

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

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Exchange Rate	Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Val + Intr (EUR) Issuer	Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
400,000.00 0.00000	RICOH CO LTD NPV JPY	0.0076196261				1139.000000 JP3973400009	01-Jan-2049	3,471,501.66 EYCM	01EO1E	JPN1	3,275,001.57 0.00	0.000000 196,500.09	100.000000 106.00%
939,980.00 0.00000	RAKUTEN IN NPV JPY	0.0076196261				928.600000 JP3967200001	01-Jan-2049	6,650,908.22 EYCM	02IXM9	JPN1	6,274,441.72 0.00	0.000000 376,466.50	100.000000 106.00%
311,100.00 0.00000	UNITIKA LTD NPV JPY	0.0076196261				689.000000 JP3951200009	01-Jan-2049	1,633,250.86 EYCM	01ETGY	JPN1	1,540,802.70 0.00	0.000000 92,448.16	100.000000 106.00%
1,010,300.00 0.00000	YAHOO JAPA NPV JPY	0.0076196261				523.000000 JP3933800009	01-Jan-2049	4,026,110.63 EYCM	02FPKL	JPN1	3,798,217.57 0.00	0.000000 227,893.05	100.000000 106.00%
135,000.00 0.00000	MITSUBISHI LOGISTICS CORP NPV JPY	0.0076196261				2383.000000 JP3902000003	01-Jan-2049	2,451,271.82 EYCM	01EITO	JPN1	2,312,520.59 0.00	0.000000 138,751.24	100.000000 106.00%
616,900.00 0.00000	MITSUBISHI ELECTRIC CORP NPV JPY	0.0076196261				1773.000000 JP3902400005	01-Jan-2049	8,334,070.46 EYCM	01EIV6	JPN1	7,862,330.62 0.00	0.000000 471,739.84	100.000000 106.00%
154,600.00 0.00000	MITSUBISHI HEAVY INDUSTRIES LTD NPV JPY	0.0076196261				4099.000000 JP3900000005	01-Jan-2049	4,828,598.22 EYCM	01EIVN	JPN1	4,555,281.34 0.00	0.000000 273,316.88	100.000000 106.00%
313,500.00 0.00000	MITSUBISHI CORP NPV JPY	0.0076196261				2964.500000 JP3898400001	01-Jan-2049	7,081,457.65 EYCM	01EIUT	JPN1	6,680,620.42 0.00	0.000000 400,837.23	100.000000 106.00%
138,900.00 0.00000	ISETAN MITSUKOSHI HOLDINGS LTD NPV JPY	0.0076196261				1215.000000 JP3894900004	01-Jan-2049	1,285,914.77 EYCM	01ME61	JPN1	1,213,127.14 0.00	0.000000 72,787.63	100.000000 106.00%
59,000.00 0.00000	MITSUMI FUDOSAN CO LTD NPV JPY	0.0076196261				2486.000000 JP3893200000	01-Jan-2049	1,117,601.04 EYCM	01EJ0J	JPN1	1,054,340.61 0.00	0.000000 63,260.44	100.000000 106.00%
87,100.00 0.00000	MS+AD INSURANCE GROUP HOLDINGS NPV JPY	0.0076196261				3370.000000 JP3890310000	01-Jan-2049	2,236,566.00 EYCM	01ME5V	JPN1	2,109,967.92 0.00	0.000000 126,598.08	100.000000 106.00%
165,700.00 0.00000	MARUBENI CORP NPV JPY	0.0076196261				782.500000 JP3877600001	01-Jan-2049	987,962.63 EYCM	01EI2D	JPN1	932,040.22 0.00	0.000000 55,922.41	100.000000 106.00%
62,500.00 0.00000	MARUHA NICHIRO CORP NPV JPY	0.0076196261				3315.000000 JP3876600002	01-Jan-2049	1,578,691.29 EYCM	01S5BY	JPN1	1,489,331.40 0.00	0.000000 89,359.88	100.000000 106.00%
433,000.00 0.00000	MAZDA MOTOR CORP NPV JPY	0.0076196261				1403.000000 JP3868400007	01-Jan-2049	4,628,915.25 EYCM	01EIGA	JPN1	4,366,901.18 0.00	0.000000 262,014.07	100.000000 106.00%
125,000.00 0.00000	HONDA MOTOR CO LTD NPV JPY	0.0076196261				3687.000000 JP3854600008	01-Jan-2049	3,511,695.19 EYCM	01BJJJ	JPN1	3,312,919.99 0.00	0.000000 198,775.20	100.000000 106.00%
127,000.00 0.00000	FURUKAWA CO LTD NPV JPY	0.0076196261				2076.000000 JP3826800009	01-Jan-2049	2,008,929.67 EYCM	01ECMU	JPN1	1,895,216.67 0.00	0.000000 113,713.00	100.000000 106.00%
191,000.00 0.00000	FUJITSU NPV JPY	0.0076196261				638.100000 JP3818000006	01-Jan-2049	928,657.94 EYCM	01ECDK	JPN1	876,092.39 0.00	0.000000 52,565.54	100.000000 106.00%
22,700.00 0.00000	FUJIFILM HOLDINGS CORP NPV JPY	0.0076196261				4385.000000 JP3814000000	01-Jan-2049	758,453.77 EYCM	01EBVX	JPN1	715,522.43 0.00	0.000000 42,931.35	100.000000 106.00%
243,800.00 0.00000	HINO MTRS LTD NPV JPY	0.0076196261				1370.000000 JP3792600003	01-Jan-2049	2,545,000.84 EYCM	01EDNO	JPN1	2,400,944.19 0.00	0.000000 144,056.65	100.000000 106.00%
111,000.00 0.00000	HITACHI NPV JPY	0.0076196261				801.600000 JP3788600009	01-Jan-2049	677,976.05 EYCM	01BJHL	JPN1	639,600.04 0.00	0.000000 38,376.00	100.000000 106.00%
110,500.00 0.00000	HITACHI CONSTRUCTION MACHINERY NPV JPY	0.0076196261				4390.000000 JP3787000003	01-Jan-2049	3,696,242.53 EYCM	01EDV7	JPN1	3,487,021.26 0.00	0.000000 209,221.28	100.000000 106.00%

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344,000.00	NOMURA HOLDINGS INC NPV	641.100000	1,680,420.15	1,680,420.15	1,585,302.03	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	95,118.12	106.00%
107,400.00	NIPPON YUSEN KABUSHIKI KAISHA	2248.000000	1,839,645.96	1,839,645.96	1,735,515.05	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	104,130.90	106.00%
2,000.00	NH FOODS LTD NPV	2243.000000	34,181.64	34,181.64	32,246.83	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	1,934.81	106.00%
43,600.00	NIPPON ELECTRIC GLASS CO LTD NPV	3165.000000	1,051,462.69	1,051,462.69	991,945.93	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	59,516.76	106.00%
96,000.00	NIPPON EXPRESS CO LTD NPV	6960.000000	5,091,129.39	5,091,129.39	4,802,952.26	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	288,177.14	106.00%
434,280.00	JAPAN TOBACCO INC NPV	3022.000000	9,999,952.83	9,999,952.83	9,433,917.76	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,035.07	106.00%
58,200.00	JAPAN STEEL WORKS LTD FIRST SEC NPV	3525.000000	1,563,204.40	1,563,204.40	1,474,721.13	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	88,483.27	106.00%
253,700.00	NSK LTD NPV	1543.000000	2,982,771.98	2,982,771.98	2,813,935.83	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	168,836.15	106.00%
180,000.00	NGK INSULATORS LTD NPV	1929.000000	2,645,686.58	2,645,686.58	2,495,930.74	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	149,755.84	106.00%
409,000.00	NIPPON KAYAKU CO LTD NPV	1368.000000	4,263,272.25	4,263,272.25	4,021,954.95	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	241,317.30	106.00%
59,100.00	NISSHIN SEIFUN GROUP INC NPV	2071.000000	932,612.52	932,612.52	879,823.13	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	52,789.39	106.00%
400,800.00	NICHIREI CORP NPV	2823.000000	8,621,289.98	8,621,289.98	8,133,292.44	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	487,997.55	106.00%
11,700.00	WEST JAPAN RAILWAY CO NPV	7437.000000	663,005.77	663,005.77	625,477.14	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	37,528.63	106.00%
215,855.00	TREND MICRO INC/JAPAN NPV	6080.000000	9,999,985.13	9,999,985.13	9,433,948.24	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,036.89	106.00%
7,800.00	TOYOTA TSU NPV	3755.000000	223,171.23	223,171.23	210,538.90	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	12,632.33	106.00%
135,100.00	TOKUYAMA CORP NPV	3375.000000	3,474,263.78	3,474,263.78	3,277,607.34	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	196,656.44	106.00%
1,800.00	TOHO ZINC CO LTD NPV	5190.000000	71,182.55	71,182.55	67,153.35	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	4,029.20	106.00%
55,100.00	TOTO LTD NPV	5690.000000	2,388,897.56	2,388,897.56	2,253,676.95	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	135,220.62	106.00%
27,600.00	TOKYO TATEMONO CO LTD NPV	1623.000000	341,319.63	341,319.63	321,999.65	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	19,319.98	106.00%
216,710.00	DENSO CORP NPV	6056.000000	9,999,965.02	9,999,965.02	9,433,929.26	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,035.76	106.00%
51,100.00	DENKA CO LTD NPV	3855.000000	1,500,993.96	1,500,993.96	1,416,032.04	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	84,961.92	106.00%

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290,200.00	T+D HOLDINGS INC NPV	1726.500000	3,817,663.56	3,817,663.56	3,601,569.40	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	02JDHQ	0.00	216,094.16	106.00%
267,500.00	CHIYODA CORP NPV	1023.000000	2,085,129.74	2,085,129.74	1,967,103.53	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01E9CK	0.00	118,026.21	106.00%
6,000.00	DAIWA SECURITIES GROUP INC NPV	700.100000	32,007.00	32,007.00	30,195.28	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EAST	0.00	1,811.72	106.00%
582,000.00	DAI-ICHI LIFE HOLDINGS INC NPV	2044.000000	9,064,368.19	9,064,368.19	8,551,290.75	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01T5Z6	0.00	513,077.44	106.00%
108,300.00	TAIHEIYO CEMENT CORP NPV	3790.000000	3,127,528.88	3,127,528.88	2,950,498.94	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01ENQX	0.00	177,029.94	106.00%
227,400.00	TAISEI CORP NPV	5350.000000	9,269,960.95	9,269,960.95	8,745,246.18	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOYQ	0.00	524,714.77	106.00%
243,030.00	SONY CORP JPY 1.0	5400.000000	9,999,707.78	9,999,707.78	9,433,686.58	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01BQXH	0.00	566,021.20	106.00%
193,000.00	SEVEN + I HOLDINGS CO LTD NPV	4455.000000	6,551,468.84	6,551,468.84	6,180,630.98	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	02M7W8	0.00	370,837.86	106.00%
473,000.00	SEKISUI HOUSE LTD NPV	1883.000000	6,786,488.58	6,786,488.58	6,402,347.72	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOGF	0.00	384,140.86	106.00%
337,290.00	SUMITOMO REALTY + DEVELOPMENT C NPV	3891.000000	9,999,962.20	9,999,962.20	9,433,926.60	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOPL	0.00	566,035.60	106.00%
421,700.00	SUMITOMO CORP NPV	1791.000000	5,754,834.64	5,754,834.64	5,429,089.28	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOOB	0.00	325,745.36	106.00%
953,000.00	SUMITOMO C NPV	623.000000	4,523,916.80	4,523,916.80	4,267,846.04	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EONQ	0.00	256,070.76	106.00%
101,000.00	JFE HOLDINGS INC NPV	2234.500000	1,719,631.51	1,719,631.51	1,622,293.88	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	02IBCC	0.00	97,337.63	106.00%
2,074,610.00	JXTG HOLDINGS INC NPV	632.600000	9,999,984.27	9,999,984.27	9,433,947.42	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01SS0J	0.00	566,036.85	106.00%
110,759.00	SHIN-ETSU CHEMICAL CO LTD NPV	11300.000000	9,536,546.52	9,536,546.52	8,996,742.00	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOHT	0.00	539,804.52	106.00%
286,230.00	SHOWA DENKO KK NPV	4585.000000	9,999,727.21	9,999,727.21	9,433,704.91	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOJB	0.00	566,022.29	106.00%
212,800.00	SHOWA SHEL NPV	1391.000000	2,255,445.91	2,255,445.91	2,127,779.16	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOJQ	0.00	127,666.75	106.00%
188,400.00	CITIZEN WATCH CO LTD NPV	781.000000	1,121,154.84	1,121,154.84	1,057,693.24	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01E9P9	0.00	63,461.59	106.00%
135,000.00	SHIZUOKA BANK LTD/THE NPV	1038.000000	1,067,738.21	1,067,738.21	1,007,300.20	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	01EOIV	0.00	60,438.01	106.00%
364,000.00	COMSYS HOLDINGS CORP NPV	2748.000000	7,621,698.66	7,621,698.66	7,190,281.76	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	02J75W	0.00	431,416.91	106.00%
650,000.00	CONCORDIA FINANCIAL GROUP LTD NPV	591.000000	2,927,079.38	2,927,079.38	2,761,395.64	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	03JD4U	0.00	165,683.74	106.00%

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22,300.00	KEISEI ELE NPV	0.0076196261	3335.000000	566,675.40	566,675.40	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	32,075.97	106.00%
78,700.00	CREDIT SAISON CO LTD NPV	0.0076196261	1809.000000	1,084,793.22	1,084,793.22	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	61,403.39	106.00%
705,020.00	KUBOTA COR NPV	0.0076196261	1861.500000	9,999,957.17	9,999,957.17	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,035.31	106.00%
331,660.00	CANON INC NPV	0.0076196261	3957.000000	9,999,834.42	9,999,834.42	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,028.36	106.00%
93,800.00	KANSAI ELECTRIC POWER CO INC/TH NPV	0.0076196261	1291.500000	923,062.08	923,062.08	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	52,248.80	106.00%
496,000.00	KAJIMA COR NPV	0.0076196261	996.000000	3,764,217.22	3,764,217.22	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	213,068.90	106.00%
169,860.00	KAO CORP NPV	0.0076196261	7726.000000	9,999,527.65	9,999,527.65	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,011.00	106.00%
79,000.00	OLYMPUS CORP NPV	0.0076196261	4140.000000	2,492,074.92	2,492,074.92	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	141,060.84	106.00%
691,400.00	OBAYASHI CORP NPV	0.0076196261	1188.000000	6,258,632.89	6,258,632.89	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	354,262.24	106.00%
244,800.00	OTSUKA HOLDINGS CO LTD NPV	0.0076196261	5361.000000	9,999,790.07	9,999,790.07	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,025.85	106.00%
320,000.00	OJI HOLDINGS CORP NPV	0.0076196261	704.000000	1,716,549.37	1,716,549.37	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	97,163.17	106.00%
21,000.00	OKUMA CORP NPV	0.0076196261	6670.000000	1,067,281.03	1,067,281.03	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	60,412.13	106.00%
477,100.00	NTT DATA CORP NPV	0.0076196261	1126.000000	4,093,374.40	4,093,374.40	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	231,700.44	106.00%
21,500.00	EISAI CO LTD NPV	0.0076196261	6878.000000	1,126,767.45	1,126,767.45	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	63,779.29	106.00%
21,500.00	ISUZU MOTORS LTD NPV	0.0076196261	1649.000000	270,142.41	270,142.41	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	15,291.08	106.00%
41,700.00	IHI CORP NPV	0.0076196261	3440.000000	1,093,020.13	1,093,020.13	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	61,869.06	106.00%
470,900.00	ALPS ELECTRIC CO LTD NPV	0.0076196261	2787.000000	9,999,984.37	9,999,984.37	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,036.85	106.00%
677,200.00	AMADA HOLDINGS CO LTD NPV	0.0076196261	1364.000000	7,038,254.75	7,038,254.75	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	398,391.78	106.00%
331,000.00	AJINOMOTO CO INC NPV	0.0076196261	1977.500000	4,987,445.33	4,987,445.33	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	282,308.23	106.00%
135,380.00	ASAHI GROUP HOLDINGS LTD NPV	0.0076196261	5685.000000	5,864,333.24	5,864,333.24	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	331,943.39	106.00%
299,293.00	ASAHI GLASS CO LTD NPV	0.0076196261	4385.000000	9,999,995.84	9,999,995.84	0.000000	100.000000
0.00000	JPY	0.0076196261	01-Jan-2049	EYCM	JPN1	566,037.50	106.00%

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

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount Cpn Rate	Description Currency	Exchange Rate	Mdy	S&P	Fitch	Security Code	Price Maturity	Market Value (EUR) Type	Mkt Val + Intr (EUR) Issuer	Depository	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
623,440.00 0.00000	RYANAIR HOLDINGS PLC EUR 0.006 EUR	1.0000000000				IE00BYTBXV33	16.040000 01-Jan-2049	9,999,977.60 E@CM	9,999,977.60 01U2TX	CGO	9,433,941.13 0.00	0.000000 566,036.47	100.000000 106.00%
36,642.00 0.00000	PADDY POWER BETFAIR PLC EUR 0.09 GBP	1.1283277783				IE00BWT6H894	77.750000 01-Jan-2049	3,214,510.50 EGCM	3,214,510.50 02GP7U	CGO	3,032,557.07 0.00	0.000000 181,953.42	100.000000 106.00%
1,383,120.00 0.00000	BANK OF IRELAND GROUP PLC EUR 1.0 EUR	1.0000000000				IE00BD1RP616	7.230000 01-Jan-2049	9,999,957.60 E@CM	9,999,957.60 03QMAF	CGO	8,928,533.57 0.00	0.000000 1,071,424.03	100.000000 112.00%
281,690.00 0.00000	SMURFIT KAPPA GROUP PLC EUR 0.001 EUR	1.0000000000				IE00B1RR8406	35.500000 01-Jan-2049	9,999,995.00 E@CM	9,999,995.00 01F82N	CGO	9,433,957.55 0.00	0.000000 566,037.45	100.000000 106.00%
124,146.00 0.00000	KERRY GROUP PLC EUR 0.125 EUR	1.0000000000				IE0004906560	80.550000 01-Jan-2049	9,999,960.30 E@CM	9,999,960.30 01EXF5	CGO	9,433,924.81 0.00	0.000000 566,035.49	100.000000 106.00%
359,540.00 0.00000	CRH PLC EUR 0.32 GBP	1.1283277783				IE0001827041	24.650000 01-Jan-2049	9,999,986.60 EGCM	9,999,986.60 01DVU7	CGO	9,433,949.62 0.00	0.000000 566,036.98	100.000000 106.00%
105,047,000.00 1.50000	UNITED KINGDOM GILT 1.5 22JAN21 GBP	1.1283277783	Aa2		AA	GB00BY5F581	101.835000 22-Jan-2021	120,702,426.80 NG03	120,964,174.90 02FT1C	CGO	118,592,328.34 261,748.10	0.002492 2,371,846.57	1.000000 102.00%
1,161,550.00 0.00000	JUST EAT PLC 1P GBP	1.1283277783				GB00BKX5CN86	7.630000 01-Jan-2049	9,999,947.67 EGCM	9,999,947.67 01JVS9	CGO	9,433,912.90 0.00	0.000000 566,034.77	100.000000 106.00%
313,264.00 0.00000	CENTRICA ORD GBP0.061728395 GBP	1.1283277783				GB00B033F229	1.386000 01-Jan-2049	489,901.76 EGCM	489,901.76 01YBK4	CGO	462,171.47 0.00	0.000000 27,730.29	100.000000 106.00%
2,442,640.00 0.00000	ITV PLC 10P GBP	1.1283277783				GB0033986497	1.494500 01-Jan-2049	4,118,989.30 EGCM	4,118,989.30 02JOR0	CGO	3,885,838.97 0.00	0.000000 233,150.34	100.000000 106.00%
3,931,080.00 0.00000	BT GROUP ORD GBP0.05 GBP	1.1283277783				GB0030913577	2.254500 01-Jan-2049	9,999,940.18 EGCM	9,999,940.18 01BEOR	CGO	9,433,905.83 0.00	0.000000 566,034.35	100.000000 106.00%
114,084.00 0.00000	ASTRAZENECA PLC USD 0.25 GBP	1.1283277783				GB0009895292	47.645000 01-Jan-2049	6,133,061.95 EGCM	6,133,061.95 01DTTQ	CGO	5,785,907.50 0.00	0.000000 347,154.45	100.000000 106.00%
89,206.00 0.00000	ATOS SE EUR 1.0 RFD EUR	1.0000000000				FR0000051732	112.100000 01-Jan-2049	9,999,992.60 E@CM	9,999,992.60 01ETZG	FRA1	9,433,955.28 0.00	0.000000 566,037.32	100.000000 106.00%
217,790.00 0.00000	CIE DE SAINT-GOBAIN EUR 4.0 EUR	1.0000000000				FR0000125007	45.915000 01-Jan-2049	9,999,827.85 E@CM	9,999,827.85 01EUFX	FRA1	9,433,799.86 0.00	0.000000 566,027.99	100.000000 106.00%
12,128.00 0.00000	CAPGEMINI SE EUR	1.0000000000				FR0000125338	105.050000 01-Jan-2049	1,274,046.40 E@CM	1,274,046.40 01EU4M	FRA1	1,201,930.57 0.00	0.000000 72,115.83	100.000000 106.00%
302,370.00 0.00000	ORANGE EUR 4.0 EUR	1.0000000000				FR0000133308	13.975000 01-Jan-2049	4,225,620.75 E@CM	4,225,620.75 01Q460	FRA1	3,986,434.67 0.00	0.000000 239,186.08	100.000000 106.00%
100,000.00 0.00000	FINLAND GOVERNMENT 0.0 15SEP23 144A EUR	1.0000000000	Aa1		AA+	FI4000219787	99.015000 15-Sep-2023	99,015.00 N@02	99,015.00 02FSWL	FIN1	97,073.53 0.00	0.000000 1,941.47	1.000000 102.00%
2,121,790.00 0.00000	NOKIA OYJ NPV EUR	1.0000000000				FI0009000681	4.713000 01-Jan-2049	9,999,996.27 E@CM	9,999,996.27 01F0BM	FRA1	9,433,958.75 0.00	0.000000 566,037.52	100.000000 106.00%
1,401,872.00 0.00000	INTL CONSOLIDATED AIRLINE DI GBP GBP	1.1283277783				ES0177542018	6.322000 01-Jan-2049	9,999,957.02 EGCM	9,999,957.02 01BEO5	CGO	9,433,921.71 0.00	0.000000 566,035.30	100.000000 106.00%
1,665,540.00 0.00000	IBERDROLA SA EUR 0.75 EUR	1.0000000000				ES0144580Y14	6.004000 01-Jan-2049	9,999,902.16 E@CM	9,999,902.16 01EZ30	ESP1	9,433,869.96 0.00	0.000000 566,032.20	100.000000 106.00%
537,480.00 0.00000	ABERTIS INFRAESTRUCTURAS SA EUR 3.0 EUR	1.0000000000				ES0111845014	18.605000 01-Jan-2049	9,999,815.40 E@CM	9,999,815.40 01IDSJ	ESP1	9,433,788.11 0.00	0.000000 566,027.29	100.000000 106.00%

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

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount	Description	Price	Market Value (EUR)	Mkt Val + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor
Cpn Rate	Currency	Exchange Rate	Maturity	Issuer	Accrued Interest	Margin	Margin %
94,159.00	TUI AG NPV		15.375000	1,633,474.06	1,633,474.06	0.000000	100.000000
0.00000	GBP	1.1283277783	01-Jan-2049	EGCM	0.00	92,460.80	106.00%
21,313.00	MERCK KGAA NPV		77.520000	1,652,183.76	1,652,183.76	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	0.00	93,519.84	106.00%
90,947.00	BEIERSDORF AG NPV		87.360000	7,945,129.92	7,945,129.92	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	0.00	449,724.34	106.00%
18,165.00	CEMBRA MONEY BANK AG CHF 1.0		87.850000	1,364,266.67	1,364,266.67	0.000000	100.000000
0.00000	CHF	0.8549133559	01-Jan-2049	ESCM	0.00	146,171.43	112.00%
255,152.00	VERIZON COMMUNICATIONS INC USD 0.1		48.440000	9,999,998.73	9,999,998.73	0.000000	100.000000
0.00000	USD	0.8090900000	01-Jan-2049	EUCM	0.00	566,037.66	106.00%
91,030.00	ROCKWELL COLLINS INC USD 0.01		135.770000	9,999,659.09	9,999,659.09	0.000000	100.000000
0.00000	USD	0.8090900000	01-Jan-2049	EUCM	0.00	566,018.44	106.00%
131,690.00	MICROSOFT COM USD0.00000625		93.850000	9,999,629.48	9,999,629.48	0.000000	100.000000
0.00000	USD	0.8090900000	01-Jan-2049	EUCM	0.00	566,016.76	106.00%
107,446.00	JPMORGAN CHASE + CO USD 1.0		115.030000	9,999,958.68	9,999,958.68	0.000000	100.000000
0.00000	USD	0.8090900000	01-Jan-2049	EUCM	0.00	566,035.40	106.00%
8,653,000.00	REPUBLIC OF AUSTRI 0.5 20APR27 144A		98.210000	8,498,111.30	8,537,169.98	0.004514	1.000000
0.50000	EUR	1.0000000000	20-Apr-2027	N@02	39,058.68	167,395.49	102.00%
9,850,000.00	REPUBLIC OF AUSTR 0.75 20OCT26 144A		101.160000	9,964,260.00	9,994,015.21	0.003021	1.000000
0.75000	EUR	1.0000000000	20-Oct-2026	N@02	29,755.21	195,961.08	102.00%
6,079,000.00	EUROPEAN INVESTMENT BAN 0.0 15JAN19		100.407000	6,103,741.53	6,103,741.53	0.000000	1.000000
0.00000	EUR	1.0000000000	15-Jan-2019	S@01	0.00	119,681.21	102.00%
1,791,160.00	BUNDESREPUBLIK DEUTSCHL 2.5 04JAN21		108.367000	1,941,026.36	1,949,857.77	0.004931	1.000000
2.50000	EUR	1.0000000000	04-Jan-2021	N@01	8,831.41	38,232.51	102.00%
8,000,000.00	FINLAND GOVERNME 3.375 15APR20 144A		108.030000	8,642,400.00	8,889,900.00	0.030938	1.000000
3.37500	EUR	1.0000000000	15-Apr-2020	N@02	247,500.00	174,311.76	102.00%
9,790,000.00	FRENCH REPUBLIC GOVERN 3.75 25OCT19		106.730000	10,448,867.00	10,591,637.83	0.014583	1.000000
3.75000	EUR	1.0000000000	25-Oct-2019	N@03	142,770.83	207,679.17	102.00%
3,000,000.00	FRENCH REPUBLIC GOVERN 4.25 25OCT23		122.950000	3,688,500.00	3,738,083.33	0.016528	1.000000
4.25000	EUR	1.0000000000	25-Oct-2023	N@03	49,583.33	73,295.75	102.00%
7,497,570.00	GERMANY(FE 0 PRINC STRIP 04/07/202		94.370000	7,075,456.81	7,075,456.81	0.000000	1.000000
0.00000	EUR	1.0000000000	04-Jul-2027	NAST	0.00	138,734.45	102.00%
209,020.00	TENCENT HOLDINGS LTD HKD 0.00002		463.600000	9,999,575.77	9,999,575.77	0.000000	100.000000
0.00000	HKD	0.1031930158	01-Jan-2049	EJCM	0.00	1,071,383.12	112.00%

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

139GLW - BOOST/BNP PARIBAS ARBITRAGE/CD

Par Amount	Description	Price	Market Value (EUR)	Mkt Val + Intr (EUR)	Collateral Value (EUR)	Accr Int Factor	Price Factor
Cpn Rate	Currency	Exchange Rate	Maturity	Issuer	Accrued Interest	Margin	Margin %
		Mdy	Type	Depository			

Total

200,769,781.00			742,629,016.38	743,408,263.95	706,832,012.81		
					779,247.58	36,576,251.14	

Account: 139GLW **Account Name:** BOOST/BNP PARIBAS ARBITRAGE/CD

Source Account: KCP

Start Date: 06-Dec-12 End Date: 09-Sep-49

Repo Repricing Rate: 0.0000% Deal Currency: EUR

Deal Amount: 706,832,009.23 Unwind Amount: 706,832,009.23

Deal Value -> Today: 706,832,009.23 -> Next Business Day: 706,832,009.23

Listed Positions: 122 Listed Securities Par Value: 200,769,781.00

1) Listed Securities Market Value	:	742,629,016.38
2) + Listed Securities Accrued Interest	:	779,247.58
3) = Listed Securities Total Value	:	743,408,263.95
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	36,576,251.14
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	706,832,012.81
9) = Total Required Collateral Value	:	706,832,009.23

Grand Totals : Number of Accounts:	1		
Deal Amount:	706,832,009.23	Unwind Amount:	706,832,009.23
Deal Value -> Today:	706,832,009.23	-> Next Business Day :	706,832,009.23
Listed Positions:	122	Listed Securities Par Value:	200,769,781.00

1) Listed Securities Market Value	:	742,629,016.38
2) + Listed Securities Accrued Interest	:	779,247.58
3) = Listed Securities Total Value	:	743,408,263.95
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	36,576,251.14
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	706,832,012.81
9) = Total Required Collateral Value	:	706,832,009.23

**BROKER DEALER SERVICES DIVISION
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