


Banco MUFG Brasil S.A.

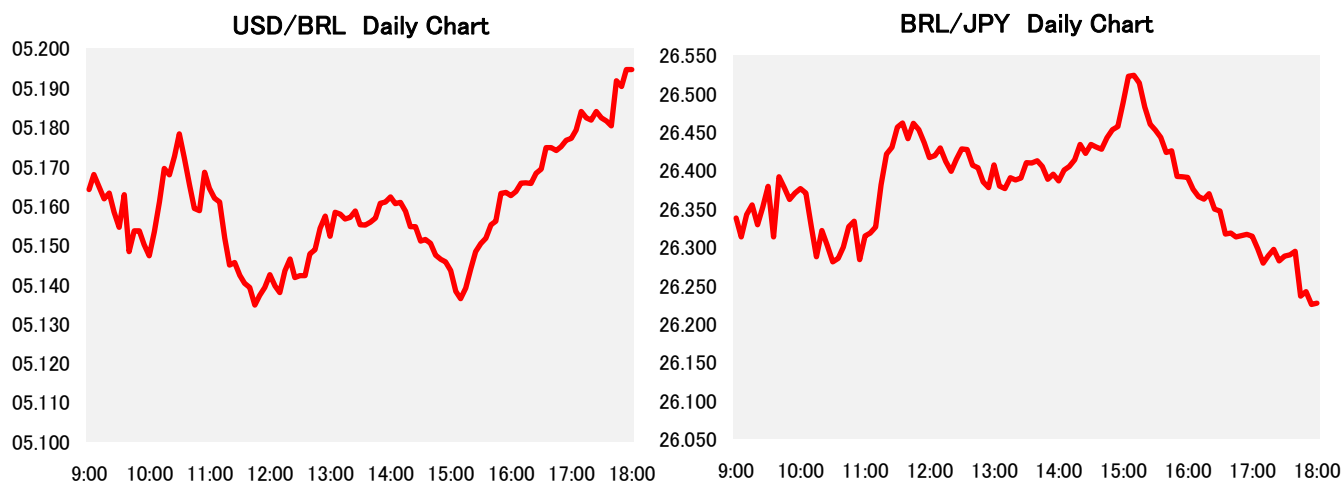
Treasury & Markets
 Av. Paulista, 1274 – Bela Vista
 São Paulo, SP – 01310-925

1. Market Rates

			15-Jun	17-Jun	20-Jun	21-Jun	22-Jun	Net Chg
FX	USD/BRL	Spot	5.0570	5.1530	5.1910	5.1270	5.1950	+0.0680
	BRL/JPY	Spot	26.47	26.19	26.02	26.65	26.23	-0.43
	EUR/USD	Spot	1.0450	1.0500	1.0510	1.0540	1.0570	+0.0030
	USD/JPY	Spot	133.77	134.98	135.02	136.63	136.24	-0.39
Rates	Brazil DI	6MTH(p.a.)	13.530	13.534	13.560	13.548	13.537	-0.011
	Future	1Year(p.a.)	13.636	13.627	13.634	13.629	13.604	-0.025
	On-shore	6MTH(p.a.)	3.477	3.567	3.591	3.683	3.780	+0.097
	USD	1Year(p.a.)	4.315	4.302	4.386	4.512	4.484	-0.027
Equity	Bovespa Index		102,806.82	99,824.94	99,852.67	99,684.50	99,522.32	-162.18
CDS	CDS Brazil 5y		269.44	286.52	286.77	284.31	290.80	+6.49
Commodity	CRB Index		314.792	309.077	309.077	309.002	304.653	-4.35

Source: Bloomberg

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



Source: Bloomberg

2. Topics

- USDBRL opened at 5.1664 ahead of FED chair Powell testimony at the Senate and keeping an eye on the government actions to reduce fuel prices and its impact on the fiscal accounts. But, the fear of recession continue to pressure market abroad, impacting negatively on EM currencies. In a volatile session, USDBRL moved to the 5.18 level . But, it found resistance at around 5.20, attracting USD sellers. The breach of this important level may make BRL depreciate to a new level. However, Mr. Powell delivery a kind of dovish speech, saying that each policy rate decision will be discussed in each meeting, not anticipating any action. Market was relieved and USDBRL moved to the highest level at 5.1289. But, market continued volatile, once Mr. Powell also recognized the risk of recession. USDBRL depreciated again and it closed at the lowest level of 5.1950.



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