



**AB BANK LIMITED
DEALING ROOM
Foreign Exchange Rates**

July 17, 2022

Sunday

Time: 10:35 AM

| BUYING RATES | | | | | CURRENCY | SELLING RATES | | |
|--------------|-----------|------------------|---------------|--------|----------|---------------|-------------|----------|
| T.T. CLEAN | T.T. Doc. | O.D.SIGHT EXPORT | O.D. TRANSFER | CASH | | CASH | T.T. & O.D. | B.C. |
| 93.0000 | 92.9300 | 92.7500 | 92.2647 | 95.50 | USD | 96.00 | 94.0000 | 94.0000 |
| 109.5921 | 109.3721 | 109.1225 | 108.7880 | 112.19 | GBP | 116.82 | 114.3629 | 114.4129 |
| 93.3100 | 93.1600 | 92.8878 | 92.5846 | 91.33 | EUR | 94.87 | 98.7613 | 98.8113 |
| 0.6619 | 0.6604 | 0.6590 | 0.6552 | -- | JPY | -- | 0.7103 | 0.7113 |
| 93.7003 | 93.5803 | 93.3570 | 92.9670 | -- | CHF | -- | 97.9906 | 98.0706 |
| 70.2786 | 70.1586 | 70.0036 | 69.7161 | -- | CAD | -- | 73.6959 | 73.7759 |
| 65.5858 | 65.4958 | 65.3245 | 65.0575 | -- | SGD | -- | 67.6310 | 67.6710 |

| INDICATIVE FORWARD RATES | | |
|--------------------------|---------|---------|
| TENOR | USD/BDT | |
| | BUY | SELL |
| 30 DAYS | 93.0756 | 94.7256 |
| 60 DAYS | 93.2321 | 94.8821 |
| 90 DAYS | 93.3558 | 95.0058 |
| 180 DAYS | 93.9695 | 95.6195 |

| TENOR | LIBOR | | |
|-----------|---------|---------|-----|
| | USD | GBP | EUR |
| 1 MONTH | 2.12029 | 1.41030 | N/A |
| 3 MONTHS | 2.73757 | 1.90050 | N/A |
| 6 MONTHS | 3.31129 | 2.50910 | N/A |
| 12 MONTHS | 3.89643 | N/A | N/A |

| USANCE EXPORT BILLS BUYING RATES | | | | | |
|----------------------------------|---------|---------|---------|----------|----------|
| TENOR | 30 DAYS | 60 DAYS | 90 DAYS | 120 DAYS | 180 DAYS |
| USD | 92.0990 | 91.5565 | 91.0140 | 90.4715 | 89.3865 |
| EUR | 92.2165 | 91.6903 | 91.1460 | 90.6017 | 89.5131 |

| BENCHMARK RATE | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
|----------------|---------|----------|----------|-----------|
| USD SOFR Term | 2.10097 | 2.48082 | 2.9603 | 3.25391 |
| GBP SONIA Term | 1.3783 | 1.7819 | 2.2345 | 2.6612 |
| EUR Short Term | -0.5804 | -0.58274 | -0.57995 | -0.57472 |

DAILY MARKET COMMENTARY

In the call money market the rate was 5.50 % to 6.00 % on Thursday and we forecast that it may range from 5.50 % to 6.50 % today.
In the local FX market Dollar was traded at Tk. 93.95 to Tk. 93.95 on Thursday and we forecast that it may trade at Tk. 93.95 to Tk. 94.00 today.

| NFCD (% per annum) | | | |
|--------------------|------|------|------|
| TENOR | USD | GBP | EUR |
| 1 MONTH | 1.94 | 1.11 | 0.00 |
| 3 MONTHS | 2.53 | 1.58 | 0.00 |
| 6 MONTHS | 3.08 | 2.17 | 0.00 |
| 12 MONTHS | 3.64 | 0.00 | 0.00 |

| FC & RFCD (% per annum) | | |
|-------------------------|------|------|
| USD | GBP | EUR |
| 0.00 | 0.00 | 0.00 |

As a Primary Dealer, we Sell/Buy T-Bills and T-Bonds to customers. Cut-off Yields for T-Bills and T-Bonds of last Auction is given below for reference only. For customer transactions, rates to be obtained from Dealing Room, Treasury, Head Office, Dhaka.

| BD Govt. T-Bills | |
|------------------|---------------|
| TENOR | CUT OFF YIELD |
| 91 DAYS | 6.19 |
| 182 DAYS | 6.70 |
| 364 DAYS | 6.73 |

| BD Govt. T-Bonds | |
|------------------|---------------|
| TENOR | CUT OFF YIELD |
| 2 YEARS | 7.21 |
| 5 YEARS | 7.89 |
| 10 YEARS | 8.10 |
| 15 YEARS | 8.55 |
| 20 YEARS | 8.65 |

Notes:

- Foreign exchange rates are in Taka per one unit of foreign currency and applicable mainly for retail transactions and for small transactions of corporate.
- These rates are indicative only and subject to change without prior notice as per market movement.
- For any single transaction exceeding USD 5,000 equivalent, branches are advised to take rates from dealing room.
- Forward rates are to be obtained from dealing room.
- Cash notes with denomination of 1, 2, 5, 10 and 20 will be bought and sold at Tk. 3 and Tk. 2 less than the above mentioned rates respectively.
- Interest shall be payable in RFCD A/C, if average balance is not less than USD 1,000 or GBP 500 or its equivalent and remains for at least 1 month.
- All FX transaction should be adhered to GFET and relevant circular issued by Bangladesh Bank.

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