

**Product Report as of 29/03/2010**

Yield-Enhancement Products  
SSPA Product Type: 1220 (330)

**9.73% p.a. Reverse Convertible on ABB**

Final Fixing Date 26/03/2010; issued in CHF; not listed

Assumptions made herein are based on data and models we consider reliable and accurate. This notwithstanding EFG Financial Products AG makes no representations or warranties with respect to completeness or correctness of the assumptions made herein.

**Product Details**

**Issuance data**

Issue Date 02/04/2009  
Issue Price 100.00%  
Issue Size CHF 10'000'000 (can be increased at any time)

**General Information**

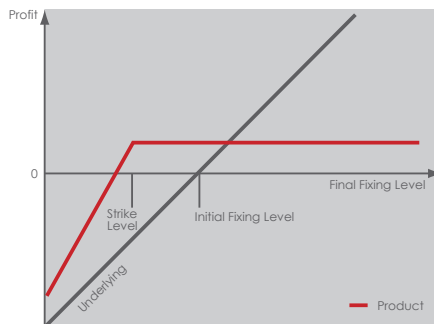
Swiss Security Number 10060566  
ISIN CH0100605663  
Redemption Date 06/04/2010 (subject to Settlement Disruption Event provisions)  
Denomination CHF 1'000  
Settlement Currency CHF  
Coupon Day Count Convention 30/360; Unadjusted; Accruing from and including the Issue Date to and excluding the respective payment date.  
Listing/Exchange not listed  
Quoting Type Secondary market prices are quoted clean; accrued Coupon Amount is NOT included in the prices.  
Quotation Type Secondary market prices are quoted in percentage.  
The Coupon Rate is split in two components for Swiss taxation purposes:  
Interest Component 0.56% p.a.  
Option Premium Component 9.17% p.a.

**Market expectation**

The Underlying will trade sideways to slightly higher.  
The Underlying will not close below the Strike Level on the Final Fixing Date.

**Product description**

This Product offers the Investor a Coupon Rate regardless of the performance of the Underlying during the lifetime. If at the Final Fixing Date the Underlying closes above the Strike Level, the Investor will receive the Denomination at the Redemption Date. Otherwise the Investor will receive at the Redemption Date either a Cash Settlement in the Settlement Currency or a Delivery of Underlying as the case may be and as described under "Redemption" below.



**Coupon Amount(s) and Coupon Payment Date(s)**

Coupon Payment Date	Coupon Amount	Accrued Interest
06/04/2009	CHF 1.08	PAID
06/04/2010	CHF 97.30	CHF 95.68

**Underlying**

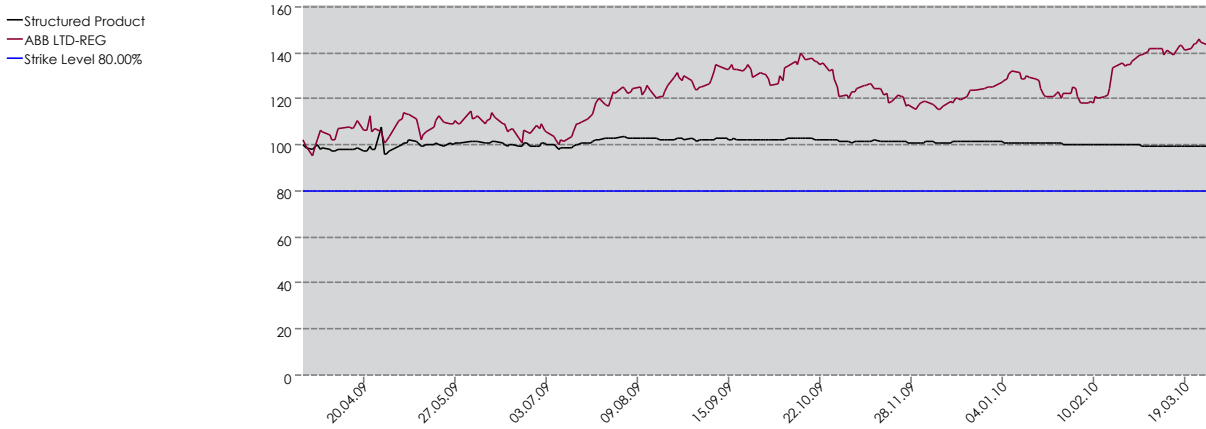
Underlying	Related Exchange	Bloomberg Ticker	Initial Fixing Level (100%)	Strike Level (80.00%)	Conversion Ratio
ABB LTD-REG	SIX Swiss Exchange	ABBN VX	CHF 15.91	CHF 12.73	78.5669

**Performance**

	Last price	Week to date	Month to date	Year to date	Since inception
<b>Structured Product</b>	<b>99.20%</b>	<b>-0.88%</b>	<b>-1.39%</b>	<b>-2.07%</b>	<b>-0.80%</b>
ABB LTD-REG	CHF 22.85	-1.13%	5.06%	14.59%	43.62%

Subscription End Date 26/03/2009	Coupon Amount CHF 1.08 06/04/2009	Coupon Amount CHF 97.30 06/04/2010	Coupon Amount CHF	Final Fixing Date 26/03/2010		
<b>OVER</b>	<b>PAID</b>			<b>EXPIRED</b>		

## Performance over time



## Sensitivity

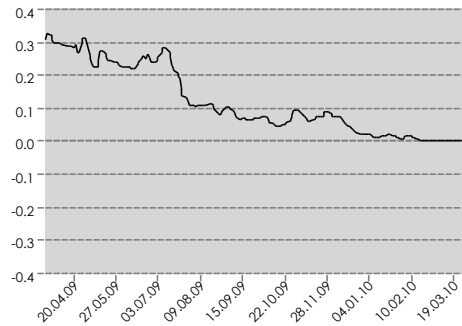
### Structured Product

ABB LTD-REG

Delta is the rate of change of the price of a derivative with respect to the price of the underlying asset. If the Delta of the Underlying is 0.1, a 1% move in the Underlying means that the price of the Structured Product will change by 0.1%.

Delta  
0.00

Structured Product



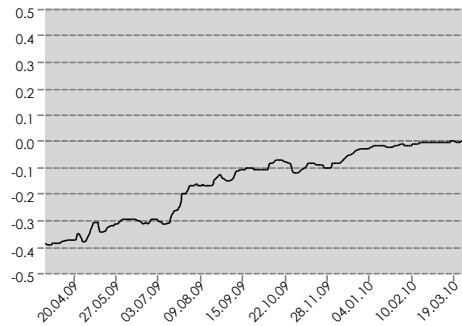
### Structured Product

ABB LTD-REG

Vega is the rate of change of the price of a derivative with respect to the implied volatility of an Underlying. If the Vega of the Underlying is 0.1, a 1% move in the implied volatility of the Underlying means that the price of the Structured Product will change by 0.1%.

Vega  
0.00

Structured Product

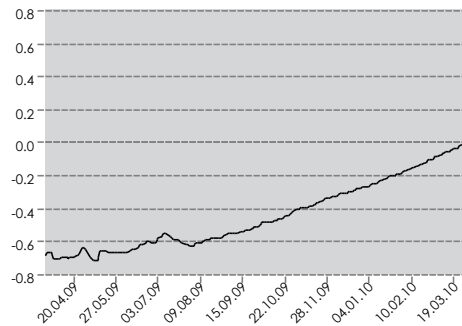


### Structured Product

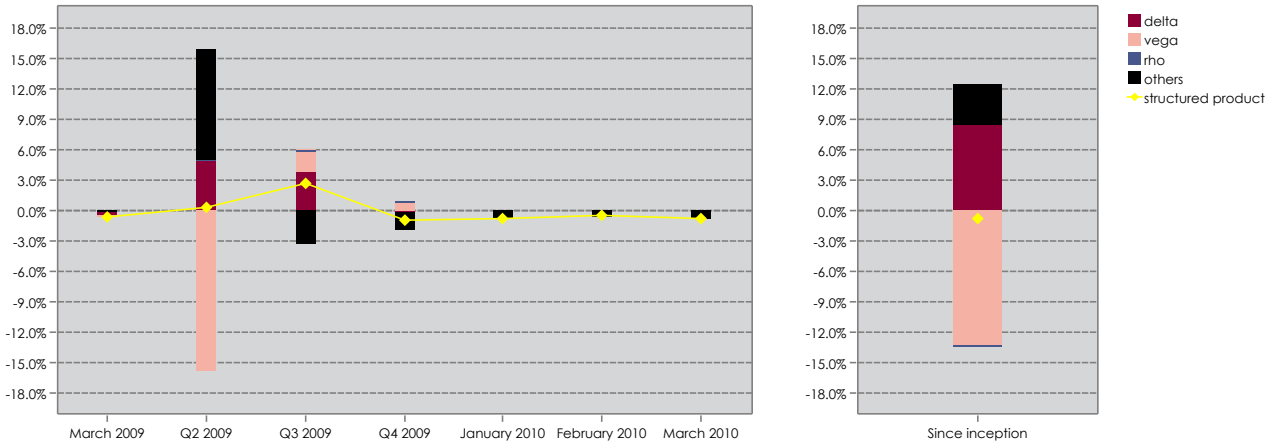
Rho is the rate of change of the price of a derivative with respect to the duration matching interest rate. If the Rho is 0.1, a 1% move in the rates means that the price of the Structured Product will change by 0.1%.

Rho  
0.00

Structured Product

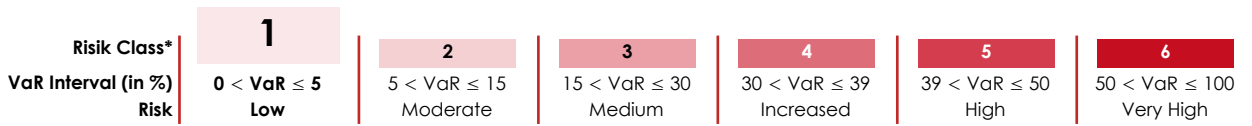


## Performance attribution



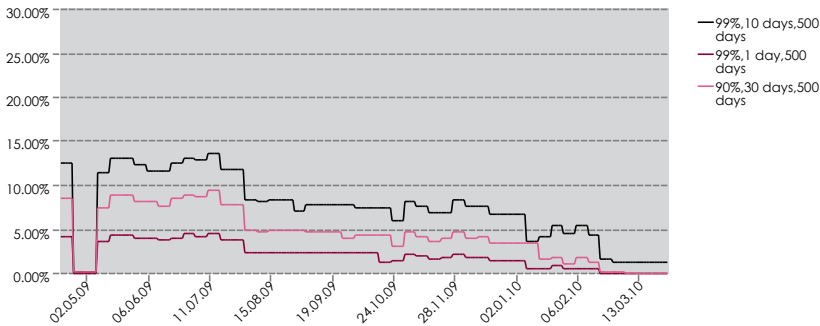
## VaR over time

Value at Risk (VaR) is the maximum loss not exceeded over a set time period at a given probability (confidence level). VaR calculation is based on extensive historical data. It is expressed as a percentage of the value of the product. The Calculation Agent determined this VaR classification, based on 99%, 10 days. It can differ from the SSPA classification.

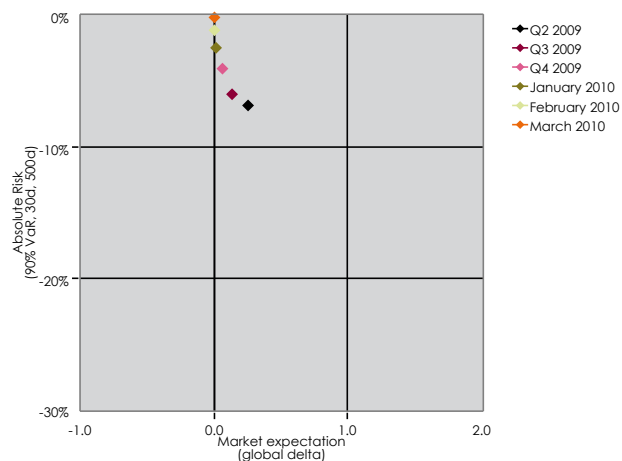


\*Source Categories: SVSP  
Source Calculations: EFGFP

Confidence level	Period of Time	Price History	VaR (Max Loss in %)
90.00%	30 day(s)	500 day(s)	0%
99.00%	1 day(s)	500 day(s)	0%
99.00%	10 day(s)	500 day(s)	1%



## Risk - Market expectation



As derivative capital markets instruments, Structured Products change their risk-reward characteristics throughout their lifetime in conjunction with the changing market conditions. Our dynamic classification regarding risk and reward should help to illustrate these changes. The Value at Risk of the Structured Product serves as a risk measurement with a level of confidence of 90% over 30 days and a history of 500 days. The implied market expectation of the Structured Product will be signified through the help of the Global Delta.

## Product Documentation

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Only the Final Termsheet in English language together with the Programme containing all further relevant terms and conditions, as amended from time to time (the "Programme") shall form the entire documentation for this Product ("Product Documentation"), and accordingly the Final Termsheet should always be read together with the Programme. Definitions used in the Final Termsheet, but not defined therein shall have the meaning given to them in the Programme.

Please refer to the Termsheet in connection with the Programme for any information concerning risks aligned with this product.

Notices to Investors in connection with this Product shall be validly given in accordance with the terms and conditions of the Programme. In addition, any changes with regard to the terms and conditions of this Product will be published on the relevant Termsheet on the Issuer's website [www.efgfp.com](http://www.efgfp.com) under the section "Products" or, for listed products, in any other form as permitted by the rules and regulations of the SIX Swiss Exchange. Notices to Investors relating to the Issuer and/or Guarantor will be published under the section "About us" on the Issuer's website [www.efgfp.com](http://www.efgfp.com).

During the whole term of this Product, the Product Documentation can be ordered free of charge from the Lead Manager at Brandschenkestrasse 90, P.O. Box 1686, CH-8027 Zurich (Switzerland), via telephone (+41-(0)58-800 1000), fax (+41-(0)58-800 1010) or via e-mail ([termsheet@efgfp.com](mailto:termsheet@efgfp.com)).

