



Single Barrier Reverse Convertible on CREDIT AGRICOLE SA

Coupon 12% p.a. - American Barrier at 80% - 3 Months - EUR

DETAILS

Issuer	EFG Financial Products	
Guarantor	EFG International	
	Rating: Fitch A	
Underlying	CREDIT AGRICOLE SA	
Bbg Ticker	ACA FP Equity	
Payment Date	26.04.2010	
Valuation Date	21.07.2010	
Maturity	26.07.2010	
Strike Level	EUR 13.52 (100%)	
Barrier Level	EUR 10.82 (80%)	
EU Saving Tax	Option Premium Component	11.36% (0% p.a.)
	Interest Component	0.64% (0% p.a.)
Details	Physical Settlement	American Barrier
Conversion Ratio	73.96	
ISIN	CH0112094054	
Valoren	11209405	
SIX Symbol	Not Listed	

REDEMPTION

On 26.04.2010 Client pays EUR 1000 (Denomination)

On 26.07.2010 Client receives 3% in fine (12% p.a.) Coupon

PLUS

Scenario 1: if the Underlying has **never traded at or below the Barrier level**

The Investor will receive a Cash Settlement equal to the Denomination

Scenario 2: if the Underlying **traded at least once at or below the Barrier level**

a. If the Final Fixing Level is at or below the Strike Level, the Investor will receive a predefined round number (i.e. Conversion Ratio) of the Underlying per Denomination.

b. If the Final Fixing Level is above the Strike Level, the Investor will receive a Cash Settlement in the Settlement Currency equal to: Denomination

CHARACTERISTICS

Underlying

Credit Agricole S.A. is the lead bank of the Credit Agricole Group. The Company acts as the central bank of the Group, coordinates its sales and marketing strategy and ensures the liquidity & solvency of each of the Caisses Regionales. Credit Agricole S.A., through its subsidiaries, designs and manages specialized financial products that are distributed primarily by the Caisses Regionales.

Opportunities

1. A guaranteed Coupon of 3% in fine (12% p.a.)
2. Protection against 20% 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

Risks

1. Maximum yield is limited to 3% in fine (12% p.a.)
2. Exposure to volatility changes

Best case scenario

The Underlying has never traded below the Barrier Level

Redemption: Denomination + Coupon of 3% in fine (12% p.a.)

Worst case scenario

The Underlying traded below the Barrier Level and on the Final Fixing Date closes under the Barrier Level

Redemption: Underlying + Coupon of 3% in fine (12% p.a.)

HISTORICAL CHART



CONTACTS

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Live prices at www.efgfp.com