



## Autocall Certificate on COMMERZBANK AG

15% Yearly Conditional Coupon (15% p.a.) - European Barrier at 70% - 3 Years - Quanto USD

### Details

Issuer	EFG Financial Products
Guarantor	EFG International
Rating: Fitch A	COMMERZBANK
Underlying	AG
Bbg Ticker	CBK GY Equity
Strike Level (100%)	EUR 37.53
Barrier Level (70%)	EUR 26.271
Autocall Level (100%)	EUR 37.53
Coupon Trigger (70%)	EUR 26.271
Initial Fixing Date	09/05/2007
Payment Date	25/02/2011
Valuation Date	09/05/2014
Maturity	16/05/2014
	Physical Settlement
Observation Dates	09/05/2011 - 09/05/2012 - 09/05/2013 - 09/05/2014
Payment Dates	16/05/2011 - 16/05/2012 - 16/05/2013 - 16/05/2014
ISIN	CH0124610616
Valoren	12461061
SIX Symbol	not listed

### Redemption

On 25.02.2011 The Investor pays USD 1,000 (Denomination)

Each Year, from 09/05/2011 The Investor receives:

If the Worst Performing Underlying closes at or above the Coupon Trigger Level (70%):

**Coupon of 15%**

If the Worst Performing Underlying closes at or above the Autocall Trigger Level (100%):

**On top of the Coupon, 100% of the invested capital and the product expires.**

On 16.05.2014 (If the product has not been early redeemed)

a. If the Underlying is above the Barrier Level (70%) on the Final Fixing Date

**The Investor receives 100% of the invested capital in cash.**

b. If the Underlying is below the Barrier Level (70%) on the Final Fixing Date

**The Investor receives the shares of the Underlying. The Investor will receive a predefined round number (i.e. Conversion Ratio) of the Underlying per Product.**

**Any potential fractional Conversion Ratio entitlements (fraction of Underlying), will be paid in Cash, based on the Final Fixing Level.**

### Characteristics

#### Underlying

- Commerzbank AG attracts deposits and offers retail and commercial banking services. The Bank offers mortgage loans, securities brokerage and asset management services, private banking, foreign exchange, and treasury services worldwide.

#### Opportunities

1. A Conditional Yearly Coupon of 15% (15% p.a.)
2. Protection against 30% drop in Underlying's price
3. Optimization of EU Tax components

#### Risks

1. The Investor will suffer a loss in capital if the the Underlying falls by more than 30% at maturity
2. Maximum return of 15% p.a.
3. Exposure to volatility changes

#### Best case scenario

The Underlying closes above its initial level at the first Observation Date

#### Worst case scenario

The Underlying has never traded above the Coupon Trigger level and closes far below the Barrier level at maturity

Redemption: 100% of the invested capital + a Coupon of 15% (Total return = 115%)

Redemption: Underlying delivered physically

### Historical Chart

