

Structured Products Weekly- September 26th 2011

(for Institutional Investors only)

- NEW USD Indian ADR Defensive Autocall Note
- NEW GBP/EUR FTSE Digital Note with 100% Capital Protection
- NEW USD Commodity Index Note with 100% Capital Protection
- NEW USD Agricultural Commodities Rainbow Note with 85% Capital Protection
- GBP Precious Metals Autocall Note
- GBP UK Equity Phoenix Note
- EUR UK Equity Phoenix Note
- USD USA & UK Autocall Note
- USD 2 year Gold Autocall Note
- Collection of secondary market notes available



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NEW USD Indian ADR Defensive Autocall Note

- USD, max maturity 2 years, potential return of 30% per annum
- Basket based on 4 Indian ADR's: HDFC Bank, ICICI Bank, Tata Motors and Infosys Limited
- Product is auto-callable every 3 months if all basket members are above 95% of their strike level
- If product is auto-called, a coupon of 7.5% x number of quarterly periods elapsed is paid
- Capital only at risk if after 2 years the product has not redeemed early and the worst performing basket member has fallen by 50% or more
- S&P AA- rated issuer
- Struck on 16^h September 2011, available until 3rd October 2011
- Min \$30,000 investment

Recent increased volatility allows us to offer an extremely attractive potential annual return, a reduced autocall trigger and a deep European barrier. Capital is at risk.

NEW GBP/EUR FTSE Digital Note

- GBP or EUR, maturity 5 years
- 100% capital protection at maturity
- Each year if the FTSE has increased from its strike level a coupon is paid
- GBP coupon = 4.5%
- EUR coupon = 4.7%
- S&P A+ rated issuer
- Currently book building, we require £250K/€250K of commitment to launch
- Min £30,000 or €30,000 investment

With the FTSE 100 falling over 15% since July 2011 peak, this note offers a high chance of the coupon payment coupled with 100% capital protection

NEW USD Commodity Index Note

- USD
- 5 years maturity
- 100% capital protection at maturity
- 95% participation to any increase in the Rogers Enhanced Commodity Index (RICI) subject to averaging
- S&P A+ rated issuer
- Currently book building, we require \$300K of commitment to launch
- Min \$20,000 investment

The RICI was launched by Jim Rogers (the hedge fund and commodities expert) in 1998 and is a diversified index covering 36 different commodities. The index weightings are fixed each year. Further index information is available on request.

NEW USD Agricultural Commodity Rainbow Note

- USD, 2 years maturity
- 85% capital protection at maturity
- 95% participation to any increase in the price of Corn, Cotton and Sugar
- Weighting to each commodity is decided at maturity
 - Best performing commodity gets 40% weighting
 - Second best performing commodity gets 35% weighting
 - Third best performing commodity gets 25% weighting
- S&P A rated issuer
- Currently book building, we require \$500K of commitment to launch
- Min \$20,000 investment

The most attractive feature of this product is the retrospective allocation of the three underlying assets, giving the greatest level of allocation to the best performing commodity. The relatively short dated nature of the product is also attractive.

GBP Precious Metals Autocall Note

- GBP, max maturity 5 years, potential annual return of 15% per annum
- Basket based on Gold, Silver and Palladium
- Product is auto-callable every 6 months if all basket members are above their strike level
- If product is auto-called, a coupon of 7.5% x number of semi-annual periods elapsed is paid
- Capital only at risk if after 5 years the product has not redeemed early and the worst performing basket member has fallen by 40% or more
- S&P A rated issuer
- Min £20,000 investment
- Note struck on 13th September 2011 and we have a further allocation available

Much of the focus in recent products has been on equity markets, so this new product gives our clients the ability to diversify. Capital is at risk.

GBP UK Equities Phoenix Autocall Note

- GBP, max maturity 2 years, potential return of 12% per annum
- Basket based on 4 UK equities: Vodafone, BP, HSBC and GlaxoSmithKline
- Every 3 months a coupon of 3% is paid if all basket members have not fallen by 45% or more from strike
- In addition to this, if the worst performing member closes any 3 month period above it's strike level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 2 years the product has not redeemed early and the worst performing basket member has fallen by 50% or more
- S&P AA- rated issuer
- Note struck on 23rd August 2011 and we have a further allocation available
- Min £50,000 investment

We have split the Coupon and Protection barriers on this note to optimise the coupon. Capital is at risk.

EUR UK Equities Phoenix Autocall Note

- EUR, max maturity 2 years, potential return of 11.44% per annum
- Basket based on 4 UK equities: Vodafone, BP, HSBC and GlaxoSmithKline
- Every 3 months a coupon of 2.86% is paid if all basket members have not fallen by 50% or more from strike
- In addition to this, if the worst performing member closes any 3 month period above it's strike level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 2 years the product has not redeemed early and the worst performing basket member has fallen by 50% or more
- S&P AA- rated issuer
- Note struck on 13th September 2011 and we have a further allocation available
- Min €50,000 investment

This is the latest version of our popular phoenix note, which provides clients with a strong conditional income stream and deep barriers. Capital is at risk.

USD USA & UK Autocall Note

- USD, max maturity 5 years, potential return of 9.2% per annum
- Basket based on 2 ETFs: SPDR S&P 500 and iShares FTSE 100
- Product is auto-callable every 6 months if all basket members are above their strike level
- If product is auto-called, a coupon of 4.6% x number of semi-annual periods elapsed is paid
- Capital only at risk if after 5 years the product has not redeemed early and the worst performing basket member has fallen by 50% or more
- S&P A rated issuer
- Struck on 24th August 2011, limited further allocation available
- Min \$10,000 investment

The conditional coupon is less than similar products using individual equities however overall risk is hugely reduced. Capital is at risk.

USD Gold Autocall Note

- USD, max maturity 2 years, potential return of 19% per annum
- Basket based on 3 underlying equities: SPDR Gold Trust, Barrick Gold and Freeport McMoRan
- Product is auto-callable every 6 months if all basket members are above their strike level
- If product is auto-called, a coupon of 9.5% x number of semi-annual periods elapsed is paid
- Capital only at risk if after 2 years the product has not redeemed early and the worst performing basket member has fallen by 50% or more
- S&P AA- rated issuer
- Struck on 12th August 2011, further allocation is available
- Min \$75,000 investment

Current volatility in global markets has lead to increased interest in gold as a “safe haven”. This note offers clients an extremely attractive potential return. Capital is at risk.

Secondary Market Notes

- USD 2yr Indian ADR Phoenix, Conditional 15% per annum, 60% soft protection
- USD 3yr Equity and Gold Autocall, Conditional 16% per annum, 60% soft protection
- EUR 2yr Emerging Market Autocall, Conditional 22% per annum, 60% soft protection
- EUR 2yr Chinese Equity Autocall, Conditional 25% per annum, 52.81% soft protection
- GBP/EUR/USD 2yr Mining Defensive Autocall, Conditional 18.8%-20.4%, 50% soft protection
- GBP FTSE Growth Note, Sept 15, 100% participation and capital protection
- USD Asian Growth Note 1, Sept 15, 105% participation, 100% capital protection

We currently have availability in all of these notes. Further details are available on request.

Contact

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