



CORPORATE ACTIONS NOTICE

17/06/09

Corporate Action on Rio Tinto Covered Warrants on 28/05/2009

Strike in GBP

Old Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Issue Date
SF40	Rio Tinto	C	19/06/09	10	13.00	B3KD203	ANN8133F5264	11/12/08
SF41	Rio Tinto	C	19/06/09	10	20.00	B3KD225	ANN8133F5918	11/12/08
SI84	Rio Tinto	C	18/12/09	10	21.00	B650448	ANN8133M3310	20/03/09
SI85	Rio Tinto	C	19/03/10	10	22.00	B650459	ANN8133M3492	20/03/09
SK69	Rio Tinto	C	19/06/09	10	26.00	B3QB8Y7	ANN8133P3911	07/04/09
SK70	Rio Tinto	C	18/09/09	10	28.00	B3QB9H7	ANN8133P4091	07/04/09
SK71	Rio Tinto	C	18/12/09	10	30.00	B3QB9J9	ANN8133P4174	07/04/09
SR88	Rio Tinto	C	18/12/09	10	80.00	B2PGQB9	ANN8132J6020	11/02/08
SF43	Rio Tinto	P	19/06/09	10	15.00	B3KD258	ANN8133F6171	11/12/08
SK72	Rio Tinto	P	18/12/09	10	22.00	B3QB9Z5	ANN8133P4257	07/04/09
SI86	Rio Tinto	P	18/12/09	10	20.00	B650460	ANN8133M3567	20/03/09
SF44	Rio Tinto	P	18/12/09	10	8.00	B3KD269	ANN8133F6254	11/12/08
SF42	Rio Tinto	P	19/06/09	10	10.00	B3KD247	ANN8133F6098	11/12/08

New Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Amend date
SF40	Rio Tinto	C	19/06/09	12.1050084	10.74	B3KD203	ANN8133F5264	17/06/09
SF41	Rio Tinto	C	19/06/09	12.1050084	16.52	B3KD225	ANN8133F5918	17/06/09
SI84	Rio Tinto	C	18/12/09	12.1050084	17.35	B650448	ANN8133M3310	17/06/09
SI85	Rio Tinto	C	19/03/10	12.1050084	18.17	B650459	ANN8133M3492	17/06/09
SK69	Rio Tinto	C	19/06/09	12.1050084	21.48	B3QB8Y7	ANN8133P3911	17/06/09
SK70	Rio Tinto	C	18/09/09	12.1050084	23.13	B3QB9H7	ANN8133P4091	17/06/09
SK71	Rio Tinto	C	18/12/09	12.1050084	24.78	B3QB9J9	ANN8133P4174	17/06/09
SR88	Rio Tinto	C	18/12/09	12.1050084	66.09	B2PGQB9	ANN8132J6020	17/06/09
SF43	Rio Tinto	P	19/06/09	12.1050084	12.39	B3KD258	ANN8133F6171	17/06/09
SK72	Rio Tinto	P	18/12/09	12.1050084	18.17	B3QB9Z5	ANN8133P4257	17/06/09
SI86	Rio Tinto	P	18/12/09	12.1050084	16.52	B650460	ANN8133M3567	17/06/09
SF44	Rio Tinto	P	18/12/09	12.1050084	6.61	B3KD269	ANN8133F6254	17/06/09
SF42	Rio Tinto	P	19/06/09	12.1050084	8.26	B3KD247	ANN8133F6098	17/06/09

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CORPORATE ACTIONS NOTICE

28/05/09

Corporate Action on 3i Covered Warrants on 28/05/2009

Strike in GBP

Old Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Issue Date
SK35	3i Group	C	18/12/09	1	1.8681	B3QHQ29	ANN8133M8442	07/04/09
SK36	3i Group	C	19/03/10	1	2.1795	B3QHQ52	ANN8133M8517	07/04/09
SB07	3i Group	C	19/06/09	10	4.0476	B3FDZ98	ANN8131V1273	12/11/08
SB08	3i Group	C	18/09/09	10	4.359	B3FDZB0	ANN8131V1356	12/11/08
SB09	3i Group	C	18/12/09	10	4.9817	B3FDZF4	ANN8131V1430	12/11/08
SR38	3i Group	C	18/12/09	10	8.718	B2PGJX2	ANN8132J1070	08/02/08
SK37	3i Group	P	18/12/09	1	1.2454	B3QHQ63	ANN8133M8699	07/04/09
SB11	3i Group	P	18/12/09	10	2.4909	B3FDZH6	ANN8131V1687	12/11/08
SB10	3i Group	P	18/09/09	10	3.1136	B3FDZG5	ANN8131V1505	12/11/08

New Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Amend date
SK35	3i Group	C	18/12/09	0.622713	1.8681	B3QHQ29	ANN8133M8442	28/05/09
SK36	3i Group	C	19/03/10	0.622713	2.1795	B3QHQ52	ANN8133M8517	28/05/09
SB07	3i Group	C	19/06/09	6.227134	4.0476	B3FDZ98	ANN8131V1273	28/05/09
SB08	3i Group	C	18/09/09	6.227134	4.359	B3FDZB0	ANN8131V1356	28/05/09
SB09	3i Group	C	18/12/09	6.227134	4.9817	B3FDZF4	ANN8131V1430	28/05/09
SR38	3i Group	C	18/12/09	6.227134	8.718	B2PGJX2	ANN8132J1070	28/05/09
SK37	3i Group	P	18/12/09	0.622713	1.2454	B3QHQ63	ANN8133M8699	28/05/09
SB11	3i Group	P	18/12/09	6.227134	2.4909	B3FDZH6	ANN8131V1687	28/05/09
SB10	3i Group	P	18/09/09	6.227134	3.1136	B3FDZG5	ANN8131V1505	28/05/09

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20/05/99
Corporate Action on Lloyds Covered Warrants on 20/05/2009
Strike in GBP
Old Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Issue Date
SI81	Lloyds Banking Group	C	18/12/09	1	0.50	B650415	ANN8133M3070	20/03/09
SI82	Lloyds Banking Group	C	19/03/10	1	0.80	B650426	ANN8133M3153	20/03/09
SD26	Lloyds Banking Group	C	19/06/09	1	1.40	B3K4YJ9	ANN8133J7423	28/11/08
SD27	Lloyds Banking Group	C	18/09/09	1	1.60	B3K4YK0	ANN8133J7597	28/11/08
SD28	Lloyds Banking Group	C	18/12/09	1	1.80	B3K4YL1	ANN8133J7670	28/11/08
SB85	Lloyds Banking Group	C	19/06/09	1	2.00	B3FJ4G6	ANN8133E1561	18/11/08
SB86	Lloyds Banking Group	C	18/09/09	1	2.30	B3FJ4H7	ANN8133E1645	18/11/08
SB33	Lloyds Banking Group	C	19/06/09	16.55	2.48	B3FF0B1	ANN8131V3824	12/11/08
SH39	Lloyds Banking Group	C	18/09/09	1	2.80	B3DS4V0	ANN8130V1100	14/10/08
SH40	Lloyds Banking Group	C	18/09/09	1	3.00	B3DS4W1	ANN8130V1282	14/10/08
SB34	Lloyds Banking Group	C	18/12/09	16.55	3.31	B3FF0C2	ANN8131V3907	12/11/08
SR53	Lloyds Banking Group	C	18/12/09	1	7.00	B2PGNY1	ANN8132J2557	11/02/08
SR21	Lloyds Banking Group	C	18/12/09	16.55	16.51	B2PGMX3	ANN8132H7210	08/02/08
SI83	Lloyds Banking Group	P	18/12/09	1	0.40	B650437	ANN8133M3237	20/03/09
SF70	Lloyds Banking Group	P	18/12/09	1	1.00	B3L2K16	ANN8133K2280	21/01/09
SF69	Lloyds Banking Group	P	18/09/09	1	1.30	B3L2K05	ANN8133K2108	21/01/09
SW24	Lloyds Banking Group	P	19/06/09	1	2.00	B3CX4V6	ANN812633082	02/09/08

New Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Amend date
SI81	Lloyds Banking Group	C	18/12/09	1.31	0.38	B650415	ANN8133M3070	20/05/09
SI82	Lloyds Banking Group	C	19/03/10	1.31	0.61	B650426	ANN8133M3153	20/05/09
SD26	Lloyds Banking Group	C	19/06/09	1.31	1.07	B3K4YJ9	ANN8133J7423	20/05/09
SD27	Lloyds Banking Group	C	18/09/09	1.31	1.22	B3K4YK0	ANN8133J7597	20/05/09
SD28	Lloyds Banking Group	C	18/12/09	1.31	1.37	B3K4YL1	ANN8133J7670	20/05/09
SB85	Lloyds Banking Group	C	19/06/09	1.31	1.53	B3FJ4G6	ANN8133E1561	20/05/09
SB86	Lloyds Banking Group	C	18/09/09	1.31	1.76	B3FJ4H7	ANN8133E1645	20/05/09
SB33	Lloyds Banking Group	C	19/06/09	0.08	1.89	B3FF0B1	ANN8131V3824	20/05/09
SH39	Lloyds Banking Group	C	18/09/09	1.31	2.14	B3DS4V0	ANN8130V1100	20/05/09
SH40	Lloyds Banking Group	C	18/09/09	1.31	2.29	B3DS4W1	ANN8130V1282	20/05/09
SB34	Lloyds Banking Group	C	18/12/09	0.08	2.52	B3FF0C2	ANN8131V3907	20/05/09
SR53	Lloyds Banking Group	C	18/12/09	1.31	5.35	B2PGNY1	ANN8132J2557	20/05/09
SR21	Lloyds Banking Group	C	18/12/09	0.08	12.61	B2PGMX3	ANN8132H7210	20/05/09
SI83	Lloyds Banking Group	P	18/12/09	1.31	0.31	B650437	ANN8133M3237	20/05/09
SF70	Lloyds Banking Group	P	18/12/09	1.31	0.76	B3L2K16	ANN8133K2280	20/05/09
SF69	Lloyds Banking Group	P	18/09/09	1.31	0.99	B3L2K05	ANN8133K2108	20/05/09
SW24	Lloyds Banking Group	P	19/06/09	1.31	1.53	B3CX4V6	ANN812633082	20/05/09

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CORPORATE ACTIONS NOTICE

15/05/09

Corporate Action on Lonmin (LMI.L) Warrants on 15/05/09

Strike in GBP

Old Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Issue Date
SD29	Lonmin PLC	C	19/06/09	10	8.00	B3K4YM2	ANN8133J7753	28/11/08
SD30	Lonmin PLC	C	18/09/09	10	9.00	B3K4YN3	ANN8133J7837	28/11/08
SD31	Lonmin PLC	C	18/12/09	10	10.00	B3K4YP5	ANN8133J7910	28/11/08
SK65	Lonmin PLC	C	18/12/09	10	18.00	B3QB8B4	ANN8133P3598	07/04/09
SK66	Lonmin PLC	C	18/06/10	10	20.00	B3QB8C5	ANN8133P3671	07/04/09
SW09	Lonmin PLC	C	07/08/09	10	46.00	B39X0K0	ANN8132R5394	16/06/08
SW10	Lonmin PLC	C	07/08/09	10	50.00	B39X0L1	ANN8132R5477	16/06/08

New Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Amend date
SD29	Lonmin PLC	C	19/06/09	9.542	7.634	B3K4YM2	ANN8133J7753	15/05/09
SD30	Lonmin PLC	C	18/09/09	9.542	8.588	B3K4YN3	ANN8133J7837	15/05/09
SD31	Lonmin PLC	C	18/12/09	9.542	9.542	B3K4YP5	ANN8133J7910	15/05/09
SK65	Lonmin PLC	C	18/12/09	9.542	17.176	B3QB8B4	ANN8133P3598	15/05/09
SK66	Lonmin PLC	C	18/06/10	9.542	19.084	B3QB8C5	ANN8133P3671	15/05/09
SW09	Lonmin PLC	C	07/08/09	9.542	43.894	B39X0K0	ANN8132R5394	15/05/09
SW10	Lonmin PLC	C	07/08/09	9.542	47.711	B39X0L1	ANN8132R5477	15/05/09

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CORPORATE ACTIONS NOTICE

06/05/09

Corporate Action on 15 Antofagasta Covered Warrants on 06/05/2009

Strike in GBP

Old Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Issue Date
SC50	Antofagasta Plc.	C	19/06/09	1	3.5	B3K3Y96	ANN8133E7840	27/11/08
SC51	Antofagasta Plc.	C	18/09/09	1	4	B3K3YB8	ANN8133E7923	27/11/08
SC52	Antofagasta Plc.	C	18/12/09	1	4.5	B3K3YC9	ANN8133E8004	27/11/08
SH05	Antofagasta Plc.	C	19/06/09	1	5	B3DS3T1	ANN812095902	14/10/08
SB13	Antofagasta Plc.	C	18/12/09	1	5.5	B3FDZK9	ANN8131V1844	12/11/08
SH06	Antofagasta Plc.	C	18/09/09	1	6	B3DS3V3	ANN812096082	14/10/08
SI54	Antofagasta Plc.	C	18/12/09	1	6	B650352	ANN8133L8203	20/03/09
SI55	Antofagasta Plc.	C	19/03/10	1	6.5	B650363	ANN8133L8385	20/03/09
SK38	Antofagasta Plc.	C	18/12/09	1	7	B3QHQM9	ANN8133M8772	07/04/09
SK39	Antofagasta Plc.	C	19/03/10	1	7.5	B3QHQN0	ANN8133M8855	07/04/09
SK40	Antofagasta Plc.	P	18/12/09	1	4	B3QHR60	ANN8133P1022	07/04/09
SC54	Antofagasta Plc.	P	18/12/09	1	2	B3K3YF2	ANN8133E8269	27/11/08
SC53	Antofagasta Plc.	P	18/09/09	1	2.5	B3K3YD0	ANN8133E8186	27/11/08
SB14	Antofagasta Plc.	P	19/06/09	1	3	B3FDZL0	ANN8131V1927	12/11/08
SI56	Antofagasta Plc.	P	19/03/10	1	5	B650374	ANN8133L8468	20/03/09

New Features

Code	Underlying	Type	Expiry	Parity	Strike (GBP)	Sedol	ISIN	Amend date
SC50	Antofagasta Plc.	C	19/06/09	1.05205	3.33	B3K3Y96	ANN8133E7840	06/05/09
SC51	Antofagasta Plc.	C	18/09/09	1.05205	3.80	B3K3YB8	ANN8133E7923	06/05/09
SC52	Antofagasta Plc.	C	18/12/09	1.05205	4.28	B3K3YC9	ANN8133E8004	06/05/09
SH05	Antofagasta Plc.	C	19/06/09	1.05205	4.75	B3DS3T1	ANN812095902	06/05/09
SB13	Antofagasta Plc.	C	18/12/09	1.05205	5.23	B3FDZK9	ANN8131V1844	06/05/09
SH06	Antofagasta Plc.	C	18/09/09	1.05205	5.70	B3DS3V3	ANN812096082	06/05/09
SI54	Antofagasta Plc.	C	18/12/09	1.05205	5.70	B650352	ANN8133L8203	06/05/09
SI55	Antofagasta Plc.	C	19/03/10	1.05205	6.18	B650363	ANN8133L8385	06/05/09
SK38	Antofagasta Plc.	C	18/12/09	1.05205	6.65	B3QHQM9	ANN8133M8772	06/05/09
SK39	Antofagasta Plc.	C	19/03/10	1.05205	7.13	B3QHQN0	ANN8133M8855	06/05/09
SK40	Antofagasta Plc.	P	18/12/09	1.05205	3.80	B3QHR60	ANN8133P1022	06/05/09
SC54	Antofagasta Plc.	P	18/12/09	1.05205	1.90	B3K3YF2	ANN8133E8269	06/05/09
SC53	Antofagasta Plc.	P	18/09/09	1.05205	2.38	B3K3YD0	ANN8133E8186	06/05/09
SB14	Antofagasta Plc.	P	19/06/09	1.05205	2.85	B3FDZL0	ANN8131V1927	06/05/09
SI56	Antofagasta Plc.	P	19/03/10	1.05205	4.75	B650374	ANN8133L8468	06/05/09

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