

# NOTICE n. 294

## April 17, 2015

## EuroTLX

Sender: **EuroTLX SIM**

Target Company: ---

Object: **Extension of liquidity requirements to other financial instruments**

Text

Please be informed that, starting from **April 20, 2015**, the Liquidity Provider Nuovi Investimenti SIM S.p.A. will be Market Maker of the following instruments:

ISIN	Instrument Description	Description	Trading Code	Instrument ID	Type	Liquidity Provider	Liquidity requirements	Minimum quantity requirements	Spread
IT0004992308	REPUBBLICA ITALIANA -BTP 2.5% 01.05.2019 EUR	BTP 2.5% 01MG19	IT0004992308	23627	Italian Government Bonds - BTP	Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; Method Investments & Advisory Limited; MPS Capital Services S.p.A.; Nuovi Investimenti SIM S.p.A.; UniCredit SpA;	Buy - Sell	100,000	Not Applicable

IT0005030504	REPUBBLICA ITALIANA -BTP 1.5% 01.08.2019 EUR	BTP 1.5% 01AG19	IT0005030504	23737	Italian Government Bonds - BTP	Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; Iccrea Banca S.p.A.; Method Investments & Advisory Limited; MPS Capital Services S.p.A.; Nuovi Investimenti SIM S.p.A.; UniCredit SpA;	Buy - Sell	100,000	Not Applicable
IT0005058463	REPUBBLICA ITALIANA -BTP 0.75% 15.01.2018 EUR	BTP 0.75% 15GE18	IT0005058463	26207	Italian Government Bonds - BTP	Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; Method Investments & Advisory Limited; MPS Capital Services S.p.A.; Nuovi Investimenti SIM S.p.A.; UniCredit SpA;	Buy - Sell	100,000	Not Applicable
IT0005069395	REPUBBLICA ITALIANA -BTP 1.05% 01.12.2019 EUR	BTP 1.05% 01DC19	IT0005069395	26481	Italian Government Bonds - BTP	Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; Iccrea Banca S.p.A.; Method Investments & Advisory Limited; MPS Capital Services S.p.A.; Nuovi Investimenti SIM S.p.A.; UniCredit SpA;	Buy - Sell	100,000	Not Applicable





IT0005104473	REPUBBLICA ITALIANA - CCT EU 15.06.2022 EUR	CCT EU 15GN22	IT0005104473	27177	Italian Government Bonds - CCT	Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; MPS Capital Services S.p.A.; Nuovi Investimenti SIM S.p.A.; UniCredit SpA;	Buy - Sell	100,000	Not Applicable
IT0005106049	REPUBBLICA ITALIANA -BTP 0.25% 15.05.2018 EUR	BTP 0.25% 15MG18	IT0005106049	27233	Italian Government Bonds - BTP	Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; MPS Capital Services S.p.A.; Nuovi Investimenti SIM S.p.A.; UniCredit SpA;	Buy - Sell	100,000	Not Applicable

Please be informed that, starting from **April 20, 2015**, the Liquidity Provider BNP Paribas S.A. will be Market Maker of the following instruments:

ISIN	Instrument Description	Description	Trading Code	Instrument ID	Type	Liquidity Provider	Liquidity requirements	Minimum quantity requirements	Spread
XS0436257561	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR 30.06.2019 EUR	BNP ARB-EURIBOR 30GN19	X25756	21397	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0436260193	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR 30.06.2019 EUR	BNP ARB-EURIBOR 30GN19	X26019	21398	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy - Sell	30000	Applicable (50% for the first trading day)



XS0456291045	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR 20.09.2019 EUR	BNP ARB-EURIBOR 20ST19	X29104	21400	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0456291714	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR 20.09.2019 EUR	BNP ARB-EURIBOR 20ST19	X29171	21402	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy - Sell	100000	Applicable (50% for the first trading day)
XS0475885967	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 20.12.2019 EUR	BNP ARB- EURIBOR(1M) 20DC19	X88596	21405	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0499482049	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 20.03.2020 EUR	BNP ARB- EURIBOR(1M) 20MZ20	X48204	21409	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0499483799	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 20.03.2020 EUR	BNP ARB- EURIBOR(6M) 20MZ20	X48379	21410	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0506332765	BNP PARIBAS - TV CAP & FLOOR 26.05.2015 EUR	BNP-TV CAP&FLOOR 26MG15	XS0506332765	24725	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0513294735	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M)	BNP ARB- EURIBOR(3M) 20LG20	X29473	21413	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable

	20.07.2020 EUR								
XS0515470044	BNP PARIBAS - CPI 30.06.2015 EUR	BNP-CPI 30GN15	XS0515470044	24733	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0515471877	BNP PARIBAS - TV CAP 30.06.2015 EUR	BNP-TV CAP 30GN15	XS0515471877	24734	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0524939781	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 11.07.2020 EUR	BNP ARB- EURIBOR(3M) 11LG20	X93978	21415	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0524944195	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 11.07.2015 EUR	BNP ARB- EURIBOR(6M) 11LG15	X94419	21416	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0524945085	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 11.07.2015 EUR	BNP ARB- EURIBOR(1M) 11LG15	X94508	21417	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy - Sell	100000	Applicable (180% for the first trading day)
XS0524953691	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 11.07.2015 EUR	BNP ARB- EURIBOR(3M) 11LG15	X95369	21418	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0524954079	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M)	BNP ARB- EURIBOR(1M) 11LG25	X95407	21419	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable



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	11.07.2025 EUR								
XS0524954582	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 11.07.2020 EUR	BNP ARB- EURIBOR(1M) 11LG20	X95458	21420	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0543469646	BNP PARIBAS - TV CAP & FLOOR 25.10.2015 EUR	BNP-TV CAP&FLOOR 25OT15	XS0543469646	24805	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0547779578	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 30.09.2020 EUR	BNP ARB- EURIBOR(1M) 30ST20	X77957	21422	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0547788306	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 30.09.2015 EUR	BNP ARB- EURIBOR(3M) 30ST15	X78830	21423	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0547789296	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 30.09.2020 EUR	BNP ARB- EURIBOR(3M) 30ST20	X78929	21424	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0547789882	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 30.09.2015 EUR	BNP ARB- EURIBOR(6M) 30ST15	X78988	21425	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0547790112	BNP PARIBAS ARBITRAGE ISSUANCE -	BNP ARB- EURIBOR(6M)	X79011	21426	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	100000	Not Applicable



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	EURIBOR(6M) 30.09.2020 EUR	30ST20			CERTIFICATES				
XS0547790468	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 30.09.2015 EUR	BNP ARB- EURIBOR(1M) 30ST15	X79046	21427	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0554482488	BNP PARIBAS - FIXED FLOATER CAP 30.11.2015 EUR	BNP-FIX FLOAT CAP 30NV15	XS0554482488	24844	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0563951309	BNP PARIBAS - TV CAP & FLOOR 30.12.2015 EUR	BNP-TV CAP&FLOOR 30DC15	XS0563951309	24866	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0575118426	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 28.12.2015 EUR	BNP ARB- EURIBOR(1M) 28DC15	X11842	21433	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0575169254	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 28.12.2015 EUR	BNP ARB- EURIBOR(6M) 28DC15	X16925	21434	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy - Sell	100000	Applicable (50% for the first trading day)
XS0575186183	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 28.12.2015 EUR	BNP ARB- EURIBOR(3M) 28DC15	X18618	21435	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0575204341	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M)	BNP ARB- EURIBOR(1M) 28DC20	X20434	21436	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable



	28.12.2020 EUR								
XS0575205660	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 28.12.2020 EUR	BNP ARB- EURIBOR(3M) 28DC20	X20566	21437	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0575205827	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 28.12.2020 EUR	BNP ARB- EURIBOR(6M) 28DC20	X20582	21438	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0599093043	BNP PARIBAS - FIXED FLOATER CAP & FLOOR 31.03.2016 EUR	BNP-FIX FLOAT CAP&FLOOR 31MZ16	XS0599093043	24929	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0604006014	BNP PARIBAS STEP UP 08.04.2016 EUR	BNP STEP UP 08AP16	XS0604006014	24942	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0611461996	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 08.04.2016 EUR	BNP ARB- EURIBOR(3M) 08AP16	X46199	21443	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0611464743	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 08.04.2016 EUR	BNP ARB- EURIBOR(1M) 08AP16	X46474	21444	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy - Sell	100000	Applicable (50% for the first trading day)
XS0611474031	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M)	BNP ARB- EURIBOR(6M) 08AP16	X47403	21445	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable



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	08.04.2016 EUR								
XS0611479857	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 08.04.2021 EUR	BNP ARB- EURIBOR(6M) 08AP21	X47985	21446	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0611486639	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 08.04.2021 EUR	BNP ARB- EURIBOR(3M) 08AP21	X48663	21447	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0611487447	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 08.04.2021 EUR	BNP ARB- EURIBOR(1M) 08AP21	X48744	21448	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0615774329	BNP PARIBAS - TV CAP & FLOOR 11.05.2016 EUR	BNP-TV CAP&FLOOR 11MG16	XS0615774329	24964	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0640461793	BNP PARIBAS - FIXED FLOATER CAP & FLOOR 20.07.2016 EUR	BNP-FIX FLOAT CAP&FLOOR 20LG16	XS0640461793	25010	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0643625188	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 07.07.2016 EUR	BNP ARB- EURIBOR(1M) 07LG16	X62518	21452	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0643625345	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M)	BNP ARB- EURIBOR(3M) 07LG16	X6253K	21453	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable



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	07.07.2016 EUR								
XS0643625691	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR 07.07.2016 EUR	BNP ARB-EURIBOR 07LG16	X62569	21454	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0643825788	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 07.07.2021 EUR	BNP ARB- EURIBOR(1M) 07LG21	X82578	21455	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0643825945	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR 07.07.2021 EUR	BNP ARB-EURIBOR 07LG21	X82594	21456	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0674612311	BNP PARIBAS - FIXED TO RANGE EURIBOR 12.10.2016 EUR	BNP-FIX TO RANGE EURIBOR 12OT16	XS0674612311	25044	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0679564947	BNP PARIBAS - FIXED TO RANGE EURIBOR 14.10.2016 EUR	BNP-FIX TO RANGE EURIBOR 14OT16	XS0679564947	25053	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0685272014	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.10.2016 EUR	BNP ARB- EURIBOR(6M) 10OT16	X27201	21458	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0685321753	BNP PARIBAS ARBITRAGE ISSUANCE -	BNP ARB- EURIBOR(3M)	X32175	21459	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	100000	Not Applicable



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	EURIBOR(3M) 10.10.2016 EUR	100T16			CERTIFICATES				
XS0685391707	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 11.10.2021 EUR	BNP ARB- EURIBOR(6M) 11OT21	X39170	21460	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0685392184	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 11.10.2021 EUR	BNP ARB- EURIBOR(3M) 11OT21	X39218	21461	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0685392697	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.10.2016 EUR	BNP ARB- EURIBOR(1M) 10OT16	X39269	21462	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0685392937	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 11.10.2021 EUR	BNP ARB- EURIBOR(1M) 11OT21	X39293	21463	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0690928022	BNP PARIBAS - FIXED TO RANGE EURIBOR 09.11.2016 EUR	BNP-FIX TO RANGE EURIBOR 09NV16	XS0690928022	25063	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0712970127	BNP PARIBAS - FIXED TO RANGE EURIBOR 29.12.2016 EUR	BNP-FIX TO RANGE EURIBOR 29DC16	XS0712970127	25086	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0713839206	BNP PARIBAS - FIXED TO RANGE	BNP-FIX TO RANGE EURIBOR 29DC16	XS0713839206	25087	Banking Bond Other than	BNP Paribas S.A.	Buy	25000	Not Applicable



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	EURIBOR 29.12.2016 EUR				Eurobond				
XS0713839461	BNP PARIBAS - FIXED FLOATER CAP 29.12.2016 EUR	BNP-FIX FLOAT CAP 29DC16	XS0713839461	25088	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0726883415	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 10.01.2017 EUR	BNP ARB- EURIBOR(3M) 10GE17	X88341	21472	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0726883928	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.01.2017 EUR	BNP ARB- EURIBOR(1M) 10GE17	X88392	21473	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0726884736	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.01.2017 EUR	BNP ARB- EURIBOR(6M) 10GE17	X88473	21474	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0726885204	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.01.2022 EUR	BNP ARB- EURIBOR(6M) 10GE22	X88520	21475	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0726885469	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 10.01.2022 EUR	BNP ARB- EURIBOR(3M) 10GE22	X88546	21476	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0726885626	BNP PARIBAS ARBITRAGE	BNP ARB- EURIBOR(1M)	X88562	21477	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	30000	Not Applicable



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	ISSUANCE - EURIBOR(1M) 10.01.2022 EUR	10GE22			CERTIFICATES				
XS0729798263	BNP PARIBAS - FIXED TO RANGE EURIBOR 20.02.2017 EUR	BNP-FIX TO RANGE EURIBOR 20FB17	XS0729798263	25102	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0750403429	BNP PARIBAS - TV CAP 30.03.2017 EUR	BNP-TV CAP 30MZ17	XS0750403429	25157	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	25000	Not Applicable
XS0763010344	BNP PARIBAS - EURIBOR CAP 30.04.2017 EUR	BNP-EURIBOR CAP 30AP17	XS0763010344	25182	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0766436280	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.04.2017 EUR	BNP ARB- EURIBOR(1M) 10AP17	X43628	21487	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0766437411	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 10.04.2017	BNP ARB- EURIBOR(3M) 10AP17	X43741	21488	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0766438732	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.04.2017	BNP ARB- EURIBOR(6M) 10AP17	X43873	21489	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0766439110	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M)	BNP ARB- EURIBOR(1M) 11AP22	X43911	21490	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable



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	11.04.2022 EUR								
XS0766442502	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 11.04.2022 EUR	BNP ARB- EURIBOR(3M) 11AP22	X44250	21491	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0766443146	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 11.04.2022 EUR	BNP ARB- EURIBOR(6M) 11AP22	X44314	21492	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0791302143	BNP PARIBAS - TV CAP 29.06.2017 EUR	BNP-TV CAP 29GN17	XS0791302143	25240	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0791302499	BNP PARIBAS - TV CAP 29.06.2015 USD	BNP-TV CAP 29GN15	XS0791302499	25241	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	40000	Not Applicable
XS0800023276	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.07.2017 EUR	BNP ARB- EURIBOR(1M) 10LG17	X02327	21502	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0800236936	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 10.07.2017 EUR	BNP ARB- EURIBOR(3M) 10LG17	X23693	21503	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0800321373	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M)	BNP ARB- EURIBOR(6M) 10LG17	X32137	21504	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable



	10.07.2017 EUR								
XS0800339581	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 11.07.2022 EUR	BNP ARB- EURIBOR(1M) 11LG22	X33958	21505	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0800735184	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 11.07.2022 EUR	BNP ARB- EURIBOR(3M) 11LG22	X73518	21506	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0800735267	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 11.07.2022 EUR	BNP ARB- EURIBOR(6M) 11LG22	X73526	21507	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0800735341	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.07.2015 EUR	BNP ARB- EURIBOR(1M) 10LG15	X73534	21508	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0801679548	BNP PARIBAS - TV CAP & FLOOR 31.07.2015 GBP	BNP-TV CAP&FLOOR 31LG15	XS0801679548	25269	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	25000	Not Applicable
XS0802024314	BNP PARIBAS - TV CAP & FLOOR 31.07.2015 USD	BNP-TV CAP&FLOOR 31LG15	XS0802024314	25272	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	40000	Not Applicable
XS0827578997	BNP PARIBAS - TV CAP & FLOOR 28.09.2015 USD	BNP-TV CAP&FLOOR 28ST15	XS0827578997	25309	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy - Sell	40000	Not Applicable



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XS0839414306	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 09.10.2017 EUR	BNP ARB- EURIBOR(3M) 09OT17	X41430	21513	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0839415618	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 09.10.2017 EUR	BNP ARB- EURIBOR(1M) 09OT17	X41561	21514	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0839415964	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 09.10.2017 EUR	BNP ARB- EURIBOR(6M) 09OT17	X41596	21515	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0839416772	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.10.2022 EUR	BNP ARB- EURIBOR(6M) 10OT22	X41677	21516	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0839417150	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 10.10.2022 EUR	BNP ARB- EURIBOR(3M) 10OT22	X41715	21517	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0839419016	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.10.2022 EUR	BNP ARB- EURIBOR(1M) 10OT22	X41901	21518	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0839419289	BNP PARIBAS ARBITRAGE ISSUANCE -	BNP ARB- EURIBOR(1M)	X41928	21519	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	100000	Not Applicable





	EURIBOR(1M) 09.10.2015 EUR	09OT15			CERTIFICATES				
XS0867495219	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 05.01.2018 EUR	BNP ARB- EURIBOR(1M) 05GE18	X49521	21524	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0867498585	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 05.01.2018 EUR	BNP ARB- EURIBOR(3M) 05GE18	X49858	21525	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0867501552	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 05.01.2018 EUR	BNP ARB- EURIBOR(6M) 05GE18	X50155	21526	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0867504739	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 05.01.2023 EUR	BNP ARB- EURIBOR(1M) 05GE23	X50473	21527	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0867510116	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 05.01.2023 EUR	BNP ARB- EURIBOR(6M) 05GE23	X51011	21528	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0867512914	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 05.01.2016 EUR	BNP ARB- EURIBOR(1M) 05GE16	X51291	21529	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable



XS0907902695	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 09.04.2018 EUR	BNP ARB- EURIBOR(1M) 09AP18	X90269	21541	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0907903586	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 09.04.2018 EUR	BNP ARB- EURIBOR(3M) 09AP18	X90358	21542	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0907903743	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 09.04.2018 EUR	BNP ARB- EURIBOR(6M) 09AP18	X90374	21543	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0908024887	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 11.04.2023 EUR	BNP ARB- EURIBOR(1M) 11AP23	X02488	21544	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable
XS0908029506	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 11.04.2023 EUR	BNP ARB- EURIBOR(6M) 11AP23	X02950	21545	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0908035735	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 08.04.2016 EUR	BNP ARB- EURIBOR(1M) 08AP16	X03573	21546	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0949749500	BNP PARIBAS ARBITRAGE ISSUANCE -	BNP ARB- EURIBOR(1M)	X74950	21577	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	100000	Not Applicable



	EURIBOR(1M) 08.07.2016 EUR	08LG16			CERTIFICATES				
XS0949765886	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 09.07.2018 EUR	BNP ARB- EURIBOR(1M) 09LG18	X76588	21578	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0949766181	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.07.2023 EUR	BNP ARB- EURIBOR(1M) 10LG23	X76618	21579	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable
XS0949767668	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 09.07.2018 EUR	BNP ARB- EURIBOR(3M) 09LG18	X76766	21580	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0949771009	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 09.07.2018 EUR	BNP ARB- EURIBOR(6M) 09LG18	X77100	21581	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0974273137	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.10.2016 EUR	BNP ARB- EURIBOR(1M) 10OT16	X27313	21607	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS0974280421	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.10.2018 EUR	BNP ARB- EURIBOR(1M) 10OT18	X28042	21608	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable

XS0974281403	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 10.10.2023 EUR	BNP ARB- EURIBOR(1M) 100T23	X28140	21609	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable
XS0976045251	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.10.2023 EUR	BNP ARB- EURIBOR(6M) 100T23	X04525	21610	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0976045418	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 10.10.2018 EUR	BNP ARB- EURIBOR(3M) 100T18	X04541	21611	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS0976045509	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 10.10.2018 EUR	BNP ARB- EURIBOR(6M) 100T18	X04550	21612	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS1010045208	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 04.01.2017 EUR	BNP ARB- EURIBOR(1M) 04GE17	X04520	21660	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS1010335898	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 04.01.2024 EUR	BNP ARB- EURIBOR(1M) 04GE24	X33589	21661	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable
XS1010982574	BNP PARIBAS ARBITRAGE ISSUANCE -	BNP ARB- EURIBOR(1M)	X98257	21662	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	30000	Not Applicable

	EURIBOR(1M) 04.01.2019 EUR	04GE19			CERTIFICATES				
XS1010982731	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 04.01.2019 EUR	BNP ARB- EURIBOR(3M) 04GE19	X98273	21663	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1010982814	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 04.01.2019 EUR	BNP ARB- EURIBOR(6M) 04GE19	X98281	21664	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1048934142	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 04.04.2017 EUR	BNP ARB- EURIBOR(1M) 04AP17	X93414	25932	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS1048936436	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 04.04.2019 EUR	BNP ARB- EURIBOR(1M) 04AP19	X93643	25933	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1048938309	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 04.04.2019 EUR	BNP ARB- EURIBOR(3M) 04AP19	X93830	25934	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1048946237	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 04.04.2019 EUR	BNP ARB- EURIBOR(6M) 04AP19	X94623	25935	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable



XS1048947045	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 04.04.2024 EUR	BNP ARB- EURIBOR(1M) 04AP24	X94704	25936	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable
XS1084690566	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(1M) 08.07.2019 EUR	BNP ARB- EURIBOR(1M) 08LG19	X69056	26428	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1084699864	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 08.07.2019 EUR	BNP ARB- EURIBOR(3M) 08LG19	X69986	26429	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1084704029	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 08.07.2019 EUR	BNP ARB- EURIBOR(6M) 08LG19	X70402	26430	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1084704532	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR (1M) 08.07.2024 EUR	BNP ARB- EURIBOR(1M) 08LG24	X70453	26431	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	6000	Not Applicable
XS1084710851	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR (1M) 06.07.2017 EUR	BNP ARB- EURIBOR(1M) 06LG17	X71085	26432	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	100000	Not Applicable
XS1115934850	BNP PARIBAS ARBITRAGE ISSUANCE -	BNP ARB- EURIBOR(1M)	X93485	26764	Certificates - LEVERAGE	BNP Paribas S.A.	Buy	30000	Not Applicable



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	EURIBOR (1M) 07.10.2019 EUR	07OT19			CERTIFICATES				
XS1116198240	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(3M) 07.10.2019 EUR	BNP ARB- EURIBOR(3M) 07OT19	X19824	26765	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1116198836	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR(6M) 07.10.2019 EUR	BNP ARB- EURIBOR(6M) 07OT19	X19883	26766	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1116202455	BNP PARIBAS ARBITRAGE ISSUANCE - EURIBOR (1M) 05.10.2017 EUR	BNP ARB- EURIBOR(1M) 05OT17	X20245	26767	Certificates - LEVERAGE CERTIFICATES	BNP Paribas S.A.	Buy	30000	Not Applicable
XS1177011407	BNP PARIBAS - USD CMS(10Y) 27.02.2021 USD	BNP USDCMS(10Y) 27FB21	XS1177011407	27123	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	40000	Not Applicable
XS1188114703	BNP PARIBAS STEP UP 27.02.2020 USD	BNP STEP UP 27FB20	XS1188114703	27124	Banking Bond Other than Eurobond	BNP Paribas S.A.	Buy	40000	Not Applicable