

Daily Treasury Review

Global Treasury Division

September 3, 2014

| Equity Indices | Last | Close (Prev) | Daily Change | YTD Change |
|---|--|--|--|--|
| DJIA | 17,067.56 | 17,098.45 | -0.18% | 2.96% |
| S&P 500 | 2,002.28 | 2,003.37 | -0.05% | 8.33% |
| NASDAQ | 4,598.19 | 4,580.27 | 0.39% | 10.09% |
| FTSE 100 | 6,829.17 | 6,825.31 | 0.06% | 1.19% |
| NIKKEI | 15,809.23 | 15,668.60 | 0.90% | -2.96% |
| HANG SENG | 25,036.33 | 24,749.02 | 1.16% | 7.42% |
| SHANGHAI | 2,279.29 | 2,266.05 | 0.58% | 7.72% |
| SINGAPORE | 3,334.49 | 3,328.30 | 0.19% | top |
| BSE30 - SENSEX | 27,019.39 | 26,867.55 | 0.57% | 27.63% |
| DFM-Dubai | 5,115.44 | 5,140.78 | -0.49% | 51.80% |
| ADX-AbuDhabi | 5,129.07 | 5,128.57 | 0.01% | 19.55% |
| MSI-OMAN | 7,400.04 | 7,355.94 | 0.60% | 8.27% |
| Currency | Last | High | Low | in OMR |
| | | | | |
| EUR | 1.3125 | 1.3135 | 1.3122 | 0.5053 |
| EUR JPY | 1.3125 105.25 | 1.3135 105.31 | 1.3122 105.07 | 0.5053 0.0037 |
| | | | - : | |
| JPY | 105.25 | 105.31 | 105.07 | 0.0037 |
| JPY GBP | 105.25 1.6455 | 105.31 1.6474 | 105.07 1.6445 | 0.0037 0.6335 |
| JPY GBP CHF | 105.25 1.6455 0.9198 | 105.31 1.6474 0.9201 | 105.07 1.6445 0.9189 | 0.0037 0.6335 0.4186 |
| JPY GBP CHF AUD | 105.25 1.6455 0.9198 0.9274 | 105.31 1.6474 0.9201 0.9304 | 105.07 1.6445 0.9189 0.9263 | 0.0037 0.6335 0.4186 0.3570 |
| JPY GBP CHF AUD CAD SEK DKK | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 5.6742 | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 5.6753 | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 5.6697 | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 0.0679 |
| JPY GBP CHF AUD CAD SEK | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 |
| JPY GBP CHF AUD CAD SEK DKK | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 5.6742 | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 5.6753 | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 5.6697 | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 0.0679 |
| JPY GBP CHF AUD CAD SEK DKK INR | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 5.6742 60.6425 | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 5.6753 60.6875 | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 5.6697 60.6275 | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 0.0679 0.0063 |
| JPY GBP CHF AUD CAD SEK DKK INR | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 5.6742 60.6425 | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 5.6753 60.6875 | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 5.6697 60.6275 | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 0.0679 0.0063 |
| JPY GBP CHF AUD CAD SEK DKK INR Interest Rate USD Libor | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 5.6742 60.6425 1 m | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 5.6753 60.6875 3 m | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 5.6697 60.6275 6 m | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 0.0679 0.0063 1 yr |
| JPY GBP CHF AUD CAD SEK DKK INR Interest Rate USD Libor EUR Libor | 105.25 1.6455 0.9198 0.9274 1.0939 7.0231 5.6742 60.6425 1 m 0.1565 0.0557 | 105.31 1.6474 0.9201 0.9304 1.0941 7.0249 5.6753 60.6875 3 m 0.2336 0.1214 | 105.07 1.6445 0.9189 0.9263 1.0923 7.0100 5.6697 60.6275 6 m 0.3294 0.2179 | 0.0037 0.6335 0.4186 0.3570 0.3520 0.0548 0.0679 0.0063 1 yr 0.5646 0.3800 |

| | | 20,000 | | |
|--------------|-------------|---------------|-----------|--|
| Benchmarks | W. Avg | Cut-off | Effective | |
| O/N Repo | - | 1.00% | 27-Aug-14 | |
| 28 Day CD | 0.13% | 0.13% | 27-Aug-14 | |
| | US Treasury | USD IRS | AED IRS | |
| 2 Years | 0.5237 | 0.74 | 1.03 | |
| 5 Years | 1.6971 | 1.83 | 2.26 | |
| 7 Years | 2.1232 | 2.21 | 2.74 | |
| 10 Years | 2.4336 | 2.57 | 3.32 | |
| 30 Years | 3.1884 | 3.16 | - | |
| Commodities | Last | High | Low | |
| Gold | 1,266.45 | 1,268.06 | 1,264.64 | |
| Silver | 19.18 | 19.25 | 19.09 | |
| Oil Nymex | 92.88 | 94.77 | 92.88 | |
| Oil Brent | 99.82 | 99.88 | 99.51 | |
| Oil Oman | 100.51 | Oil Dubai | 100.51 | |
| LME | Last | | | |
| Prium Alum | 2,083.00 | LME close/ton | ne | |
| Alum Alloy | 2,115.00 | LME close/ton | ne | |
| Copper | 6,965.50 | LME close/ton | ne | |
| Lead | 2,233.00 | LME close/ton | ne | |
| Zinc | 2,375.00 | LME close/ton | ne | |
| Steel Billet | 450.00 | LME close/ton | ne | |

West Texas Intermediate crude rose from the lowest price in more than seven months before supply data that may signal the strength of fuel demand in the U.S.,the world's biggest oil consumer. Brent climbed in London.

News Summary

The dollar rose to an almost eight- month high against the yen on bets U.S. economic growth will boost chances the Federal Reserve will raise interest rates next year sooner than some traders anticipate.

The yen approached the weakest since 2008 amid speculation Prime Minister Shinzo Abe will appoint a minister who may shift the national pension fund toward higher-yielding assets, damping demand for Japan's currency. Policy decisions by the Bank of Japan and the European Central Bank are due tomorrow. Australia's dollar held a three-day loss after data showed the economy grew at a slower pace last quarter. New Zealand's kiwi traded near a six-month low after milk prices declined.

The yen slid 0.1 percent to 105.20 per dollar as of 11:24 a.m. in Tokyo, after touching 105.27, the weakest since Jan. 10. The currency depreciated to 105.44 on Jan. 2, the least since October 2008. The dollar was little changed at \$1.3134 per euro from yesterday, when it rose to \$1.3110, the strongest since Sept. 6,

2013. Europe's shared currency added 0.1 percent to 138.17 yen.



Treasury Contacts - Oman

| Dhiren Mehta | +968-93206128 | dhiren@nbo.co.om |
|-------------------------|---------------|-------------------------|
| Ali Ahmed Al Lawati | +968-95223373 | aliahmed@nbo.co.om |
| Siddharth Sharma | +968-98082845 | siddharth@nbo.co.om |
| Sanjeeb Biswas | +968-99426091 | sanjeebbiswas@nbo.co.om |
| Zahra Muhanna Al Sawafi | +968-24778907 | zahras@nbo.co.om |
| Yusra Qasim Al Mandhari | +968-96329922 | yusraq@nbo.co.om |

Telephone: +968-24778902/04/05/11/12 | Fax: +968-24778909

Treasury Contacts - Abu Dhabi

Minhajuddin Niazi +97150- 8137712 minhajn@nbo.co.om **Telephone:** +9712-6711951 | **Fax:** +9712-6710808

Treasury Contacts - Egypt

Yasser Khalifa +20-101018810 yasserm@nbo.co.om Telephone: +20-222909301 | Fax: +20-224146233

Disclaimer: This document is for the information and use of the recipient only. It is not to be reproduced or copied or made available to others. Under no circumstances is it to be considered as an offer to sell, or a solicitation to buy any product/service. NBO from time to time may perform buying, selling or other Treasury operations relating to products & services discussed in this report. While information contained herein is from sources believed reliable, NBO does not represent that it is accurate or complete and it should not be relied upon as such. NBO does not accept any liability for any direct or consequential loss arising from any use of material contained in this report. Opinions in the report are subject to change without notice.