


**New Warrants Issue**
**01 March 2010**
**36 New Covered Warrants**

Code	Underlying	Type	Expiry	Parity	Strike	Sedol	ISIN
SY19	Barclays	Call	19/03/10	1	3.25	B61P641	ANN8135P5062
SY20	Barclays	Call	17/12/10	1	4	B615RS2	ANN8135P5146
SY21	Barclays	Call	17/06/11	1	4	B61GV94	ANN8135P5229
SY22	Barclays	Put	17/06/11	1	3	B62YKP6	ANN8135P5302
SY23	Man Group	Call	17/12/10	1	2.50	B618T41	ANN8135P5484
SY24	Man Group	Put	17/09/10	1	2.50	B61FMK9	ANN8135P5559
SY25	Man Group	Put	17/09/10	1	2.25	B61JSH0	ANN8135P5633
SY26	Rio Tinto	Call	19/03/10	10	35	B62D6T9	ANN8135P5716
SY27	Rio Tinto	Call	18/06/10	10	36	B618XC7	ANN8135P5898
SY28	Rio Tinto	Call	17/12/10	10	34	B628155	ANN8135P5971
SY29	Rio Tinto	Call	17/09/10	10	37	B61BZP3	ANN8135P6052
SY30	Rio Tinto	Call	17/12/10	10	44	B615F44	ANN8135P6136
SY31	Rio Tinto	Put	17/12/10	10	30	B61FLT1	ANN8135P6219
SY32	Rio Tinto	Put	18/06/10	10	30	B630V94	ANN8135P6391
SY33	Rio Tinto	Put	17/09/10	10	31	B61F362	ANN8135P6474
SY34	Rio Tinto	Put	17/09/10	10	33	B615G96	ANN8135P6540
SY35	Rio Tinto	Put	17/12/10	10	34	B61FP99	ANN8135P6623
SY36	FTSE 100 Index	Call	19/03/10	1,000	5,300	B62VJW7	ANN8135P6706
SY37	FTSE 100 Index	Call	17/09/10	1,000	5,300	B62BVG5	ANN8135P6888
SY38	FTSE 100 Index	Call	17/09/10	1,000	5,500	B61G8H1	ANN8135P6961
SY39	FTSE 100 Index	Call	17/09/10	1,000	5,700	B615V68	ANN8135P7043
SY40	FTSE 100 Index	Call	17/12/10	1,000	5,600	B62CST0	ANN8135P7126
SY41	FTSE 100 Index	Put	17/09/10	1,000	4,700	B62BV76	ANN8135P7209
SY42	FTSE 100 Index	Put	17/09/10	1,000	4,900	B61G860	ANN8135P7381
SY43	FTSE 100 Index	Put	17/09/10	1,000	5,100	B634G91	ANN8135P7464
SY44	FTSE 100 Index	Put	17/09/10	1,000	5,500	B62LC39	ANN8135P7530
SY45	FTSE 100 Index	Put	17/12/10	1,000	4,600	B62P1D4	ANN8135P7613
SY46	FTSE 100 Index	Put	17/12/10	1,000	4,800	B61N5H1	ANN8135P7795
SY47	FTSE 100 Index	Put	17/12/10	1,000	5,400	B626D42	ANN8135P7878
SY48	Gold	Call	17/09/10	100	1,200	B639287	ANN8135P7951
SY49	Gold	Call	17/12/10	100	1,300	B62P0J3	ANN8135P8033
SY50	Gold	Put	17/09/10	100	1,000	B61FP11	ANN8135P8116
SY51	Gold	Put	17/12/10	100	900	B62QFK2	ANN8135P8298
SY52	S&P GSCI Agriculture Index ER	Call	17/12/10	10	60	B633104	ANN8135P8371
SY53	S&P GSCI Agriculture Index ER	Call	17/12/10	10	70	B62KFQ0	ANN8135P8454
SY54	S&P GSCI Agriculture Index ER	Put	17/12/10	10	50	B61JSK3	ANN8135P8520

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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.

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