

Protection level : 75%

CALYON 24% AUTOCALL COUPON BARRIER ON PBR RIO BBD IS - GG00B27Z4N23

Last Update: 20-MAR-08

STRIKE LEVELS: PBR: 70,63 RIO: 29,85 BBD: 26,59

COUPON BARRIER: PBR: 52,972 RIO: 22,387 BBD: 19,942

CURRENT LEVELS: PBR: 97,45 RIO: 31,05 BBD: 28,26

Note successfully redeemed

