

Worst of Barrier Reverse Convertible on Lonza Group, Credit Suisse and Zurich Financial Services

Coupon 14.24% p.a. - 6 Months - American Barrier at 75% - CHF

DETAILS

Issuer	EFG Financial Products		
Guarantor	EFG International		
			Collateral-Secured Product
	Rating: Fitch A		No issuer risk
Underlying	LONZA GROUP AG-REG	CREDIT SUISSE GROUP AG-REG	ZURICH FINANCIAL SERVICES AG
Bbg Ticker	LONN VX Equity	CSGN VX Equity	ZURN VX Equity
Strike Level (100%)	CHF 83.3	CHF 56.3	CHF 259.2
Barrier Level (75%)	CHF 62.475	CHF 42.225	CHF 194.4
Conversion Ratio	12.0050	17.7620	3.8580
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	6.78% (13.56% p.a.)	
	Interest Component	0.34% (0.68% p.a.)	
Details	Physical Settlement		American Barrier
ISIN	CH0112094096		
Valoren	11209409		
SIX Symbol	EFHGS		

REDEMPTION

On 29.04.2010 Client pays CHF 1000 (Denomination)

On 22.10.2010 Client receives a Coupon of 7.12% in fine (14.24% 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

- 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
- 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

- Lonza Group AG produces organic fine chemicals, biocides, active ingredients, and biotechnology products. The Company offers custom chemical manufacturing and fermentation processing and manufactures its products for the life sciences, pharmaceuticals, food processing, and agricultural products industries. Lonza operates production sites in Europe, the United States, and China.

- 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.

- Zurich Financial Services AG provides insurance-based financial services. The Company offers general and life insurance products and services for individuals, small businesses, commercial enterprises, mid-sized and large corporations, and multinational companies.

Opportunities

- A guaranteed Coupon of 7.12% in fine (14.24% p.a.)
- Protection against 25% drop in Underlying's price
- Lower volatility than direct equity exposure
- Secondary market as liquid as a share
- Optimization of EU Tax components
- 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 + 7.12% in fine (14.24% p.a.)

Risks

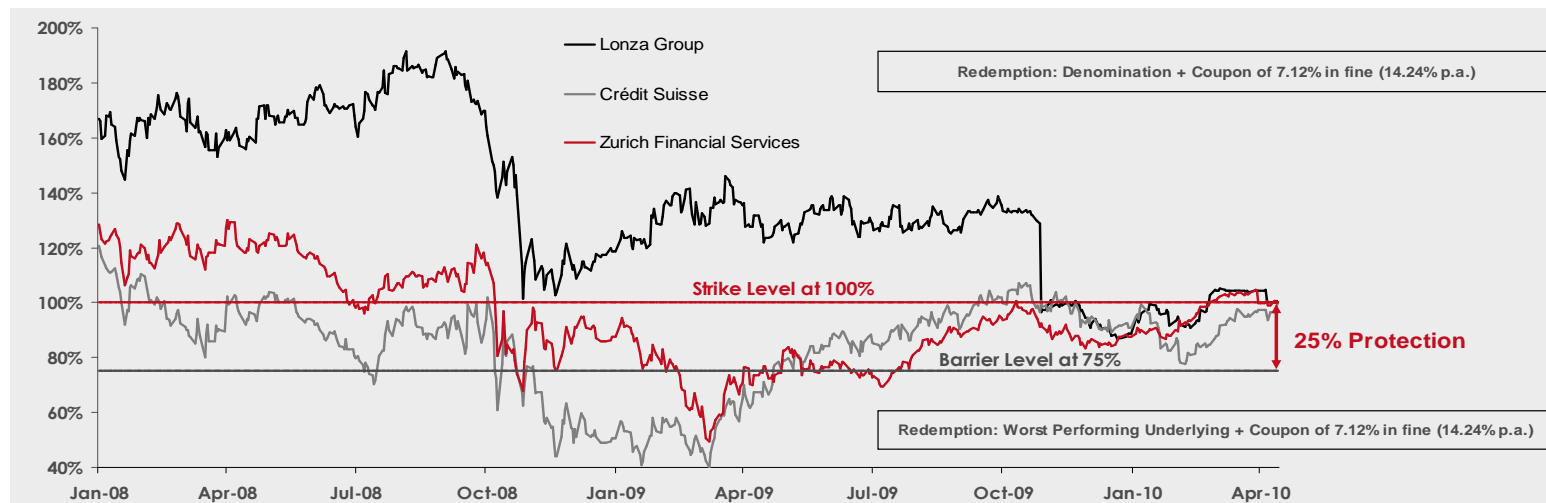
- Maximum return of 7.12% in fine (14.24% p.a.)
- Exposure to volatility changes

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 7.12% in fine (14.24% p.a.)

HISTORICAL CHART



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