Equity Structured Products

RBS The Royal Bank of Scotland

22 December 2009

Underlying	MINI ASX Code	MINI Type	Strike	Stop Loss	Current Share Price	Approx. MINI Value
ABC	ABCKZP	Short	$3.6566	$3.11	$2.60	$ 1.06
AGK	AGKKZC	Long	$10.8455	$11.87	$13.82	$ 2.97
AGK	AGKKZE	Long	$10.9627	$12.00	$13.82	$ 2.86
AGK	AGKKZP	Short	$17.6328	$15.88	$13.82	$ 3.81
AGK	AGKKZQ	Short	$19.0550	$17.16	$13.82	$ 5.24
ALL	ALLKZI	Long	$2.7507	$3.15	$3.98	$ 1.23
AMP	AMPKZH	Long	$4.2960	$4.71	$6.54	$ 2.24
AMP	AMPKZI	Long	$3.7675	$4.13	$6.54	$ 2.77
AMP	AMPKZR	Short	$8.1312	$7.32	$6.54	$ 1.59
ANZ	ANZKZJ	Long	$10.5855	$11.59	$20.95	$ 10.36
ANZ	ANZKZL	Long	$13.8703	$15.18	$20.95	$ 7.08
ANZ	ANZKZM	Long	$12.7359	$13.97	$20.95	$ 8.21
ANZ	ANZKZN	Long	$16.7952	$18.39	$20.95	$ 4.15
ANZ	ANZKZX	Short	$29.3755	$26.46	$20.95	$ 8.43
ANZ	ANZKZY	Short	$26.9314	$24.26	$20.95	$ 5.98
AOE	AOEKZA	Long	$1.3234	$1.58	$3.95	$ 2.63
AOE	AOEKZB	Long	$2.6359	$3.15	$3.95	$ 1.31
ASX	ASXKZI	Long	$21.1071	$24.15	$34.35	$ 13.24
AXA	AXAKZE	Long	$2.7403	$3.00	$6.53	$ 3.79
BBG	BBGKZB	Long	$7.7317	$8.85	$10.60	$ 2.87
BHP	BHPKZB	Long	$18.7699	$20.55	$40.95	$ 22.18
BHP	BHPKZC	Long	$15.3800	$16.84	$40.95	$ 25.57
BHP	BHPKZD	Long	$25.2006	$27.58	$40.95	$ 15.75
BHP	BHPKZJ	Long	$30.4527	$33.33	$40.95	$ 10.50
BHP	BHPKZS	Short	$52.0469	$46.89	$40.95	$ 11.10
BHP	BHPKZY	Short	$47.5036	$42.80	$40.95	$ 6.55
BLD	BLDKZD	Long	$4.7705	$5.23	$5.50	$ 0.73
BLD	BLDKZR	Short	$7.8797	$7.09	$5.50	$ 2.38
BSL	BSLKZI	Long	$1.6563	$1.90	$2.90	$ 1.24
BSL	BSLKZJ	Long	$2.1889	$2.62	$2.90	$ 0.71
BSL	BSLKZK	Long	$1.9392	$2.22	$2.90	$ 0.96
BSL	BSLKZS	Short	$4.7044	$4.00	$2.90	$ 1.80
BXB	BXBKZG	Long	$3.8481	$4.22	$6.42	$ 2.57
BXB	BXBKZP	Short	$9.7944	$8.82	$6.42	$ 3.37
BXB	BXBKZR	Short	$9.1190	$8.20	$6.42	$ 2.70
CBA	CBAKZA	Long	$40.4364	$44.26	$52.15	$ 11.71
CBA	CBAKZK	Long	$18.7929	$20.57	$52.15	$ 33.36
CBA	CBAKZN	Long	$45.4107	$49.70	$52.15	$ 6.74
CBA	CBAKZO	Long	$35.7601	$39.14	$52.15	$ 16.39
CBA	CBAKZQ	Short	$62.7054	$56.50	$52.15	$ 10.56
CBA	CBAKZR	Short	$68.0439	$61.30	$52.15	$ 15.89
CCL	CCLKZA	Long	$6.8856	$7.54	$11.29	$ 4.40
CMJ	CMJKZC	Long	$2.0009	$2.29	$3.08	$ 1.08
COH	COHKZB	Long	$48.7727	$53.38	$66.02	$ 17.25
CPU	CPUKZB	Long	$6.2483	$6.84	$11.21	$ 4.96
CSL	CSLKZG	Long	$24.0250	$26.30	$31.34	$ 7.32
CSL	CSLKZH	Long	$21.0457	$23.04	$31.34	$ 10.29
CSL	CSLKZQ	Short	$43.8684	$39.52	$31.34	$ 12.53
CSL	CSLKZV	Short	$47.8250	$43.09	$31.34	$ 16.49
CSL	CSLKZW	Short	$39.9337	$35.98	$31.34	$ 8.59
CSR	CSRKZA	Long	$0.9758	$1.12	$1.70	$ 0.72
CSR	CSRKZP	Short	$2.9181	$2.48	$1.70	$ 1.22
CTX	CTXKZF	Long	$5.7597	$6.31	$8.08	$ 2.32
CWN	CWNKZG	Long	$3.6804	$4.40	$7.72	$ 4.04
DJS	DJSKZA	Long	$4.1260	$4.52	$5.33	$ 1.20
DJS	DJSKZP	Short	$6.7620	$6.09	$5.33	$ 1.43
FGL	FGLKZD	Long	$3.4451	$3.78	$5.36	$ 1.91
FGL	FGLKZE	Long	$4.4147	$4.84	$5.36	$ 0.95
FMG	FMGKZU	Short	$5.8378	$4.96	$4.33	$ 1.51
IAG	IAGKZF	Long	$2.7173	$3.11	$3.82	$ 1.10
LEI	LEIKZH	Long	$14.1184	$15.46	$36.70	$ 22.58
LEI	LEIKZI	Long	$16.4004	$17.95	$36.70	$ 20.30
LEI	LEIKZJ	Long	$30.7035	$33.61	$36.70	$ 6.00

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LEI	LEIKZP	Short	$49.0107	$44.16	$36.70	$ 12.31
LGL	LGLKZI	Long	$1.3935	$1.53	$3.18	$ 1.79
LGL	LGLKZJ	Long	$1.1455	$1.26	$3.18	$ 2.03
LGL	LGLKZK	Long	$2.3816	$2.73	$3.18	$ 0.80
LGL	LGLKZQ	Short	$4.6409	$3.95	$3.18	$ 1.46
LLC	LLCKZP	Short	$14.1919	$12.78	$9.42	$ 4.77
LLC	LLCKZQ	Short	$15.9024	$14.32	$9.42	$ 6.48
MQG	MQGKZB	Long	$22.0391	$24.11	$45.82	$ 23.78
MQG	MQGKZD	Long	$25.8445	$28.30	$45.82	$ 19.98
MQG	MQGKZG	Long	$32.2325	$35.28	$45.82	$ 13.59
MQG	MQGKZP	Short	$70.2878	$63.35	$45.82	$ 24.47
MQG	MQGKZR	Short	$85.6511	$77.53	$45.82	$ 39.83
MQG	MQGKZT	Short	$63.8451	$54.33	$45.82	$ 18.03
NAB	NABKZA	Long	$21.1316	$23.13	$26.00	$ 4.87
NAB	NABKZL	Long	$13.3343	$14.66	$26.00	$ 12.67
NAB	NABKZM	Long	$18.3394	$20.08	$26.00	$ 7.66
NAB	NABKZP	Short	$38.9235	$35.07	$26.00	$ 12.92
NAB	NABKZR	Short	$35.8027	$32.26	$26.00	$ 9.80
NCM	NCMKZF	Long	$16.2844	$17.83	$34.78	$ 18.50
NCM	NCMKZG	Long	$24.1295	$26.41	$34.78	$ 10.65
NCM	NCMKZW	Short	$44.9992	$40.53	$34.78	$ 10.22
NUF	NUFKZB	Long	$7.0355	$8.05	$10.56	$ 3.52
NWS	NWSKZI	Long	$7.8603	$8.61	$17.47	$ 9.61
NWS	NWSKZJ	Long	$11.6148	$12.72	$17.47	$ 5.86
ORG	ORGKZC	Long	$10.7817	$11.80	$16.22	$ 5.44
ORG	ORGKZD	Long	$12.8268	$14.04	$16.22	$ 3.39
ORG	ORGKZP	Short	$19.5520	$17.62	$16.22	$ 3.33
ORI	ORIKZI	Long	$14.2523	$15.60	$25.23	$ 10.98
ORI	ORIKZJ	Long	$11.2003	$12.26	$25.23	$ 14.03
OSH	OSHKZD	Long	$2.8182	$3.09	$5.87	$ 3.05
OSH	OSHKZE	Long	$3.5736	$3.92	$5.87	$ 2.30
OSH	OSHKZR	Short	$7.9084	$7.12	$5.87	$ 2.04
PDN	PDNKZI	Long	$1.3849	$1.59	$4.04	$ 2.66
PDN	PDNKZJ	Long	$3.1757	$3.64	$4.04	$ 0.86
PDN	PDNKZK	Long	$2.8700	$3.30	$4.04	$ 1.17
QAN	QANKZI	Long	$1.3133	$1.44	$2.88	$ 1.57
QAN	QANKZJ	Long	$1.7784	$1.95	$2.88	$ 1.10
QAN	QANKZK	Long	$2.0059	$2.20	$2.88	$ 0.87
QAN	QANKZP	Short	$3.5946	$3.23	$2.88	$ 0.71
QBE	QBEKZF	Long	$12.3109	$13.49	$24.56	$ 12.25
QBE	QBEKZK	Long	$11.3585	$12.44	$24.56	$ 13.20
QBE	QBEKZL	Long	$18.1249	$19.84	$24.56	$ 6.44
QBE	QBEKZR	Short	$31.3850	$27.87	$24.56	$ 6.83
RIO	RIOKZC	Long	$20.6568	$22.61	$70.57	$ 49.91
RIO	RIOKZD	Long	$7.8254	$8.57	$70.57	$ 62.74
RIO	RIOKZE	Long	$41.1464	$45.03	$70.57	$ 29.42
RIO	RIOKZF	Long	$35.6255	$38.99	$70.57	$ 34.94
RIO	RIOKZT	Short	$85.4357	$77.01	$70.57	$ 14.87
RMD	RMDKZD	Long	$3.8480	$4.41	$5.80	$ 1.95
STO	STOKZD	Long	$9.0999	$9.96	$13.81	$ 4.71
STO	STOKZE	Long	$8.0869	$8.86	$13.81	$ 5.72
STO	STOKZT	Short	$18.8819	$17.01	$13.81	$ 5.07
STO	STOKZU	Short	$20.3986	$18.38	$13.81	$ 6.59
STW	STWKZB	Long	$23.2716	$24.32	$44.23	$ 20.96
STW	STWKZC	Long	$37.3111	$38.98	$44.23	$ 6.92
SUN	SUNKZL	Long	$7.1963	$7.88	$8.32	$ 1.12
SUN	SUNKZM	Long	$4.5376	$4.97	$8.32	$ 3.78
SUN	SUNKZN	Long	$5.8124	$6.66	$8.32	$ 2.51
SUN	SUNKZP	Short	$10.6473	$9.59	$8.32	$ 2.33
SUN	SUNKZR	Short	$11.4462	$9.74	$8.32	$ 3.13
TAH	TAHKZF	Long	$5.2213	$5.72	$6.82	$ 1.60
TAH	TAHKZG	Long	$4.4653	$4.89	$6.82	$ 2.35
TAH	TAHKZP	Short	$10.5240	$9.48	$6.82	$ 3.70

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TAH	TAHKZQ	Short	$9.3494	$8.42	$6.82	$ 2.53
TLS	TLSKZC	Long	$2.5411	$2.67	$3.29	$ 0.75
TLS	TLSKZD	Long	$2.8357	$3.00	$3.29	$ 0.45
TLS	TLSKZP	Short	$4.3228	$4.11	$3.29	$ 1.03
TOL	TOLKZH	Long	$3.8101	$4.36	$8.33	$ 4.52
TOL	TOLKZI	Long	$6.5928	$7.55	$8.33	$ 1.74
TOL	TOLKZR	Short	$10.6987	$9.10	$8.33	$ 2.37
UGL	UGLKZC	Long	$7.8613	$9.00	$14.16	$ 6.30
WBC	WBCKZJ	Long	$11.0013	$12.05	$23.35	$ 12.35
WBC	WBCKZK	Long	$12.7590	$13.97	$23.35	$ 10.59
WBC	WBCKZL	Long	$17.0444	$18.66	$23.35	$ 6.31
WBC	WBCKZM	Long	$19.7544	$21.62	$23.35	$ 3.60
WBC	WBCKZP	Short	$30.8852	$27.82	$23.35	$ 7.54
WBC	WBCKZY	Short	$33.0435	$29.77	$23.35	$ 9.69
WDC	WDCKZG	Long	$6.6809	$7.32	$11.81	$ 5.13
WDC	WDCKZR	Short	$18.3409	$16.52	$11.81	$ 6.53
WDC	WDCKZT	Short	$14.5647	$13.12	$11.81	$ 2.75
WES	WESKZG	Long	$13.1320	$14.38	$28.87	$ 15.74
WES	WESKZH	Long	$16.9169	$18.52	$28.87	$ 11.95
WES	WESKZI	Long	$19.7607	$21.63	$28.87	$ 9.11
WES	WESKZP	Short	$36.4452	$32.83	$28.87	$ 7.58
WOR	WORKZD	Long	$9.0280	$9.88	$27.93	$ 18.90
WOW	WOWKZD	Long	$20.1838	$21.01	$26.69	$ 6.51
WOW	WOWKZE	Long	$18.4554	$19.22	$26.69	$ 8.23
WOW	WOWKZF	Long	$23.7276	$24.69	$26.69	$ 2.96
WOW	WOWKZR	Short	$36.2783	$34.32	$26.69	$ 9.59
WOW	WOWKZS	Short	$38.6425	$36.75	$26.69	$ 11.95
WOW	WOWKZT	Short	$33.4902	$31.83	$26.69	$ 6.80
WPL	WPLKZI	Long	$25.1089	$27.60	$47.15	$ 22.04
WPL	WPLKZJ	Long	$33.1250	$36.41	$47.15	$ 14.03
WPL	WPLKZP	Short	$58.7901	$52.97	$47.15	$ 11.64
WPL	WPLKZY	Short	$63.5366	$57.25	$47.15	$ 16.39
XJO	XJOKZG	Long	2,906.97	3,051	4,635	$ 17.28
XJO	XJOKZH	Long	2,635.46	2,766	4,635	$ 20.00
XJO	XJOKZI	Long	3,025.03	3,175	4,635	$ 16.10
XJO	XJOKZJ	Long	3,311.34	3,475	4,635	$ 13.24
XJO	XJOKZK	Long	3,938.29	4,133	4,635	$ 6.97
XJO	XJOKZS	Short	5,270.52	5,010	4,635	$ 6.35
XJO	XJOKZY	Short	5,471.49	5,201	4,635	$ 8.36

Please note that the standard interest rate per annum for MINI longs: 8.93%, MINI shorts: -2.07%, Index MINI longs and shorts 5%*

**Subject to conditions in the stock loan market*