EFG Financial Products

Worst Of Autocall Certificate on Banco Bradesco, Petroleo Brasileiro and Vale

9.25% Semi-annual Conditional Coupon (18.5% p.a.) - European Barrier at 60% - 3 Years and 9 Months - USD

Details

Issuer	EFG Financial Products		
Guarantor	EFG International Rating: Fitch A		
Underlying	BANCO BRADESCO-ADR	PETROLEO BRASILEIRO S.A.-ADR	VALE SA-SP ADR
Bbg Ticker	BBD UN Equity	PBR UN Equity	VALE US Equity
Strike Level (100%)	USD 18.8615	USD 75.18	USD 41.78
Barrier Level (60%)	USD 11.32	USD 45.11	USD 25.07
Autocall Level (80%)	USD 15.09	USD 60.14	USD 33.42
Coupon Trigger (80%)	USD 15.09	USD 60.14	USD 33.42
Convertion Ratio	53.0181	13.3014	23.9349
Denomination	USD 1000		
Initial Fixing Date	21.05.08		
Payment Date	20.08.10		
Valuation Date	21.05.14		
Maturity	28.05.14		
Observation Dates	Every 21.05 until maturity, the following day if is a non-working day Every 21.11 until maturity, the following day if is a non-working day		
Early possible payment dates	Every 28.05 until maturity, the following day if is a non-working day Every 28.11 until maturity, the following day if is a non-working day		
Details	Semestrial Autocall Observation European Barrier		**Physical Settlement**
ISIN	CH0115890581		
Valoren	11589058		
SIX Symbol	not listed		

Redemption

On 20.08.2010 Client buys 1 Denomination in USD at Issue Price

Each Semester,

If the Worst Performing Underlying closes above the Coupon Trigger Level:
The Investor will receive a 9.25% Coupon (18.5%p.a.)

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 28.05.2014 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**

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 Convertion 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

- **Banco Bradesco S.A. attracts deposits and offers commercial banking services. The Bank offers business loans, personal credit, mortgages, lease financing, mutual funds, securities brokerage, and Internet banking services. Bradesco operates in Brazil and Argentina, the United States, the Cayman Islands, and the United Kingdom. Bradesco offers credit cards, insurance, and pension funds.**

- **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.**

- **Vale SA produces and sells iron ore, pellets, manganese, alloys, gold, nickel,copper, kaolin, bauxite, alumina, aluminum, and potash. The Company is based in Brazil, where it owns and operates railroads and maritime terminals.**

Opportunities

1. Semi-annual opportunity to receive a 9.25% Coupon (18.5%)
2. Your capital is protected against a decrease of 40%
3. Secondary market as liquid as equity markets

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

Best case scenario

The Worst Performing Underlying closes above the Autocall Level on the first Observation Date.

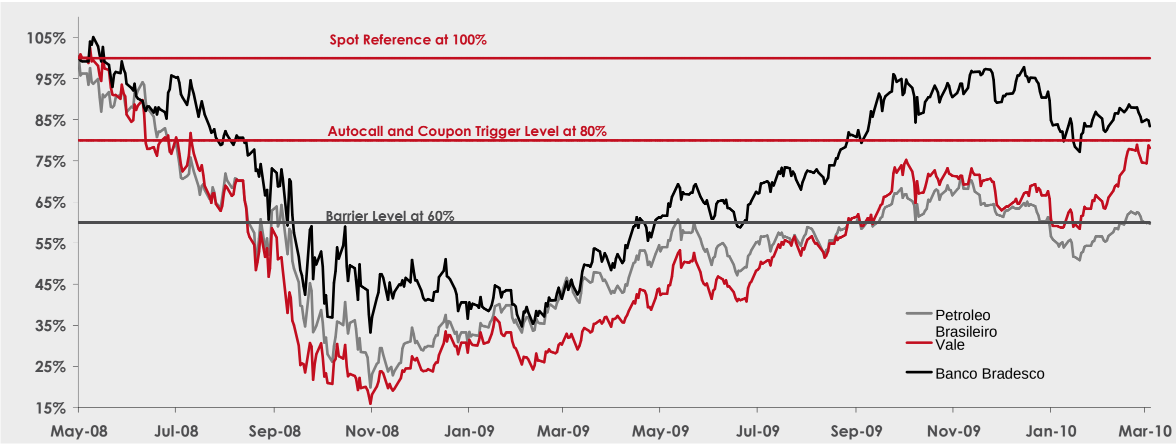
Redemption: Denomination + Coupon of 9.25% (18.5% p.a.; Total return: 109.25%)

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
18.5%p.a. Coupon is paid
On the Maturity Date: Shares of the worst performing underlying