

**Essential Information Document (DIE)**  
**Certificado de Operações Estruturadas (COE)**  
**"Structured Note"**

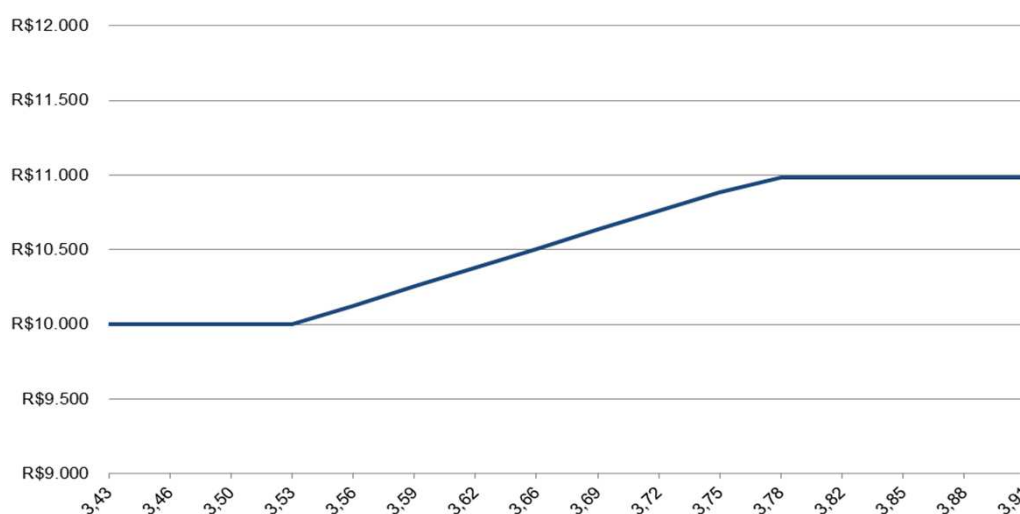


Structure	Call Spread
<b>Product description</b>	Investor receives 140% of the appreciation of the dollar limited to 1.07x Issue price. Face Value 100% protected with minimum return of 0% in the period and maximum return of 9.80% in the period / 20.38% per annum (exponential base 252).
<b>Target Clients</b>	Clients who believe in a moderate appreciation of the dollar against the real and seek profitability linked to this variation, limiting the gain without putting at risk the nominal amount invested.

**Issue Description:**

<b>Issuer</b>	Haitong Banco de Investimento do Brasil S.A. - CNPJ: 34.111.187/0001-12
<b>Type</b>	Protected Face Value
<b>% Principal Protected</b>	100%, if investor holds the COE until maturity
<b>Risk</b>	Low
<b>Asset Class</b>	Currency
<b>Notional face value</b>	R\$ 10.000,00
<b>Tenor</b>	6 months
<b>Underlying Asset</b>	USD
<b>Issue price</b>	3.5284
<b>Maturity Price</b>	Exchange Rate PTAX (closing), ask quotation, released by the Central Bank of Brazil, referring to the business day prior to the Maturity Date
<b>% Participation</b>	140%
<b>Cap</b>	1.07x Issue price
<b>Minimum Return</b>	0%, protected face value
<b>Maximum Return</b>	9.80% over the period, equivalent to 20.38% per year (252 days)
<b>Liquidity</b>	At maturity

**Payoff Figure:**



## Payout Scenarios

Dollar Level	Payout
Maturity value < Issue value	0% (Principal Protected)
Issue value ≤ Maturity value ≤ 1.07 x Issue value	140% of currency variation
Maturity value ≥ 1.07 x Issue value	9.80% over the period, equivalent to 20.38% per year (252 days)

### Other Characteristics

<b>Cash Settlement:</b>	Net financial value in Reais (BRL), on the maturity date of the "COE"
<b>Register :</b>	CETIP (Central de Custódia e de Liquidação Financeira de Títulos)
<b>Taxation:</b>	<b>IOF:</b> Regressive tax applied to withdrawals made up to 30 days after application. <b>Income Tax (IR):</b> applied on income at the Maturity over the capital gain, according to the Regressive Table:

Tenor of the Note	Income Tax Applied
up to 180 continuous days	22.50% (twenty two and one half percent)
<b>from 181 to 360 continuous days</b>	<b>20.00% (twenty percent)</b>
from 361 to 720 continuous days	17.50% (seventeen and one half percent)
above 720 days	15.00% (fifteen percent)

<b>Physical Delivery:</b>	No physical delivery of the Underlying Asset.
<b>Periodic Payments:</b>	No periodic payments.
<b>Early Redemption:</b>	No liquidity
<b>Liquidity and Secondary Market:</b>	The Issuer will not provide liquidity. Given that the COE is a new product in the Brazilian market, there is no secondary market history for this product.
<b>Prepayment:</b>	Discontinuity of the underlying asset will generate early settlement of the transaction.
<b>Definitions:</b>	All terms in capital letters and not defined in this DIE will have the meaning assigned to them in other documents pertaining to the COE.
<b>COE Figure (CETIP code):</b>	Call Spread (CETIP Code: COE001005)

### Obligations

<b>Investor Obligations:</b>	<p>(a) provide all necessary information to the Issuer in order to correctly classify the Investor in accordance with its Suitability;</p> <p>(b) verify whether the COE is appropriate for your investment profile, according to your internal investment policies, if applicable;</p> <p>(c) for each COE contract, keep all the declarations in the General Terms and Conditions for the respective Structured Notes in this DIE and the Declaration of Compliance and Risk, as applicable, accurate and up-to-date; and,</p> <p>(d) not hold the Issuer responsible for any loss related to false or inaccurate statements, or from any form of breach by the Investor of the agreed terms in the General Terms and Conditions, the Structured Notes, the DIE and the Declaration of Compliance and Risk, as applicable.</p>
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**Issuer Obligations :**

- (a) Issue and properly account for the COE as per the best accounting practices;
- (b) Make sure the Confirmation Note accurately reflect the information in the contracted COE;
- (c) Register the COE on the Platform;
- (d) As Calculation Agent, diligently calculate the amounts owed to the investor and the return of the COE, among other necessary calculations according to the COE documentation;
- (e) Make sure that the DIE contains all the necessary information required by the CVM;

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**Risk Factors of the "COE"**

<b>Credit Risk:</b>	Receipt by the Investor of any value according to the terms of any COE will be subject to the credit risk of the Issuer, without any guarantee by the Credit Guarantee Fund - FGC;
<b>Market Risk:</b>	The COE may incur higher price fluctuations than conventional assets. Such fluctuations may adversely affect the market value and/or settlement value of the COE;
<b>Liquidity Risk / Secondary Market Risk:</b>	There are no pre-conditions established for early redemption of this note. Early redemption can only be made by prior agreement between the bank and the customer. In this event, the amounts and conditions of return shall be calculated as per market conditions as of the redemption date, and the payments due the customer may be lower than the notional face value of the investment. As the COE is a new product in the Brazilian market, there is no secondary market history for this product.
<b>Risk of Cancellation / Prepayment:</b>	It is necessary for the issuer to enter into derivative contracts for protection against the risks inherent in the operation described above (Hedge). These contracts can be made with one or more counterparties, using standardized market (Stock Exchange) or OTC instruments. The inability to enter into or the discontinuance of Hedge contracts may lead to non-completion or declaration of early maturity of the operation contracted with the Customer. The official publication of laws or regulations that render invalid any parameter applicable to the COE, or the prohibition of use of the parameter without effective or official replacement by other applicable parameters, are also reasons for declaration of early maturity of the operation contracted with the Customer.

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**Concluding Remarks**

**THIS DOCUMENT HAS BEEN PREPARED WITH THE INFORMATION NECESSARY TO MEET THE BEST MARKET PRACTICES ESTABLISHED BY ANBIMA'S CODE OF REGULATION AND BEST PRACTICES FOR THE TRADING OF FINANCIAL INSTRUMENTS;**

**THE DOCUMENT WITH THE GENERAL TERMS AND CONDITIONS FOR THE STRUCTURED NOTES (COE) BY HAITONG ("GENERAL TERMS AND CONDITIONS") IS AVAILABLE ON THE WEBSITE <http://www.haitongib.com.br>**

**THE COE DOES NOT CONSTITUTE A DIRECT INVESTMENT IN THE UNDERLYING ASSET**

**THE NOTE IS NOT GUARANTEED BY THE CREDIT GUARANTEE FUND - FGC**

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***For questions, suggestions or complains, please contact [derivativos@haitongib.com.br](mailto:derivativos@haitongib.com.br) or call (11) 3074-7366***

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