

Daily Treasury Review

Global Treasury Division

September 10, 2014

Equity Indices	Last	Close (Prev)	Daily Change	YTD Change
DJIA	17,013.87	17,111.42	-0.57%	2.64%
S&P 500	1,988.44	2,001.54	-0.65%	7.58%
NASDAQ	4,552.29	4,592.29	-0.87%	9.00%
FTSE 100	6,829.00	6,834.77	-0.08%	1.18%
NIKKEI	15,732.62	15,749.15	-0.10%	-3.43%
HANG SENG	24,726.76	25,190.45	-1.84%	6.09%
SHANGHAI	2,308.56	2,326.53	-0.77%	9.10%
SINGAPORE	3,334.19	3,342.96	-0.26%	top
BSE30 - SENSEX	27,127.07	27,265.32	-0.51%	28.14%
DFM-Dubai	5,083.09	5,090.76	-0.15%	50.84%
ADX-AbuDhabi	5,168.05	5,186.38	-0.35%	20.46%
MSI-OMAN	7,515.25	7,490.67	0.33%	9.96%
Currency	Last	High	Low	in OMR
EUR	1.2931	1.2952	1.2925	0.4978
JPY	106.34	106.37	106.04	0.0036
GBP	106.34 1.6116	106.37 1.6139	106.04 1.6100	0.0036 0.6205
GBP	1.6116	1.6139	1.6100	0.6205
GBP CHF	1.6116 0.9335	1.6139 0.9342	1.6100 0.9319	0.6205 0.4124
GBP CHF AUD CAD SEK	1.6116 0.9335 0.9164 1.0977 7.1116	1.6139 0.9342 0.9218 1.0985 7.1145	1.6100 0.9319 0.9157 1.0958 7.0995	0.6205 0.4124 0.3528 0.3507 0.0541
GBP CHF AUD CAD SEK DKK	1.6116 0.9335 0.9164 1.0977 7.1116 5.7560	1.6139 0.9342 0.9218 1.0985 7.1145 5.7586	1.6100 0.9319 0.9157 1.0958 7.0995 5.7470	0.6205 0.4124 0.3528 0.3507 0.0541 0.0669
GBP CHF AUD CAD SEK	1.6116 0.9335 0.9164 1.0977 7.1116	1.6139 0.9342 0.9218 1.0985 7.1145	1.6100 0.9319 0.9157 1.0958 7.0995	0.6205 0.4124 0.3528 0.3507 0.0541
GBP CHF AUD CAD SEK DKK	1.6116 0.9335 0.9164 1.0977 7.1116 5.7560	1.6139 0.9342 0.9218 1.0985 7.1145 5.7586	1.6100 0.9319 0.9157 1.0958 7.0995 5.7470	0.6205 0.4124 0.3528 0.3507 0.0541 0.0669
GBP CHF AUD CAD SEK DKK INR	1.6116 0.9335 0.9164 1.0977 7.1116 5.7560 60.8675	1.6139 0.9342 0.9218 1.0985 7.1145 5.7586	1.6100 0.9319 0.9157 1.0958 7.0995 5.7470 60.7550	0.6205 0.4124 0.3528 0.3507 0.0541 0.0669 0.0063
GBP CHF AUD CAD SEK DKK INR Interest Rate	1.6116 0.9335 0.9164 1.0977 7.1116 5.7560 60.8675	1.6139 0.9342 0.9218 1.0985 7.1145 5.7586 60.8763 3 m	1.6100 0.9319 0.9157 1.0958 7.0995 5.7470 60.7550	0.6205 0.4124 0.3528 0.3507 0.0541 0.0669 0.0063
GBP CHF AUD CAD SEK DKK INR Interest Rate USD Libor	1.6116 0.9335 0.9164 1.0977 7.1116 5.7560 60.8675 1 m	1.6139 0.9342 0.9218 1.0985 7.1145 5.7586 60.8763 3 m	1.6100 0.9319 0.9157 1.0958 7.0995 5.7470 60.7550 6 m	0.6205 0.4124 0.3528 0.3507 0.0541 0.0669 0.0063 1 yr
GBP CHF AUD CAD SEK DKK INR Interest Rate USD Libor EUR Libor	1.6116 0.9335 0.9164 1.0977 7.1116 5.7560 60.8675 1 m 0.1535 -0.0007	1.6139 0.9342 0.9218 1.0985 7.1145 5.7586 60.8763 3 m 0.2336 0.0536	1.6100 0.9319 0.9157 1.0958 7.0995 5.7470 60.7550 6 m 0.3263 0.1514	0.6205 0.4124 0.3528 0.3507 0.0541 0.0669 0.0063 1 yr 0.5626 0.3071

Benchmarks	W. Avg	Cut-off	Effective	
O/N Repo	-	1.00%	10-Sep-14	
28 Day CD	0.13%	0.13%	10-Sep-14	
	US Treasury	USD IRS	AED IRS	
2 Years	0.5558	0.77	1.05	
5 Years	1.7535	1.89	2.31	
7 Years	2.1845	2.27	2.80	
10 Years	2.4928	2.62	3.37	
30 Years	3.2197	3.20	-	
Commodities	Last	High	Low	
Gold	1,257.23	1,257.72	1,253.71	
Silver	19.08	19.15	19.01	
Oil Nymex	92.75	93.56	92.75	
Oil Brent	98.60	98.83	98.59	
Oil Oman	98.06	Oil Dubai	98.06	
LME	Last			
Prium Alum	2,045.00	2,045.00 LME close/tonne		
Alum Alloy	2,135.00	2,135.00 LME close/tonne		
Copper	6,937.00	LME close/tonne		
Lead	2,158.00	LME close/tonne		
Zinc	2,338.50	LME close/tonne		
Steel Billet	450.00	LME close/tonne		

West Texas Intermediate advanced for a second day before government stockpile data that will signal the strength of fuel demand in the U.S., the world's biggest oil consumer. Brent rose in London.

News Summary

The dollar retreated from a 14- month high against the euro as technical indicators signaled the U.S. currency's advance has been too quick.

A gauge of momentum known as the 14-day relative-strength index was at 76, above the 70 level that suggests to some traders that an asset has risen too far, too fast. The measure rose to 84 on Sept. 8, the most overbought since 2008. The greenback fell from a 10-month high versus the pound as a rise in U.S. 10-year Treasury yields stalled at 2.5 percent. A measure of currency volatility climbed to a six-month high.

The dollar was little changed at \$1.2942 per euro as of 10:39 a.m. in Tokyo from yesterday, when it reached the strongest since July 2013 at \$1.2860. The greenback fetched 106.25 yen, from 106.20 in New York. It touched 106.47 yen yesterday, the highest since October 2008. The shared currency rose 0.1 percent to 137.51 yen.



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