

Product Report as of 08/09/2010
COSI (Collateral Secured Instruments)

Yield-Enhancement Products
SSPA Product Type: 1230 (340)
Collateralised Derivatives

10.00% (10.17% p.a.) Barrier Reverse Convertible on ABB, Credit Suisse, Holcim

Worst of style - Autocallable

Final Fixing Date 11/02/2011; issued in CHF; listed on SIX Swiss Exchange

This Product is collateralised in accordance with the terms and conditions of the SIX Swiss Exchange Framework Agreement for Collateral Secured Instruments.

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	24/02/2010
First Exchange Trading Date	24/02/2010
Issue Price	100.00%
Issue Size	CHF 10'000'000 (can be increased at any time)

General Information

Swiss Security Number	10991411
ISIN	CH0109914116
SIX Symbol	EFGSG
Redemption Date	18/02/2011 (subject to Settlement Disruption Event provisions)
Denomination	CHF 1'000
Settlement Currency	CHF
Coupon Day Count Convention	30/360; Unadjusted; Accruing during each coupon period (including start and excluding end date).
Listing/Exchange	SIX Swiss Exchange; traded on Scoach Schweiz AG Listing will be applied for.
Quoting Type	Secondary market prices are quoted dirty; accrued Coupon Amount is 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	0.43% (0.44% p.a.)
Option Premium Component	9.57% (9.73% p.a.)

Market expectation

Underlyings trade sideways to slightly higher.
Underlyings will not trade at or below the Barrier Levels.

Product description

This Product offers the Investor a Coupon Rate regardless of the performance of the Underlyings during lifetime whilst combined with a conditional downside protection. If no Barrier Event has occurred the Investor will receive the Denomination at the Redemption Date. If a Barrier Event has occurred but all Underlyings close above their Initial Fixing Level at the Final Fixing Date the Investor will still receive at the Redemption Date a Cash Settlement which equals the Denomination. Otherwise the Investor will receive at the Redemption Date either a round number (i.e. Conversion Ratio) of the Underlying with the Worst Performance or, as the case may be, a Cash Settlement in the Settlement Currency, as further described under Redemption.

In addition, the Product can be early redeemed if the relevant conditions are met on any of the Autocall Observation Dates.

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

Coupon Payment Date	Coupon Amount	Accrued Interest
18/02/2011	CHF 100.00	CHF

Underlying

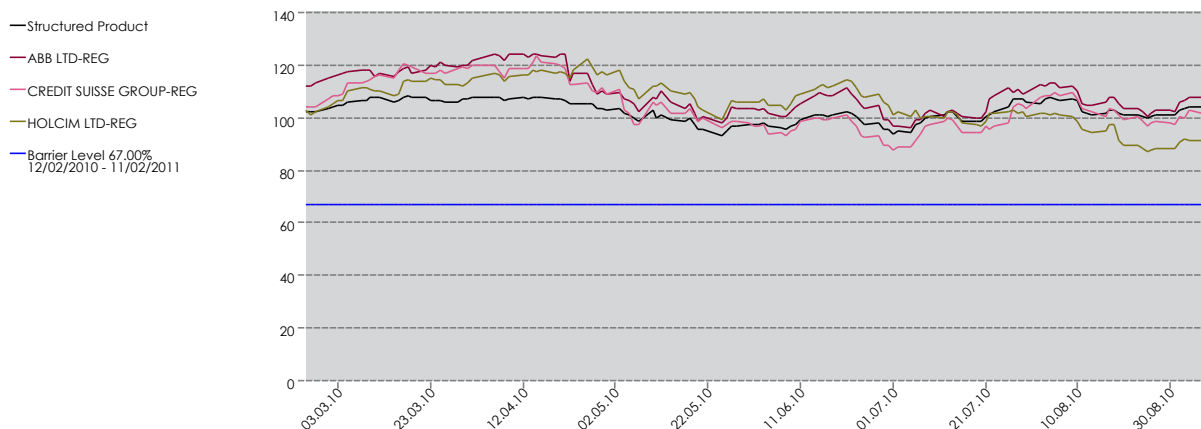
Underlying	Related Exchange	Bloomberg Ticker	Initial Fixing Level (100%)	Barrier Level (67.00%)	Autocall Trigger Level (100.00%)	Conversion Ratio
ABB LTD-REG	SIX Swiss Exchange	ABBN VX	CHF 19.17	CHF 12.84	CHF 19.17	52.1648
CREDIT SUISSE GROUP-REG	SIX Swiss Exchange	CSGN VX	CHF 45.72	CHF 30.63	CHF 45.72	21.8723
HOLCIM LTD-REG	SIX Swiss Exchange	HOLN VX	CHF 69.40	CHF 46.50	CHF 69.40	14.4092

Subscription End Date 12/02/2010	First Exchange Trading Date 24/02/2010	Barrier Observation Date 11/02/2011	Barrier Level ABB (67.00%)	Barrier Level Credit Suisse (67.00%)	Barrier Level Holcim (67.00%)	Observation Date 12/08/2010
Coupon Amount CHF 100.00 18/02/2011	Final Fixing Date 11/02/2011					

Performance

	Last price	Week to date	Month to date	Year to date	Since inception	Distance from Barrier
Structured Product	104.10%	-0.10%	2.76%	4.10%	4.10%	
ABB LTD-REG	CHF 20.50	-0.63%	4.49%	6.94%	6.94%	39.94%
CREDIT SUISSE GROUP-REG	CHF 45.28	-3.84%	1.55%	-0.96%	-0.96%	32.04%
HOLCIM LTD-REG	CHF 64.50	1.57%	5.56%	-7.06%	-7.06%	25.94%

Performance over time



Sensitivity

Structured Product

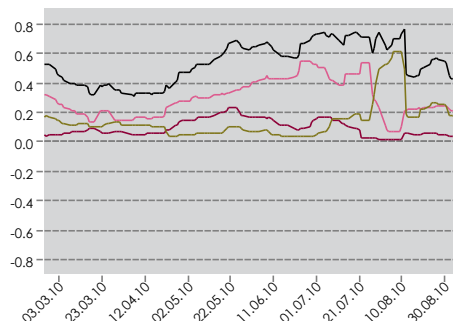
ABB LTD-REG	0.04
CREDIT SUISSE GROUP-REG	0.25
HOLCIM LTD-REG	0.12

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

0.41

Structured Product	0.41
ABB LTD-REG	0.04
CREDIT SUISSE GROUP-REG	0.25
HOLCIM LTD-REG	0.12



The table shows how your structured product price will be affected if your underlying basket price (reflecting an identical price change in each Underlying) changes by a certain percentage. All other parameters are assumed to stay equal.

Change in Underlying basket price	-10%	-5%	0%	+5%	+10%
New Product Price (in %)	99.79	102.54	104.10	104.99	105.49
Change in Product Price	-4.1%	-1.5%	0%	+0.9%	+1.3%

Structured Product

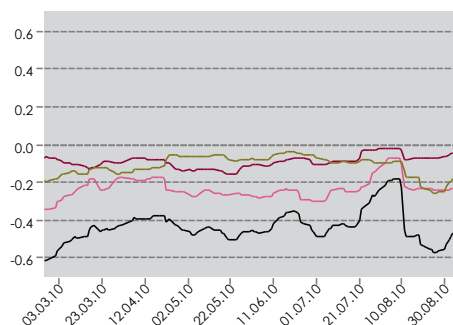
ABB LTD-REG	-0.06
CREDIT SUISSE GROUP-REG	-0.27
HOLCIM LTD-REG	-0.15

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

-0.47

Structured Product	-0.47
ABB LTD-REG	-0.06
CREDIT SUISSE GROUP-REG	-0.27
HOLCIM LTD-REG	-0.15



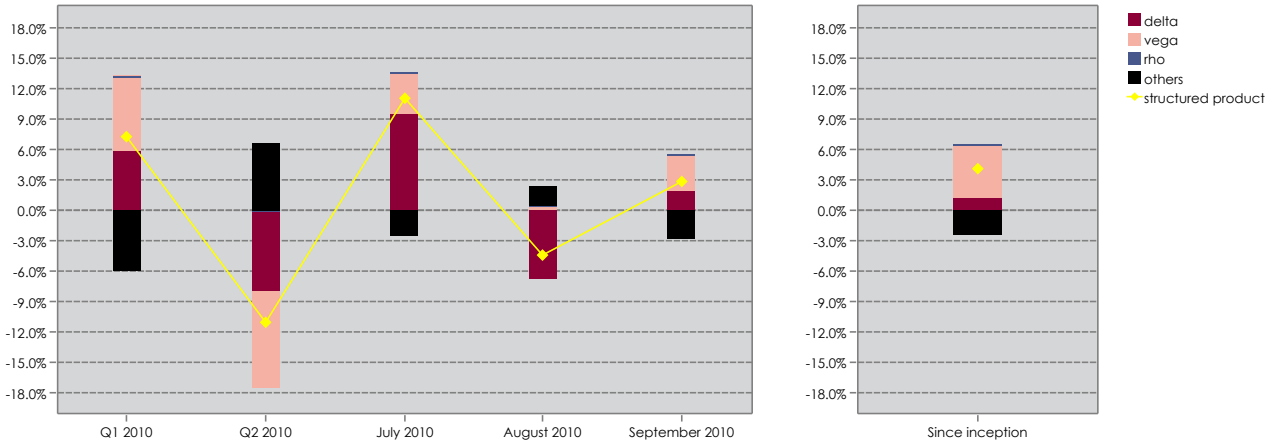
The table on the right shows how a change in the volatility of the underlying basket (reflecting an identical change in the volatility of each component of the basket) by a certain percentage will affect the price of the Structured Product while all other parameters are held equal.

Change in Underlying basket volatility	-10%	-5%	0%	+5%	+10%
New Product Price (in %)	105.04	104.60	104.10	103.47	102.87
Change in Product Price	+0.9%	+0.5%	0%	-0.6%	-1.2%

Combining the parameter shifts above, the table on the right shows the impact on the product price if the basket price and basket volatility shift simultaneously.

	Change in Underlying basket price			
	-10%	-5%	+5%	+10%
-10%	101.81	103.94	105.58	105.87
	-2.2%	-0.2%	+1.4%	+1.7%
-5%	100.79	103.24	105.31	105.72
	-3.2%	-0.8%	+1.2%	+1.6%
+5%	98.76	101.63	104.59	105.21
	-5.1%	-2.4%	+0.5%	+1.1%
+10%	97.70	100.78	104.16	104.94
	-6.1%	-3.2%	+0.1%	+0.8%
New Product Price (in %)				
Change in Product Price				

Performance attribution



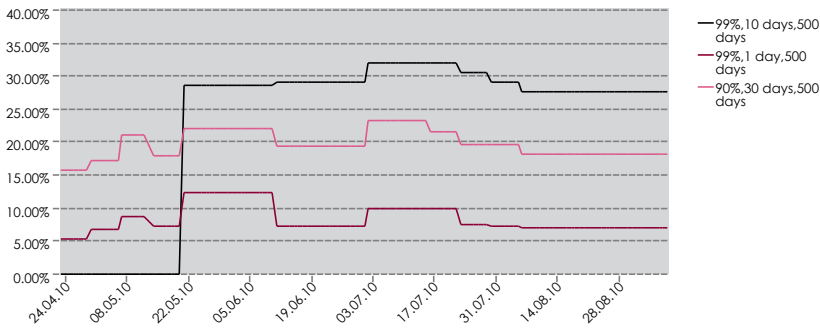
VaR over time

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.

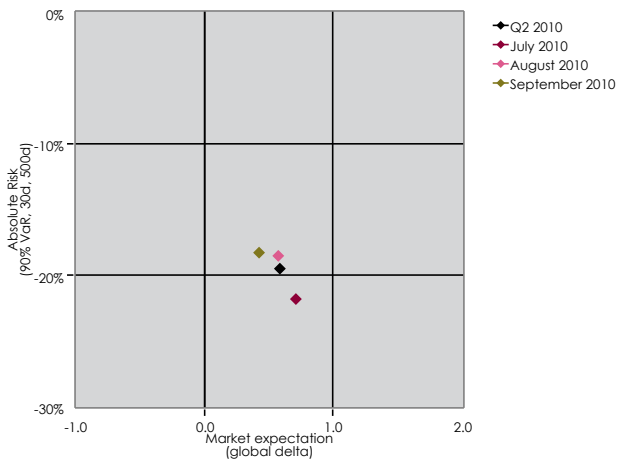
Risk Class*	1	2	3	4	5	6
VaR Interval (in %)	0 < VaR ≤ 5	5 < VaR ≤ 15	15 < VaR ≤ 30	30 < VaR ≤ 39	39 < VaR ≤ 50	50 < VaR ≤ 100
Risk	Low	Moderate	Medium	Increased	High	Very High

*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)	18%
99.00%	1 day(s)	500 day(s)	7%
99.00%	10 day(s)	500 day(s)	28%



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

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 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.

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).