


New Warrants Issue
11 December 2009

21 New Covered Warrants

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
SW95	DJIA	Call	17/09/10	1000	11,500	B4Y8353	ANN8135H2986
SW96	DJIA	Put	17/09/10	1000	9,500	B4YB6H5	ANN8135H3067
SW97	Eurostoxx 50	Call	17/09/10	1000	3,250	B4ZFVL5	ANN8135H3141
SW98	Eurostoxx 50	Put	18/06/10	1000	2,500	B4Y8MK1	ANN8135H3224
SW99	Eurostoxx 50	Put	17/09/10	1000	2,250	B4ZFQD2	ANN8135H3307
SX01	S&P 500	Call	19/03/10	100	1,200	B4X4158	ANN8135H3489
SX02	S&P 500	Call	18/06/10	100	1,300	B4YTY08	ANN8135H3554
SX03	S&P 500	Call	17/09/10	100	1,400	B4YXK24	ANN8135H3638
SX04	S&P 500	Put	19/03/10	100	1,100	B4XYF34	ANN8135H3711
SX05	S&P 500	Put	17/09/10	100	900	B4YD1D2	ANN8135H3893
SX06	Aluminum	Call	02/06/10	100	2,500	B4YBD52	ANN8135H3976
SX07	Aluminum	Call	01/09/10	100	2,750	B4Y88N6	ANN8135H4057
SX08	Aluminum	Put	02/06/10	100	1,750	B4X6MN9	ANN8135H4131
SX09	COPPER	Call	02/06/10	1000	7,500	B4YWW47	ANN8135H4214
SX10	COPPER	Call	01/09/10	1000	8,000	B4X89R8	ANN8135H4396
SX11	COPPER	Put	02/06/10	1000	6,500	B4XC6K2	ANN8135H4479
SX12	EUR/USD	Call	18/06/10	0.1	2	B4YD176	ANN8135H4545
SX13	EUR/USD	Call	17/09/10	0.1	2	B4ZFR28	ANN8135H4628
SX14	EUR/USD	Put	18/06/10	0.1	2	B4YD6H1	ANN8135H4701
SX15	GBP/EUR	Put	19/03/10	0.1	1	B4X0K26	ANN8135H4883
SX16	GBP/EUR	Put	18/06/10	0.1	1	B4XC6S0	ANN8135H4966

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.