



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

August 10, 2022

Wednesday

Time: 12:01 PM

| 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. |
| 94.0500 | 93.9800 | 93.8000 | 93.3070 | 103.00 | USD | 104.00 | 95.0500 | 95.0500 |
| 115.7238 | 115.5038 | 115.2363 | 114.8750 | 123.41 | GBP | 128.64 | 121.7863 | 121.8363 |
| 97.1366 | 96.9866 | 96.7033 | 96.3833 | 100.67 | EUR | 104.74 | 101.6139 | 103.1139 |
| 0.6874 | 0.6859 | 0.6844 | 0.6805 | -- | JPY | -- | 0.7358 | 0.7368 |
| 97.0604 | 96.9404 | 96.7073 | 96.3027 | -- | CHF | -- | 101.3738 | 101.4538 |
| 71.9251 | 71.8051 | 71.6454 | 71.3507 | -- | CAD | -- | 75.3301 | 75.4101 |
| 67.3692 | 67.2792 | 67.1027 | 66.8279 | -- | SGD | -- | 69.4203 | 69.4603 |

| INDICATIVE FORWARD RATES | | |
|--------------------------|---------|---------|
| TENOR | USD/BDT | |
| | BUY | SELL |
| 30 DAYS | 94.1270 | 95.7770 |
| 60 DAYS | 94.2853 | 95.9353 |
| 90 DAYS | 94.4104 | 96.0604 |
| 180 DAYS | 95.0294 | 96.6794 |

| TENOR | LIBOR | | |
|-----------|---------|---------|-----|
| | USD | GBP | EUR |
| 1 MONTH | 2.38014 | 1.72260 | N/A |
| 3 MONTHS | 2.92100 | 2.10330 | N/A |
| 6 MONTHS | 3.55043 | 2.65270 | N/A |
| 12 MONTHS | 3.99086 | N/A | N/A |

| USANCE EXPORT BILLS BUYING RATES | | | | | |
|----------------------------------|---------|---------|---------|----------|----------|
| TENOR | 30 DAYS | 60 DAYS | 90 DAYS | 120 DAYS | 180 DAYS |
| USD | 93.1417 | 92.5930 | 92.0444 | 91.4958 | 90.3985 |
| EUR | 96.0044 | 95.4567 | 94.8900 | 94.3234 | 93.1901 |

| BENCHMARK RATE | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
|----------------|---------|----------|----------|-----------|
| USD SOFR Term | 2.30339 | 2.6928 | 3.09251 | 3.34952 |
| GBP SONIA Term | 1.69 | 1.9843 | 2.3795 | 2.7473 |
| EUR Short Term | -0.3805 | -0.51232 | -0.5452 | -0.55819 |

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. 95.00 on Monday and we forecast that it may trade at Tk. 95.00 to Tk. 95.05 today.

| NFCD (% per annum) | | | |
|--------------------|------|------|------|
| TENOR | USD | GBP | EUR |
| 1 MONTH | 2.40 | 1.74 | 0.00 |
| 3 MONTHS | 2.89 | 2.03 | 0.00 |
| 6 MONTHS | 3.29 | 2.43 | 0.00 |
| 12 MONTHS | 3.85 | 2.80 | 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 | 6.24 |
| 182 DAYS | 6.68 |
| 364 DAYS | 6.89 |

| BD Govt. T-Bonds | |
|------------------|---------------|
| TENOR | CUT OFF YIELD |
| 2 YEARS | 7.21 |
| 5 YEARS | 7.80 |
| 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.

Tel Direct: +88 02 58814280-82; +88 09678555648

Md. Emtiaz Ansari
Head of FX & Corporate

M N Azim
Head of FI & Treasury