

Single Barrier Reverse Convertible on ARCELORMITTAL

Coupon 9.2% p.a. - American Barrier at 80% - 3 Months - EUR

DETAILS

Issuer	EFG Financial Products	
Guarantor	EFG International	
	Rating: Fitch A	
Underlying	ARCELORMITTAL	
Bbg Ticker	MT NA Equity	
Payment Date	26.04.2010	
Valuation Date	21.07.2010	
Maturity	26.07.2010	
Strike Level	EUR 33.84 (100%)	
Barrier Level	EUR 27.07 (80%)	
EU Saving Tax	Option Premium Component	2.14% (8.56% p.a.)
	Interest Component	0.16% (0.64% p.a.)
Details	Physical Settlement	American Barrier
Conversion Ratio	29.55	
ISIN	CH0112094062	
Valoren	11209406	
SIX Symbol	not listed	

REDEMPTION

On 26.04.2010 Client pays EUR 1000 (Denomination)

On 26.07.2010 Client receives 2.3% in fine (9.2% 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

ArcelorMittal produces steel. The Company manufactures cold rolled, electrogalvanized and coated steels, slabs, special quality bars, and wire rods. Arcelor Mittal has steel making operations in Europe, the Americas, Asia, and Africa.

Opportunities

1. A guaranteed Coupon of 2.3% in fine (9.2% 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

Best case scenario

The Underlying has never traded below the Barrier Level

Redemption: Denomination + Coupon of 2.3% in fine (9.2% p.a.)

Risks

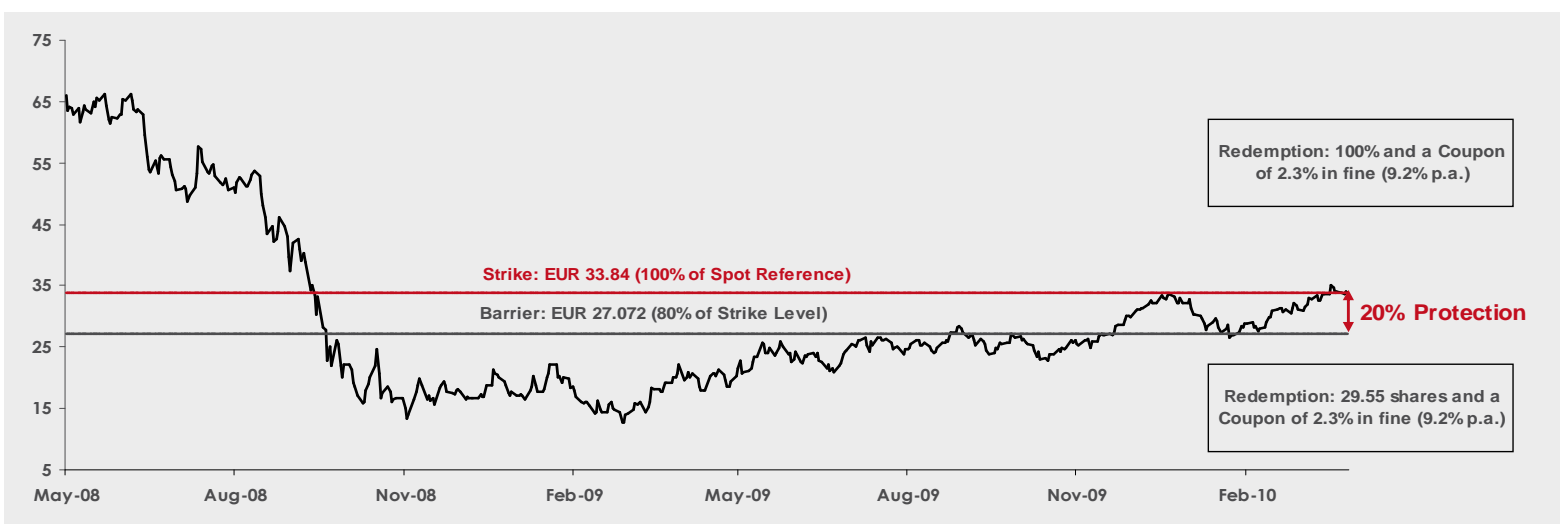
1. Maximum yield is limited to 2.3% in fine (9.2% p.a.)
2. Exposure to volatility changes

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 2.3% in fine (9.2% p.a.)

HISTORICAL CHART



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