



LCF EDMOND DE ROTHSCHILD (C.I.) LIMITED

LCF ROTHSCHILD
GROUP

Structured Product Ideas – October 2009

100% Capital Secure GBP Commodity Basket

This note provides 100% capital security at maturity in 5 years and returns 100% of any gains in a commodity basket subject to a cap on the performance of each component of the basket, set at 215%.

The basket is comprised of the following:

GSCI Livestock Index
Zinc
Copper
WTI Crude Oil
Gasoline
Sugar
Soybeans
Gold
Platinum
Nickel

The investor will therefore benefit from 1 for 1 exposure (with each component's performance capped at a 215% return) to commodity markets (as measured by the basket) over the medium term while being safe in the knowledge that their original capital will be returned in full at maturity.

3 year 100% Capital Secure USD Far East Currency Note

Gaining participation to Far East equity indices is currently very expensive. An alternative is to gain exposure to the region via the countries' respective currency markets. This note provides 100% capital security at maturity in 3 years and returns 100% of the appreciation of a Far East currency basket against the US dollar. The basket is comprised of 15% Indian Rupee; 15% Malaysian Ringgit; 10% Hong Kong Dollar; 10% Singapore Dollar; 10% Taiwan Dollar; 15% Korean Won; 10% Chinese Renminbi and 15% Philippine Peso. Please let me know if you would like to see a termsheet on this idea.

100% Capital Secure EUR Capped World Basket Note

This note is guaranteed to return 100% of initial capital at maturity in 6 years and also provides 1 for 1 participation to a basket of 35% S&P500, 30% DJ Eurostoxx50, 22.5% FTSE100 and 12.5% Nikkei225 capped at 155% of initial strike. The investor therefore participates in the first 55% appreciation of the underlying basket and is assured that capital is secure at maturity.

100% Capital Secure EUR Eurostoxx Switcher Note

This 5 year note is denominated in EUR and provides 100% capital security at maturity and provides exposure to the upside performance of the DJ Eurostoxx 50. At the end of each year for the first four years, the issuer may 'switch' the product from an equity linked note to a bond paying a coupon of 6% per annum. If the issuer does not 'switch' the product, the investor receives 100% of the upside performance of the DJ Eurostoxx50 over the term.

Five Year Enhanced Growth Notes

These enhanced growth notes provide high levels of participation to their respective underlying indices by selling a down and in put option struck at 100% with a 50% European barrier. Therefore, capital is secure unless the underlying index is observed below 50% of its initial level at maturity (i.e. not observed throughout the life of the structure).

| Index | Investment Currency Participation (%) | | |
|----------------|---------------------------------------|-----|-----|
| | GBP | EUR | USD |
| FTSE100 | 145 | 125 | 130 |
| S&P500 | 130 | 120 | 125 |
| DJ Eurostoxx50 | 140 | 135 | 140 |
| Nikkei225 | 120 | 115 | 120 |

Termsheets with further details for all of the above structures are available on request.

All terms are indicative and subject to change.