

Single Barrier Reverse Convertible on COMPAGNIE DE SAINT-GOBAIN

Coupon 11.6% p.a. - American Barrier at 80% - 3 Months - EUR

DETAILS

Issuer	EFG Financial Products	
Guarantor	EFG International	
	Rating: Fitch A	
Underlying	COMPAGNIE DE SAINT-GOBAIN	
Bbg Ticker	SGO FP Equity	
Payment Date	26.04.2010	
Valuation Date	21.07.2010	
Maturity	26.07.2010	
Strike Level	EUR 37.3 (100%)	
Barrier Level	EUR 29.84 (80%)	
EU Saving Tax	Option Premium Component	2.74% (10.96% p.a.)
	Interest Component	0.16% (0.64% p.a.)
Details	Physical Settlement	American Barrier
Conversion Ratio	26.81	
ISIN	CH0112094070	
Valoren	11209407	
SIX Symbol	not listed	

REDEMPTION

- On 26.04.2010 Client pays EUR 1000 (Denomination)
- On 26.07.2010 Client receives 2.9% in fine (11.6% 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

Compagnie de Saint-Gobain manufactures glass products, high-performance materials, and construction materials. The Company produces flat glass, insulation, and glass containers, high-performance ceramics, plastics, and abrasives, and building materials such as roofing, wall facings, mortars, and ductile cast iron pipe. Saint-Gobain also retails building materials.

Opportunities

1. A guaranteed Coupon of 2.9% in fine (11.6% 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 2.9% in fine (11.6% p.a.)

Risks

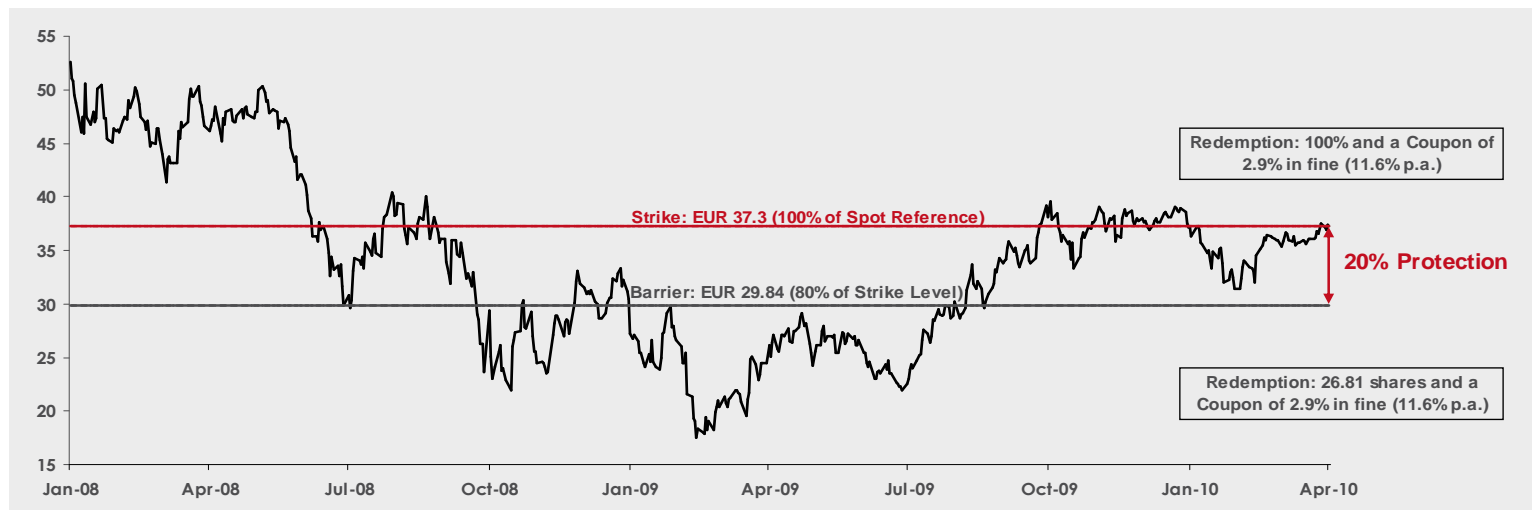
1. Maximum yield is limited to 2.9% in fine (11.6% p.a.)
2. Exposure to volatility changes

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 2.9% in fine (11.6% p.a.)

HISTORICAL CHART



CONTACTS

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Live prices at www.efgfp.com