


New Warrants Issue
25 January 2010

33 New Covered Warrants

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
SX64	Rio Tinto	Call	17/06/10	10	38	B3LNVW7	ANN8135N5270
SX65	Rio Tinto	Call	17/12/10	10	40	B3MGGK8	ANN8135N5353
SX66	Rio Tinto	Call	17/09/10	10	41	B3LFLK5	ANN8135N5437
SX67	Rio Tinto	Call	17/12/10	10	42	B3LPP98	ANN8135N5502
SX68	Rio Tinto	Put	17/09/10	10	36	B3MGJ32	ANN8135N5684
SX69	Rio Tinto	Put	17/12/10	10	32	B3PFRR6	ANN8135N5767
SX70	FTSE 100 Index	Call	17/06/11	1000	5,700	B3P0SQ7	ANN8135N5841
SX71	FTSE 100 Index	Call	17/06/11	1000	6,100	B3Q4LK3	ANN8135N5924
SX72	FTSE 100 Index	Call	17/06/11	1000	6,300	B3MXGM1	ANN8135N6005
SX73	FTSE 100 Index	Put	17/06/11	1000	5,200	B3LNH74	ANN8135N6187
SX74	FTSE 100 Index	Put	17/06/11	1000	5,000	B3Q4DJ6	ANN8135N6260
SX75	FTSE 100 Index	Put	17/06/11	1000	4,800	B3MF6C7	ANN8135N6344
SX76	FTSE 100 Index	Call	16/12/11	1000	5,600	B3LLZJ6	ANN8135N6427
SX77	FTSE 100 Index	Call	16/12/11	1000	6,400	B3NXR83	ANN8135N6591
SX78	FTSE 100 Index	Call	16/12/11	1000	6,800	B3PQYZ6	ANN8135N6674
SX79	FTSE 100 Index	Put	16/12/11	1000	5,500	B3MF3L5	ANN8135N6757
SX80	FTSE 100 Index	Put	16/12/11	1000	5,100	B3PQSC1	ANN8135N6831
SX81	FTSE 100 Index	Put	16/12/11	1000	4,700	B3KQ7D0	ANN8135N6914
SX82	COPPER	Call	01/12/10	1000	8,500	B3PPM93	ANN8135N7094
SX83	COPPER	Call	01/12/10	1000	9,000	B3NZJ38	ANN8135N7177
SX84	COPPER	Put	01/12/10	1000	6,500	B3N8DD5	ANN8135N7250
SX85	GBP/EUR	Call	17/09/10	0.1	1.15	B3LJRP0	ANN8135N7334
SX86	GBP/EUR	Call	17/09/10	0.1	1.20	B3MY066	ANN8135N7417
SX87	GBP/EUR	Put	17/09/10	0.1	1.10	B3PR0P1	ANN8135N7581
SX88	Platinum	Call	18/06/10	100	1,700	B3MXZV3	ANN8135N7664
SX89	Platinum	Call	17/09/10	100	1,900	B3PCXS0	ANN8135N7748
SX90	Platinum	Put	17/09/10	100	1,500	B3LDDR6	ANN8135N7821
SX91	Silver	Call	17/09/10	1	21	B3NTRZ8	ANN8135N7904
SX92	Silver	Put	17/09/10	1	18	B3LMSG7	ANN8135N8084
SX93	Silver	Put	17/12/10	1	16	B3MZNH1	ANN8135N8167
SX94	GBP/USD	Call	18/06/10	0.1	1.60	B3MBD57	ANN8135N8241
SX95	GBP/USD	Call	17/09/10	0.1	1.70	B3KQZT2	ANN8135N8324
SX96	GBP/USD	Put	17/09/10	0.1	1.60	B3MZ218	ANN8135N8407

Warrants are not suitable for everyone. You should not deal in Warrants unless you understand their nature and the extent of your exposure to risk. You should be satisfied that they are suitable for you in the light of your circumstances and financial position. If you are in any doubt you should consult an appropriately qualified financial advisor. The value of Warrants may be exposed to fluctuations in exchange rates, and these may have an adverse effect on the value or price of the Warrants. The value of Warrants can go down as well as up. Where any Warrant is based on an index, the index provider will have no liability to you in respect of its activities in respect of that index.