

Worst Of Autocall Certificate on DEUTSCHE BANK, BNP PARIBAS and NOMURA

30%p.a. Semi-Annual Conditional Coupon - European Barrier at 70% - 3 Years and 2 Months - Quanto EUR

Details

Issuer	EFG Financial Products		
Guarantor	EFG International		
	Rating: Fitch A		
Underlying	DEUTSCHE BANK AG- REGISTERED	BNP PARIBAS	NOMURA HOLDINGS INC
Bbg Ticker	DBK GY Equity	BNP FP Equity	8604 JP Equity
Strike Level (100%)	EUR 117.96	EUR 91.12	JPY 2485
Barrier Level (70%)	EUR 82.57	EUR 63.78	JPY 1739.5
Autocall Level (100%)	EUR 117.96	EUR 91.12	JPY 2485
Coupon Trigger (70%)	EUR 82.57	EUR 63.78	JPY 1739.5
Denomination	EUR 1000		
Initial Fixing Date	11.05.2007		
Payment Date	06.04.2010		
Valuation Date	13.05.2013		
Maturity	21.05.2013		
Observation Dates	Every 11.11 until maturity, the following day if is a non-working day Every 11.05 until maturity, the following day if is a non-working day		
Early possible payment dates	Every 20.11 until maturity, the following day if is a non-working day Every 20.05 until maturity, the following day if is a non-working day		
Details	Semi-Annual Autocall Observation	Cash Settlement	
	European Barrier		
ISIN	CH0111527575		
Valoren	11152757		
SIX Symbol	Not listed		

Redemption

On 06.04.2010 Client buys 1 Denomination in EUR at Issue Price

Each Semester,

**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 EUR equal to:
Denomination**

On 21.05.2013 Client receives (if the product has not been early redeemed):

- If the Worst Performing Underlying closes above the Barrier Level on the Valuation Date, **the Investor will receive a Cash Settlement in EUR equal to: Denomination + 15% 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 EUR equal to: Denomination x Final Fixing Level of the Worst performing Underlying / Strike Level of the Worst Performing Underlying**

Characteristics

Underlying

- Deutsche Bank AG is a global financial service provider delivering commercial, investment, private and retail banking. The Bank offers debt, foreign exchange, derivatives, commodities, money markets, repo and securitization, cash equities, research, equity prime services, loans, convertibles, advice on M&A and IPO's, trade finance, retail banking, asset management and corporate investments.

- BNP Paribas attracts deposits and offers commercial, retail, investment, private and corporate banking services. The Bank also provides asset management and investment advisory services to institutions and individuals in Europe, the United States, Asia and the Emerging Markets.

- Nomura Holdings, Inc. is a holding company which manages financial operations for its subsidiaries. As a group, the Company provides a variety of financial services such as dealing, brokerage, underwriting, and asset management. Nomura Securities Co., a registered member of the New York and London Stock Exchanges, has branches around the world.

Opportunities

- Semi-Annual opportunity to receive a 15% Coupon
- Your capital is protected against a decrease of 30%
- 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 + 7 Coupons of 15% (Total return: 205%)

Risks

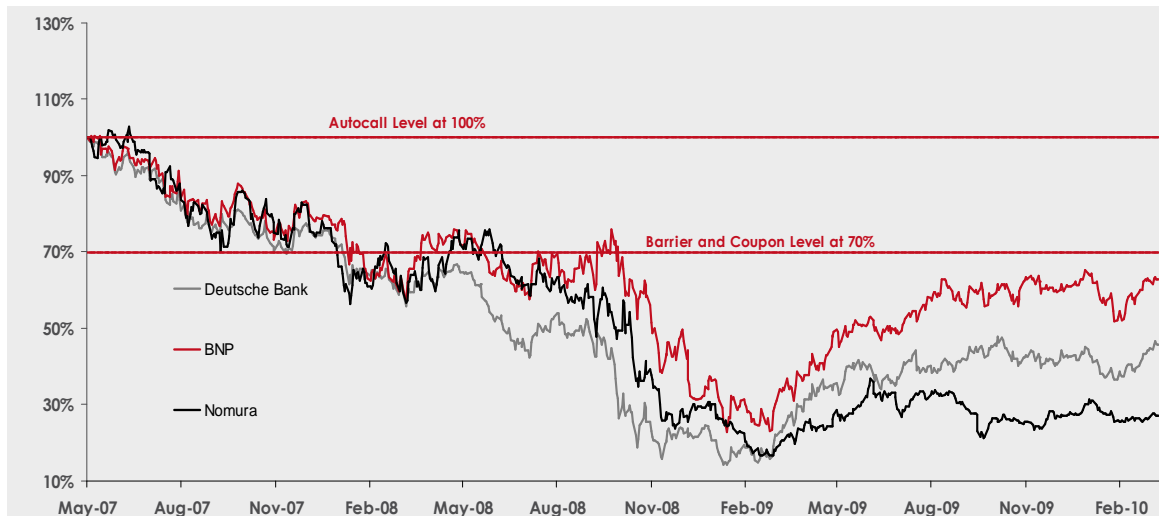
- If on the Valuation Date, at least one Underlying closes at or below its Barrier Level, the Investor will suffer a loss reflecting the negative performance of the Underlying

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

15% Coupon is paid

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