

**Tri-Party Collateral Agreement**  
**BNY Mellon as Tri-Party Custodian**  
**Price Report for 13 Aug 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 %
826,300.00	ING GROEP NV EUR 0.01		12.102000	9,999,882.60	9,999,882.60	9,433,851.51	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F0OW	0.00	566,031.09	106.00 %
186,567.00	WOLTERS KLUWER NV EUR 0.12		53.600000	9,999,991.20	9,999,991.20	9,433,953.96	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01F5A4	0.00	566,037.24	106.00 %
124,217.00	AKZO NOBEL EUR2		80.500000	9,999,468.50	9,999,468.50	9,433,460.85	0.000000	100.000000
0.00000	EUR	1.0000000000	01-Jan-2049	E@CM	01EYFO	0.00	566,007.65	106.00 %
171,700.00	RICOH CO LTD NPV		1,140.000000	1,546,403.57	1,546,403.57	1,458,871.29	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EO1E	0.00	87,532.28	106.00 %
31,497.00	UNITIKA LTD NPV		695.000000	172,942.48	172,942.48	163,153.29	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01ETGY	0.00	9,789.20	106.00 %
167,000.00	YAMAHA MOTOR CO LTD JPY 1.0		2,821.000000	3,721,921.89	3,721,921.89	3,511,247.06	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01ETJ4	0.00	210,674.82	106.00 %
91,000.00	YAMAHA CORP NPV		5,240.000000	3,767,214.74	3,767,214.74	3,553,976.17	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01ETJ3	0.00	213,238.57	106.00 %
57,600.00	MINEBEA MITSUMI INC NPV		1,999.000000	909,668.12	909,668.12	858,177.47	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EIPZ	0.00	51,490.65	106.00 %
844,400.00	MITSUBISHI ELECTRIC CORP NPV		1,499.000000	9,999,943.69	9,999,943.69	9,433,909.14	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EIV6	0.00	566,034.55	106.00 %
96,053.00	MITSUBISHI LOGISTICS CORP NPV		2,434.000000	1,847,052.35	1,847,052.35	1,742,502.22	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EITO	0.00	104,550.13	106.00 %
13,000.00	ISETAN MITSUKOSHI HOLDINGS LTD		1,233.000000	126,635.11	126,635.11	119,467.08	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01ME61	0.00	7,168.02	106.00 %
216,500.00	mitsui FUDOSAN CO LTD NPV		2,483.000000	4,247,000.55	4,247,000.55	4,006,604.29	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EJOJ	0.00	240,396.26	106.00 %
6,000.00	MITSUI CHEMICALS INC NPV		2,905.000000	137,703.53	137,703.53	129,908.99	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EJ3J	0.00	7,794.54	106.00 %
52,000.00	MARUI GROUP CO LTD NPV JPY 0		2,321.000000	953,512.04	953,512.04	899,539.66	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EI4W	0.00	53,972.38	106.00 %
72,100.00	FURUKAWA ELECTRIC CO LTD NPV		3,865.000000	2,201,569.80	2,201,569.80	2,076,952.65	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01ECNH	0.00	124,617.16	106.00 %
470,230.00	FUJI ELECTRIC CO LTD NPV		854.000000	3,172,604.24	3,172,604.24	2,993,022.87	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EBP9	0.00	179,581.37	106.00 %
118,000.00	FUJITSU NPV		770.900000	718,667.08	718,667.08	677,987.81	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01ECDK	0.00	40,679.27	106.00 %
92.00	FAMILYMART UNY HOLDINGS CO LTD		10,750.000000	7,813.47	7,813.47	7,371.20	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EBCY	0.00	442.27	106.00 %
56,745.00	FANUC CORP NPV		21,710.000000	9,732,739.98	9,732,739.98	9,181,830.17	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01EBDQ	0.00	550,909.81	106.00 %
26,698.00	FAST RETAILING CO LTD NPV		47,410.000000	9,999,916.67	9,999,916.67	9,433,883.65	0.000000	100.000000
0.00000	JPY	0.0079003748	01-Jan-2049	EYCM	01O84G	0.00	566,033.02	106.00 %

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1,683,640.00 0.00000	HITACHI NPV JPY	0.0079003748	9BO				751.800000 01-Jan-2049	9,999,982.81 EYCM	9,999,982.81 01BJHL	9,433,946.05 0.00	0.000000 566,036.76	100.000000 106.00 %
87,620.00 0.00000	HASEKO CORP NPV JPY	0.0079003748	9BO				1,447.000000 01-Jan-2049	1,001,658.03 EYCM	1,001,658.03 01EDFE	944,960.41 0.00	0.000000 56,697.62	100.000000 106.00 %
239,220.00 0.00000	NIPPON TELEGRAPH + TELEPHONE CO JPY	0.0079003748	9BO				5,291.000000 01-Jan-2049	9,999,607.29 EYCM	9,999,607.29 01ELSM	9,433,591.79 0.00	0.000000 566,015.51	100.000000 106.00 %
1,293,456.00 0.00000	NIPPON SUISAN KAISHA LTD NPV JPY	0.0079003748	9BO				581.000000 01-Jan-2049	5,937,115.38 EYCM	5,937,115.38 01ELQO	5,601,052.25 0.00	0.000000 336,063.13	100.000000 106.00 %
161,400.00 0.00000	NGK INSULATORS LTD NPV JPY	0.0079003748	9BO				1,817.000000 01-Jan-2049	2,316,893.95 EYCM	2,316,893.95 01EJP3	2,185,749.01 0.00	0.000000 131,144.94	100.000000 106.00 %
17,000.00 0.00000	NIPPON SHEET GLASS CO LTD NPV JPY	0.0079003748	9BO				1,181.000000 01-Jan-2049	158,615.83 EYCM	158,615.83 01ELJK	149,637.57 0.00	0.000000 8,978.25	100.000000 106.00 %
150,078.00 0.00000	NITTO DENKO CORP NPV JPY	0.0079003748	9BO				8,434.000000 01-Jan-2049	9,999,961.48 EYCM	9,999,961.48 01EMPY	9,433,925.93 0.00	0.000000 566,035.56	100.000000 106.00 %
602,800.00 0.00000	NISSHINBO HOLDINGS INC NPV JPY	0.0079003748	9BO				1,214.000000 01-Jan-2049	5,781,487.98 EYCM	5,781,487.98 01EMF0	5,454,233.95 0.00	0.000000 327,254.04	100.000000 106.00 %
253,800.00 0.00000	NISSHIN STEEL CO LTD JPY 1.0 JPY	0.0079003748	9BO				1,586.000000 01-Jan-2049	3,180,112.60 EYCM	3,180,112.60 02XHQR	3,000,106.23 0.00	0.000000 180,006.37	100.000000 106.00 %
66,000.00 0.00000	JGC CORP NPV JPY	0.0079003748	9BO				2,243.000000 01-Jan-2049	1,169,555.69 EYCM	1,169,555.69 01EFVI	1,103,354.42 0.00	0.000000 66,201.27	100.000000 106.00 %
165,500.00 0.00000	WEST JAPAN RAILWAY CO NPV JPY	0.0079003748	L13				7,648.000000 01-Jan-2049	9,999,852.05 EYCM	9,999,852.05 01TA4F	9,433,822.69 0.00	0.000000 566,029.36	100.000000 106.00 %
451,000.00 0.00000	NIKON CORP NPV JPY	0.0079003748	9BO				2,034.000000 01-Jan-2049	7,247,282.45 EYCM	7,247,282.45 01EK6L	6,837,058.92 0.00	0.000000 410,223.53	100.000000 106.00 %
182,067.00 0.00000	TOYOTA MOTOR CORP NPV JPY	0.0079003748	9BO				6,951.000000 01-Jan-2049	9,998,301.34 EYCM	9,998,301.34 01ETAI	9,432,359.75 0.00	0.000000 565,941.59	100.000000 106.00 %
160,000.00 0.00000	TOPPAN PRTG LTD NPV JPY	0.0079003748	9BO				867.000000 01-Jan-2049	1,095,940.00 EYCM	1,095,940.00 01ES8T	1,033,905.66 0.00	0.000000 62,034.34	100.000000 106.00 %
8,000.00 0.00000	TOHO CO LTD/TOKYO NPV JPY	0.0079003748	9BO				3,410.000000 01-Jan-2049	215,522.23 EYCM	215,522.23 01EPMK	203,322.85 0.00	0.000000 12,199.37	100.000000 106.00 %
25,000.00 0.00000	TOTO LTD NPV JPY	0.0079003748	9BO				4,630.000000 01-Jan-2049	914,468.39 EYCM	914,468.39 01ESOE	862,706.03 0.00	0.000000 51,762.36	100.000000 106.00 %
58,400.00 0.00000	TOKYU CORP NPV JPY	0.0079003748	9BO				1,800.000000 01-Jan-2049	830,487.40 EYCM	830,487.40 01ERX5	783,478.68 0.00	0.000000 47,008.72	100.000000 106.00 %
474,420.00 0.00000	TOKYO GAS CO LTD NPV JPY	0.0079003748	9BO				2,668.000000 01-Jan-2049	9,999,919.67 EYCM	9,999,919.67 01EQFF	9,433,886.48 0.00	0.000000 566,033.19	100.000000 106.00 %
284,000.00 0.00000	TOKYU FUDOSAN HOLDINGS CORP NPV JPY	0.0079003748	9BO				712.000000 01-Jan-2049	1,597,518.99 EYCM	1,597,518.99 034FOU	1,507,093.39 0.00	0.000000 90,425.60	100.000000 106.00 %
230,680.00 0.00000	DENSO CORP NPV JPY	0.0079003748	9BO				5,487.000000 01-Jan-2049	9,999,829.61 EYCM	9,999,829.61 01EM0N	9,433,801.52 0.00	0.000000 566,028.09	100.000000 106.00 %
5,000.00 0.00000	DENKA CO LTD NPV JPY	0.0079003748	9BO				3,840.000000 01-Jan-2049	151,687.20 EYCM	151,687.20 01EAUR	143,101.13 0.00	0.000000 8,586.07	100.000000 106.00 %

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184,000.00 0.00000	DENA CO LTD NPV JPY	0.0079003748	9BO			JP3548610009	1,992.000000 01-Jan-2049	2,895,708.59 EYCM	2,895,708.59 JPN1	2,731,800.55 0.00	0.000000 163,908.03	100.000000 106.00 %
48,400.00 0.00000	TEIJIN LTD NPV JPY	0.0079003748	9BO			JP3544000007	2,155.000000 01-Jan-2049	824,024.90 EYCM	824,024.90 JPN1	777,381.98 0.00	0.000000 46,642.92	100.000000 106.00 %
523,500.00 0.00000	T+D HOLDINGS INC NPV JPY	0.0079003748	9BO			JP3539220008	1,664.500000 01-Jan-2049	6,884,116.04 EYCM	6,884,116.04 JPN1	6,494,449.10 0.00	0.000000 389,666.95	100.000000 106.00 %
81,000.00 0.00000	SCREEN HOLDINGS CO LTD NPV JPY	0.0079003748	9BO			JP3494600004	8,130.000000 01-Jan-2049	5,202,633.84 EYCM	5,202,633.84 JPN1	4,908,145.13 0.00	0.000000 294,488.71	100.000000 106.00 %
6,500.00 0.00000	TAKARA HOLDINGS INC NPV JPY	0.0079003748	9BO			JP3459600007	1,124.000000 01-Jan-2049	57,720.14 EYCM	57,720.14 JPN1	54,452.96 0.00	0.000000 3,267.18	100.000000 106.00 %
35,000.00 0.00000	TAIHEIYO CEMENT CORP NPV JPY	0.0079003748	9BO			JP3449020001	3,525.000000 01-Jan-2049	974,708.75 EYCM	974,708.75 JPN1	919,536.55 0.00	0.000000 55,172.19	100.000000 106.00 %
4,000.00 0.00000	PACIFIC METALS CO LTD NPV JPY	0.0079003748	9BO			JP3448000004	3,780.000000 01-Jan-2049	119,453.67 EYCM	119,453.67 JPN1	112,692.14 0.00	0.000000 6,761.53	100.000000 106.00 %
158,100.00 0.00000	TAISEI CORP NPV JPY	0.0079003748	9BO			JP3443600006	5,110.000000 01-Jan-2049	6,382,641.73 EYCM	6,382,641.73 JPN1	6,021,360.12 0.00	0.000000 361,281.61	100.000000 106.00 %
125,039.00 0.00000	SOFTBANK GROUP CORP NPV JPY	0.0079003748	9BO			JP3436100006	10,120.000000 01-Jan-2049	9,997,092.29 EYCM	9,997,092.29 JPN1	9,431,219.14 0.00	0.000000 565,873.15	100.000000 106.00 %
279,664.00 0.00000	SEVEN + I HOLDINGS CO LTD NPV JPY	0.0079003748	9BO			JP3422950000	4,526.000000 01-Jan-2049	9,999,972.64 EYCM	9,999,972.64 JPN1	9,433,936.45 0.00	0.000000 566,036.19	100.000000 106.00 %
224,500.00 0.00000	SEIKO EPSON CORP NPV JPY	0.0079003748	9BO			JP3414750004	1,951.000000 01-Jan-2049	3,460,360.23 EYCM	3,460,360.23 JPN1	3,264,490.78 0.00	0.000000 195,869.45	100.000000 106.00 %
338,620.00 0.00000	SUMITOMO REALTY + DEVELOPMENT C JPY	0.0079003748	9BO			JP3409000001	3,738.000000 01-Jan-2049	9,999,990.78 EYCM	9,999,990.78 JPN1	9,433,953.56 0.00	0.000000 566,037.21	100.000000 106.00 %
29,900.00 0.00000	SUMITOMO HEAVY INDUSTRIES LTD NPV JPY	0.0079003748	9BO			JP3405400007	3,730.000000 01-Jan-2049	881,105.10 EYCM	881,105.10 JPN1	831,231.23 0.00	0.000000 49,873.87	100.000000 106.00 %
327,408.00 0.00000	SUMITOMO METAL MINING CO LTD NPV JPY	0.0079003748	9BO			JP3402600005	3,866.000000 01-Jan-2049	9,999,973.14 EYCM	9,999,973.14 JPN1	9,433,936.93 0.00	0.000000 566,036.22	100.000000 106.00 %
83,100.00 0.00000	SUMITOMO C NPV JPY	0.0079003748	9BO			JP3401400001	630.000000 01-Jan-2049	413,608.32 EYCM	413,608.32 JPN1	390,196.53 0.00	0.000000 23,411.79	100.000000 106.00 %
74,000.00 0.00000	SUMITOMO OSAKA CEMENT CO LTD JPY	0.0079003748	9BO			JP3400900001	484.000000 01-Jan-2049	282,959.83 EYCM	282,959.83 JPN1	266,943.23 0.00	0.000000 16,016.59	100.000000 106.00 %
1,223,300.00 0.00000	JXTG HOLDINGS INC NPV JPY	0.0079003748	9BO			JP3386450005	802.700000 01-Jan-2049	7,757,717.06 EYCM	7,757,717.06 JPN1	7,318,601.00 0.00	0.000000 439,116.06	100.000000 106.00 %
318,699.00 0.00000	J FRONT RE NPV JPY	0.0079003748	9BO			JP3386380004	1,643.000000 01-Jan-2049	4,136,813.68 EYCM	4,136,813.68 JPN1	3,902,654.42 0.00	0.000000 234,159.27	100.000000 106.00 %
132,000.00 0.00000	JFE HOLDINGS INC NPV JPY	0.0079003748	9BO			JP3386030005	2,525.000000 01-Jan-2049	2,633,194.93 EYCM	2,633,194.93 JPN1	2,484,146.16 0.00	0.000000 149,048.77	100.000000 106.00 %
271,200.00 0.00000	NIPPON STEEL + SUMITOMO METAL C JPY	0.0079003748	9BO			JP3381000003	2,264.500000 01-Jan-2049	4,851,876.16 EYCM	4,851,876.16 JPN1	4,577,241.66 0.00	0.000000 274,634.50	100.000000 106.00 %
48,846.00 0.00000	SHIMIZU CORP NPV JPY	0.0079003748	9BO			JP3358800005	995.000000 01-Jan-2049	383,972.20 EYCM	383,972.20 JPN1	362,237.93 0.00	0.000000 21,734.28	100.000000 106.00 %

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464,100.00 0.00000	CITIZEN WATCH CO LTD NPV JPY		9BO				743.000000 01-Jan-2049	2,724,257.02 EYCM	2,724,257.02 01E9P9	2,570,053.80 0.00	0.000000 154,203.23	100.000000 106.00 %
109,800.00 0.00000	SHIONOGI + CO LTD NPV JPY		9BO				6,040.000000 01-Jan-2049	5,239,465.39 EYCM	5,239,465.39 01EOIR	4,942,891.88 0.00	0.000000 296,573.51	100.000000 106.00 %
28,500.00 0.00000	SAPPORO HOLDINGS LTD NPV JPY		9BO				2,433.000000 01-Jan-2049	547,815.94 EYCM	547,815.94 01EOEO	516,807.49 0.00	0.000000 31,008.45	100.000000 106.00 %
6,000.00 0.00000	COMSYS HOLDINGS CORP NPV JPY		9BO				2,916.000000 01-Jan-2049	138,224.96 EYCM	138,224.96 02J75W	130,400.90 0.00	0.000000 7,824.05	100.000000 106.00 %
201,666.00 0.00000	KONAMI HOLDINGS CORP JPY		9BO				5,050.000000 01-Jan-2049	8,045,846.81 EYCM	8,045,846.81 01EHC1	7,590,421.52 0.00	0.000000 455,425.29	100.000000 106.00 %
279,000.00 0.00000	KUBOTA COR NPV JPY		9BO				1,711.000000 01-Jan-2049	3,771,394.04 EYCM	3,771,394.04 01EHEY	3,557,918.90 0.00	0.000000 213,475.13	100.000000 106.00 %
35,500.00 0.00000	KIRIN HOLDINGS COMPANY LIMITED JPY		9BO				2,586.500000 01-Jan-2049	725,418.34 EYCM	725,418.34 01EGSE	684,356.93 0.00	0.000000 41,061.42	100.000000 106.00 %
477,800.00 0.00000	KYOWA HAKKO KIRIN CO LTD NPV JPY		9BO				2,083.000000 01-Jan-2049	7,862,906.52 EYCM	7,862,906.52 01EHO6	7,417,836.34 0.00	0.000000 445,070.18	100.000000 106.00 %
127,400.00 0.00000	OLYMPUS CORP NPV JPY		9BO				4,430.000000 01-Jan-2049	4,458,829.35 EYCM	4,458,829.35 01ENNB	4,206,442.78 0.00	0.000000 252,386.57	100.000000 106.00 %
348,000.00 0.00000	OSAKA GAS CO LTD NPV JPY		9BO				2,165.000000 01-Jan-2049	5,952,300.41 EYCM	5,952,300.41 01ENX6	5,615,377.74 0.00	0.000000 336,922.66	100.000000 106.00 %
41,000.00 0.00000	EBARA CORP NPV JPY		9BO				3,720.000000 01-Jan-2049	1,204,965.17 EYCM	1,204,965.17 01EB20	1,136,759.59 0.00	0.000000 68,205.58	100.000000 106.00 %
51,500.00 0.00000	EISAI CO LTD NPV JPY		9BO				9,595.000000 01-Jan-2049	3,903,910.97 EYCM	3,903,910.97 01EB4R	3,682,934.88 0.00	0.000000 220,976.09	100.000000 106.00 %
6,000.00 0.00000	UBE INDUSTRIES LTD NPV JPY		9BO				2,826.000000 01-Jan-2049	133,958.76 EYCM	133,958.76 01ETF5	126,376.18 0.00	0.000000 7,582.57	100.000000 106.00 %
236,389.00 0.00000	ITOCHU CORP NPV JPY		9BO				1,951.500000 01-Jan-2049	3,644,546.67 EYCM	3,644,546.67 01EFIS	3,438,251.58 0.00	0.000000 206,295.09	100.000000 106.00 %
269,500.00 0.00000	ISUZU MOTORS LTD NPV JPY		9BO				1,639.500000 01-Jan-2049	3,490,743.09 EYCM	3,490,743.09 01EFHT	3,293,153.86 0.00	0.000000 197,589.23	100.000000 106.00 %
415,400.00 0.00000	AMADA HOLDINGS CO LTD NPV JPY		9BO				1,142.000000 01-Jan-2049	3,747,833.54 EYCM	3,747,833.54 01E8IH	3,535,692.02 0.00	0.000000 212,141.52	100.000000 106.00 %
113,600.00 0.00000	ADVANTEST CORP NPV JPY		9BO				2,530.000000 01-Jan-2049	2,270,630.93 EYCM	2,270,630.93 01E8HJ	2,142,104.65 0.00	0.000000 128,526.28	100.000000 106.00 %
773,000.00 0.00000	ASAHI KASE NPV JPY		9BO				1,567.500000 01-Jan-2049	9,572,706.43 EYCM	9,572,706.43 01E8LN	9,030,855.12 0.00	0.000000 541,851.31	100.000000 106.00 %
50,574.00 0.00000	SHIRE PLC GBP 0.05 GBP	1.1173720315	KCP				44.500000 01-Jan-2049	2,514,693.80 EGCM	2,514,693.80 01SNDS	2,372,352.65 0.00	0.000000 142,341.16	100.000000 106.00 %
1,279.00 0.00000	UNICREDIT SPA NPV EUR	1.0000000000	L13				13.770000 01-Jan-2049	17,611.83 E@CM	17,611.83 01EQWZ	16,614.93 0.00	0.000000 996.90	100.000000 106.00 %
626,700.00 0.00000	ENI SPA NPV EUR	1.0000000000	KCP				15.956000 01-Jan-2049	9,999,625.20 E@CM	9,999,625.20 01MIGK	9,433,608.68 0.00	0.000000 566,016.52	100.000000 106.00 %

**Tri-Party Collateral Agreement**  
**BNY Mellon as Tri-Party Custodian**  
**Price Report for 13 Aug 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	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
2,238,080.00 0.00000	ENEL SPA EUR 1.0 EUR	1.0000000000	KCP			IT0003128367	4.468000 01-Jan-2049	9,999,741.44 E@CM	9,999,741.44 02LORO ITA1	9,433,718.34 0.00	0.000000 566,023.10	100.000000 106.00 %
3,580,300.00 0.00000	A2A SPA EUR 0.52 EUR	1.0000000000	KCP			IT0001233417	1.587000 01-Jan-2049	5,681,936.10 E@CM	5,681,936.10 02FZK6 ITA1	5,073,157.23 0.00	0.000000 608,778.87	100.000000 112.00 %
3,497,510.00 0.00000	INTESA SANPAOLO SPA EUR 0.52 EUR	1.0000000000	KCP			IT0000072618	2.297500 01-Jan-2049	8,035,529.22 E@CM	8,035,529.22 01IXTT DEU1	7,580,687.95 0.00	0.000000 454,841.28	100.000000 106.00 %
855,040.00 0.00000	INTESA SANPAOLO SPA EUR 0.52 EUR	1.0000000000	KCP			IT0000072618	2.297500 01-Jan-2049	1,964,454.40 E@CM	1,964,454.40 01IXTT ITA1	1,853,258.87 0.00	0.000000 111,195.53	100.000000 106.00 %
499,531.00 0.00000	ASSICURAZIONI GENERALI SPA EUR 1.0 EUR	1.0000000000	KCP			IT0000062072	14.680000 01-Jan-2049	7,333,115.08 E@CM	7,333,115.08 01EYOK ITA1	6,918,033.09 0.00	0.000000 415,081.99	100.000000 106.00 %
768,636.00 0.00000	RYANAIR HOLDINGS PLC EUR 0.006 EUR	1.0000000000	KCP			IE00BYTBXV33	13.010000 01-Jan-2049	9,999,954.36 E@CM	9,999,954.36 01U2TX CGO	9,433,919.21 0.00	0.000000 566,035.15	100.000000 106.00 %
273,070.00 0.00000	SMURFIT KAPPA GROUP PLC EUR 0.001 EUR	1.0000000000	KCP			IE00B1RR8406	36.620000 01-Jan-2049	9,999,823.40 E@CM	9,999,823.40 01F82N CGO	9,433,795.66 0.00	0.000000 566,027.74	100.000000 106.00 %
106,470.00 0.00000	KERRY GROUP PLC EUR 0.125 EUR	1.0000000000	KCP			IE0004906560	93.300000 01-Jan-2049	9,933,651.00 E@CM	9,933,651.00 01EXF5 CGO	9,371,368.87 0.00	0.000000 562,282.13	100.000000 106.00 %
355,280.00 0.00000	CRH PLC EUR 0.32 GBP	1.1173720315	KCP			IE0001827041	25.190000 01-Jan-2049	9,999,924.57 EGCM	9,999,924.57 01DVU7 CGO	9,433,891.11 0.00	0.000000 566,033.47	100.000000 106.00 %
1,240,920.00 0.00000	HSBC HOLDINGS PLC USD 0.5 GBP	1.1173720315	KCP			GB0005405286	7.212000 01-Jan-2049	9,999,937.80 EGCM	9,999,937.80 01DXQ5 CGO	9,433,903.59 0.00	0.000000 566,034.22	100.000000 106.00 %
584,928.00 0.00000	SKY PLC ORD GBP0.50 GBP	1.1173720315	KCP			GB0001411924	15.300000 01-Jan-2049	9,999,807.47 EGCM	9,999,807.47 01PA0X CGO	9,433,780.63 0.00	0.000000 566,026.84	100.000000 106.00 %
73,080.00 0.00000	SOCIETE GENERALE SA EUR 1.25 EUR	1.0000000000	KCP			FR0000130809	36.100000 01-Jan-2049	2,638,188.00 E@CM	2,638,188.00 01EWBX FRA1	2,488,856.60 0.00	0.000000 149,331.40	100.000000 106.00 %
402,410.00 0.00000	PEUGEOT SA EUR 1.0 EUR	1.0000000000	KCP			FR0000121501	24.850000 01-Jan-2049	9,999,888.50 E@CM	9,999,888.50 01EVYP FRA1	9,433,857.08 0.00	0.000000 566,031.42	100.000000 106.00 %
87,260.00 0.00000	THALES SA EUR 3.0 EUR	1.0000000000	KCP			FR0000121329	114.600000 01-Jan-2049	9,999,996.00 E@CM	9,999,996.00 01EWP2 FRA1	9,433,958.49 0.00	0.000000 566,037.51	100.000000 106.00 %
18,374.00 0.00000	HERMES INTERNATIONAL NPV EUR	1.0000000000	KCP			FR0000052292	544.000000 01-Jan-2049	9,995,456.00 E@CM	9,995,456.00 01KUHR FRA1	9,429,675.47 0.00	0.000000 565,780.53	100.000000 106.00 %
822,706.00 0.00000	CREDIT AGRICOLE SA EUR 3.0 EUR	1.0000000000	KCP			FR0000045072	12.155000 01-Jan-2049	9,999,991.43 E@CM	9,999,991.43 02HC9Q FRA1	9,433,954.18 0.00	0.000000 566,037.25	100.000000 106.00 %
137,931.00 0.00000	AMADEUS IT GROUP SA EUR 0.01 EUR	1.0000000000	KCP			ES0109067019	72.500000 01-Jan-2049	9,999,997.50 E@CM	9,999,997.50 01TA4T ESP1	9,433,959.91 0.00	0.000000 566,037.59	100.000000 106.00 %
11,555,800.00 0.00000	CHINA PETROLEUM + CHEMICAL CNY HKD	0.1114268972	KCP			CNE1000002Q2	7.380000 01-Jan-2049	9,502,686.80 EJCM	9,502,686.80 01PKN5 HKG1	8,484,541.79 0.00	0.000000 1,018,145.01	100.000000 112.00 %
118,160.00 0.00000	ANHEUSER-BUSCH INBEV SA/NV NPV EUR	1.0000000000	KCP			BE0974293251	84.630000 01-Jan-2049	9,999,880.80 E@CM	9,999,880.80 03NPXF BEL1	9,433,849.81 0.00	0.000000 566,030.99	100.000000 106.00 %
117,247,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			141240218	70.842000 15-Aug-2046	83,060,119.74 NAST	83,060,119.74 02FSWZ ECLR	79,104,875.94 0.00	0.000000 3,955,243.80	1.000000 105.00 %
104,663,000.00 0.00000	DEUTSCHE BUNDESREPUBLIK 0.0 EUR	1.0000000000	KCP			081462046	75.167000 04-Jul-2044	78,672,037.21 NAST	78,672,037.21 02FSWZ ECLR	74,925,749.72 0.00	0.000000 3,746,287.49	1.000000 105.00 %

**Tri-Party Collateral Agreement  
BNY Mellon as Tri-Party Custodian  
Price Report for 13 Aug 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	Collateral Value (EUR) Accrued Interest	Accr Int Factor Margin	Price Factor Margin %
12,731,200.00 3.00000	FRENCH REPUBLIC GOVERN EUR	3.0 1.0000000000	KCP	Aa2	AA	074198988	111.670000 25-Apr-2022	14,216,931.04 N@03	14,331,511.85 02FSWP	14,050,501.81 114,580.81	0.009000 281,010.04	1.000000 102.00 %

Total

281,262,950.00		693,998,829.05	694,113,409.85	656,039,881.36	114,580.81	38,073,528.49
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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: 656,039,881.25 Unwind Amount: 656,039,881.25  
 Deal Value -> Today: 656,039,881.25 -> Next Business Day: 656,039,881.25  
 Listed Positions: 105 Listed Securities Par 281,262,950.00

1) Listed Securities Market Value	:	693,998,829.05
2) + Listed Securities Accrued Interest	:	114,580.81
3) = Listed Securities Total Value	:	694,113,409.85
4) + Cash Total Pledged	:	0.00
5) + Unlisted, Margined Securities Value	:	0.00
6) - Listed Securities Margin Amount	:	38,073,528.49
7) - Cash Collateral Margin Amount	:	0.00
8) = Total Securities + Cash Coll Value	:	656,039,881.36
9) = Total Required Collateral Value	:	656,039,881.25

**Tri-Party Collateral Agreement  
BNY Mellon as Tri-Party Custodian  
Price Report for 13 Aug 2018**

Grand Totals : Number of Accounts:	1		
Deal Amount:	656,039,881.25	Unwind Amount:	656,039,881.25
Deal Value -> Today:	656,039,881.25	-> Next Business Day:	656,039,881.25
Listed Positions:	105	Listed Securities Par Value:	281,262,950.00

<b>1) Listed Securities Market Value</b>	693,998,829.05
<b>2) + Listed Securities Accrued Interest</b>	114,580.81
<b>3) = Listed Securities Total Value</b>	694,113,409.85
<b>4) + Cash Total Pledged</b>	0.00
<b>5) + Unlisted, Margined Securities Value</b>	0.00
<b>6) - Listed Securities Margin Amount</b>	38,073,528.49
<b>7) - Cash Collateral Margin Amount</b>	0.00
<b>8) = Total Securities + Cash Coll Value</b>	656,039,881.36
<b>9) = Total Required Collateral Value</b>	656,039,881.25

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

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