



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

**May 11, 2016**

**Wednesday**

**Time: 10:13 AM**

THE FOLLOWING FOREIGN EXCHANGE RATES IN TAKA ARE EFFECTIVE FOR TRANSACTIONS  
WITH PUBLIC PER ONE UNIT OF FOREIGN CURRENCY

| 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.     |
| 77.8500      | 77.7800   | 77.6000          | 77.2251       | 79.50  | <b>USD</b> | 81.00         | 78.8400     | 78.8500  |
| 111.1521     | 110.9321  | 110.6779         | 110.3366      | 109.73 | <b>GBP</b> | 116.72        | 115.6099    | 115.6599 |
| 87.9072      | 87.7572   | 87.5008          | 87.2212       | 85.90  | <b>EUR</b> | 92.43         | 92.5509     | 92.6009  |
| 0.7038       | 0.7023    | 0.7007           | 0.6967        | --     | <b>JPY</b> | --            | 0.7431      | 0.7441   |
| 79.0963      | 78.9763   | 78.7956          | 78.4695       | --     | <b>CHF</b> | --            | 81.9244     | 82.0044  |
| 56.1692      | 55.9692   | 55.8554          | 55.7546       | --     | <b>AUD</b> | --            | 58.3356     | 59.6356  |
| 59.2968      | 59.1768   | 59.0538          | 58.8144       | --     | <b>CAD</b> | --            | 62.0134     | 62.0934  |
| 56.1553      | 56.0653   | 55.9215          | 55.6958       | --     | <b>SGD</b> | --            | 58.2171     | 58.2571  |
| 18.9899      | 18.9449   | 18.8845          | 18.8015       | --     | <b>AED</b> | --            | 22.2136     | 22.3636  |
| 11.4590      | 11.4090   | 11.3656          | 11.3055       | --     | <b>CNY</b> | --            | 12.5289     | 14.0289  |

| INDICATIVE FORWARD RATES<br>USD/BDT |         |         |
|-------------------------------------|---------|---------|
| TENOR                               | BUY     | SELL    |
| 30 DAYS                             | 77.8951 | 79.6098 |
| 60 DAYS                             | 78.2442 | 80.4902 |
| 90 DAYS                             | 78.6422 | 81.2888 |
| 180 DAYS                            | 80.2290 | 83.4925 |

| TENOR     | LIBOR   |         |          |
|-----------|---------|---------|----------|
|           | USD     | GBP     | EUR      |
| 1 MONTH   | 0.43730 | 0.51125 | -0.35129 |
| 2 MONTHS  | 0.51900 | 0.55306 | -0.30657 |
| 3 MONTHS  | 0.62810 | 0.59231 | -0.27743 |
| 6 MONTHS  | 0.90490 | 0.72875 | -0.15914 |
| 12 MONTHS | 1.22440 | 0.98338 | -0.03371 |

**NOTE:** FORWARD RATES TO BE OBTAINED FROM DEALING ROOM, TREASURY, HEAD OFFICE, DHAKA.

| USANCE EXPORT BILLS BUYING RATES |         |         |         |          |          |
|----------------------------------|---------|---------|---------|----------|----------|
| TENOR                            | 30 DAYS | 60 DAYS | 90 DAYS | 120 DAYS | 180 DAYS |
| <b>USD</b>                       | 77.0400 | 76.5858 | 76.1317 | 75.6776  | 74.7693  |
| <b>EUR</b>                       | 87.0393 | 86.5265 | 86.0137 | 85.5010  | 84.4754  |

ALL THESE RATES ARE INDICATIVE ONLY.

| DAILY MARKET COMMENTARY  |  |
|--|--|
| <p>In the call money market the rate was 02.75% to 04.00% on Tuesday and we forecast that it may range from 03.00 % to 4.00% today.</p> <p>In the local FX market Dollar was traded at Tk 78.40 - Tk 78.40 on Tuesday and we forecast that it will be traded at Tk 78.40 - Tk 78.40 today.</p> |  |

| NFCD (% per annum) |      |      |         |
|--------------------|------|------|---------|
| TENOR              | USD  | GBP  | EUR     |
| 1 MONTH            | 0.32 | 0.24 | 0.00000 |
| 2 MONTH            | 0.39 | 0.28 | 0.00000 |
| 3 MONTH            | 0.50 | 0.31 | 0.00000 |
| 6 MONTH            | 0.76 | 0.44 | 0.00000 |
| 12 MONTH           | 1.06 | 0.68 | 0.00000 |

| FC & RFCD (% per annum) |      |      |
|-------------------------|------|------|
| USD                     | GBP  | EUR  |
| 0.32                    | 0.19 | 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            | YIELD |
| 91 DAYS          | 3.65  |
| 182 DAYS         | 4.69  |
| 364 DAYS         | 5.10  |

| BD Govt. T-Bonds |       |
|------------------|-------|
| TENOR            | YIELD |
| 2 YEARS          | 5.54  |
| 5 YEARS          | 6.25  |
| 10 YEARS         | 6.94  |
| 15 YEARS         | 7.79  |
| 20 YEARS         | 8.24  |

**Mohammad Mahfuz-Ul-Islam**  
Head of Corporate Treasury & ALM

**Abu Hena Mustafa Kamal**  
Head of Financial Institutions and Treasury