


Banco MUFG Brasil S.A.

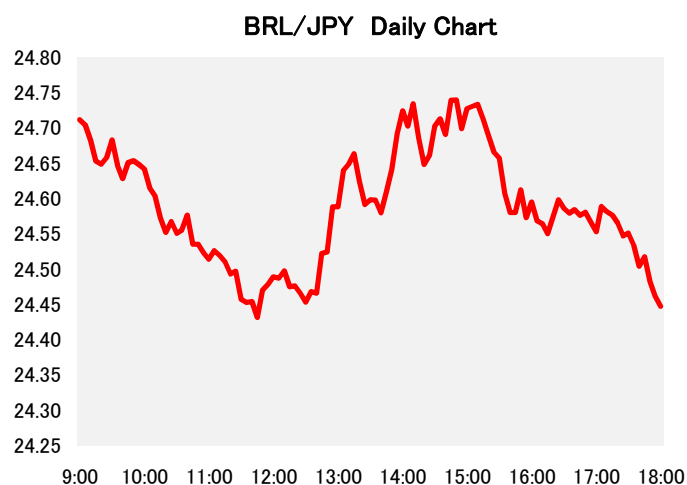
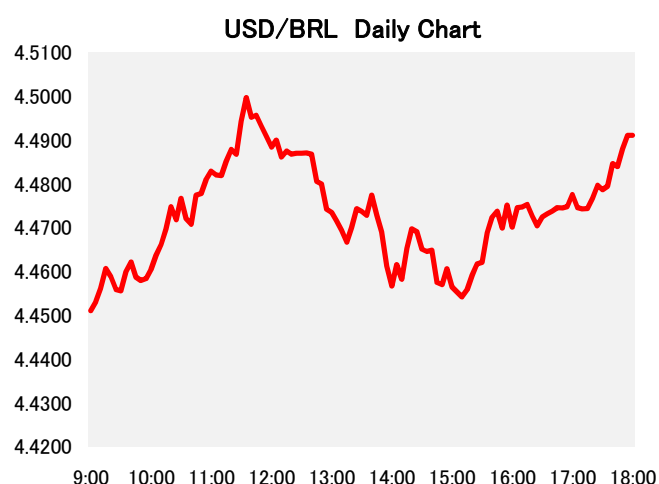
Treasury & Markets
 Av. Paulista, 1274 – Bela Vista
 São Paulo, SP – 01310-925

1. Market Rates

			19-Feb	20-Feb	21-Feb	26-Feb	27-Feb	Net Chg
FX	USD/BRL	Spot	4.3640	4.3900	4.3890	4.4500	4.4910	+0.0410
	BRL/JPY	Spot	25.490	25.530	25.42	24.82	24.45	-0.37
	EUR/USD	Spot	1.0810	1.0789	1.0849	1.0885	1.0993	+0.0108
	USD/JPY	Spot	111.25	112.09	111.58	110.45	109.80	-0.65
Rates	Brazil DI	6MTH(p.a.)	4.128	4.147	4.129	4.131	4.109	-0.022
	Future	1Year(p.a.)	4.248	4.257	4.250	4.274	4.240	-0.035
	On-shore	6MTH(p.a.)	2.491	2.330	2.271	2.177	2.094	-0.083
	USD	1Year(p.a.)	2.397	2.262	2.220	2.183	2.099	-0.084
Equity	Bovespa Index		116,517.60	114,619.30	113,588.30	105,690.60	102,983.60	-2,707.00
CDS	CDS Brazil 5y		91.98	92.63	92.78	109.68	124.61	+14.93
Commodity	CRB Index		175.499	174.727	174.646	166.281	163.118	-3.16

Source: Bloomberg

* The rates above are end of the day market price/ rate and used for your reference only



Source: Bloomberg

2. Topics

- BRL opened weaker at 4.4488 amid the concerns about the impact of the coronavirus on the global economy. Investors are worried about the spread of the virus outside China and here, about the case confirmed yesterday and the 132 cases under investigation. BRL placed USD 1 billion of FX swaps, but USDBRL weakened to the lowest level at 4.4987. Afterwards, USDBRL strengthened correlated with the external market and it closed at 4.4910. The Central Bank announced another USD 1 billion of FX swap for tomorrow, but it seems it will not avoid further weakening in case of the external environment continues bearish.

February 27, 2020



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Banco MUFG Brasil S.A.
Av. Paulista, 1.274
São Paulo - SP - Brazil
Ombudsman Toll-free (and DDG): 0800 770 4060
Email: ouvidoria@br.mufg.jp

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