

AB BANK LIMITED DEALING ROOM Foreign Exchange Rates

October 17, 2023 Tuesday Time: 10:20 AM

| BUYING RATES | | | | SELLING RATES | | | | |
|--------------|-----------|---------------------|------------------|---------------|----------|--------|-------------|----------|
| T.T. CLEAN | T.T. Doc. | O.D.SIGHT EXPORT | O.D. TRANSFER | CASH | CURRENCY | CASH | T.T. & O.D. | B.C. |
| 110.0000 | 110.0000 | 110.0000 | 110.0000 | 112.00 | USD | 112.50 | 110.5000 | 110.5000 |
| 134.1450 | 134.1450 | 134.1450 | 134.1450 | 134.38 | GBP | 140.24 | 139.2990 | 139.2990 |
| 115.9840 | 115.9840 | 115.9840 | 115.9840 | 117.09 | EUR | 122.07 | 121.4054 | 121.4054 |
| 0.7355 | 0.7355 | 0.7355 | 0.7355 | | JPY | | 0.7839 | 0.7839 |
| 15.0314 | 15.0314 | 15.0314 | 15.0314 | | CNY | | 15.7618 | 15.7618 |
| 122.0459 | 122.0459 | 122.0459 | 122.0459 | | CHF | | 126.3051 | 126.3051 |
| 80.6984 | 80.6984 | 80.6984 | 80.6984 | | CAD | | 84.1390 | 84.1390 |
| 80.3506 | 80.3506 | 80.3506 | 80.3506 | | SGD | | 82.4453 | 82.4453 |

| INDICATIVE FORWARD RATES | | | | | |
|--------------------------|----------|----------|--|--|--|
| TENOR | USD/BDT | | | | |
| TENOR | BUY | SELL | | | |
| 30 DAYS | 111.1183 | 111.6183 | | | |
| 60 DAYS | 112.2367 | 112.7367 | | | |
| 90 DAYS | 113.3550 | 113.8550 | | | |
| 180 DAYS | 116.7100 | 117.2100 | | | |

| TENOR | LIBOR | | | | |
|-----------|---------|---------|-----|--|--|
| IENOR | USD | GBP | EUR | | |
| 1 MONTH | 5.44920 | N/A | N/A | | |
| 3 MONTHS | 5.65665 | 5.41970 | N/A | | |
| 6 MONTHS | 5.87739 | N/A | N/A | | |
| 12 MONTHS | N/A | N/A | N/A | | |

| USANCE EXPORT BILLS BUYING RATES | | | | | |
|----------------------------------|----------|----------|----------|----------|----------|
| TENOR | 30 DAYS | 60 DAYS | 90 DAYS | 120 DAYS | 180 DAYS |
| USD | 108.9092 | 108.2675 | 107.6258 | 106.9842 | 105.7008 |
| EUR | 114.8113 | 114.1573 | 113.4807 | 112.8041 | 111.4510 |

| Benchmark Rate | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
|----------------|---------|----------|----------|-----------|
| USD SOFR Term | 5.33533 | 5.40283 | 5.46408 | 5.41705 |
| GBP SONIA Term | 5.2278 | 5.2944 | 5.3649 | 5.4050 |
| EUR Short Term | 3.86514 | 3.68743 | 3.43934 | 2.68584 |

| CURRENCY | Selling Rate for Student Files & Cards | Buying Rate for NRBs Wage Earners Remittance Received Through Swift. |
|----------|--|---|
| USD | 110.5000 | 110.0000 |
| GBP | 139.2990 | 134.1450 |
| EUR | 121.4054 | 115.9840 |
| CNY | 15.7618 | 15.0314 |
| JPY | 0.7839 | 0.7355 |
| CHF | 126.3051 | 122.0459 |
| CAD | 84.1390 | 80.6984 |
| SGD | 82.4453 | 80.3506 |

DAILY MARKET COMMENTARY

In the call money market the rate was 6.75 % to 8.75 % on Monday and we forecast that it may range from 7.50 % to 8.50 % today. In the local FX market Dollar was traded at Tk. 110.50 to Tk. 110.50 on Monday and we forecast that it may trade at Tk. 110.50 to Tk. 110.50 today.

| NFCD (% per annum) | | | | |
|--------------------|------|------|------|--|
| TENOR | USD | GBP | EUR | |
| 1 MONTH | 5.44 | 5.28 | 3.92 | |
| 3 MONTHS | 5.50 | 5.34 | 3.74 | |
| 6 MONTHS | 5.56 | 5.41 | 3.49 | |
| 12 MONTHS | 5.52 | 5.46 | 2.74 | |

| RFCD (% per annum) | | | |
|--------------------|------|------|--|
| USD GBP EUR | | | |
| 1.90 | 4.66 | 1.77 | |

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 | 9.30 | | | |
| 182 DAYS | 9.60 | | | |
| 364 DAYS | 9.75 | | | |

| BD Govt. T-Bonds | | | |
|------------------|---------------|--|--|
| TENOR | CUT OFF YIELD | | |
| 2 YEARS | 9.25 | | |
| 5 YEARS | 10.10 | | |
| 10 YEARS | 9.20 | | |
| 15 YEARS | 9.50 | | |
| 20 YEARS | 9.80 | | |

Notes:

- 1. Foreign exchange rates are in Taka per one unit of foreign currency and applicable mainly for retail transactions and for small transactions of corporate.
- 2. These rates are indicative only and subject to change without prior notice as per market movement.
- 3. For any single transaction exceeding USD 5,000 equivalent, branches are advised to take rates from dealing room.
- $4.\ \mbox{Forward}$ rates are to be obtained from dealing room.
- 5. 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.
- 6. 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.
- 7. All FX transaction should be adhered to GFET and relevant circular issued by Bangladesh Bank.

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