000 1,064,363.73	100.000000 112.00 %
632,900.00 0.00000	EUR	ENI SPA NPV 1.0000000000	KCP			IT0003132476	15.800000 01-Jan-2049	9,999,820.00 E@CM	9,999,820.00 01MIGK ITA1	9,433,792.45 0.00	0.000000 566,027.55	100.000000 106.00 %
2,052,960.00 0.00000	EUR	ENEL SPA EUR 1.0 1.0000000000	KCP			IT0003128367	4.871000 01-Jan-2049	9,999,968.16 E@CM	9,999,968.16 02LORO ITA1	9,433,932.23 0.00	0.000000 566,035.93	100.000000 106.00 %
82,034.00 0.00000	EUR	LUXOTTICA GROUP SPA EUR 0.06 1.0000000000	KCP			IT0001479374	55.540000 01-Jan-2049	4,556,168.36 E@CM	4,556,168.36 01BM05 ITA1	4,298,272.04 0.00	0.000000 257,896.32	100.000000 106.00 %
570,660.00 0.00000	EUR	MEDIASET SPA EUR 0.52 1.0000000000	KCP			IT0001063210	2.873000 01-Jan-2049	1,639,506.18 E@CM	1,639,506.18 01SP78 ITA1	1,463,844.80 0.00	0.000000 175,661.38	100.000000 112.00 %
3,855,040.00 0.00000	EUR	INTESA SANPAOLO SPA EUR 0.52 1.0000000000	KCP			IT0000072618	2.594000 01-Jan-2049	9,999,973.76 E@CM	9,999,973.76 01IXTT ITA1	9,433,937.51 0.00	0.000000 566,036.25	100.000000 106.00 %
1,050,160.00 0.00000	EUR	FINECOBANK BANCA FINECO SP ITL 1.0000000000	KCP			IT0000072170	9.522000 01-Jan-2049	9,999,623.52 E@CM	9,999,623.52 02LLWJ ITA1	8,928,235.29 0.00	0.000000 1,071,388.23	100.000000 112.00 %
1,224,580.00 0.00000	EUR	MEDIOBANCA BANCA DI CREDITO EUR 1.0000000000	KCP			IT0000062957	8.166000 01-Jan-2049	9,999,920.28 E@CM	9,999,920.28 01ER46 ITA1	8,928,500.25 0.00	0.000000 1,071,420.03	100.000000 112.00 %
679,110.00 0.00000	EUR	ASSICURAZIONI GENERALI SPA EUR 1.0 1.0000000000	KCP			IT0000062072	14.725000 01-Jan-2049	9,999,894.75 E@CM	9,999,894.75 01EYOK ITA1	9,433,862.97 0.00	0.000000 566,031.78	100.000000 106.00 %
622,082.00 0.00000	EUR	RYANAIR HOLDINGS PLC EUR 0.006 1.0000000000	KCP			IE00BYTBXV33	16.075000 01-Jan-2049	9,999,968.15 E@CM	9,999,968.15 01U2TX CGO	9,433,932.22 0.00	0.000000 566,035.93	100.000000 106.00 %
1,420,450.00 0.00000	EUR	BANK OF IRELAND GROUP PLC EUR 1.0 1.0000000000	KCP			IE00BD1RP616	7.040000 01-Jan-2049	9,999,968.00 E@CM	9,999,968.00 03QMAF CGO	8,928,542.86 0.00	0.000000 1,071,425.14	100.000000 112.00 %
75,330.00 0.00000	EUR	KERRY GROUP PLC EUR 0.125 1.0000000000	KCP			IE0004906560	89.850000 01-Jan-2049	6,768,400.50 E@CM	6,768,400.50 01EXF5 CGO	6,385,283.49 0.00	0.000000 383,117.01	100.000000 106.00 %
306,920.00 0.00000	GBP	CRH PLC EUR 0.32 1.1444189643	KCP			IE0001827041	28.470000 01-Jan-2049	9,999,947.10 EGCM	9,999,947.10 01DVU7 CGO	9,433,912.36 0.00	0.000000 566,034.74	100.000000 106.00 %
1,654,976.00 0.00000	HKD	POWER ASSETS HOLDINGS LIMITED 0.1093640308	L13			HK0006000050	55.250000 01-Jan-2049	9,999,965.25 EJCM	9,999,965.25 01F0JD HKG1	8,928,540.40 0.00	0.000000 1,071,424.85	100.000000 112.00 %
1,030,540.00 0.00000	GBP	JUST EAT PLC 1P 1.1444189643	KCP			GB00BKX5CN8	8.090000 01-Jan-2049	9,541,099.41 EGCM	9,541,099.41 01JVS9 CGO	9,001,037.18 0.00	0.000000 540,062.23	100.000000 106.00 %
137,417,000.00 1.25000	GBP	UNITED KINGDOM GILT 1.25 22JUL18 1.1444189643	KCP	Aa2	AA	GB00B8KP6M4	100.080000 22-Jul-2018	157,388,430.92 NG03	158,169,283.53 02FT1C CGO	155,067,925.02 780,852.61	0.005682 3,101,358.50	1.000000 102.00 %
208,148.00 0.00000	GBP	BERKELEY GROUP HOLDINGS PLC NPV 1.1444189643	KCP			GB00B02L3W35	41.980000 01-Jan-2049	9,999,993.61 EGCM	9,999,993.61 01DUOA CGO	9,433,956.24 0.00	0.000000 566,037.37	100.000000 106.00 %
619,950.00 0.00000	GBP	SMITH + NEPHEW PLC USD 0.2 1.1444189643	KCP			GB0009223206	13.620000 01-Jan-2049	9,663,152.15 EGCM	9,663,152.15 01E117 CGO	9,116,181.28 0.00	0.000000 546,970.88	100.000000 106.00 %
12,932,400.00 0.00000	GBP	LLOYDS TSB GROUP PLC 10P 1.1444189643	KCP			GB0008706128	0.631200 01-Jan-2049	9,341,812.90 EGCM	9,341,812.90 01E2Y4 CGO	8,813,031.04 0.00	0.000000 528,781.86	100.000000 106.00 %
1,053,760.00 0.00000	GBP	STANDARD CHARTERED PLC USD 0.5 1.1444189643	KCP			GB0004082847	7.308000 01-Jan-2049	8,813,030.92 EGCM	8,813,030.92 01E1TL CGO	8,314,180.11 0.00	0.000000 498,850.81	100.000000 106.00 %
3,821.00 0.00000	GBP	SCHRODERS VTG SHS GBP1 1.1444189643	L13			GB0002405495	32.750000 01-Jan-2049	143,210.01 EGCM	143,210.01 01E149 CGO	135,103.79 0.00	0.000000 8,106.23	100.000000 106.00 %

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647,488.00 0.00000	SKY PLC ORD GBP0.50 GBP	1.1444189643	KCP			GB0001411924	13.495000 01-Jan-2049	9,999,761.89 EGCM	9,999,761.89 01PA0X	9,433,737.63 0.00	0.000000 566,024.26	100.000000 106.00 %
683,060.00 0.00000	ORANGE EUR 4.0 EUR	1.0000000000	KCP			FR0000133308	14.640000 01-Jan-2049	9,999,998.40 E@CM	9,999,998.40 01Q460	9,433,960.75 0.00	0.000000 566,037.65	100.000000 106.00 %
1,222,104.00 0.00000	INTL CONSOLIDATED AIRLINE DI GBP GBP	1.1444189643	KCP			ES0177542018	7.150000 01-Jan-2049	9,999,982.81 EGCM	9,999,982.81 01BEO5	9,433,946.04 0.00	0.000000 566,036.76	100.000000 106.00 %
944,890.00 0.00000	MEDIASET ESPANA COMUNICACIO EUR EUR	1.0000000000	KCP			ES0152503035	7.934000 01-Jan-2049	7,496,757.26 E@CM	7,496,757.26 02FQDR	6,693,533.27 0.00	0.000000 803,223.99	100.000000 112.00 %
62,480.00 0.00000	AENA SME SA EUR 10.0 144A EUR	1.0000000000	KCP			ES0105046009	160.050000 01-Jan-2049	9,999,924.00 E@CM	9,999,924.00 0303FT	9,433,890.57 0.00	0.000000 566,033.43	100.000000 106.00 %
99,320.00 0.00000	BAYER AG NPV EUR	1.0000000000	KCP			DE000BAY0017	100.680000 01-Jan-2049	9,999,537.60 E@CM	9,999,537.60 01ERD1	9,433,526.04 0.00	0.000000 566,011.56	100.000000 106.00 %
2,747,270.00 0.00000	HUATAI SECURITIES CO L CNY 1.0 144A HKD	0.1093640308	KCP			CNE100001YQ9	14.520000 01-Jan-2049	4,362,570.60 EJCM	4,362,570.60 02IHRW	3,895,152.32 0.00	0.000000 467,418.28	100.000000 112.00 %
2,795,100.00 0.00000	CHINA GALAXY SECURITIES CO CNY 1.0 HKD	0.1093640308	KCP			CNE100001NT6	4.750000 01-Jan-2049	1,451,996.16 EJCM	1,451,996.16 02GLIS	1,296,425.14 0.00	0.000000 155,571.02	100.000000 112.00 %
22,689,000.00 0.00000	AGRICULTURAL BANK OF CHINA CNY HKD	0.1093640308	KCP			CNE100000Q43	4.030000 01-Jan-2049	9,999,882.79 EJCM	9,999,882.79 01PKMX	8,928,466.78 0.00	0.000000 1,071,416.01	100.000000 112.00 %
3,832,500.00 0.00000	CRRC CORP LTD CNY 1.0 HKD	0.1093640308	KCP			CNE100000BG0	6.680000 01-Jan-2049	2,799,839.49 EJCM	2,799,839.49 01NMXJ	2,499,856.69 0.00	0.000000 299,982.80	100.000000 112.00 %
2,328,000.00 0.00000	PICC PROPERTY + CASUALTY CO CNY HKD	0.1093640308	KCP			CNE100000593	13.980000 01-Jan-2049	3,559,300.50 EJCM	3,559,300.50 02JF82	3,177,946.88 0.00	0.000000 381,353.63	100.000000 112.00 %
2,879,900.00 0.00000	CHINA MERCHANTS BANK CO LTD CNY HKD	0.1093640308	KCP			CNE1000002M1	31.750000 01-Jan-2049	9,999,899.74 EJCM	9,999,899.74 01UGZM	8,928,481.91 0.00	0.000000 1,071,417.83	100.000000 112.00 %
2,814.00 0.00000	CEMBRA MONEY BANK AG CHF 1.0 CHF	0.8648899189	KCP			CH0225173167	81.800000 01-Jan-2049	199,084.86 ESCM	199,084.86 01VV05	177,754.34 0.00	0.000000 21,330.52	100.000000 112.00 %
626,480.00 0.00000	CREDIT SUISSE GROUP AG CHF 0.04 CHF	0.8648899189	KCP			CH0012138530	15.645000 01-Jan-2049	8,477,027.92 ESCM	8,477,027.92 01ER0K	7,568,774.93 0.00	0.000000 908,252.99	100.000000 112.00 %
119,000.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000	KCP			BE0974293251	84.030000 01-Jan-2049	9,999,570.00 E@CM	9,999,570.00 03NPXF	9,433,556.60 0.00	0.000000 566,013.40	100.000000 106.00 %
127,280,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			141240218	67.357000 15-Aug-2046	85,731,989.60 NAST	85,731,989.60 02FSWZ	81,649,513.90 0.00	0.000000 4,082,475.70	1.000000 105.00 %

**Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 15 Jun 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												
351,022,084.00								751,349,189.10	752,130,041.71	710,148,187.82 780,852.61	41,981,853.89	

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: 710,148,187.20 Unwind Amount: 710,148,187.20
 Deal Value -> Today: 710,148,187.20 -> Next Business Day: 710,148,187.20
 Listed Positions: 78 Listed Securities Par 351,022,084.00

1) Listed Securities Market Value	:	751,349,189.10
2) + Listed Securities Accrued Interest	:	780,852.61
3) = Listed Securities Total Value	:	752,130,041.71
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	41,981,853.89
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	710,148,187.82
9) = Total Required Collateral Value	:	710,148,187.20

**Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 15 Jun 2018**

Grand Totals : Number of Accounts:	1		
Deal Amount:	710,148,187.20	Unwind Amount:	710,148,187.20
Deal Value -> Today:	710,148,187.20	-> Next Business Day:	710,148,187.20
Listed Positions:	78	Listed Securities Par Value:	351,022,084.00

1) Listed Securities Market Value	751,349,189.10
2) + Listed Securities Accrued Interest	780,852.61
3) = Listed Securities Total Value	752,130,041.71
4) + Cash Total Pledged	0.00
5) + Unlisted, Margined Securities Value	0.00
6) - Listed Securities Margin Amount	41,981,853.89
7) - Cash Collateral Margin Amount	0.00
8) = Total Securities + Cash Coll Value	710,148,187.82
9) = Total Required Collateral Value	710,148,187.20

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

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