

Daily Treasury Review

Global Treasury Division

September 22, 2014

Equity Indices	Last	Close (Prev)	Daily Change	YTD Change
DJIA	17,279.74	17,265.99	0.08%	4.24%
S&P 500	2,010.40	2,011.36	-0.05%	8.77%
NASDAQ	4,579.79	4,593.43	-0.30%	9.65%
FTSE 100	6,837.92	6,819.29	0.27%	1.32%
NIKKEI	16,175.47	16,321.17	-0.89%	-0.71%
HANG SENG	23,981.18	24,306.16	-1.34%	2.90%
SHANGHAI	2,294.91	2,329.45	-1.48%	8.46%
SINGAPORE	3,299.03	3,305.05	-0.18%	4.15%
BSE30 - SENSEX	26,944.76	27,090.42	-0.54%	27.27%
DFM-Dubai	5,088.34	5,097.82	-0.19%	51.00%
ADX-AbuDhabi	5,174.33	5,233.18	-1.12%	20.61%
MSI-OMAN	7,500.36	7,504.87	-0.06%	9.74%
Currency	Last	High	Low	in OMR
EUR	1.2861	1.2868	1.2826	0.4951
JPY	108.74	109.19	108.67	0.0035
GBP	1.6352	1.6365	1.6286	0.6296
GBP CHF	1.6352 0.9387	1.6365 0.9413	1.6286 0.9380	0.6296 0.4101
	:			0.4101
CHF	0.9387	0.9413	0.9380	0.6296 0.4101 0.3442 0.3521
CHF AUD	0.9387 0.8940	0.9413 0.8950	0.9380 0.8922	0.4101 0.3442
CHF AUD CAD SEK DKK	0.9387 0.8940 1.0933 7.1396 5.7879	0.9413 0.8950 1.0975 7.1586 5.8038	0.9380 0.8922 1.0927 7.1364 5.7849	0.4101 0.3442 0.3521 0.0539 0.0665
CHF AUD CAD SEK	0.9387 0.8940 1.0933 7.1396	0.9413 0.8950 1.0975 7.1586	0.9380 0.8922 1.0927 7.1364	0.4101 0.3442 0.3521 0.0539 0.0665
CHF AUD CAD SEK DKK	0.9387 0.8940 1.0933 7.1396 5.7879	0.9413 0.8950 1.0975 7.1586 5.8038	0.9380 0.8922 1.0927 7.1364 5.7849	0.4101 0.3442 0.3521 0.0539 0.0665
CHF AUD CAD SEK DKK INR	0.9387 0.8940 1.0933 7.1396 5.7879 60.7725	0.9413 0.8950 1.0975 7.1586 5.8038 60.8600	0.9380 0.8922 1.0927 7.1364 5.7849 60.7575	0.4101 0.3442 0.3521 0.0539 0.0665 0.0063
CHF AUD CAD SEK DKK INR	0.9387 0.8940 1.0933 7.1396 5.7879 60.7725	0.9413 0.8950 1.0975 7.1586 5.8038 60.8600	0.9380 0.8922 1.0927 7.1364 5.7849 60.7575	0.4101 0.3442 0.3521 0.0539 0.0665 0.0063 1 yr
CHF AUD CAD SEK DKK INR Interest Rate USD Libor	0.9387 0.8940 1.0933 7.1396 5.7879 60.7725 1 m 0.1540	0.9413 0.8950 1.0975 7.1586 5.8038 60.8600 3 m 0.2331	0.9380 0.8922 1.0927 7.1364 5.7849 60.7575 6 m 0.3309	0.4101 0.3442 0.3521 0.0539 0.0665 0.0063
CHF AUD CAD SEK DKK INR Interest Rate USD Libor EUR Libor	0.9387 0.8940 1.0933 7.1396 5.7879 60.7725 1 m 0.1540 0.0029	0.9413 0.8950 1.0975 7.1586 5.8038 60.8600 3 m 0.2331 0.0521	0.9380 0.8922 1.0927 7.1364 5.7849 60.7575 6 m 0.3309 0.1486	0.4101 0.3442 0.3521 0.0539 0.0665 0.0063 1 yr 0.5847 0.3029

Benchmarks	W. Avg	Cut-off	Effective
O/N Repo	-	1.00%	22-Sep-14
28 Day CD	0.13%	0.13%	22-Sep-14
	US Treasury	USD IRS	AED IRS
2 Years	0.5547	0.80	1.06
5 Years	1.7909	1.96	2.33
7 Years	2.2567	2.35	2.84
10 Years	2.5600	2.69	3.40
30 Years	3.2672	3.26	-
Commodities	Last	High	Low
Gold	1,213.49	1,218.00	1,208.27
Silver	17.56	17.88	17.34
Oil Nymex	92.41	92.70	92.08
Oil Brent	96.33	96.81	96.33
Oil Oman	95.38	Oil Dubai	95.38
LME	Last		
Prium Alum	1,949.50	LME close/ton	ne
Alum Alloy	2,090.00	LME close/tonne	
Copper	6,868.50	LME close/ton	ne
Lead	2,068.00	LME close/ton	ne
Zinc	2,250.50	LME close/tonne	
Steel Billet	450.00	LME close/ton	ne

Gold fell to an eight-month low as the outlook for higher U.S. borrowing costs strengthened the dollar, damping demand for a store of value. Silver sank to a four-year low and platinum dropped to the lowest this year. Gold for immediate delivery lost as much as 0.6 percent to \$1,208.40 an ounce, the lowest price since Jan. 2 and within 0.6 percent of erasing its gains for the year. The metal traded at \$1,211.57 at 9:47 a.m. in Singapore, according to Bloomberg generic pricing.

News Summary

The pound strengthened before Bank of England Governor Mark Carney speaks this week as attention returns to the economic outlook after Scotland voted last week to stay in the United Kingdom. The dollar fell versus the yen. The U.K. currency gained versus most of 31 major counterparts as futures signaled rising prospects the Bank of England will increase borrowing costs next year. New Zealand's dollar rose against its developed-market peers after Prime Minister John Key won a record election victory on the weekend. The euro climbed from a 14-month low before European Central Bank President Mario Draghi speaks today. Sterling gained 0.4 percent to \$1.6357 at 12:52 p.m. in Tokyo after advancing 0.1 percent last week. The U.K. currency climbed 0.2 percent to 78.64 pence per euro. The euro appreciated 0.3 percent to \$1.2863 after falling to \$1.2826 earlier today, the weakest level since July 2013.

The shared currency was little changed at 139.85 yen. The dollar weakened 0.3 percent to 108.72 yen. The implied yield on three-month sterling interest-rate futures contracts expiring June 2015 rose to 1.11 percent on Sept. 19, the highest since Aug. 25. The dollar fell versus the yen for the first time in four trading sessions as a technical indicator



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