

NOTICE n. 741

22 December 2016

EuroTLX

Sender: **EuroTLX SIM**

Target Company: ---

Object: **CHANGE OF LIQUIDITY REQUIREMENTS AND SPREAD**

Text

Please be informed that, starting from **December 23, 2016** for the following financial instruments BNP Paribas Arbitrage S.N.C. will change the liquidity requirements and the spread as below:

ISIN	Instrument Description	Description	Trading Code	Instrument ID	Type	Liquidity Provider	Liquidity requirements	Minimum quantity requirements	Spread
XS0769367656	BNP PARIBAS ARBITRAGE ISSUANCE - EQUITY PROTECTION S&P 500 15.05.2017 AUD	BNP ARB-EP S&P500 15MG17	X36765	21493	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	10	Not Applicable
XS1029822589	BNP PARIBAS ARBITRAGE ISSUANCE - MSCI EMERGING MARKETS INDEX 01.07.2019 USD	BNP ARB-MSCI EM MKTS 01LG19	X82258	25899	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	10	Not Applicable
XS1068412177	SECURASSET - AZIONE AMERICAN AIRLINES AUTOCALLABLE 03.04.2018 EUR	SECURA-AMERICAN AIRLINES AUTOCALL 03AP18	X41217	27377	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable

XS1068412417	SECURASSET - EQUITY INDUSTRIAL DEVELOPED COUNTRIES AUTOCALLABLE 01.03.2019 EUR	SECURA-EQ IND DEV COUNTR AUTOCALL 01MZ19	X41241	27083	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1068412680	SECURASSET - 2 AZIONI FARMACEUTICHE AUTOCALLABLE 28.11.2017 EUR	SECURA-2 AZ FARMAC AUTOCALL 28NV17	X41268	26734	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1068421327	SECURASSET - 2 AZIONI AUTOMOTIVE AUTOCALLABLE 01.03.2019 EUR	SECURA- 2 AZ AUTOMOTIVE AUTOCALL 01MZ19	X42132	27086	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1113796889	BNP PARIBAS ARBITRAGE ISSUANCE - MICRON TECHNOLOGY AUTOCALLABLE 05.02.2018 EUR	BNP ARB- MICRON TEC AUTOCALL 05FB18	X79688	26982	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1113799123	BNP PARIBAS ARBITRAGE ISSUANCE - AZIONE ALIBABA AUTOCALLABLE 08.02.2018 USD	BNP ARB - ALIBABA AUTOCALL 08FB18	X79912	26994	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1113833161	BNP PARIBAS ARBITRAGE ISSUANCE - 2 AZIONI AEROSPACE AUTOCALLABLE 28.02.2019 USD	BNP ARB- 2 AZ AEROSPACE AUTOCALL 28FB19	X83316	27091	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1127306642	SECURASSET - 2 AZIONI SETTORE CHIMICO AUTOCALLABLE 02.05.2019 EUR	SECURA-2 CHEMICAL SHARES AUTOCALL 02MG19	X30664	27539	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1127307459	SECURASSET - 2 AZIONI BIOTECH AUTOCALLABLE 02.05.2019 EUR	SECURA - 2 AZ BIOTECH AUTOCALL 02MG19	X30745	27543	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1127307616	SECURASSET - 2 SHARES MOTORS AUTOCALLABLE 01.04.2019 EUR	SECURA- 2 SHARES MOTORS AUTOCALL 01AP19	X30761	27544	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1127307962	SECURASSET - 2 AZIONI MOTORS AUTOCALLABLE 02.04.2019 EUR	SECURA- 2 AZ MOTORS AUTOCALL 02AP19	X30796	27381	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1167380077	BNP PARIBAS ARBITRAGE ISSUANCE - GOPRO INC AUTOCALLABLE 31.03.2017 EUR	BNP ARB- AZ GOPRO AUTOCALL 31MZ17	X38007	27363	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1167403622	BNP PARIBAS ARBITRAGE ISSUANCE - GENERAL MOTORS AUTOCALLABLE 02.04.19 USD	BNP ARB- GENERAL MOTORS AUTOCALL 02AP19	X40362	27365	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable

XS1189332221	SECURASSET - DUE AZIONI FARMACEUTICHE AUTOCALLABLE 31.10.2018 EUR	SECURA-DUE AZ FARMAC AUTOCALL 31OT18	X33222	28478	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1189332650	SECURASSET - BASKET 2 AZIONI FARMACEUTICHE AUTOCALLABLE 31.07.2019 EUR	SECURA-2 AZ FARMA AUTOCALL 31LG19	X33265	27948	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1189332734	SECURASSET - 2 AZIONI FRA/USA AUTOCALLABLE 28.06.2019 EUR	SECURA-2 AZIONI FRA/USA AUTOCALL 28GN19	X33273	27683	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1189332908	SECURASSET - 2 AZ AUTO AUTOCALLABLE 31.07.2019 EUR	SECURA - 2 AZ AUTO AUTOCALL 31LG19	X33290	27949	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1190247574	BNP PARIBAS ARBITRAGE ISSUANCE - TESLA AUTOCALLABLE 28.06.2019 USD	BNP ARB - TESLA AUTOCALL 28GN19	X24757	27694	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1222237015	BNP PARIBAS ARBITRAGE ISSUANCE - 2 AZIONI USA AUTOCALLABLE 30.07.2019 EUR	BNP ARB - 2 AZIONI USA AUTOCALL 30LG19	X23701	27927	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1222864016	BNP PARIBAS ARBITRAGE ISSUANCE - 2 BANK SHARES AUTOCALLABLE 30.09.2019 EUR	BNP ARB - 2 BANK SHARES AUTOCALL 30ST19	X86401	28310	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1222864107	BNP PARIBAS ARBITRAGE ISSUANCE - 2 BANK SHARES AUTOCALLABLE 30.09.2019 USD	BNP ARB - 2 BANK SHARES AUTOCALL 30ST19	X86410	28311	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1222864289	BNP PARIBAS ARBITRAGE ISSUANCE - 2 AZIONI INFORMATION TECHNOLOGY AUTOCALLABLE 30.09.2019 EUR	BNP ARB-2 AZ INFORM TECHN AUTOCAL 30ST19	X86428	28312	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1233666467	SECURASSET - 2 GLOBAL EQUITY AUTOCALLABLE 31.10.2019 EUR	SECURA - 2 GLOBAL EQUITY AUTOCALL 31OT19	X66646	28521	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1233672432	SECURASSET - 2 AZIONI TRAVEL AUTOCALLABLE 01.07.2020 EUR	SECURA-2 AZIONI TRAVEL AUTOCALL 01LG20	X67243	29490	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1251249766	BNP PARIBAS ARBITRAGE ISSUANCE - BASKET 2 SHARES AUTOCALLABLE 27.11.2019 EUR	BNP ARB- BASKET 2 SHARES AUTOCALL 27NV19	X24976	28546	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable



XS1251278435	BNP PARIBAS ARBITRAGE ISSUANCE - NETFLIX AUTOCALLABLE 29.09.2017 EUR	BNP ARB - NETFLIX AUTOCALL 29ST17	X27843	28316	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1251308794	BNP PARIBAS ARBITRAGE ISSUANCE - TRIPADVISOR AUTOCALLABLE 30.10.2017 EUR	BNP ARB - TRIPADVISOR AUTOCALL 30OT17	X30879	28486	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1292840482	BNP PARIBAS ARBITRAGE ISSUANCE - AZIONE TIFFANY 29.08.2017 EUR	BNP ARB - TIFFANY 29AG17	X84048	29011	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1292843072	BNP PARIBAS ARBITRAGE ISSUANCE - BASKET 2 AZIONI EU-USA AUTOCALLABLE 28.02.2020 EUR	BNP ARB - BSKT 2AZ EU-US AUTOCALL 28FB20	X84307	29019	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1292843155	BNP PARIBAS ARBITRAGE ISSUANCE - CHEVRON AUTOCALLABLE 28.02.2020 USD	BNP ARB - CHEVRON AUTOCALL 28FB20	X84315	29020	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1292848386	BNP PARIBAS ARBITRAGE ISSUANCE - 2 PHARMA SHARES AUTOCALLABLE 31.03.2020 EUR	BNP ARB-2 PHARMA SHARES AUTOCAL 31MZ20	X84838	29155	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1293088776	BNP PARIBAS ARBITRAGE ISSUANCE - DUE AZIONI ASSICURATIVE AUTOCALLABLE 30.12.2019 EUR	BNP ARB- DUE AZ ASSICUR AUTOCALL 30DC19	X08877	28625	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1293118607	BNP PARIBAS ARBITRAGE ISSUANCE - 2 PHARMA SHARES AUTOCALLABLE 30.01.2020 EUR	BNP ARB-2 PHARMA SHARES AUTOCAL 30GE20	X11860	28766	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1293126709	BNP PARIBAS ARBITRAGE ISSUANCE - BASKET 3 AZIONI FARMACEUTICHE AUTOCALLABLE 05.02.2019 EUR	BNP ARB- 3 AZ PHARMA AUTOCALL 05FB19	X12670	28815	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	10	Not Applicable
XS1293129398	BNP PARIBAS ARBITRAGE ISSUANCE - BASKET 2 LUXURY SHARES AUTOCALLABLE 29.01.2020 EUR	BNP ARB- BSKT 2 LUX SHA AUTOCALL 29GE20	X12939	28757	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1385744070	BNP PARIBAS ARBITRAGE ISSUANCE - COCA COLA AUTOCALLABLE 14.06.2021 USD	BNP ARB-COCA-COLA AUTOCALL 14GN21	X74407	29409	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1385766123	BNP PARIBAS ARBITRAGE ISSUANCE - 2 AZIONI TRAVEL AUTOCALLABLE 15.09.2020 EUR	BNP ARB-2 AZIONI TRAVEL AUTOCALL 15ST20	X76612	29686	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1385777591	BNP PARIBAS ARBITRAGE ISSUANCE - BASKET 2 PHARMA AUTOCALLABLE 29.07.2019 EUR	BNP ARB-BSKT 2 PHARMA AUTOCALL 29LG19	X77759	29583	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable





XS1422242161	BNP PARIBAS ARBITRAGE ISSUANCE - AZIONE BANK OF AMERICA AUTOCALLABLE 30.10.2020 USD	BNP ARB-BANK OF AMERICA AUTOCALL 30OT20	X24216	29857	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1422274362	BNP PARIBAS ARBITRAGE ISSUANCE - USA FINANCIAL SERVICES EQUITY BASKET AUTOCALLABLE 26.11.2020 EUR	BNP ARB-FIN SERV EQ BSKT AUTOCALL 26NV20	X27436	29938	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable
XS1422321387	BNP PARIBAS ARBITRAGE ISSUANCE - 2 SPORT EQUIPMENTS SHARES AUTOCALLABLE 30.09.2020 EUR	BNP ARB - 2 SPORT SHARES AUTOCALL 30ST20	X32138	29740	Certificates - INVESTMENT CERTIFICATES	BNP Paribas Arbitrage S.N.C.	Buy	50	Not Applicable



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