

FULL SPEED AHEAD WITH THE AUTOMOBILE INDUSTRY: EARN 3 MONTH LIBOR + 8.25%



DESCRIPTION

The newly issued Floating Barrier Reverse Convertibles with 2 years maturity offer investors an opportunity to earn attractive coupon levels, while benefiting from low barriers. The coupon is split up in a variable as well as fixed component. The fixed coupon depends on the specific underlyings and is paid quarterly. The additional variable coupon is pegged to the corresponding 3-months LIBOR, and EURIBOR[®] respectively. Hence if the corresponding benchmark interest rate rises, the total coupon increases as well. Besides this variable coupon part, Floating Rate Barrier Reverse Convertibles do not differ from "regular" Worst-of Barrier Reverse Convertibles. In addition, all products include COSI, thereby reducing the issuer risk.

OPPORTUNITIES

- You participate in rising 3-month interest rates by receiving the guaranteed coupon plus the 3-month reference interest rate (LIBOR or EURIBOR[®]).
- The Coupon Amount will be paid out in any case: An attractive yield opportunity in sideways-trending or moderately falling prices.
- Contingent Capital Protection: As long as the Barrier Level is not touched or surpassed during the Barrier Observation Period the Investor will receive the Denomination.

RISKS

- During the lifetime of the Product fluctuations in the Product's price can be higher than the corresponding fluctuations in the Underlying's price.
- If a Barrier Event has occurred and at least one underlying closes at or below its initial fixing level at maturity the investor will receive delivery of the underlying with the worst performance and can therefore lose all or part of his investment.
- The Investor foregoes income such as dividend payments on the Underlying.

BARRIER EVENT

A Barrier Event shall be deemed to occur if at any time on any exchange business day during the Barrier Observation Period the level of at least one of the underlyings' bid prices has been quoted and/or traded at or below the respective barrier level, as reasonably determined by the calculation agent.

BARRIER OBSERVATION PERIOD

31.08.2010 – 31.08.2012

END OF SUBSCRIPTION PERIOD: 31.08.2010¹

FLOATING RATE BARRIER REVERSE CONVERTIBLES WITH QUARTERLY COUPON PAYMENT

Category	Coupon p.a. ²⁾	Underlying	Barrier	Maturity	Currency	Swiss Security Number
Stocks / CHF	3-Month CHF LIBOR + 8.25%	Renault, Porsche	49%	2 Years	qCHF	11663438
	3-Month CHF LIBOR + 8.25%	BHP Billiton, Xstrata	49%	2 Years	qCHF	11663439
	3-Month CHF LIBOR + 7.00%	ABB, Credit Suisse	49%	2 Years	CHF	11663440
	3-Month CHF LIBOR + 6.25%	Novartis, Roche	69%	2 Years	CHF	11663441
Stocks / EUR	3-Month EURIBOR [®] + 7.25%	Daimler, Dt. Bank	49%	2 Years	EUR	11663442
	3-Month EURIBOR [®] + 7.00%	Alstom, Vinci	49%	2 Years	EUR	11663443
Stocks / USD	3-Month USD LIBOR + 8.50%	Apple, Nokia	49%	2 Years	qUSD	11663444

¹⁾ The subscription period may be closed early by the issuer, due to market developments.

²⁾ The coupon payment occurs on a quarterly basis.

Would you like to know more about structured products? Please visit our website www.efgfp.com or call us on +41 58 800 1111.

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