



New **Warrants** Issue

18 November 2009

43 New Covered Warrants

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
SV80	BP	Call	19/03/10	1	6	B59GQR2	ANN8135G6962
SV81	BP	Put	18/12/09	1	5.5	B59NYN5	ANN8135G7044
SV82	BP	Put	19/03/10	1	5.5	B59NTY1	ANN8135G7127
SV83	Cadbury	Call	19/03/10	1	8.4	B59GW29	ANN8135G7200
SV84	Cadbury	Call	17/12/10	1	8.6	B59NVZ6	ANN8135G7382
SV85	Cadbury	Put	19/03/10	1	7.4	B5BNCC8	ANN8135G7465
SV86	Cadbury	Put	17/12/10	1	7.2	B5BNC84	ANN8135G7531
SV87	RBS	Call	18/12/09	1	0.4	B59NXL6	ANN8135G7614
SV88	RBS	Call	18/06/10	1	0.5	B5BNCV7	ANN8135G7796
SV89	RBS	Put	18/03/10	1	0.35	B59WGW5	ANN8135G7879
SW21	United Utilities	Call	17/12/10	10	5.2	B5PQHJ5	ANN8135J3289
SW22	United Utilities	Call	17/12/10	10	5.5	B5PQJ00	ANN8135J3362
SW23	United Utilities	Put	17/12/10	10	4.5	B5NZ620	ANN8135J3446
SV90	FTSE 100 Index	Call	18/06/10	1000	5300	B5BNCT5	ANN8135G7952
SV91	FTSE 100 Index	Call	18/06/10	1000	5500	B59WGS1	ANN8135G8034
SV92	FTSE 100 Index	Call	18/06/10	1000	5700	B59WHC2	ANN8135G8117
SV93	FTSE 100 Index	Call	17/12/10	1000	5800	B59WM50	ANN8135G8299
SV94	FTSE 100 Index	Put	17/12/10	1000	5000	B59WM61	ANN8135G8372
SV95	FTSE 100 Index	Put	17/12/10	1000	5200	B59WV7	ANN8135G8455
SV96	FTSE 250 Index	Call	19/03/10	1000	9500	B59NS22	ANN8135G8521
SV97	FTSE 250 Index	Call	18/06/10	1000	10500	B59GTD9	ANN8135G8604
SV98	BRENT	Call	11/05/10	10	80	B57WXY8	ANN8135G8786
SV99	BRENT	Call	11/05/10	10	85	B57WZK8	ANN8135G8869
SW01	BRENT	Call	11/05/10	10	100	B58KTD2	ANN8135J1044
SW02	BRENT	Call	11/08/10	10	90	B58W2J5	ANN8135J1127
SW03	BRENT	Put	11/08/10	10	60	B58BYV8	ANN8135J1200
SW04	BRENT	Put	11/05/10	10	70	B57X1R0	ANN8135J1382
SW05	BRENT	Put	11/05/10	10	75	B586CY2	ANN8135J1465
SW06	BRENT	Put	10/11/10	10	60	B57X266	ANN8135J1531
SW20	BRENT	Put	10/11/10	10	50	B57X2R7	ANN8135J3107
SW07	GBP/JPY	Call	19/03/10	0.1	150	B59GTF1	ANN8135J1614
SW08	GBP/JPY	Call	17/09/10	0.1	160	B59GVG6	ANN8135J1796
SW09	GBP/JPY	Put	19/03/10	0.1	150	B59GW07	ANN8135J1879
SW10	GBP/JPY	Put	19/03/10	0.1	140	B59GSW1	ANN8135J1952

SW11	GBP/USD	Call	19/03/10	0.1	1.7	B59LNK9	ANN8135J2034
SW12	GBP/USD	Put	19/03/10	0.1	1.65	B59NRF8	ANN8135J2117
SW13	GBP/USD	Put	18/06/10	0.1	1.6	B59GWC9	ANN8135J2299
SW14	Gold	Call	17/09/10	100	1300	B58VCC5	ANN8135J2372
SW15	Gold	Put	19/03/10	100	1100	B58TGL6	ANN8135J2455
SW16	Gold	Put	18/06/10	100	1000	B58TH57	ANN8135J2521
SW17	Platinum	Call	18/06/10	100	1400	B58W080	ANN8135J2604
SW18	Platinum	Put	19/03/10	100	1300	B58BXR7	ANN8135J2786
SW19	Platinum	Put	18/06/10	100	1200	B58W0B3	ANN8135J2869

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.