

**Tri-Party Collateral Agreement**  
**BNY Mellon as Tri-Party Custodian**  
**Price Report for 21 Feb 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 %
128,576.00	KONINKLIJKE VOPAK NV	EUR 0.5	43.270000	5,563,483.52	5,563,483.52	4,967,396.00	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02FZJQ	0.00	596,087.52	112.00 %
131,113.00	AALBERTS INDUSTRIES NV	EUR 0.25	31.440000	4,122,192.72	4,122,192.72	3,680,529.21	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F1OZ	0.00	441,663.51	112.00 %
124,000.00	YOKOGAWA ELECTRIC CORP	NPV	2,138.000000	2,108,952.62	2,108,952.62	1,989,577.94	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01ETQ8	0.00	119,374.68	106.00 %
5.00	MEIJI HOLDINGS CO LTD	NPV	8,730.000000	347.23	347.23	327.58	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01PDEH	0.00	19.65	106.00 %
483,700.00	mitsubishi UFJ FINANCIAL GROUP	NPV	587.000000	2,258,663.97	2,258,663.97	2,130,815.07	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01MP1B	0.00	127,848.90	106.00 %
297,000.00	mitsubishi ELECTRIC CORP	NPV	1,436.500000	3,393,903.70	3,393,903.70	3,201,795.95	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01EIV6	0.00	192,107.76	106.00 %
1.00	FURUKAWA ELECTRIC CO LTD	NPV	3,535.000000	28.12	28.12	26.53	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01ECNH	0.00	1.59	106.00 %
1.00	HITACHI CONSTRUCTION MACHINERY		2,893.000000	23.01	23.01	21.71	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01EDV7	0.00	1.30	106.00 %
26.00	NIPPON TELEGRAPH + TELEPHONE CO		4,698.000000	971.68	971.68	916.68	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01ELSM	0.00	55.00	106.00 %
15,804.00	NICHIREI CORP	NPV	2,765.000000	347,615.87	347,615.87	327,939.50	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01EJU0	0.00	19,676.37	106.00 %
1.00	TOYOTA TSU	NPV	3,615.000000	28.76	28.76	27.13	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01ETB4	0.00	1.63	106.00 %
3.00	TOSOH CORP	NPV	1,662.000000	39.66	39.66	37.42	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01ESKE	0.00	2.25	106.00 %
90,811.00	DAI-ICHI LIFE HOLDINGS INC	NPV	1,705.000000	1,231,686.77	1,231,686.77	1,161,968.65	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01TSZ6	0.00	69,718.12	106.00 %
1.00	TAIYO YUDEN CO LTD	NPV	2,366.000000	18.82	18.82	17.76	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01EOZR	0.00	1.07	106.00 %
1.00	CREDIT SAISON CO LTD	NPV	1,592.000000	12.66	12.66	11.95	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01E9U2	0.00	0.72	106.00 %
1.00	KAJIMA COR	NPV	1,594.000000	12.68	12.68	11.96	0.000000	100.000000
0.00000	JPY	0.0079549497	01-Jan-2049	EYCM	01EFWO	0.00	0.72	106.00 %
2,798,720.00	GLENCORE PLC		3.104000	9,999,968.93	9,999,968.93	9,433,932.96	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	01U7DW	0.00	566,035.98	106.00 %
1,546,580.00	PIRELLI + C SPA	NPV 144A	6.106000	9,443,417.48	9,443,417.48	8,431,622.75	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01J081	0.00	1,011,794.73	112.00 %
288,260.00	MONCLER SPA	NPV	34.690000	9,999,739.40	9,999,739.40	8,928,338.75	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01NYUU	0.00	1,071,400.65	112.00 %
232,821.00	AMPLIFON SPA	EUR 0.02	15.710000	3,657,617.91	3,657,617.91	3,265,730.28	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02GIUT	0.00	391,887.63	112.00 %
824,919.00	LEONARDO SPA		8.916000	7,354,977.80	7,354,977.80	6,566,944.47	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01IZ45	0.00	788,033.34	112.00 %

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Cpn Rate	Currency	Exchange Rate	Maturity	Type	Issuer	Accrued Interest	Margin	Margin %
44,249.00	RECORDATI SPA EUR 0.125	EUR	33.480000	1,481,456.52	1,481,456.52	1,322,729.04	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01FGHI	0.00	158,727.48	112.00 %
475,510.00	ATLANTIA SPA EUR 1.0	EUR	21.030000	9,999,975.30	9,999,975.30	9,433,938.96	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02IKHJ	0.00	566,036.34	106.00 %
18,601,120.00	TELECOM ITALIA SPA/MILANO NPV	EUR	0.537600	9,999,962.11	9,999,962.11	8,928,537.60	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EZBE	0.00	1,071,424.51	112.00 %
42,532.00	DIASORIN SPA EUR 1.0	EUR	85.450000	3,634,359.40	3,634,359.40	3,244,963.75	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02II08	0.00	389,395.65	112.00 %
1,091,640.00	TERNA RETE ELETTRICA NAZIO EUR	EUR	5.312000	5,798,791.68	5,798,791.68	5,177,492.57	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01MC67	0.00	621,299.11	112.00 %
87,250.00	SNAM SPA NPV	EUR	4.168000	363,658.00	363,658.00	324,694.64	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02GZQF	0.00	38,963.36	112.00 %
5,186,290.00	A2A SPA EUR 0.52	EUR	1.583500	8,212,490.21	8,212,490.21	7,332,580.55	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02FZK6	0.00	879,909.67	112.00 %
4,863,680.00	INTESA SANPAOLO SPA NPV	EUR	2.056000	9,999,726.08	9,999,726.08	9,433,703.85	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01IXTT	0.00	566,022.23	106.00 %
978,471.00	FINECOBANK BANCA FINECO SP EUR	EUR	10.220000	9,999,973.62	9,999,973.62	8,928,547.87	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	02LLWJ	0.00	1,071,425.75	112.00 %
656,808.00	ASSICURAZIONI GENERALI SPA EUR 1.0	EUR	15.225000	9,999,901.80	9,999,901.80	9,433,869.62	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EYOK	0.00	566,032.18	106.00 %
98,887.00	PADDY POWER BETFAIR PLC EUR 0.09	GBP	61.450000	6,994,852.74	6,994,852.74	6,598,917.68	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	02GP7U	0.00	395,935.06	106.00 %
1,838,232.00	BANK OF IRELAND GROUP PLC EUR 1.0	EUR	5.440000	9,999,982.08	9,999,982.08	8,928,555.43	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	03QMAF	0.00	1,071,426.65	112.00 %
380,228.00	SMURFIT KAPPA GROUP PLC EUR 0.001	EUR	26.300000	9,999,996.40	9,999,996.40	9,433,958.87	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F82N	0.00	566,037.53	106.00 %
47,975.00	KERRY GROUP PLC EUR 0.125	EUR	89.850000	4,310,553.75	4,310,553.75	4,066,560.14	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EXF5	0.00	243,993.61	106.00 %
29,322.00	DCC PLC EUR 0.25	GBP	66.900000	2,258,068.92	2,258,068.92	2,130,253.70	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	01NCPV	0.00	127,815.22	106.00 %
360,160.00	CRH PLC EUR 0.32	GBP	24.120000	9,999,775.92	9,999,775.92	9,433,750.86	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	01DVU7	0.00	566,025.05	106.00 %
238,880.00	MELROSE INDUSTRIES PLC 6.857143P	GBP	1.721500	473,373.90	473,373.90	446,579.15	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	03JRXY	0.00	26,794.75	106.00 %
1,976,030.00	DIRECT LINE INSURANCE GROUP PLC	GBP	3.523000	8,013,526.25	8,013,526.25	7,559,930.42	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	02MD5H	0.00	453,595.83	106.00 %
1,604,590.00	RSA INSURANCE GROUP PLC GBP 1.0	GBP	5.414000	9,999,995.85	9,999,995.85	9,433,958.35	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	01E21Y	0.00	566,037.50	106.00 %
6,102,240.00	VODAFONE GROUP PLC USD 0.2095	GBP	1.423600	9,999,879.13	9,999,879.13	9,433,848.24	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	01BTUY	0.00	566,030.89	106.00 %
1,024,920.00	NATIONAL GRID PLC 12.43129P	GBP	8.476000	9,999,963.23	9,999,963.23	9,433,927.57	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	01SM1R	0.00	566,035.65	106.00 %
1,007,330.00	ROYAL BANK OF SCOTLAND GROU GBP	GBP	2.579000	2,990,477.90	2,990,477.90	2,821,205.57	0.000000	100.000000
0.00000	GBP	1.1511117498	01-Jan-2049	EGCM	02MD4J	0.00	169,272.33	106.00 %

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Cpn Rate	Currency	Exchange Rate	Maturity	Type	Issuer	Accrued Interest	Margin	Margin %				
879,090.00	ROLLS-ROYCE HOLDINGS PLC 20P		9.882000	9,999,900.44	9,999,900.44	9,433,868.34	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B63H8491	01-Jan-2049	EGCM	01E12Y	CGO	0.00	566,032.10	106.00 %	
515,712.00	RELX PLC		16.845000	9,999,901.89	9,999,901.89	9,433,869.71	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B2B0DG9	01-Jan-2049	EGCM	01E0X1	NLD1	0.00	566,032.18	106.00 %	
144,208.00	RECKITT BENCKISER GROUP PLC 10P		60.240000	9,999,811.28	9,999,811.28	9,433,784.22	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B24CGK7	01-Jan-2049	EGCM	01E0W4	CGO	0.00	566,027.05	106.00 %	
914,060.00	3I GROUP PLC GBP 0.738636		9.504000	9,999,968.20	9,999,968.20	9,433,932.26	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B1YW440	01-Jan-2049	EGCM	01OQNS	CGO	0.00	566,035.94	106.00 %	
1,372,208.43	UNITED KINGDOM GIL 1.125 22NOV37 IL		165.850000	3,695,754.42	3,700,147.58	3,523,950.08	0.003202	1.410750				
1.12500	GBP	1.1511117498	KCP Aa2	AA	GB00B1L6W962	22-Nov-2037	NG03	02I17W	CGO	4,393.17	176,197.50	105.00 %
175,997.00	WHITBREAD ORD GBP0.76797385		49.360000	9,999,951.71	9,999,951.71	9,433,916.71	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B1KJJ408	01-Jan-2049	EGCM	01E3X2	CGO	0.00	566,035.00	106.00 %	
430,910.00	EXPERIAN PLC USD 0.10		20.160000	9,999,875.37	9,999,875.37	9,433,844.69	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B19NLV48	01-Jan-2049	EGCM	01NAQX	CGO	0.00	566,030.68	106.00 %	
192,740.00	LONDON STOCK EXCHANGE GRO		45.070000	9,999,468.11	9,999,468.11	9,433,460.48	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B0SWJX3	01-Jan-2049	EGCM	01M077	CGO	0.00	566,007.63	106.00 %	
356,020.00	ROYAL DUTCH B ORD EUR0.07		24.400000	9,999,578.85	9,999,578.85	9,433,564.95	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B03MM40	01-Jan-2049	EGCM	02L91R	CGO	0.00	566,013.90	106.00 %	
397,940.00	ADMIRAL GROUP PLC 0.1P		21.830000	9,999,742.53	9,999,742.53	9,433,719.37	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB00B02J6398	01-Jan-2049	EGCM	02KDY9	CGO	0.00	566,023.16	106.00 %	
21,694.00	INTERTEK GROUP PLC 1P		51.940000	1,297,057.02	1,297,057.02	1,223,638.70	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0031638363	01-Jan-2049	EGCM	02L9MT	CGO	0.00	73,418.32	106.00 %	
1,104,640.00	BT GROUP ORD GBP0.05		2.293000	2,915,696.44	2,915,696.44	2,750,657.02	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0030913577	01-Jan-2049	EGCM	01BEOR	CGO	0.00	165,039.42	106.00 %	
604,324.00	SMITH + NEPHEW PLC USD 0.2		14.375000	9,999,889.07	9,999,889.07	9,433,857.61	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0009223206	01-Jan-2049	EGCM	01E1I7	CGO	0.00	566,031.46	106.00 %	
195,280.00	RIO TINTO PLC ORD GBP 0.10		44.485000	9,999,743.22	9,999,743.22	9,433,720.02	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0007188757	01-Jan-2049	EGCM	01BPUW	CGO	0.00	566,023.20	106.00 %	
565,760.00	PRUDENTIAL GBP0.05		15.355000	9,999,989.56	9,999,989.56	9,433,952.42	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0007099541	01-Jan-2049	EGCM	01E0QI	CGO	0.00	566,037.15	106.00 %	
3,199,720.00	LEGAL + GENERAL GROUP PLC 2.5P		2.715000	9,999,983.81	9,999,983.81	9,433,946.99	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0005603997	01-Jan-2049	EGCM	01DZGT	CGO	0.00	566,036.82	106.00 %	
1,408,660.00	STANDARD CHARTERED PLC USD 0.5		6.167000	9,999,945.15	9,999,945.15	9,433,910.52	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0004082847	01-Jan-2049	EGCM	01E1TL	CGO	0.00	566,034.63	106.00 %	
20.00	BRIT AMER ORD GBP0.25		28.500000	656.13	656.13	618.99	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0002875804	01-Jan-2049	EGCM	02G5WY	CGO	0.00	37.14	106.00 %	
288,230.00	DIAGEO PLC 28.93518P		30.140000	9,999,998.08	9,999,998.08	9,433,960.45	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0002374006	01-Jan-2049	EGCM	01DXCR	CGO	0.00	566,037.63	106.00 %	
2,043,090.00	AVIVA ORD GBP0.25		4.252000	9,999,959.50	9,999,959.50	9,433,924.05	0.000000	100.000000				
0.00000	GBP	1.1511117498	KCP	GB0002162385	01-Jan-2049	EGCM	01DVND	CGO	0.00	566,035.44	106.00 %	
63,260.00	DASSAULT SYSTEME SE 1.0 RFD		128.250000	8,113,095.00	8,113,095.00	7,653,863.21	0.000000	100.000000				
0.00000	EUR	1.0000000000	KCP	FR0000130650	01-Jan-2049	E@CM	01T97G	FRA1	0.00	459,231.79	106.00 %	
39,534.00	CAPGEMINI SE		102.950000	4,070,025.30	4,070,025.30	3,839,646.51	0.000000	100.000000				
0.00000	EUR	1.0000000000	KCP	FR0000125338	01-Jan-2049	E@CM	01EU4M	FRA1	0.00	230,378.79	106.00 %	

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24,810.00 0.00000	THALES SA EUR 3.0 EUR	1.0000000000	KCP			FR0000121329	107.250000 01-Jan-2049	2,660,872.50 E@CM	2,660,872.50 01EWP2	2,510,257.08 0.00	0.000000 150,615.42	100.000000 106.00 %
49,982.00 0.00000	PERNOD RIC EUR1.55 EUR	1.0000000000	KCP			FR0000120693	150.950000 01-Jan-2049	7,544,782.90 E@CM	7,544,782.90 01EVVH	7,117,719.72 0.00	0.000000 427,063.18	100.000000 106.00 %
214,280.00 0.00000	BOUYGUES SA EUR 1.0 EUR	1.0000000000	KCP			FR0000120503	31.570000 01-Jan-2049	6,764,819.60 E@CM	6,764,819.60 01EU2A	6,381,905.28 0.00	0.000000 382,914.32	100.000000 106.00 %
383,110.00 0.00000	CARREFOUR SA EUR 2.5 RFD EUR	1.0000000000	KCP			FR0000120172	17.895000 01-Jan-2049	6,855,753.45 E@CM	6,855,753.45 01EU5W	6,467,691.93 0.00	0.000000 388,061.52	100.000000 106.00 %
61,920.00 0.00000	CREDIT AGRICOLE SA EUR 3.0 EUR	1.0000000000	KCP			FR0000045072	10.590000 01-Jan-2049	655,732.80 E@CM	655,732.80 02HC9Q	618,615.85 0.00	0.000000 37,116.95	100.000000 106.00 %
1,873,360.00 0.00000	NOKIA OYJ NPV EUR	1.0000000000	KCP			FI0009000681	5.338000 01-Jan-2049	9,999,995.68 E@CM	9,999,995.68 01F0BM	9,433,958.19 0.00	0.000000 566,037.49	100.000000 106.00 %
438,750.00 0.00000	INTL CONSOLIDATED AIRLINE DI GBP GBP	1.1511117498	KCP			ES0177542018	6.498000 01-Jan-2049	3,281,816.72 EGCM	3,281,816.72 01BEO5	3,096,053.51 0.00	0.000000 185,763.21	100.000000 106.00 %
78,101.00 0.00000	ACS ACTIVIDADES DE CONSTRUC EUR EUR	1.0000000000	KCP			ES0167050915	37.230000 01-Jan-2049	2,907,700.23 E@CM	2,907,700.23 01FG03	2,743,113.42 0.00	0.000000 164,586.81	100.000000 106.00 %
942,770.00 0.00000	MEDIASET ESPANA COMUNICACIO EUR EUR	1.0000000000	KCP			ES0152503035	6.586000 01-Jan-2049	6,209,083.22 E@CM	6,209,083.22 02FQDR	5,543,824.30 0.00	0.000000 665,258.92	100.000000 112.00 %
25,926.00 0.00000	ENDESA SA EUR 1.2 EUR	1.0000000000	KCP			ES0130670112	21.820000 01-Jan-2049	565,705.32 E@CM	565,705.32 01BGS4	505,094.04 0.00	0.000000 60,611.28	100.000000 112.00 %
2,415,424.00 0.00000	BANCO SANTANDER SA EUR 0.5 EUR	1.0000000000	KCP			ES0113900J37	4.140000 01-Jan-2049	9,999,855.36 E@CM	9,999,855.36 01BDTU	9,433,825.81 0.00	0.000000 566,029.55	100.000000 106.00 %
281,083.00 0.00000	CIE AUTOMOTIVE SA EUR 0.25 EUR	1.0000000000	KCP			ES0105630315	24.980000 01-Jan-2049	7,021,453.34 E@CM	7,021,453.34 01OKHR	6,269,154.77 0.00	0.000000 752,298.57	100.000000 112.00 %
64,935.00 0.00000	AENA SME SA EUR 10.0 144A EUR	1.0000000000	KCP			ES0105046009	154.000000 01-Jan-2049	9,999,990.00 E@CM	9,999,990.00 0303FT	9,433,952.83 0.00	0.000000 566,037.17	100.000000 106.00 %
237,359.00 0.00000	DEUTSCHE WOHNEN SE NPV EUR	1.0000000000	KCP			DE000A0HN5C6	42.130000 01-Jan-2049	9,999,934.67 E@CM	9,999,934.67 02K2L0	9,433,900.63 0.00	0.000000 566,034.04	100.000000 106.00 %
550,540.00 0.00000	DEUTSCHE BANK AG NPV EUR	1.0000000000	KCP			DE0005140008	7.674000 01-Jan-2049	4,224,843.96 E@CM	4,224,843.96 01ERLJ	3,985,701.85 0.00	0.000000 239,142.11	100.000000 106.00 %
335,858.00 0.00000	HISCOX LTD 6.5P GBP	1.1511117498	KCP			BMG4593F1389	15.840000 01-Jan-2049	6,123,903.83 EGCM	6,123,903.83 01PBFO	5,777,267.76 0.00	0.000000 346,636.07	100.000000 106.00 %
145,320.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000	KCP			BE0974293251	68.810000 01-Jan-2049	9,999,469.20 E@CM	9,999,469.20 03NPXF	9,433,461.51 0.00	0.000000 566,007.69	100.000000 106.00 %
83,790.00 0.00000	RAIFFEISEN BANK INTERNATIONAL A EUR	1.0000000000	KCP			AT0000606306	23.210000 01-Jan-2049	1,944,765.90 E@CM	1,944,765.90 02LSRO	1,736,398.13 0.00	0.000000 208,367.77	100.000000 112.00 %
2,066.00 0.75000	NETHERLANDS GOVER 0.75 15JUL28 EUR	1.0000000000	KCP			179237768	105.046000 15-Jul-2028	2,170.25 N@99	2,179.55 02FSZ6	2,136.81 9.30	0.004500 42.74	1.000000 102.00 %
100,000,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			163657490	79.415000 15-Aug-2048	79,415,000.00 NAST	79,415,000.00 02FSWZ	75,633,333.33 0.00	0.000000 3,781,666.67	1.000000 105.00 %
61.44 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			141240269	96.037000 15-Aug-2030	59.01 NAST	59.01 02FSWY	56.20 0.00	0.000000 2.81	1.000000 105.00 %
1,100.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			141240005	79.022000 15-Aug-2045	869.24 NAST	869.24 02FSWY	827.85 0.00	0.000000 41.39	1.000000 105.00 %

**Tri-Party Collateral Agreement**  
**BNY Mellon as Tri-Party Custodian**  
**Price Report for 21 Feb 2019**

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Source 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 %
200.00 0.50000	FRENCH REPUBLIC GOVERN EUR	1.0000000000	KCP Aa2		AA	118408772	102.790000 25-May-2025	205.58 N@03	206.32 02FSWP	202.27 0.74	0.003694 4.05	1.000000 102.00 %
32,209,500.00 0.00000	DEUTSCHE BUNDESREPUBLIK EUR	1.0000000000	KCP			081462046	81.132000 04-Jul-2044	26,132,211.54 NAST	26,132,211.54 02FSWZ	24,887,820.51 0.00	0.000000 1,244,391.03	1.000000 105.00 %
480,000.00 2.50000	EUROPEAN INVESTMENT BAN EUR	1.0000000000	KCP Aaa	AAA	AAA	054190921	101.691000 16-Sep-2019	488,116.80 S@01	493,283.47 01STYA	483,611.24 5,166.67	0.010764 9,672.22	1.000000 102.00 %
100.00 0.00000	FRENCH REPUBLIC GOVERN EUR	1.0000000000	KCP			046842987	91.020000 25-Apr-2023	91.02 NAST	91.02 01RR8C	89.24 0.00	0.000000 1.78	1.000000 102.00 %
185.00 4.00000	FRENCH REPUBLIC GOVERN EUR	1.0000000000	KCP Aa2		AA	026726468	148.740000 25-Oct-2038	275.17 N@03	277.55 02FSWP	264.34 2.38	0.012889 13.22	1.000000 105.00 %
6,030,000.00 4.00000	NETHERLANDS GOVERN EUR	1.0000000000	KCP Aaa		AAA	021816086	157.610000 15-Jan-2037	9,503,883.00 N@01	9,528,003.00 02FSZ6	9,074,288.57 24,120.00	0.004000 453,714.43	1.000000 105.00 %
490.00 0.00000	DEUTSCHE BUNDESREPUBLIK EUR	1.0000000000	KCP			021265357	94.405000 04-Jan-2032	462.58 NAST	462.58 02FSWY	440.56 0.00	0.000000 22.03	1.000000 105.00 %
1.00 0.00000	ALPHABET INC CLASS C USD	0.8811300000	HDZ			02079K107	1,114.420000 01-Jan-2049	981.95 EUCM	981.95 03IZSL	926.37 0.00	0.000000 55.58	100.000000 106.00 %
49,999,800.00 0.00000	DEUTSCHE BUNDESREPUBLIK EUR	1.0000000000	KCP			016638374	92.721000 04-Jul-2033	46,360,314.56 NAST	46,360,314.56 02FSWY	44,152,680.53 0.00	0.000000 2,207,634.03	1.000000 105.00 %
0.99 6.25000	BUNDESREPUBLIK DEUTSCH EUR	1.0000000000	KCP Aaa		AAA	004817265	132.552000 04-Jan-2024	1.31 N@01	1.32 01XS04	1.29 0.01	0.008160 0.03	1.000000 102.00 %

**Tri-Party Collateral Agreement  
BNY Mellon as Tri-Party Custodian  
Price Report for 21 Feb 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 %
<b>Total</b>												
265,542,607.86								662,769,555.91	662,803,248.17	621,462,677.71 33,692.26	41,340,570.46	

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:	621,462,677.71	Unwind Amount:	621,462,677.71
Deal Value -> Today:	621,462,677.71	-> Next Business Day:	621,462,677.71
Listed Positions:	97	Listed Securities Par	265,542,607.86

1) Listed Securities Market Value	:	662,769,555.91
2) + Listed Securities Accrued Interest	:	33,692.26
3) = Listed Securities Total Value	:	662,803,248.17
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	41,340,570.46
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	621,462,677.71
9) = Total Required Collateral Value	:	621,462,677.71

**Tri-Party Collateral Agreement  
BNY Mellon as Tri-Party Custodian  
Price Report for 21 Feb 2019**

Grand Totals : Number of Accounts:	1		
Deal Amount:	621,462,677.71	Unwind Amount:	621,462,677.71
Deal Value -> Today:	621,462,677.71	-> Next Business Day:	621,462,677.71
Listed Positions:	97	Listed Securities Par Value:	265,542,607.86

<b>1) Listed Securities Market Value</b>	:	662,769,555.91
<b>2) + Listed Securities Accrued Interest</b>	:	33,692.26
<b>3) = Listed Securities Total Value</b>	:	662,803,248.17
<b>4) + Cash Total Pledged</b>	:	0.00
<b>5) + Unlisted, Margined Securities Value</b>	:	0.00
<b>6) - Listed Securities Margin Amount</b>	:	41,340,570.46
<b>7) - Cash Collateral Margin Amount</b>	:	0.00
<b>8) = Total Securities + Cash Coll Value</b>	:	621,462,677.71
<b>9) = Total Required Collateral Value</b>	:	621,462,677.71

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

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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.

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