

Morning Rates

3-Feb-12

7:20 AM GMT

TRADING RANGES

EUR=	1.3112	1.3156
JPY=	76.11	76.24
CHF=	0.9159	0.9188
EURJPY=	99.89	100.25
EURCHF=	1.2042	1.2059
GBP=	1.5783	1.5831
EURGBP=	0.8296	0.8319
CAD=	0.9985	1.0004
AUD=	1.0666	1.0714
NZD=	0.8289	0.8333

EQUITIES

	%	Index
DOW	-0.09	12,705.4
NASDAQ	0.00	-
FTSE	0.09	5,796.1
DAX	0	-
CAC 40	0	-
NIKKEI	-0.51	8,831.9
Hang Seng	-0.14	-
Singapore	0.74	-
SHNGAI	0.77	2330.4
Brazil	0	-
Mexico	0	-
SP futs	-0.03	-

INT RATES3M1Y

S AFRICA	6.1	6.88
CZECH	0.78	1.3
POLAND	4.81	4.81
HUNGARY	5.25	5.35
RUSSIA		
TURKEY	8.50	9.00
ISRAEL=	2.25	2.25
ARGENTINA	12.75	16.125
MEXICO	4.42	4.58
PHPINES	2.38	2.85
INDESIA	4.17	4.5
SNGPRE	0.1875	0.5
MLYSIA	3.1	3.3
PERU	0.321	1.105
CHILE	4.561	4.612
COLUMBIA	2.552	3.181

MAJOR SPOTS

EUR=	1.313	1.3133
JPY=	76.18	76.21
EURJPY=	100.05	100.08
CHF=	0.9174	0.9182
EURCHF=	1.2052	1.2057
GBP=	1.5821	1.5823
EURGBP=	0.8298	0.8304
SGD=	1.2470	1.2474
AUDJPY=	81.42	81.49
CAD=	0.9994	0.9995
AUD=	1.0689	1.0694
NZD=	0.8309	0.8319

SCANDIES

EURSEK=	8.8497	8.851
SEK=	6.736	6.743
EURNOK=	7.6533	7.66
NOK=	5.8281	5.8301

COMMODITIES

		%
GOLD	1756.8	
VIX % chng	17.98	-3.07
WTC	#N/A	Re#N/A
BRT	112.41	0.33
SILVER	34.19	
COPPER	#N/A	Re#N/A

FX Vol

	1m	1yr
EUR\$	11	12.55
\$JPY	7.4	10.67
AUD\$	11.4	14.27

BMARKS

	3m	1Y	3Y	5Y	10Y	30Y
US	0.08	0.13	0.30	0.71	1.82	3.01
EU	0.12	0.13	0.38	0.79	1.83	2.47
CH	0.03	0.25	0.11	0.22	0.74	1.05
UK	0.48	0.42	0.50	1.08	2.08	3.14
CA	0.89	0.99	1.09	1.30	1.95	2.55
AU	ord could	3.72	3.24	3.36	3.84	0.00
JP	0.11	0.13	0.20	0.33	0.96	0.00
NO	1.66	1.60	ord coul	1.50	2.37	0.00
SE						0.00
NZ	2.77	ot servic	#####	3.33	3.81	0.00

RICs are ©, database right and ™ Reuters.

Lee Overlay Partners Ltd uses RIC codes under licence from Reuters

EM ASIA SPOT

PHP=	42.7	42.74
IDR=	8992	8995
THB=	30.92	30.94
TWD=	29.535	29.555
KRW=	1118.2	1118.6
CNY=	6.3047	6.3056
INR=	48.94	48.95
MYR=	3.0165	3.0195

EM EUROPE

ZAR=	7.6042	7.7042
EURCZK=	25.044	25.064
CZK=	19.061	19.087
EURPLN=	4.1957	4.1987
PLN=	3.1949	3.1967
EURHUF=	292.25	292.45
HUF=	222.5	222.79
RUB=	30.263	30.2714
EURRUB=	39.6857	39.7152
TRY=	1.757	1.7605
ILS=	3.7201	3.7221

EM LATAM

BRL=	1.7193	1.7198
ARS=	4.33	4.332
MXN=	12.8084	12.8149
CLP=	480.85	481.75
COP=	1792.8	1794.8
PEN=	2.688	2.69