


**New Warrants Issue**
**14 January 2010**

## 47 Covered Warrants, 11 Turbos and 11 Listed Products

### 47 New Covered Warrants

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
SX17	Anglo American	Call	19/03/10	10	28	B5LX7N4	ANN8135H7365
SX18	Anglo American	Call	18/06/10	10	30	B5NGWS1	ANN8135H7449
SX19	Anglo American	Call	17/12/10	10	34	B5M7BH7	ANN8135H7514
SX20	Antofagasta Plc.	Call	18/06/10	1	10.5	B5P9NX0	ANN8135H7696
SX21	Antofagasta Plc.	Call	17/09/10	1	11	B5RHVJ4	ANN8135H7779
SX22	Antofagasta Plc.	Call	17/12/10	1	12	B5B02D0	ANN8135H7852
SX23	Antofagasta Plc.	Put	17/09/10	1	9	B5B62R2	ANN8135H7936
SX24	AstraZeneca	Call	19/03/10	10	30	B5SWC06	ANN8135H8017
SX25	AstraZeneca	Call	17/09/10	10	33	B5W1MR6	ANN8135H8199
SX26	AstraZeneca	Call	17/12/10	10	36	B5V88Y7	ANN8135H8272
SX27	AstraZeneca	Put	17/12/10	10	26	B5T9XT2	ANN8135H8355
SX28	Barclays	Call	19/03/10	1	2.75	B5W3SP2	ANN8135H8439
SX29	Barclays	Call	17/12/10	1	3.25	B5LFF03	ANN8135H8504
SX30	Barclays	Put	19/03/10	1	2.75	B5YG8J3	ANN8135H8686
SX31	Barclays	Put	17/12/10	1	2.25	B5NG8Q1	ANN8135H8769
SX32	BG Group	Call	17/09/10	10	13	B5KN5T7	ANN8135H8843
SX33	BG Group	Put	17/09/10	10	11	B5KQKR9	ANN8135N1055
SX34	BHP Billiton	Call	19/03/10	10	20	B597JQ5	ANN8135N1139
SX35	BHP Billiton	Put	17/09/10	10	26	B5NY7C4	ANN8135N1212
SX36	BHP Billiton	Put	17/09/10	10	16	B5NG8M7	ANN8135N1394
SX37	GlaxoSmithKline	Call	19/03/10	10	14	B5YD311	ANN8135N1477
SX38	GlaxoSmithKline	Call	17/09/10	10	16	B5MQRG5	ANN8135N1543
SX39	GlaxoSmithKline	Put	17/09/10	10	12	B5W7081	ANN8135N1626
SX40	RBS	Call	19/03/10	1	0.35	B59MNX5	ANN8135N1709
SX41	RBS	Call	18/06/10	1	0.38	B5V0CZ2	ANN8135N1881
SX42	RBS	Call	17/09/10	1	0.40	B5NG913	ANN8135N1964
SX43	RBS	Call	17/09/10	1	0.45	B5YCZG7	ANN8135N2046
SX44	RBS	Call	17/12/10	1	0.50	B5MX6K3	ANN8135N2129
SX45	RBS	Put	17/12/10	1	0.30	B59WP95	ANN8135N2202
SX46	Vodafone	Call	17/09/10	1	1.60	B5MVS67	ANN8135N2384
SX47	Vodafone	Put	17/06/10	1	1.40	B5TYG65	ANN8135N2467
SX48	Xstrata	Call	17/09/10	1	12	B5N2C45	ANN8135N2533

SX49	Xstrata	Put	17/09/10	1	11	B5MXD80	ANN8135N2616
SX50	Xstrata	Put	17/12/10	1	8	B5N8522	ANN8135N2798
SX51	FTSE 100 Index	Call	17/09/10	1000	5,900	B59WR55	ANN8135N2871
SX52	FTSE 100 Index	Call	17/09/10	1000	6,100	B5LV631	ANN8135N2954
SX53	FTSE 100 Index	Call	17/12/10	1000	6,200	B5MS7Z0	ANN8135N3036
SX54	FTSE 100 Index	Put	18/06/10	1000	5,400	B5SRM67	ANN8135N3119
SX55	FTSE 100 Index	Put	17/09/10	1000	5,300	B5TSPD7	ANN8135N3291
SX56	FTSE 100 Index	Put	17/12/10	1000	5,200	B5MJL62	ANN8135N3374
SX57	FTSE 250 Index	Call	18/06/10	1000	9,750	B5NB5L0	ANN8135N3457
SX58	FTSE 250 Index	Put	17/09/10	1000	9,250	B5YD388	ANN8135N3523
SX59	FTSE 250 Index	Put	17/12/10	1000	8,500	B59CH11	ANN8135N3606
SX60	SPGS Natural Gas ER	Call	18/06/10	1	1.50	B5M4855	ANN8135N3788
SX61	SPGS Natural Gas ER	Call	17/12/10	1	1.75	B5MX119	ANN8135N3861
SX62	SPGS Natural Gas ER	Put	18/06/10	1	1.25	B5N8S56	ANN8135N3945
SX63	SPGS Natural Gas ER	Put	17/12/10	1	1.00	B5MJWL4	ANN8135N4026

## 11 New Turbos

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
T262	FTSE 100	Call	17/12/10	1000	5,200	B5N1B34	ANN8135H6292
T263	FTSE 100	Put	17/12/10	1000	5,800	B5LN176	ANN8135H6375
T264	FTSE 100	Put	17/12/10	1000	5,900	B5W41F6	ANN8135H6458
T265	FTSE 100	Put	17/12/10	1000	6,200	B5NB2N1	ANN8135H6524
T266	DAX 30	Call	17/12/10	1000	5,500	B5N73J2	ANN8135H6607
T267	DAX 30	Call	17/12/10	1000	5,800	B5M43T4	ANN8135H6789
T268	DAX 30	Put	17/12/10	1000	6,800	B5MT9T1	ANN8135H6862
T269	DJ Eurostoxx 50	Call	17/12/10	1000	2,800	B59H103	ANN8135H6946
T270	DJ Eurostoxx 50	Put	17/12/10	1000	3,100	B5W43M7	ANN8135H7027
T271	DJ Eurostoxx 50	Put	17/12/10	1000	3,300	B5M4CP3	ANN8135H7100
T272	DJ Eurostoxx 50	Put	17/12/10	1000	3,400	B5NWTW2	ANN8135H7282

## 11 New Listed Products (Synthetic Zero)

Code	Underlying	Type	Expiry	Barrier	Strike (SZ level)	Sedol	ISIN
SZ01	Anglo American	SZ	27/04/12	19	34	B5MGDP6	ANN8135N4109
SZ02	Barclays	SZ	27/04/12	2	4	B5M45T8	ANN8135N4281
SZ03	British Airways	SZ	27/04/12	1.4	2.40	B5KP7R5	ANN8135N4364
SZ05	BHP Billiton	SZ	27/04/12	15	24	B5BL2T9	ANN8135N4448
SZ06	MAN Group	SZ	27/04/12	2.25	4.25	B5VXS64	ANN8135N4513
SZ07	Land Secs.	SZ	27/04/12	5	7.75	B5KZ7G4	ANN8135N4695
SZ08	Lloyds Banking Group	SZ	27/04/12	0.35	0.70	B5N4PM0	ANN8135N4778
SZ09	Prudential	SZ	27/04/12	4.5	7.80	B5N2DJ7	ANN8135N4851

SZ10	RBS	SZ	27/04/12	0.2	0.45	B5NKNS0	ANN8135N4935
SZ11	Rio Tinto	SZ	27/04/12	24	41	B5MQSH3	ANN8135N5015
SZ12	Xstrata	SZ	25/05/12	8	15	B598YB8	ANN8135N5197

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.

[www.sglistedproducts.com](http://www.sglistedproducts.com)

Phone: 0800 328 1199