

## **Daily Treasury Review**

**Global Treasury Division** 

September 18, 2014

Equity Indices	Last	Close (Prev)	Daily Change	YTD Change
DJIA	17,156.85	17,131.97	0.15%	3.50%
S&P 500	2,001.57	1,998.98	0.13%	8.29%
NASDAQ	4,562.19	4,552.76	0.21%	9.23%
FTSE 100	6,780.90	6,792.24	-0.17%	0.47%
NIKKEI	16,089.11	15,888.67	1.26%	-1.24%
HANG SENG	24,207.05	24,376.41	-0.69%	3.86%
SHANGHAI	2,317.02	2,307.89	0.40%	9.50%
SINGAPORE	3,303.44	3,296.48	0.21%	4.29%
BSE30 - SENSEX	26,551.83	26,631.29	-0.30%	25.42%
DFM-Dubai	4,984.71	4,984.92	0.00%	47.92%
ADX-AbuDhabi	5,171.73	5,149.58	0.43%	20.54%
MSI-OMAN	7,496.97	7,488.47	0.11%	9.69%
Currency	Last	High	Low	in OMR
EUR	1.2863	1.2874	1.2835	0.4952
JPY	108.71	108.75	108.32	0.0035
JPY GBP	108.71 1.6266	108.75 1.6279	108.32 1.6247	0.0035 0.6262
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GBP	1.6266	1.6279	1.6247	0.6262
GBP CHF	1.6266 0.9416	1.6 <b>27</b> 9 0.9433	1.6247 0.9405	0.6262 0.4089
GBP CHF AUD	1.6266 0.9416 0.8961	1.6279 0.9433 0.8975	1.6247 0.9405 0.8939	0.6262 0.4089 0.3450
GBP CHF AUD CAD	1.6266 0.9416 0.8961 1.1011	1.6279 0.9433 0.8975 1.1024	1.6247 0.9405 0.8939 1.0998	0.6262 0.4089 0.3450 0.3497
GBP CHF AUD CAD SEK	1.6266 0.9416 0.8961 1.1011 7.1652	1.6279 0.9433 0.8975 1.1024 7.1799	1.6247 0.9405 0.8939 1.0998 7.1598	0.6262 0.4089 0.3450 0.3497 0.0537
GBP CHF AUD CAD SEK DKK	1.6266 0.9416 0.8961 1.1011 7.1652 5.7876	1.6279 0.9433 0.8975 1.1024 7.1799 5.8002	1.6247 0.9405 0.8939 1.0998 7.1598 5.7827	0.6262 0.4089 0.3450 0.3497 0.0537 0.0665
GBP CHF AUD CAD SEK DKK INR	1.6266 0.9416 0.8961 1.1011 7.1652 5.7876 61.1625	1.6279 0.9433 0.8975 1.1024 7.1799 5.8002 61.1975	1.6247 0.9405 0.8939 1.0998 7.1598 5.7827 61.0675	0.6262 0.4089 0.3450 0.3497 0.0537 0.0665 0.0063
GBP CHF AUD CAD SEK DKK INR	1.6266 0.9416 0.8961 1.1011 7.1652 5.7876 61.1625	1.6279 0.9433 0.8975 1.1024 7.1799 5.8002 61.1975	1.6247 0.9405 0.8939 1.0998 7.1598 5.7827 61.0675	0.6262 0.4089 0.3450 0.3497 0.0537 0.0665 0.0063
GBP CHF AUD CAD SEK DKK INR Interest Rate USD Libor	1.6266 0.9416 0.8961 1.1011 7.1652 5.7876 61.1625 1 m	1.6279 0.9433 0.8975 1.1024 7.1799 5.8002 61.1975 3 m	1.6247 0.9405 0.8939 1.0998 7.1598 5.7827 61.0675 6 m 0.3302	0.6262 0.4089 0.3450 0.3497 0.0537 0.0665 0.0063 1 yr
GBP CHF AUD CAD SEK DKK INR Interest Rate USD Libor EUR Libor	1.6266 0.9416 0.8961 1.1011 7.1652 5.7876 61.1625 1 m 0.1535 0.0000	1.6279 0.9433 0.8975 1.1024 7.1799 5.8002 61.1975 3 m 0.2344 0.0500	1.6247 0.9405 0.8939 1.0998 7.1598 5.7827 61.0675 6 m 0.3302 0.1429	0.6262 0.4089 0.3450 0.3497 0.0537 0.0665 0.0063 1 yr 0.5827 0.2993

Benchmarks	W. Avg	Cut-off	Effective	
O/N Repo	-	1.00%	17-Sep-14	
28 Day CD	0.13%	0.13%	17-Sep-14	
	US Treasury	USD IRS	AED IRS	
2 Years	0.5686	0.81	1.07	
5 Years	1.8339	2.00	2.37	
7 Years	2.2982	2.40	2.89	
10 Years	2.6143	2.75	3.47	
30 Years	3.3613	3.36	-	
Commodities	Last	High	Low	
Gold	1,222.91	1,224.26	1,216.23	
Silver	18.55	18.58	18.48	
Oil Nymex	94.42	94.71	94.08	
Oil Brent	97.03	97.37	97.01	
Oil Oman	97.04	Oil Dubai	97.04	
LME	Last			
Prium Alum	1,966.50	50 LME close/tonne		
Alum Alloy	2,090.00	LME close/tonne		
Copper	6,958.50	LME close/ton	ne	
Lead	2,092.00	LME close/ton	ne	
Zinc	2,255.50	LME close/tonne		
Steel Billet	450.00	LME close/ton	ne	

Gold retreated to the lowest level since January after the Federal Reserve increased its interest-rate projections, spurring gains in the dollar. Platinum sank to the lowest level this year.

## **News Summary**

The dollar was set for the highest closing level in four years versus major peers after Federal Reserve officials raised their target-rate forecast. The yen slid to a six-year low before the Bank of Japan governor speaks.

The greenback rose to a six-month high versus Australia's dollar after Fed policy makers increased their median estimate for the key rate to 1.375 percent at the end of 2015 versus June's forecast for 1.125 percent. The pound remained higher as Scotland votes later today on independence. The euro declined with the European Central Bank preparing to allot the first funds under its so-called targeted longer-term refinancing operations.

The Bloomberg Dollar Spot Index, which tracks the greenback against 10 major currencies, rose 0.1 percent to 1,054.98 as of 11:41 a.m. in Tokyo, poised for the highest closing level since June 2010. The dollar reached levels against the yen not seen since the collapse of Lehman Brothers Holdings Inc. The U.S. currency climbed to 108.68 yen, the strongest since Sept. 8, 2008, before trading 0.2 percent higher at 108.54. It was little changed at \$1.2871 per euro and touched \$1.2835, the most since July 2013.



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