



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

August 2, 2022

Tuesday

Time: 10:52 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. |
| 93.7500 | 93.6800 | 93.5000 | 93.0092 | 102.90 | USD | 103.90 | 94.7500 | 94.7500 |
| 114.2069 | 113.9869 | 113.7238 | 113.3691 | 125.04 | GBP | 130.28 | 118.9675 | 119.0175 |
| 96.3933 | 96.2433 | 95.9622 | 95.6455 | 101.19 | EUR | 105.26 | 101.8733 | 101.9233 |
| 0.7075 | 0.7060 | 0.7044 | 0.7004 | -- | JPY | -- | 0.7561 | 0.7571 |
| 97.1395 | 97.0195 | 96.7862 | 96.3812 | -- | CHF | -- | 101.4550 | 101.5350 |
| 71.8396 | 71.7196 | 71.5600 | 71.2657 | -- | CAD | -- | 75.2453 | 75.3253 |
| 67.2109 | 67.1209 | 66.9449 | 66.6708 | -- | SGD | -- | 69.2424 | 69.2824 |

| INDICATIVE FORWARD RATES | | |
|--------------------------|---------|---------|
| TENOR | USD/BDT | |
| | BUY | SELL |
| 30 DAYS | 93.8266 | 95.4766 |
| 60 DAYS | 93.9844 | 95.6344 |
| 90 DAYS | 94.1091 | 95.7591 |
| 180 DAYS | 94.7266 | 96.3766 |

| TENOR | LIBOR | | |
|-----------|---------|---------|-----|
| | USD | GBP | EUR |
| 1 MONTH | 2.36686 | 1.62550 | N/A |
| 3 MONTHS | 2.80214 | 1.95790 | N/A |
| 6 MONTHS | 3.37614 | 2.46800 | N/A |
| 12 MONTHS | 3.74214 | N/A | N/A |

| USANCE EXPORT BILLS BUYING RATES | | | | | |
|----------------------------------|---------|---------|---------|----------|----------|
| TENOR | 30 DAYS | 60 DAYS | 90 DAYS | 120 DAYS | 180 DAYS |
| USD | 92.8438 | 92.2969 | 91.7500 | 91.2031 | 90.1094 |
| EUR | 95.2687 | 94.7251 | 94.1628 | 93.6006 | 92.4760 |

| BENCHMARK RATE | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
|----------------|----------|----------|----------|-----------|
| USD SOFR Term | 2.28471 | 2.54334 | 2.86837 | 3.00637 |
| GBP SONIA Term | 1.5946 | 1.8379 | 2.1886 | 2.4937 |
| EUR Short Term | -0.50154 | -0.55528 | -0.56687 | -0.56871 |

DAILY MARKET COMMENTARY

In the call money market the rate was 5.50 % to 6.00 % on Monday and we forecast that it may range from 5.50 % to 6.00 % today.
In the local FX market Dollar was traded at Tk. 94.70 to Tk. 94.70 on Monday and we forecast that it may trade at Tk. 94.70 to Tk. 94.75 today.

| NFCD (% per annum) | | | |
|--------------------|------|------|------|
| TENOR | USD | GBP | EUR |
| 1 MONTH | 2.17 | 1.32 | 0.00 |
| 3 MONTHS | 2.59 | 1.64 | 0.00 |
| 6 MONTHS | 3.14 | 2.13 | 0.00 |
| 12 MONTHS | 3.49 | 0.00 | 0.00 |

| FC & RFCD (% per annum) | | |
|-------------------------|------|------|
| USD | GBP | EUR |
| 0.08 | 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 | 6.35 |
| 182 DAYS | 6.75 |
| 364 DAYS | 6.89 |

| BD Govt. T-Bonds | |
|------------------|---------------|
| TENOR | CUT OFF YIELD |
| 2 YEARS | 7.21 |
| 5 YEARS | 7.89 |
| 10 YEARS | 8.20 |
| 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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