

**CALYON 20% COUPON BARRIER ON PBR RIO BBD 90% Call - XS0354839424**

last update 29 mar 2010

STRIKE LEVELS: PBR: 47,98 RIO: 30,83 BBD: 16,99

CALL LEVELS: PBR: 43,18 RIO: 27,75 BBD: 16,82

COUPON BARRIER: PBR: 28,79 RIO: 18,50 BBD: 11,21

CURRENT LEVELS: PBR: 45,08 RIO: 31,57 BBD: 17,60

