

Worst Of Autocall Certificate on MARKS & SPENCER, TESCO and WAL-MART STORES 20% Annual Conditional Coupon - European Barrier at 80% - 4.5 Years - Quanto USD

DETAILS

Issuer	EFG Financial Products		
Guarantor	EFG International		
	Rating: Fitch A		
Underlying	MARKS & SPENCER GROUP PLC	TESCO PLC	WAL-MART STORES INC
Bbg Ticker	MKS LN Equity	TSCO LN Equity	WMT US Equity
Strike Level (100%)	GBP 625.5	GBP 435.5	USD 44.47
Barrier Level (70%)	GBP 437.85	GBP 304.85	USD 31.13
Autocall Level (80%)	GBP 500.4	GBP 348.4	USD 35.58
Coupon Trigger (80%)	GBP 500.4	GBP 348.4	USD 35.58
Denomination	USD 1000		
Initial Fixing Date	01.10.07		
Payment Date	26.03.10		
Valuation Date	01.10.14		
Maturity	08.10.14		
Observation Dates	October 4, 2010	October 3, 2011	October 1, 2012
	October 1, 2013		October 1, 2014
Early possible payment dates	October 14, 2010	October 14, 2011	October 15, 2010
	October 14, 2013		October 14, 2014
Details	Annual Autocall Observation		Cash Settlement
	European Barrier		
ISIN	CH0111527682		
Valoren	11152768		
SIX Symbol	Not listed		

REDEMPTION

On 26.03.2010 Client buys 1 Denomination in USD at Issue Price

Each Year,

If the Worst Performing Underlying closes above the Autocall Level:

The product is early redeemed and the Investor receives a Cash Settlement in USD equal to:

On 08.10.2014 Client receives (if the product has not been early redeemed):

- If the Worst Performing Underlying closes above the Autocall Level on the Valuation Date, **the Investor will receive a Cash Settlement in USD equal to: Denomination + 20% Coupon**
- If the Worst Performing Underlying closes at or below the Barrier Level on the Valuation Date, **The Investor will receive a Cash Settlement in USD equal to: Denomination x Final Fixing Level of the Worst performing Underlying / Strike Level of the Worst Performing Underlying**
- If the Worst Performing Underlying closes between the Barrier Level and the coupon trigger level on the Valuation Date, **The Investor will receive a Cash Settlement in USD equal to: Denomination**

CHARACTERISTICS

Underlying

- Marks & Spencer Group PLC is a holding company. The Company, through its subsidiaries, provides retail of clothing, food and home products.

- Tesco plc is a food retailer. The Group operates stores in the United Kingdom, Republic of Ireland, Czech Republic, Hungary, Poland, Slovakia, Turkey, Japan, Malaysia, South Korea, Taiwan, and Thailand.

- Wal-Mart Stores, Inc. operates discount stores, supercenters, and neighborhood markets. The Company's discount stores and supercenters offer merchandise such as apparel, housewares, small appliances, electronics, and hardware. Walmart's markets offer a full-line supermarket and a limited assortment of general merchandise. The Company operates nationally and internationally.

Opportunities

- Annual opportunity to receive a 20% Coupon
- Your capital is protected against a decrease of 20%
- Secondary market as liquid as equity markets

Best case scenario

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

Redemption: Denomination + 1 Coupon of 20% (Total return: 120%). The product expires the 04.10.2010

Risks

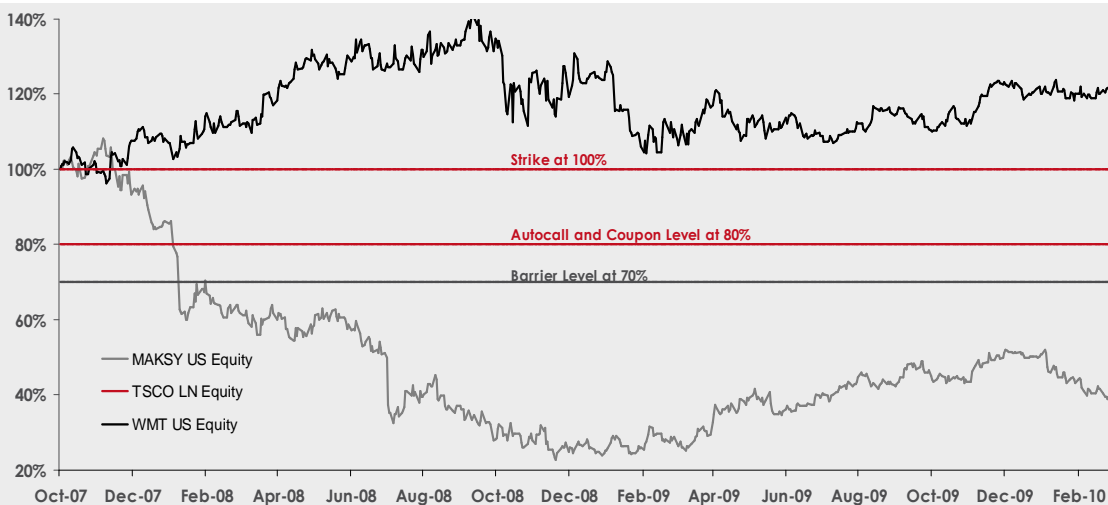
- If on the Valuation Date, at least one Underlying closes at or below its Barrier Level, the Investor will suffer a loss reflecting the negative performance of the Underlying

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: Denomination x Final Fixing Level of the Worst performing Underlying / Strike Level of the Worst Performing Underlying (with negative performance)

HISTORICAL CHART



Observation date scenario

Early Redemption: Denomination + 20% Coupon

Denomination

On the Maturity Date:
Denomination x Final Fixing Level of the Worst performing Underlying / Strike