



Autocallable certificate on ITAU UNIBANCO

8.1% p.a. Annual Guaranteed Coupon - European Barrier at 80% - 3 Years - USD

DETAILS

Issuer	EFG Financial Products	
Guarantor	EFG International	
	Rating: Fitch A	
Underlying	ITAU UNIBANCO HLDNG-PREF ADR	
Bbg Ticker	ITUB US Equity	
Strike Level	USD 20.73	
Autocall Level	USD 20.73 (100% of the Strike level)	
Barrier Level	USD 16.59 (80% of the Strike Level)	
Conversion Ratio	48.2393	
Initial Fixing Date	03.03.2010	
Payment Date	12.03.2010	
Valuation Date	04.03.2013	
Maturity	13.03.2013	
Observation Dates	04.03.2011	
	05.03.2012	
	04.03.2013	
Payment Dates	14.03.2011	
	12.03.2012	
	13.03.2013	
Details	Physical Settlement	European Barrier
	Annual Autocall Observations	
ISIN	CH0110622757	
Valoren	11062275	
SIX Symbol	not listed	

REDEMPTION

On 12.03.2010 Client pays USD 1000 (Denomination)

Every Year,

If the product has not been early redeemed
The Investor will receive a 8.1%p.a. Coupon

On top of the Coupon, if the Underlying is at or above its Autocall Level
The Product is early redeemed and the Investor will receive a Cash Settlement in USD equal to: Denomination. The Product expires.

On 13.03.2013 If the product has not been early redeemed

Scenario 1: If the Underlying closes below the Barrier Level on the Valuation Date
The Investor will receive a predefined round number (i.e. Conversion Ratio) of the Underlying per Denomination plus a 8.1% p.a. Coupon. Any potential fractional Conversion Ratio entitlements (Fraction of Underlyings), will be paid in cash, based on the Final Fixing Level.

Scenario 2: If the Underlying closes at or above the Barrier Level on the Valuation Date
The Investor will receive a Cash Settlement in USD equal to: Denomination, plus a coupon of 8.1% p.a.

CHARACTERISTICS

Underlying

Itau Unibanco Holding SA attracts deposits and offer retail, commercial, corporate, and private banking services. The Bank offers consumer loans, financial management, insurance, pension plans, treasury services, mortgage loans, lease financing, securities brokerage, and foreign exchange services.

Opportunities

1. An Annual Guaranteed Coupon of 8.1%p.a.
2. Protection against 20% drop in Underlying's price
3. Barrier is only observed on the Valuation Date
4. Lower volatility than direct equity exposure
5. Secondary market as liquid as a share

Best case scenario

On each observation date, the Underlying traded between below the Autocall Level and at maturity, the underlying closes above the Barrier level

Redemption: Denomination + 3 Annual Coupons of 8.1%
 (Total Return: 124.3%)

Risks

1. Exposure to volatility changes

Worst case scenario

On each observation date, the Underlying never traded above the Autocall level and at maturity, the underlying closes below the Barrier level

Redemption: Shares of the Underlying + 3 Coupons of 8.1% p.a.

HISTORICAL CHART

