

# 101% Capital Protected Autocallable Certificate with Memory Effect on ABB, Credit Suisse, Nestle and Roche

4.55% p.a. Annual Conditional Coupon with Memory Effect - Capital Guaranteed at 101% - 5 Years - CHF

## DETAILS

Issuer	EFG Financial Products			
Guarantor	EFG International		Collateral-Secured Investment	
	Rating: Fitch A		No Issuer Risk	
Stocks	ABB LTD-REG	CREDIT SUISSE GROUP AG-REG	NESTLE SA-REG	ROCHE HOLDING AG-GENUSSCHEIN
Bbg Ticker	ABBN VX Equity	CSGN VX Equity	NESN VX Equity	ROG VX Equity
Spot Ref. (100%)	CHF 23.77	CHF 56.40	CHF 53.45	CHF 177.50
Autocall Level (100%)	CHF 23.77	CHF 56.40	CHF 53.45	CHF 177.50
Coupon Trigger Level (100%)	CHF 23.77	CHF 56.40	CHF 53.45	CHF 177.50
Initial Fixing Date	15.04.2010			
Payment Date	22.04.2010			
Valuation Date	15.04.2015			
Maturity	22.04.2014			
Details	Cash Settlement Annual Autocall Observations			
ISIN	CH0110622609			
Valoren	11062260			
SIX Symbol	EFHAM			

## REDEMPTION

**On 22.04.2010** Client pays CHF 1000 (Denomination)

**Every Year** with N being the number of years since inception

**If all the stocks are at or above their Autocall Level, The product is autocalled and the investor will receive a Cash Settlement in CHF equal to: 101% x Denomination + Coupon of (N x 4.55) %. The product expires**

*Example: if the product is autocalled on the 15.04.2012, you will receive a Cash Settlement in CHF equal to 110.1% of the Denomination: your total return is 10.1%*

**On 22.04.2015** Client receives (if the product has not been autocalled until then):

**The Investor will receive a Cash Settlement in CHF equal to: 101% x Denomination**

## CHARACTERISTICS

### Underlyings

- ABB Limited provides power and automation technologies. The Company operates under segments that include power products, power systems, automation products, process automation and robotics.
- Credit Suisse Group AG is an international financial services group. The Group provides investment banking, private banking, and asset management services to customers located around the world.
- Nestle SA is a multinational packaged food company that manufactures and markets a wide range of food products. The Company's product lines include milk, chocolate, confectionery, bottled water, coffee, creamer, food seasoning and pet foods.
- Roche Holding AG develops and manufactures pharmaceutical and diagnostic products. The Company produces prescription drugs in the areas of cardiovascular, infectious, autoimmune, and respiratory diseases, dermatology, metabolic disorders, oncology, transplantation, and the central nervous system.

### Opportunities

1. Annual opportunity to receive a (N x 4.55%) Coupon + the Denomination
2. Your capital is 101% protected at Maturity: No capital at risk
3. Memory effect feature: the investor has the chance to receive any missed coupons on one of the next observation dates
4. COSI Product: the investor does not bear issuer's Credit risk

### Risks

1. Your Capital is not at risk only at Maturity
2. No coupon will be paid if at least one stock closes below the Autocall level on the Observation dates

### Best case scenario

The Worst performing stock closes below the Autocall level on the 4 first Observation dates, and above the Autocall Level on the Valuation date

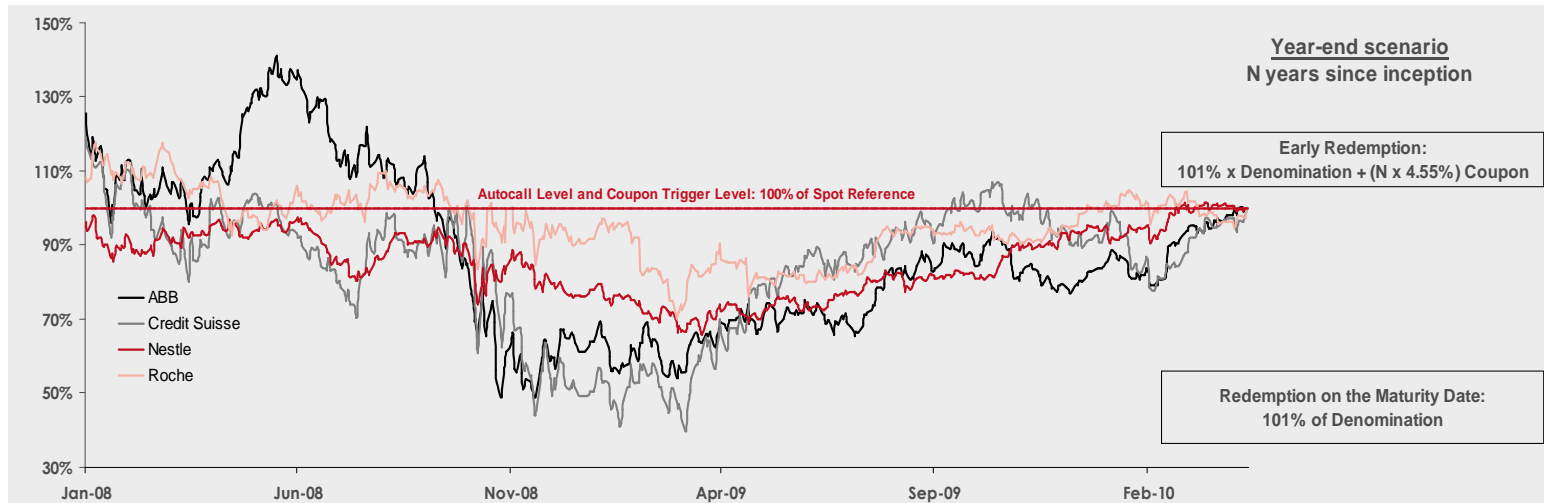
**Redemption:** 101% x Denomination + 5 Coupons of 4.55% (Total Return: 123.75%)

### Worst case scenario

The Worst Performing stock has never closed above the Autocall Level on one observation date and is below the Autocall Level on the Valuation date

**Redemption:** 101% of the Denomination

## HISTORICAL CHART



## CONTACTS

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**Live prices at [www.efgfp.com](http://www.efgfp.com)**