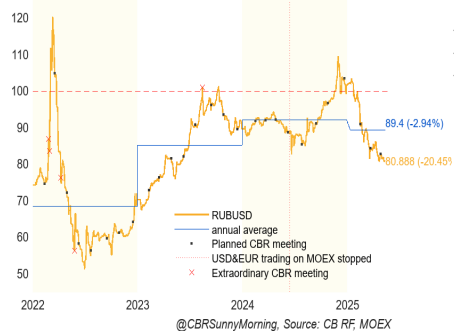
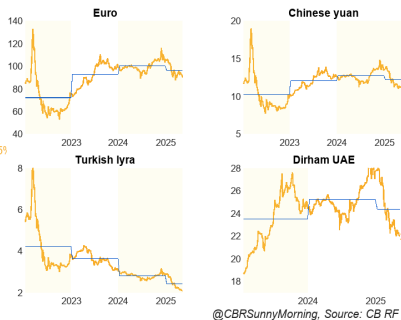


CBR Sunny Morning, bln RUB, 13-May-2025

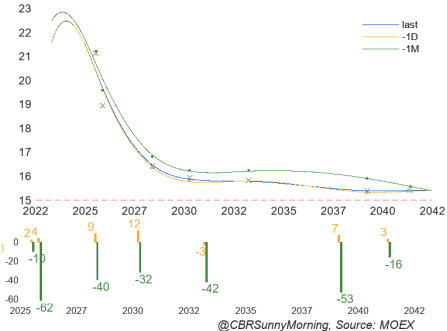
Ch #01. CBR: Official RUBUSD rate (%YTD), 13-May-2025



Ch #02. CBR: official RUB rates to... (%YTD), 13-May-2025



Ch #03. OFZ curve, 12-May-2025



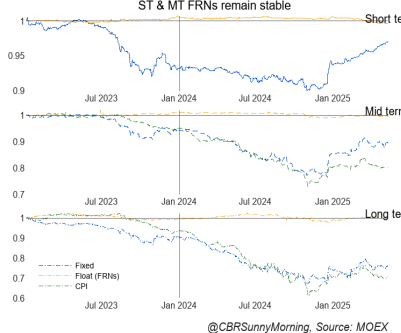
Ch #04. OFZ prices & yields, 12-May-2025

Bond	Type	yrs	Close	1D%	yield	1D	5D	Vol	1M%
1 26234	FIXED	0.2	97.4130	0.04	21.11	0.02	-0.07	1151.2	173
2 26229	FIXED	0.5	94.9490	0.01	18.96	0.04	-0.08	108.9	126
3 26236	FIXED	3.0	76.5020	-0.20	16.42	0.09	-0.19	35.8	69
4 26228	FIXED	4.9	74.0980	-0.42	15.93	0.13	-0.33	359.6	397
5 26221	FIXED	7.9	66.1250	0.19	15.81	-0.03	-0.26	77.7	66
6 26230	FIXED	13.8	58.5210	-0.46	15.36	0.07	-0.29	183.8	88
7 26238	FIXED	16.0	53.0200	-0.20	15.41	0.03	-0.16	989.9	56
8 52002	CPI	2.7	79.1450	0.38	11.98	-0.15	-0.02	11.0	203
9 52003	CPI	5.2	70.5480	-0.08	10.15	0.03	0.01	3.7	90
10 52004	CPI	6.8	67.2000	0.59	9.23	-0.15	-0.17	15.9	687
11 29014	FLOAT	0.9	99.1810	-0.03	0.00	0.00	0.00	286.2	19
12 29020	FLOAT	2.4	98.4580	-0.14	0.00	0.00	0.00	74.1	91
13 29009	FLOAT	7.0	105.0620	-0.04	0.00	0.00	0.00	14.0	563
14 29010	FLOAT	9.6	105.0560	-0.20	0.00	0.00	0.00	5.3	21

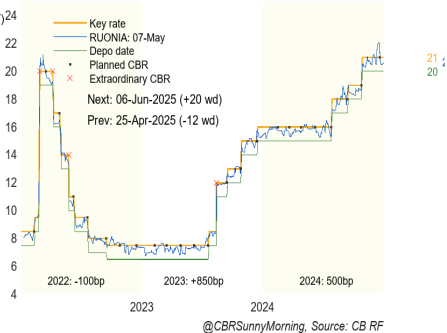
1M%-Last Vol, % of 1M mean

@CBRSunnyMorning, Source: MOEX

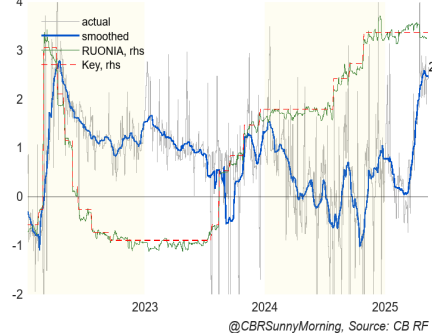
Ch #05. OFZ normalized prices 03-Jan-2023:12-May-2025



Ch #06. CBR: Key rate, 12-May-2025



Ch #07. CBR: Net Liquidity Provision bln, 13-May-2025



Ch #08. CBR Sunny Morning, bln RUB, 13-May-2025, Tue, 10:34

RUBUSD official: 80.8883; +2.7 kops; +0.03%; +0.04 std
 KEY: 21; next meeting: 06-Jun-2025 (+20 wd)
 RUONIA: 20.67 (07-May-2025); +0.1 bp
 Interbank: 20.66 (07-May-2025); +0.11 bp

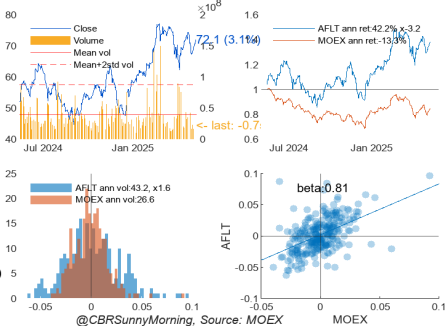
Corr accounts:.....4925.8 (13-May-2025); +11.5
 Net liquidity provision:.....2.65 (13-May-2025); +0.23
 Gross provision:.....0.88 (13-May-2025); -1.12
 RUB REPO:.....883.57 (13-May-2025); -0
 Secured credit:.....0 (13-May-2025); -1117.17
 FX SWAP:.....0 (28-Feb-2022); -24.12
 Gross absorption:.....2.98 (13-May-2025); +0.06
 Depos:.....2981.26 (13-May-2025); +64.26
 OBRs:.....2.98 (13-May-2025); +0.06

Reserves (bln USD):.....677.8 (25-Apr-2025); -3.5 vs (18-Apr-2025)

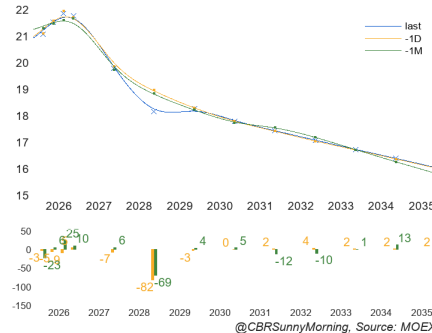
OFZ curve: 26234(0.2y) 26229(0.5y) 26236(3y) 26221(7.9y) 26230(13.8y)
 yields: 21.11 18.96 16.42 15.81 15.38
 change, bs: -3 -5 -9 -7 -82

@CBRSunnyMorning, Source: CB RF

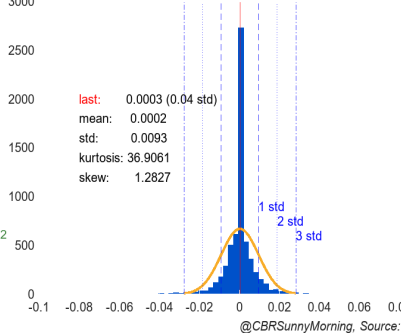
Аэрофлот, 30-Jan-2025



Ch #08x. MOEX IRS Key rate curve, 30-Jan-2025



Ch #09. RUBUSD: CBR rate, 1D % change, 01-Jan-2008:13-May-2025



Ch #10. Interbank rates, 07-May-2025

