

BSE Sensex	17707.31	NIFTY	5361.65	DowJones	12862.23	Oil	96.91	Gold	1719.80	USD/INR	49.06
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The yield on the 10-year benchmark 8.79% 2021 bond ended at 8.18%, 2bps higher than Friday's close, as traders awaited clarity on whether the central bank will buy government debt this week.

The one-day cash rate ended at 8.60/8.65% higher than Friday's close of 8.50/60% for three-day funds, as demand rose at the start of the second half of a two-week reporting period.

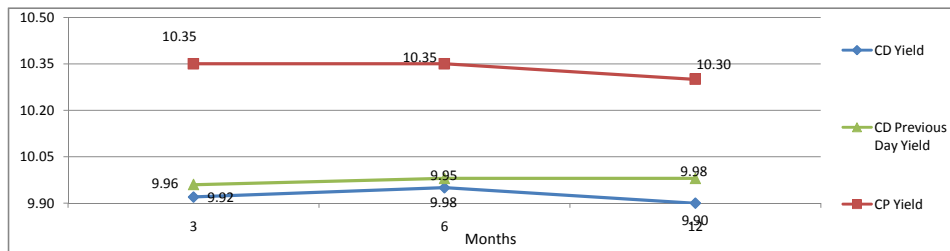
The benchmark BSE SENSEX index ended up 0.58% at 17,707.31 and NSE NIFTY index closed 0.67% higher at 5,361.65 as surprisingly robust U.S. jobs data added to investor confidence about a turnaround in the world economy and bolstered the outlook for foreign fund investments.

The rupee ended weaker at 49.05/06 to the dollar from Friday's close of 48.685/695 as comfort from positive local shares was outweighed by dollar buying from corporates and oil refiners.

The benchmark five-year swap rate ended at 7.29% from 7.28% on Friday.

RBI to conduct auction for 8.19% 2020, 9.15% 2024 and 8.97% 2030 worth Rs.3000crore, Rs.6000crore and Rs.3000crore respectively on Feb.10, Friday.

Oernight Rates			
	6-Feb	3-Feb	Chng
Repo	98760	112830	-14070
Rev- Repo	0	2000	-2000
Call	8.86	8.75	0.11
O/N Mibor	8.80	8.97	-0.17
O/N Libor	0.14	0.14	0.00
US 10Y	1.90	1.92	-0.02



B'Mark Rates G-Secs			
Tenor	6-Feb	3-Feb	Chg
3M	8.80	8.80	0.00
6M	8.65	8.65	0.00
1Y	8.56	8.57	0.00
5Y	8.25	8.22	0.02
10Y	8.18	8.16	0.02

B'Mark AAA Bonds				B'Mark Rates OIS			
6-Feb	3-Feb	Chg	Spread	6-Feb	3-Feb	Chg	Spread
10.28	10.25	0.03	1.48	8.62	8.64	-0.02	0.18
10.34	10.33	0.01	1.69	8.41	8.40	0.01	0.24
9.62	9.58	0.04	1.06	8.05	8.04	0.01	0.51
9.34	9.30	0.04	1.09	7.29	7.28	0.01	0.96
9.23	9.21	0.02	1.05	7.31	7.30	0.01	0.87

SLR & Non-SLR Volumes			
Category	SLR	Non-SLR	Total
Bonds	11876	2855	14731
Category	Primary	Secondary	Total
CDs	1980	7289	9269

Forth Coming Auctions/Events			
Security	Date	Amt(Crs)	
10year SDL	7-Feb	6,430	
T-Bills	8-Feb	13,000	
G-Sec	10-Feb	12,000	

Inflation WPI (%)		
Year Upto	Dec-11	7.47
Year Upto	Nov-11	9.11

CD Primary Deals				
Bank	Tenor	Rate (%)	Amt (crs)	
Indian Bank	2 months	9.9200	200	
Vijaya Bank	3 months	9.9500	75	
South Indian Bank	3 months	10.1000	225	
State Bank of Bikaner & Jaipur	4 months	9.9000	25	
IDBI Bank	3 months	9.9500	175	
Bank of Maharashtra	4 months	9.9500	150	

CD Primary Deals				
Bank	Tenor	Rate (%)	Amt (crs)	
Indusind Bank	4 months	10.1500	150	
State Bank of Bikaner & Jaipur	4 months	9.9000	175	
IDBI Bank	1 year	9.9500	155	
Oriental Bank of Commerce	1 year	9.9000	150	
IDBI Bank	1 year	9.9525	150	
Indian Overseas Bank	1 year	9.9000	350	

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For any queries contact - LKP Securites Ltd. Ph: (91-22) 2282 8234/5/6 Fax: (91-22) 2284 2415 E Mail: wdm@lkpsec.com

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