

Daily Treasury Review

Global Treasury Division

September 16, 2014

Equity Indices	Last	Close (Prev)	Daily Change	YTD Change
DJIA	17,031.14	16,987.51	0.26%	2.74%
S&P 500	1,984.13	1,985.54	-0.07%	7.35%
NASDAQ	4,518.90	4,567.60	-1.07%	8.20%
FTSE 100	6,804.21	6,806.96	-0.04%	0.82%
NIKKEI	15,895.32	15,948.29	-0.33%	-2.43%
HANG SENG	24,356.99	24,595.32	-0.97%	4.51%
SHANGHAI	2,340.96	2,339.14	0.08%	10.63%
SINGAPORE	3,294.49	3,312.47	-0.54%	top
BSE30 - SENSEX	26,816.56	27,061.04	-0.90%	26.67%
DFM-Dubai	5,018.11	4,991.23	0.54%	48.91%
ADX-AbuDhabi	5,156.99	5,159.67	-0.05%	20.20%
MSI-OMAN	7,471.03	7,512.18	-0.55%	9.31%
Currency	Last	High	Low	in OMR
EUR	1.2944	1.2960	1.2936	0.4983
JPY	107.11	107.21	106.93	0.0036
	1.6234	4 6250	1.6221	0.6250
GBP	1.0234	1.6250	1.0221	0.0230
CHF	0.9346	0.9357	0.9334	0.4119
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CHF	0.9346	0.9357	0.9334	0.4119
CHF AUD	0.9346 0.9037	0.9357 0.9054	0.9334 0.9025	0.4119 0.3479
CHF AUD CAD	0.9346 0.9037 1.1053	0.9357 0.9054 1.1059	0.9334 0.9025 1.1038	0.4119 0.3479 0.3483
CHF AUD CAD SEK	0.9346 0.9037 1.1053 7.1088	0.9357 0.9054 1.1059 7.1202	0.9334 0.9025 1.1038 7.1021 5.7437	0.4119 0.3479 0.3483 0.0542
CHF AUD CAD SEK DKK	0.9346 0.9037 1.1053 7.1088 5.7511	0.9357 0.9054 1.1059 7.1202 5.7546	0.9334 0.9025 1.1038 7.1021 5.7437	0.4119 0.3479 0.3483 0.0542 0.0669
CHF AUD CAD SEK DKK INR	0.9346 0.9037 1.1053 7.1088 5.7511 61.0375	0.9357 0.9054 1.1059 7.1202 5.7546 61.0513	0.9334 0.9025 1.1038 7.1021 5.7437 61.0088	0.4119 0.3479 0.3483 0.0542 0.0669 0.0063
CHF AUD CAD SEK DKK INR	0.9346 0.9037 1.1053 7.1088 5.7511 61.0375 1 m	0.9357 0.9054 1.1059 7.1202 5.7546 61.0513 3 m	0.9334 0.9025 1.1038 7.1021 5.7437 61.0088	0.4119 0.3479 0.3483 0.0542 0.0669 0.0063
CHF AUD CAD SEK DKK INR Interest Rate USD Libor	0.9346 0.9037 1.1053 7.1088 5.7511 61.0375 1 m 0.1536	0.9357 0.9054 1.1059 7.1202 5.7546 61.0513 3 m 0.2346	0.9334 0.9025 1.1038 7.1021 5.7437 61.0088 6 m 0.3309	0.4119 0.3479 0.3483 0.0542 0.0669 0.0063 1 yr 0.5862 0.2979
CHF AUD CAD SEK DKK INR Interest Rate USD Libor EUR Libor	0.9346 0.9037 1.1053 7.1088 5.7511 61.0375 1 m 0.1536 0.0021	0.9357 0.9054 1.1059 7.1202 5.7546 61.0513 3 m 0.2346 0.0507	0.9334 0.9025 1.1038 7.1021 5.7437 61.0088 6 m 0.3309 0.1400	0.4119 0.3479 0.3483 0.0542 0.0669 0.0063 1 yr 0.5862

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	0.5402	0.78	1.03
5 Years	1.7788	1.94	2.30
7 Years	2.2413	2.34	2.83
10 Years	2.5724	2.71	3.42
30 Years	3.3305	3.33	-
Commodities	Last	High	Low
Gold	1,236.98	1,238.55	1,232.21
Silver	18.74	18.79	18.64
Oil Nymex	92.92	92.92	91.97
Oil Brent	96.50	96.64	96.34
Oil Oman	95.71	Oil Dubai	95.71
LME	Last		
Prium Alum	1,958.50	LME close/tonne	
Alum Alloy	2,115.00	LME close/tonne	
Copper	6,850.00	LME close/tonne	
Lead	2,103.00	LME close/tonne	
Zinc	2,255.00	LME close/tonne	
Steel Billet	450.00	LME close/tonne	

West Texas Intermediate crude traded near the highest price in more than a week before supply data that will signal the strength of fuel demand in the U.S., the world's biggest oil consumer. Brent was steady in London.

News Summary

The yen rose for a second day as falling stocks damped demand for the U.S. currency before Federal Reserve policy makers begin a two-day meeting today.

Japan's currency also rallied from near a six-year low against the dollar as a technical indicator signaled recent losses were excessive. Australia's dollar snapped a six-day slide after minutes of the Reserve Bank's policy meeting this month said interest rates should remain stable. The pound held losses before Scotland votes on its independence this week.

The yen gained 0.2 percent to 106.97 yen at 10:55 a.m. in Tokyo from yesterday, after touching 107.39 on Sept. 12, the lowest since September 2008. It rose 0.1 percent to 138.56 per euro. The dollar was at \$1.2954 per euro after climbing 0.2 percent to \$1.2940 yesterday.

The Aussie added 0.2 percent to 90.47 U.S. cents after declining yesterday to 89.84, the lowest since March. Sterling was at \$1.6243 from \$1.6233 yesterday, when it dropped 0.2 percent. Japan's markets reopen today after a holiday yesterday



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