

Worst Of Autocall Certificate on Cosan and Petroleo Brasileiro

15% Annual Conditional Coupon - European Barrier at 85% - 4 Years - USD

DETAILS

Issuer	EFG Financial Products		
Guarantor	EFG International		
	Rating: Fitch A		
Underlying	COSAN LTD-CLASS A SHARES	PETROLEO BRASILEIRO S.A.-ADR	
Bbg Ticker	CZZ US Equity	PBR US Equity	
Strike Level (100%)	USD 15.75	USD 58.77	
Barrier Level (85%)	USD 13.39	USD 49.95	
Autocall Level (100%)	USD 15.75	USD 58.77	
Coupon Trigger (85%)	USD 13.39	USD 49.95	
Conversion Ratio	63.4921	17.0155	
Denomination	USD 1000		
Initial Fixing Date	03.03.08		
Payment Date	11.03.10		
Valuation Date	03.03.14		
Maturity	10.03.14		
Observation Dates	March 3, 2011	March 5, 2012	March 4, 2013
	March 3, 2014		
Early possible payment dates	March 10, 2011	March 12, 2012	March 11, 2013
	March 10, 2014		
Details	Annual Autocall Observation		Physical Settlement
	European Barrier		
ISIN	CH0110623235		
Valoren	11062323		
SIX Symbol	Not listed		

REDEMPTION

On 11.03.2010 Client buys 1 Denomination in USD at Issue Price

Each Year,

If the Worst Performing Underlying closes above the Coupon Trigger Level:

The Investor will receive a 15% Coupon

On top of the Coupon, if the Worst Performing Underlying closes above the Autocall Trigger Level:
The product is early redeemed and the Investor receives a Cash Settlement in USD equal to: Denomination

On 10.03.2014 Client receives (if the product has not been early redeemed):

a. If the Worst Performing Underlying closes above the Barrier Level on the Valuation Date,
the investor will receive a Cash Settlement in USD equal to: Denomination + 15% Coupon

b. If the Worst Performing Underlying closes at or below the Barrier Level on the Valuation Date,
the investor will receive a predefined round number (i.e Conversion Ratio) of the worst performing Underlying per Product. Any potential fractional Conversion Ratio entitlements (Fraction of Underlyings), will be paid in cash, based on the Final Fixing Level.

CHARACTERISTICS

Underlying

- Cosan Limited produces ethanol and sugar. The Company operates mills, refineries, port facilities and numerous warehouses throughout Brazil.

- Petroleo Brasileiro S.A. - Petrobras explores for and produces oil and natural gas. The Company refines, markets, and supplies oil products. Petrobras operates oil tankers, distribution pipelines, marine, river and lake terminals, thermal power plants, fertilizer plants, and petrochemical units. The Company operates in South America and elsewhere around the world.

Opportunities

1. Annual opportunity to receive a 15% Coupon
2. Your capital is protected against a decrease of 15%
3. Secondary market as liquid as equity markets

Best case scenario

The Worst Performing Underlying closes between the Coupon Trigger Level and the Autocall Trigger Level on each Observation Date.

Redemption: Denomination + 4 Coupons of 15% (Total return: 160%)

Risks

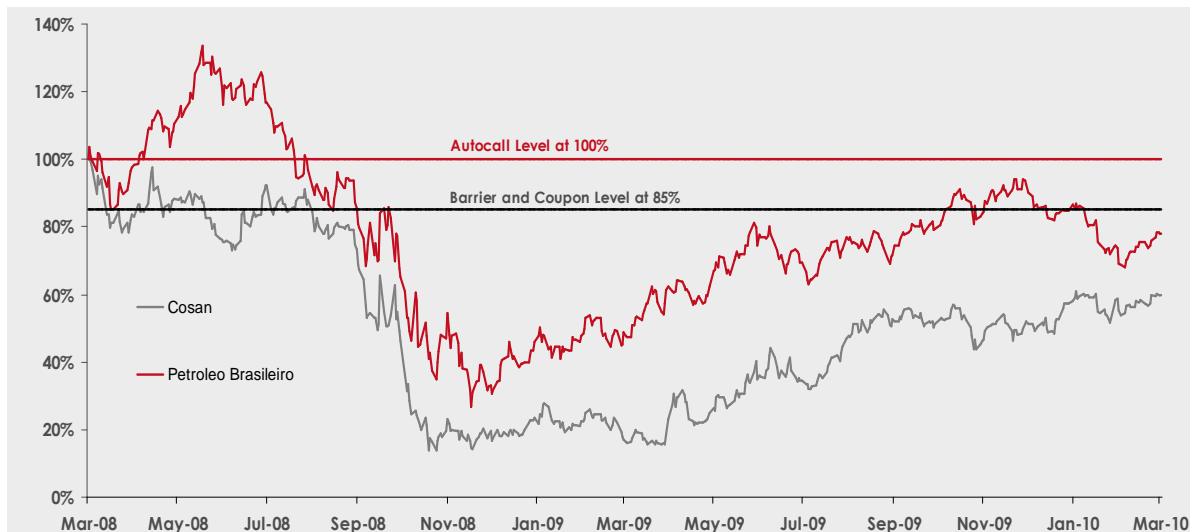
1. If on the Valuation Date, at least one Underlying closes at or below its Barrier Level, the Investor will suffer a loss reflecting the negative performance of the Underlying

Worst case scenario

The Worst Performing Underlying has never closed above the Coupon Trigger Level on each Observation Date, and it closes below the Barrier Level on the Valuation Date.

Redemption: Shares of the worst performing underlying (with negative performance)

HISTORICAL CHART



Observation date scenario

Early Redemption: Denomination

15% Coupon is paid

On the Maturity Date: Shares of the worst performing underlying (with negative performance)