

Worst of Barrier Reverse Convertible on Bank of America, General Electric and Pfizer

Coupon 13.44% p.a. - 6 Months - American Barrier at 75% - USD

DETAILS

Issuer	EFG Financial Products		
Guarantor	EFG International	Collateral-Secured Product	
	Rating: Fitch A	No issuer risk	
Underlying	BANK OF AMERICA CORP GENERAL ELECTRIC CO PFIZER INC		
Bbg Ticker	BAC US Equity	GE US Equity	PFE US Equity
Strike Level (100%)	USD 19.67	USD 19.47	USD 17.08
Barrier Level (75%)	USD 14.753	USD 14.603	USD 12.810
Conversion Ratio	50.8390	51.3610	58.5480
Initial Fixing Date	15.04.10		
Payment Date	29.04.10		
Valuation Date	15.10.10		
Maturity Date	22.10.10		
EU Saving Tax	Option Premium Component	6.285% (12.51% p.a.)	
	Interest Component	0.465% (0.93% p.a.)	
Details	Physical Settlement	American Barrier	
ISIN	CH0112094088		
Valoren	11209408		
SIX Symbol	EFHGR		

REDEMPTION

On 29.04.2010 Client pays USD 1000 (Denomination)

On 22.10.2010 Client receives a Coupon of 6.75% in fine (13.44% p.a.) plus:

Scenario 1: if the Underlyings have never traded at or below the Barrier level

The Investor will receive a Cash Settlement in the Settlement Currency equal to: Denomination

Scenario 2: if one or more Underlyings traded at least once at or below the Barrier

- a. If the Final Fixing Level of the Underlying with the Worst Performance is above the respective Strike Level, the Investor will receive a Cash Settlement in the Settlement Currency equal to: Denomination
- b. If the Final Fixing Level of the Underlying with the Worst Performance is at or below the Strike Level, the Investor will receive a predefined round number (i.e. Conversion Ratio) of the Underlying with the Worst Performance per Denomination.

CHARACTERISTICS

Underlying

- Bank of America Corporation accepts deposits and offers banking, investing, asset management, and other financial and risk-management products and services. The Company has a mortgage lending subsidiary, and an investment banking and securities brokerage subsidiary.

- General Electric Company is a diversified technology, media and financial services company. The Company offers products and services ranging from aircraft engines, power generation, water processing and security technology to medical imaging, business and consumer financing, media content and industrial products. General Electric conducts operations globally.

- Pfizer Inc. is a research-based, global pharmaceutical company that discovers, develops, manufactures, and markets medicines for humans and animals. The Company's products include prescription pharmaceuticals, non-prescription self-medications, and animal health products such as anti-infective medicines and vaccines.

Opportunities

1. A guaranteed Coupon of 6.75% in fine (13.44% p.a.)
2. Protection against 25% drop in Underlying's price
3. Lower volatility than direct equity exposure
4. Secondary market as liquid as a share
5. Optimization of EU Tax components
6. COSI Product: the investor does not bear issuer's Credit risk

Best case scenario

None of the Underlyings has ever traded below the Barrier Level

Redemption: Denomination + 6.75% in fine (13.44% p.a.)

Risks

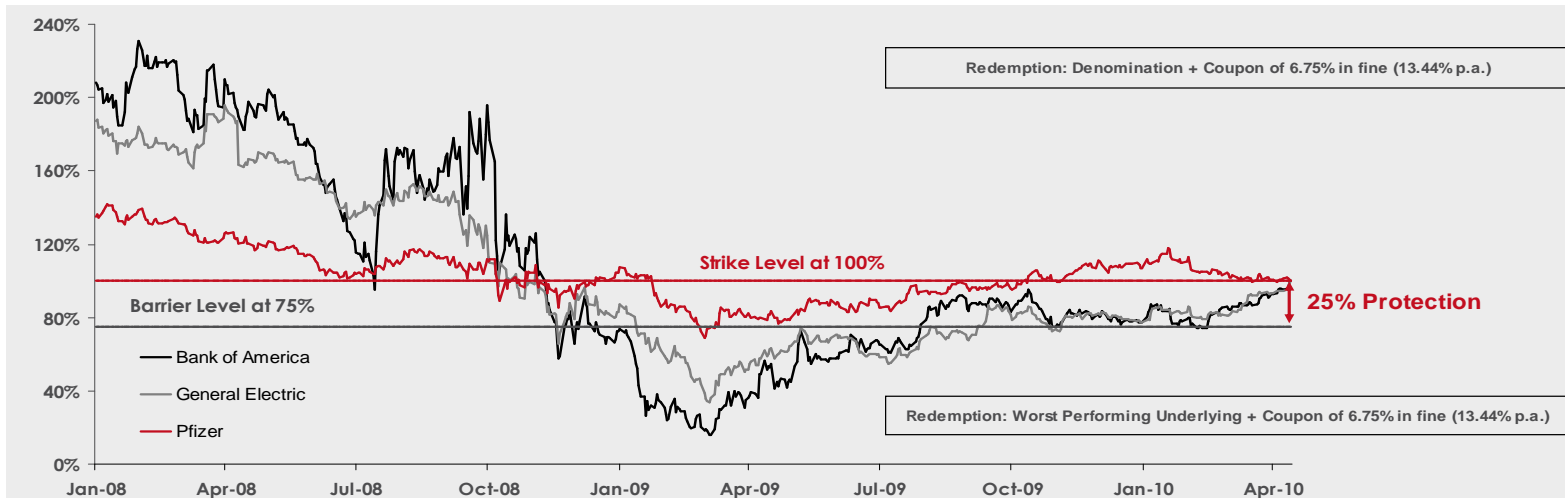
1. Maximum return of 6.75% in fine (13.44% p.a.)
2. Exposure to volatility changes

Worst case scenario

One or all the Underlyings traded below the Barrier Level and on the Final Fixing Date close under the Strike

Redemption: Worst performing Underlying + Coupon of 6.75% in fine (13.44% p.a.)

HISTORICAL CHART



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