

Autocall Certificate on COMMERZBANK AG

15% Yearly Conditional Coupon (15% p.a.) - European Barrier at 70% - 3 Year - EUR

Details

Issuer	EFG Financial Products
Guarantor	EFG International Rating: Fitch A
Underlying	COMMERZBANK 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	09/05/07
Payment Date	18/02/11
Valuation Date	09/05/14
Maturity	16/05/14
Details	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	CH0124610277
Valoren	12461027
SIX Symbol	not listed

Redemption

On 18.02.2011 The Investor pays EUR 1,000 (Denomination)

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

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

Coupon of 15%

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

On top of the coupon(s), 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. Lower volatility than direct equity exposure

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 maturity

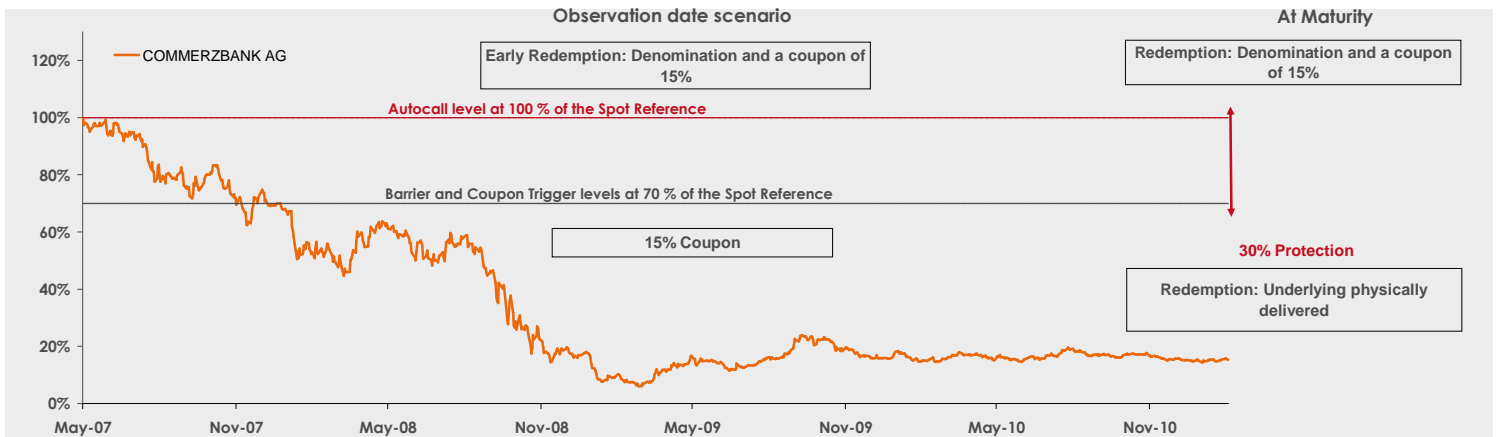
Worst case scenario

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 + 4 Coupons of 15% (Total return = 160%)

Redemption: Underlying delivered physically

Historical Chart



This publication serves only for information purposes and is not research; it constitutes neither a recommendation for the purchase of financial instruments nor an offer or an invitation for an offer. No responsibility is taken for the correctness of this information. The financial instruments mentioned in this document are derivative instruments. They do not qualify as units of a collective investment scheme pursuant to art. 7 et seqq. of the Swiss Federal Act on Collective Investment Schemes (CISA) and are therefore neither registered nor supervised by the Swiss Financial Market Supervisory Authority FINMA. Investors bear the credit risk of the issuer/guarantor. Before investing in derivative instruments, investors are highly recommended to ask their financial advisor for advice specifically focused on the investor's financial situation; the information contained in this document does not substitute such advice. This publication does not constitute a simplified prospectus pursuant to art. 5 CISA, or a listing prospectus pursuant to art. 652a or 1156 of the Swiss Code of Obligations. The relevant product documentation can be obtained directly at EFG Financial Products AG; Tel: +41 (0)68 800 1111, Fax: +41 (0)68 800 1010, or via e-mail: termsheet@efg.com. Selling restrictions apply for Europe, Hong Kong, Singapore, the USA, US persons, and the United Kingdom (the issuance is subject to Swiss law). The Underlyings' performance in the past does not constitute a guarantee for their future performance. The financial products' value is subject to market fluctuation, what can lead to a partial or total loss of the invested capital. The purchase of the financial products triggers costs and fees. EFG Financial Products AG and/or another related company may operate as market maker for the financial products, may trade as principal, and may conclude hedging transactions. Such activity may influence the market price, the price movement, or the liquidity of the financial products. © EFG Financial Products AG All rights reserved.