



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

December 22, 2022

Thursday

Time: 11:48 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. |
| 101.0000 | 101.0000 | 101.0000 | 101.0000 | 106.50 | USD | 107.00 | 102.8700 | 102.8700 |
| 121.4423 | 121.4423 | 121.4423 | 121.4423 | 126.11 | GBP | 130.29 | 127.2299 | 127.2299 |
| 106.1241 | 106.1241 | 106.1241 | 106.1241 | 110.33 | EUR | 114.45 | 111.8551 | 111.8551 |
| 0.7564 | 0.7564 | 0.7564 | 0.7564 | -- | JPY | -- | 0.8156 | 0.8156 |
| 13.8068 | 13.8068 | 13.8068 | 13.8068 | -- | CNY | -- | 14.7353 | 14.7353 |
| 107.9101 | 107.9101 | 107.9101 | 107.9101 | -- | CHF | -- | 113.6432 | 113.6432 |
| 73.1694 | 73.1694 | 73.1694 | 73.1694 | -- | CAD | -- | 77.6177 | 77.6177 |
| 73.9869 | 73.9869 | 73.9869 | 73.9869 | -- | SGD | -- | 77.1187 | 77.1187 |

| INDICATIVE FORWARD RATES USD/BDT | | |
|-------------------------------------|----------|----------|
| TENOR | BUY | SELL |
| 30 DAYS | 101.3368 | 103.6068 |
| 60 DAYS | 101.5072 | 103.7772 |
| 90 DAYS | 101.6419 | 103.9119 |
| 180 DAYS | 102.2969 | 104.5669 |

| TENOR | LIBOR | | |
|-----------|---------|---------|-----|
| | USD | GBP | EUR |
| 1 MONTH | 4.38557 | 3.46010 | N/A |
| 3 MONTHS | 4.72900 | 3.79520 | N/A |
| 6 MONTHS | 5.16143 | 4.32180 | N/A |
| 12 MONTHS | 5.43143 | N/A | N/A |

| USANCE EXPORT BILLS BUYING RATES | | | | | |
|----------------------------------|----------|----------|----------|----------|----------|
| TENOR | 30 DAYS | 60 DAYS | 90 DAYS | 120 DAYS | 180 DAYS |
| USD | 99.9984 | 99.4093 | 98.8201 | 98.2309 | 97.0526 |
| EUR | 105.0511 | 104.4526 | 103.8336 | 103.2145 | 101.9764 |

| CURRENCY | Selling Rate for Student File & Card | Buying Rate for NRBs Wage Earners Remittance Received Through Swift. |
|----------|--------------------------------------|--|
| USD | 107.0000 | 107.0000 |
| GBP | 130.2875 | 129.7161 |
| EUR | 114.4515 | 113.8587 |
| CNY | 15.3269 | 15.3262 |
| JPY | 0.8120 | 0.8119 |
| CHF | 115.8134 | 115.7508 |
| CAD | 78.7575 | 78.7344 |
| SGD | 79.3827 | 79.3357 |

| Benchmark Rate | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
|----------------|---------|----------|----------|-----------|
| USD SOFR Term | 4.32063 | 4.52356 | 4.71297 | 4.79303 |
| GBP SONIA Term | 3.432 | 3.6731 | 4.044 | 4.419 |
| EUR Short Term | 1.40217 | 1.05904 | 0.41458 | -0.08188 |

DAILY MARKET COMMENTARY

In the call money market the rate was 5.75 % to 6.00 % on Wednesday and we forecast that it may range from 5.75 % to 6.00 % today.
In the local FX market Dollar was traded at Tk. 102.00 to Tk. 107.50 on Wednesday and we forecast that it may trade at Tk. 102.00 to Tk. 107.50 today.

| NFC D (% per annum) | | | |
|---------------------|------|------|------|
| TENOR | USD | GBP | EUR |
| 1 MONTH | 4.42 | 3.48 | 0.00 |
| 3 MONTHS | 4.62 | 3.72 | 0.00 |
| 6 MONTHS | 4.81 | 4.09 | 0.00 |
| 12 MONTHS | 4.89 | 4.47 | 0.00 |

| FC & RFC D (% per annum) | | |
|--------------------------|------|------|
| USD | GBP | EUR |
| 0.68 | 1.41 | 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 | 7.10 |
| 182 DAYS | 7.50 |
| 364 DAYS | 7.60 |

| BD Govt. T-Bonds | |
|------------------|---------------|
| TENOR | CUT OFF YIELD |
| 2 YEARS | 7.55 |
| 5 YEARS | 7.90 |
| 10 YEARS | 8.33 |
| 15 YEARS | 8.70 |
| 20 YEARS | 8.90 |

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 and 10 will be bought and sold at Tk. 3 and Tk. 2 less than the above mentioned rates respectively.
- Interest shall be payable in RFC D 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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