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Subject: BRL note value-date today, poised to receive principal back (\$1mm USD) [C]

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Inline-Images: unnamed; unnamed(1); unnamed(2)

Classification: Confidential

Jeffrey -

Second BRL note's value date is today. BRL has rallied back from lows vs. USD, and you're poised to receive your principal back (\$1mm USD).

Initial strike 2.0035, european barrier =2.3040.

Recall that the payout on these was as follows: a) make 28.5% if BRL is up more than 3% vs. USD at maturity, b) make 5% if BRL is up between 0-3% vs USD, c) get your principal down less than 15% vs. USD, d) loose 1 for 1 if BRL is down more than 15% vs USD at maturity (max loss 100%)



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