

Daily Treasury Review

Global Treasury Division

October 16, 2014

Equity Indices	Last	Close (Prev)	Daily Change	YTD Change
DJIA	16,141.74	16,315.19	-1.06%	-2.62%
S&P 500	1,862.49	1,877.70	-0.81%	0.76%
NASDAQ	4,215.32	4,227.17	-0.28%	0.93%
FTSE 100	6,211.64	6,392.68	-2.83%	-7.96%
NIKKEI	14,769.57	15,073.52	-2.02%	-9.34%
HANG SENG	23,024.86	23,140.05	-0.50%	-1.21%
SHANGHAI	2,387.02	2,373.67	0.56%	12.81%
SINGAPORE	3,164.27	3,198.72	-1.08%	-0.10%
BSE30 - SENSEX	26,356.40	26,349.33	0.03%	24.49%
DFM-Dubai	4,492.75	4,571.90	-1.73%	33.32%
ADX-AbuDhabi	4,879.92	4,891.58	-0.24%	13.74%
MSI-OMAN	7,103.77	7,166.73	-0.88%	3.94%
Currency	Last	High	Low	in OMR
EUR	1.2817	1.2845	1.2809	0.4935
JPY	106.13	106.17	105.76	0.0036
GBP	1.5979	1.6021	1.5976	0.6152
CHF	0.9415	0.9424	0.9400	0.4089
AUD	0.0705			
AUD	0.8785	0.8831	0.8778	0.3382
CAD	1.1265	0.8831 1.1274	0.8778 1.1242	0.3382 0.3418
CAD SEK	1.1265 7.1699	1.1274 7.1775	1.1242 7.1561	0.3418 0.0537
CAD SEK DKK	1.1265 7.1699 5.8091	1.1274 7.1775 5.8128	1.1242 7.1561 5.7965	0.3418 0.0537 0.0663
CAD SEK	1.1265 7.1699	1.1274 7.1775	1.1242 7.1561	0.3418 0.0537
CAD SEK DKK	1.1265 7.1699 5.8091	1.1274 7.1775 5.8128	1.1242 7.1561 5.7965	0.3418 0.0537 0.0663
CAD SEK DKK INR	1.1265 7.1699 5.8091 61.5775	1.1274 7.1775 5.8128 61.6387	1.1242 7.1561 5.7965 61.5172	0.3418 0.0537 0.0663 0.0063
CAD SEK DKK INR Interest Rate	1.1265 7.1699 5.8091 61.5775 1 m	1.1274 7.1775 5.8128 61.6387	1.1242 7.1561 5.7965 61.5172	0.3418 0.0537 0.0663 0.0063
CAD SEK DKK INR Interest Rate USD Libor EUR Libor CHF Libor	1.1265 7.1699 5.8091 61.5775 1 m 0.1518 0.0057 0.0000	1.1274 7.1775 5.8128 61.6387 3 m 0.2291 0.0593 0.0100	1.1242 7.1561 5.7965 61.5172 6 m 0.3201 0.1493 0.0564	0.3418 0.0537 0.0663 0.0063 1 yr 0.5421 0.3086 0.1654
CAD SEK DKK INR Interest Rate USD Libor EUR Libor	1.1265 7.1699 5.8091 61.5775 1 m 0.1518 0.0057	1.1274 7.1775 5.8128 61.6387 3 m 0.2291 0.0593	1.1242 7.1561 5.7965 61.5172 6 m 0.3201 0.1493	0.3418 0.0537 0.0663 0.0063 1 yr 0.5421 0.3086

Benchmarks	W. Avg	Cut-off	Effective	
O/N Repo	-	1.00%	15-Oct-14	
28 Day CD	0.13%	0.13%	15-Oct-14	
	US Treasury	USD IRS	AED IRS	
2 Years	0.2956	0.56	0.86	
5 Years	1.2912	1.49	1.88	
7 Years	1.7370	1.87	2.41	
10 Years	2.0904	2.25	3.00	
30 Years	2.8970	2.90	-	
Commodities	Last	High	Low	
Gold	1,240.18	1,245.32	1,237.50	
Silver	17.44	17.56	17.43	
Oil Nymex	81.78	81.88	80.37	
Oil Brent	82.82	83.27	82.80	
Oil Oman	83.87	Oil Dubai	83.42	
LME	Last			
Prium Alum	1,912.50 LME close/tonne			
Alum Alloy	2,085.00	LME close/tonne		
Copper	6,781.00	LME close/tonne		
Lead	2,042.50	LME close/tonne		
Zinc	2,330.00	LME close/tonne		
Steel Billet	450.00	LME close/tonne		

Commodities sank to a five-year low as energy prices extended losses on rising supplies and U.S. economic data that missed estimates added to concern that global growth may be faltering, hurting the outlook for raw materials. The Bloomberg Commodity Index fell as much as 0.2 percent to 116.7791, the lowest level since July 14, 2009, and was at 116.8668 at 11:25 a.m. in Singapore. West Texas Intermediate extended a drop from the lowest close in more than two years, while nickel tumbled to a seven-month low in London.

News Summary

The dollar has a high risk of falling versus the yen and adding to its biggest slide in six months, according to JPMorgan Chase & Co., with global markets roiled by concerns that growth and inflation are slowing. The Bloomberg Dollar Spot Index declined for a second day as traders pushed back expectations for a U.S. interest-rate increase to December 2015, after earlier this month seeing a rise as likely to come in July. Australia's dollar fell on speculation yesterday's 1.3 percent advance was unwarranted. China has shown "some renewed willingness" to let the yuan strengthen, the U.S. Treasury Department said in a report. South Korea's won rose. The dollar was little changed at 106.07 yen as of 11:30 a.m. in Tokyo after dropping 1.1 percent yesterday, the biggest loss since April 8. The greenback traded at \$1.2828 per euro after weakening 1.4 percent yesterday to \$1.2838. Japan's currency was at 136.04 per euro from 135.99. The Bloomberg dollar index slid 0.1 percent to 1,060.33, after yesterday's 0.7 percent decline, which was the steepest drop since Oct. 6. Hedge funds and other large speculators had raised their net bullish dollar bets versus eight of its major peers to a record 313,878 contracts as of Oct. 7, according to data from the Washingtonbased Commodity Futures Trading Commission.



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