


**New Warrants Issue**
**10 February 2010**

## 21 New Covered Warrants

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
SX97	Lonmin PLC	Call	17/12/10	10	22	B6019R4	ANN8135P1343
SX98	Lonmin PLC	Call	17/06/11	10	24	B6042Y1	ANN8135P1426
SX99	Lonmin PLC	Call	16/12/11	10	26	B61GLG1	ANN8135P1590
SY01	Man Group	Call	18/06/10	1	2.5	B650W88	ANN8135P1673
SY02	Man Group	Call	17/09/10	1	2.75	B607JC7	ANN8135P1756
SY03	Man Group	Call	17/12/10	1	3	B3MYS95	ANN8135P1830
SY04	Man Group	Put	17/12/10	1	2	B607DM5	ANN8135P1913
SY05	Tullow Oil PLC	Call	17/09/10	10	13	B61JKM9	ANN8135P2093
SY06	Tullow Oil PLC	Call	17/12/10	10	16	B60CTB1	ANN8135P2176
SY07	Tullow Oil PLC	Call	17/06/11	10	18	B3Q6HW3	ANN8135P2259
SY08	DAX	Call	18/06/10	1,000	6,000	B621BG5	ANN8135P2333
SY09	DAX	Call	17/12/10	1,000	6,500	B61DDT9	ANN8135P2416
SY10	DAX	Put	18/06/10	1,000	5,500	B60D5S3	ANN8135P2580
SY11	DAX	Put	17/12/10	1,000	5,000	B65CN92	ANN8135P2663
SY12	EUR/USD	Call	18/06/10	0.1	1.35	B632554	ANN8135P2747
SY13	EUR/USD	Call	17/09/10	0.1	1.4	B604DG0	ANN8135P2820
SY14	EUR/USD	Call	17/12/10	0.1	1.45	B61MCW2	ANN8135P2903
SY15	EUR/USD	Put	17/12/10	0.1	1.4	B65CTL6	ANN8135P3083
SY16	Silver	Call	18/06/10	1	16	B634NP6	ANN8135P3166
SY17	Silver	Call	17/09/10	1	17	B3M2RL4	ANN8135P3240
SY18	Silver	Call	17/12/10	1	20	B605FP6	ANN8135P3323

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.