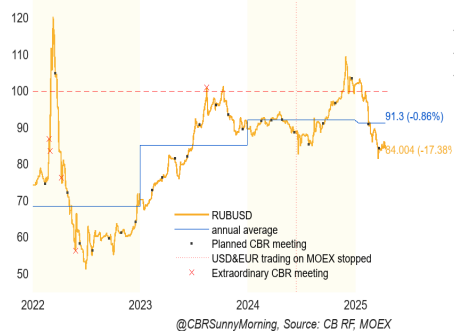
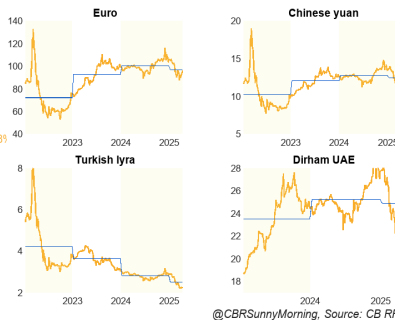


CBR Sunny Morning, bln RUB, 14-Apr-2025

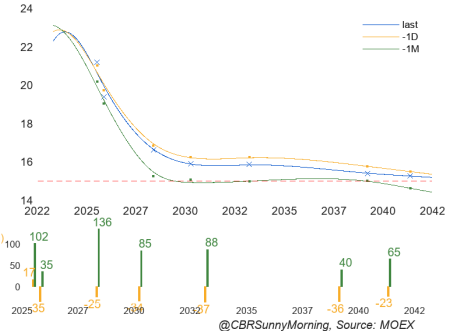
Ch #01. CBR: Official RUBUSD rate (%YTD), 12-Apr-2025



Ch #02. CBR: official RUB rates to... (%YTD), 12-Apr-2025



Ch #03. OFZ curve, 11-Apr-2025



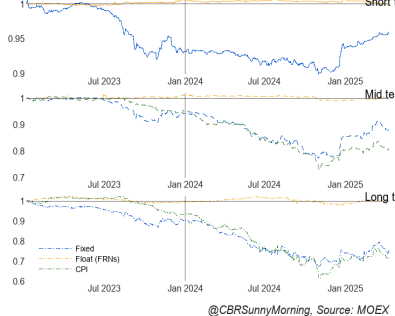
Ch #04. OFZ prices & yields, 11-Apr-2025

Bond	Type	yrs	Close	1D%	yield	1D	5D	Vol	1M%
1 26234	FIXED	0.3	96.2610	0.08	21.19	0.17	0.20	198.0	41
2 26229	FIXED	0.6	93.9770	0.26	19.38	-0.35	-0.56	69.0	35
3 26236	FIXED	3.1	75.6470	0.66	16.61	-0.25	-0.15	13.0	6
4 26228	FIXED	5.0	73.9030	1.27	15.91	-0.34	-0.30	61.4	40
5 26221	FIXED	7.9	65.7500	1.78	15.87	-0.37	-0.23	253.4	66
6 26230	FIXED	13.9	58.4000	2.28	15.40	-0.36	-0.46	389.6	43
7 26238	FIXED	16.1	53.4820	1.51	15.26	-0.23	-0.24	2118.8	81
8 52002	CPI	2.8	79.7660	0.15	11.39	-0.04	0.16	4.5	36
9 52003	CPI	5.3	70.9300	0.26	9.91	-0.05	0.27	5.5	155
10 52004	CPI	6.9	60.0280	-0.57	8.94	0.16	0.11	0.2	12
11 29014	FLOAT	0.9	99.2890	-0.14	0.00	0.00	0.00	1241.6	70
12 29020	FLOAT	2.4	98.8020	-0.03	0.00	0.00	0.00	49.8	3
13 29009	FLOAT	7.1	104.2000	-0.00	0.00	0.00	0.00	1.1	40
14 29010	FLOAT	9.7	105.1020	0.00	0.00	0.00	0.00	2.3	18

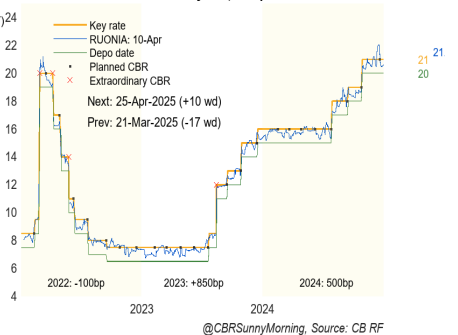
1M%-Last Vol, % of 1M mean

Source: MOEX

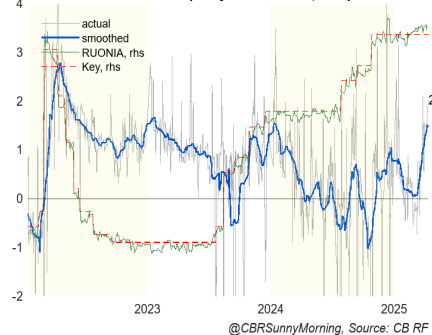
Ch #05. OFZ normalized prices 03-Jan-2023:11-Apr-2025 ST & MT FRNs remain stable



Ch #06. CBR: Key rate, 14-Apr-2025



Ch #07. CBR: Net Liquidity Provision bln, 14-Apr-2025



Ch #08. CBR Sunny Morning, bln RUB, 14-Apr-2025, Mon, 11:38

RUBUSD official: 84.004; -101.2 kops; -1.19%; -1.29 std
 KEY: 21; next meeting: 25-Apr-2025 (+10 wd)
 RUONIA: 21.53 (10-Apr-2025); +0.03 bp
 Interbank: 21.49 (10-Apr-2025); +0.05 bp

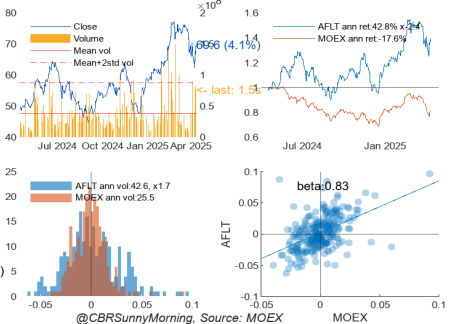
Corr accounts: 4902.6 (14-Apr-2025); -5.4
 Net liquidity provision: 2.03 (14-Apr-2025); +0.21
 Gross provision: 1.91 (14-Apr-2025); +0.12
 RUB REPO: 29.37 (14-Apr-2025); -7.87
 Secured credit: 1877.24 (14-Apr-2025); +130.39
 FX SWAP: 0 (28-Feb-2022); -24.12
 Gross absorption: 2.92 (14-Apr-2025); -0.02
 Depos: 2914.93 (14-Apr-2025); -23.26
 OBRs: 2.81 (14-Apr-2025); -0.02

Reserves (bln USD): 658 (04-Apr-2025); +12.4 vs (28-Mar-2025)

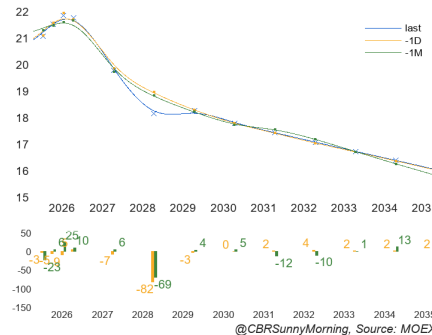
OFZ curve: 26234(0.3y) 26229(0.6y) 26236(3.1y) 26221(7.9y) 26230(13.9y)
 yields: 21.19 19.38 16.61 15.87 15.4
 change, bs: -3 -5 -9 -7 -82

Source: CB RF

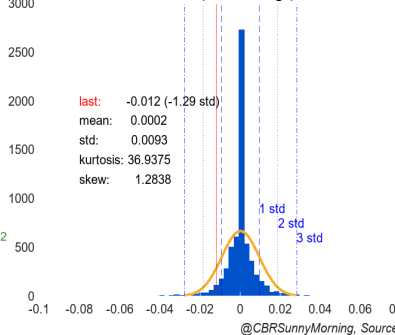
Аэрофлот, 30-Jan-2025



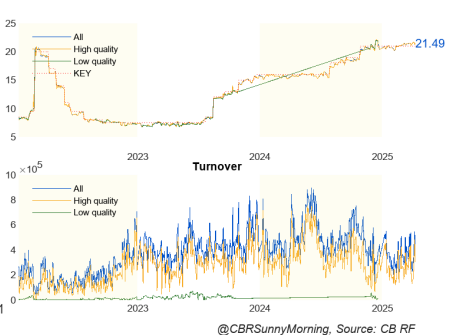
Ch #08x. MOEX IRS Key rate curve, 30-Jan-2025

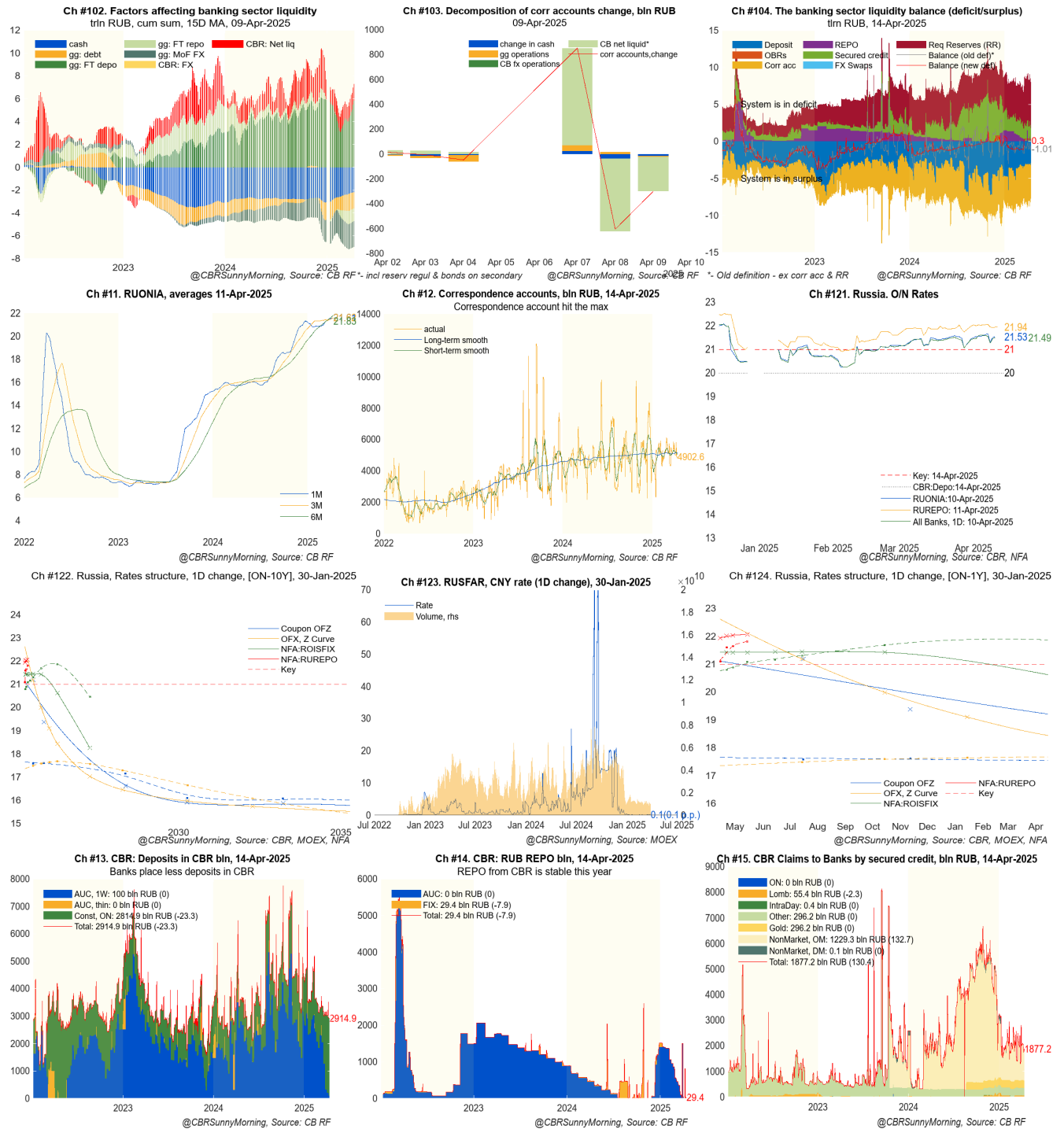


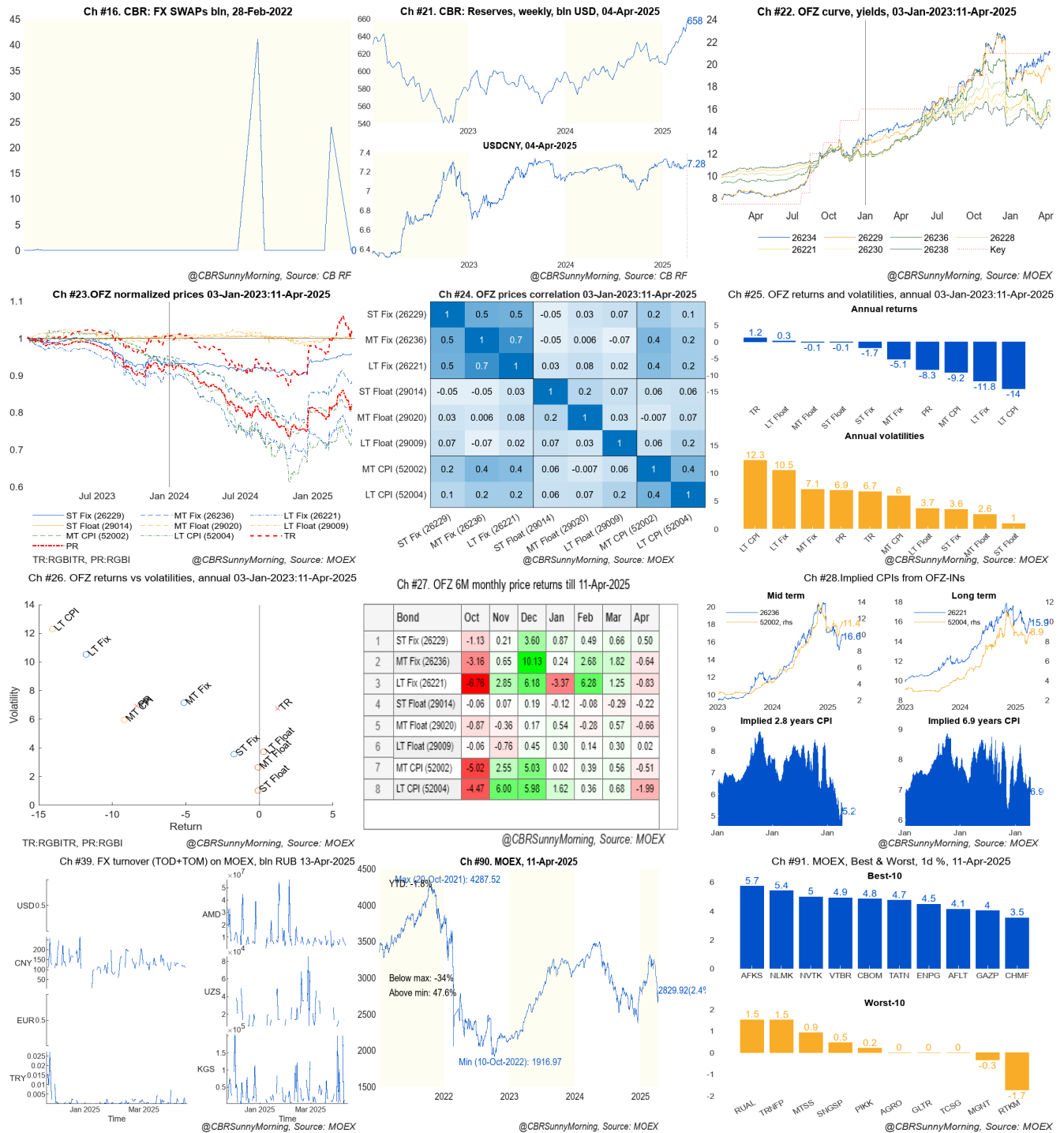
Ch #09. RUBUSD: CBR rate, 1D % change, 01-Jan-2008:12-Apr-2025



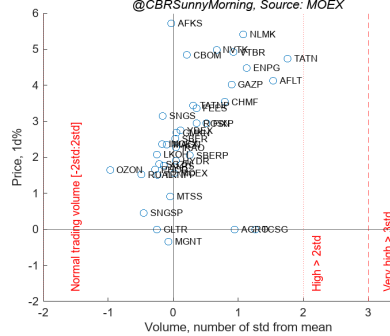
Ch #10. Interbank rates, 10-Apr-2025



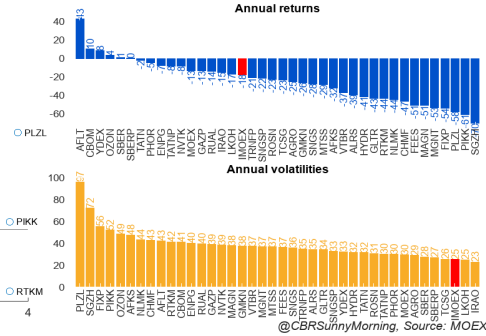




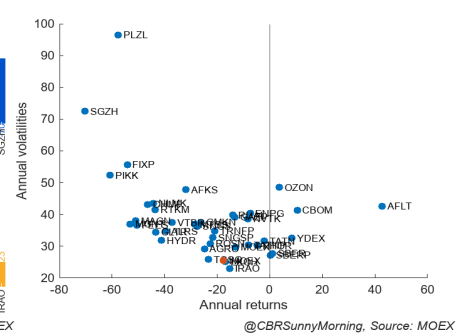
Ch #92. Stocks, 1D ret & volume vs 1Y 13-Apr-2025
@CBRSunnyMorning, Source: MOEX



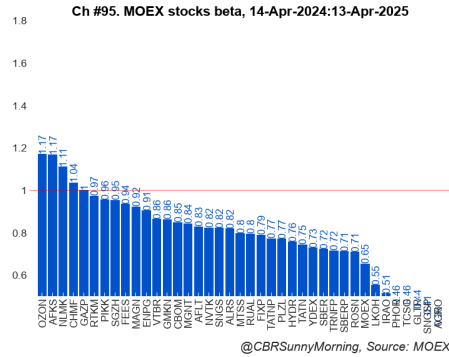
Ch #93. Stocks, 1Y ret & vols, 14-Apr-2024:13-Apr-2025
Annual returns



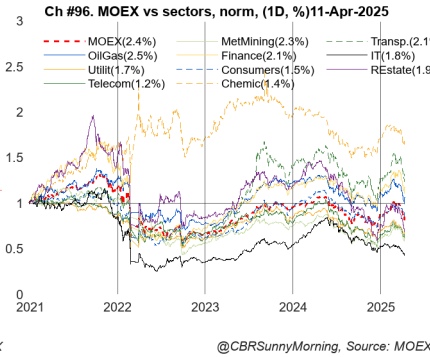
Ch #94. Stocks, 1Y ret & vols 14-Apr-2024:13-Apr-2025



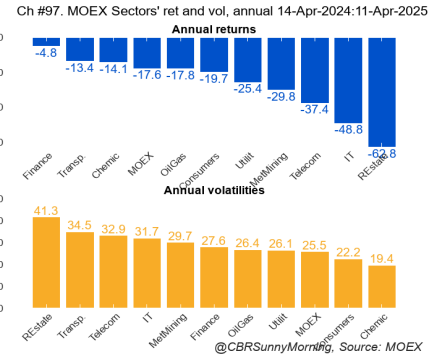
Ch #95. MOEX stocks beta, 14-Apr-2024:13-Apr-2025



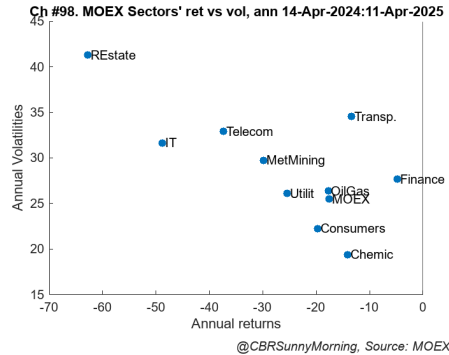
Ch #96. MOEX vs sectors, norm, (1D, %)11-Apr-2025



Ch #97. MOEX Sectors' ret and vol, annual 14-Apr-2024:11-Apr-2025



Ch #98. MOEX Sectors' ret vs vol, ann 14-Apr-2024:11-Apr-2025



Ch #99. MOEX sectoral monthly price returns, 6M till 11-Apr-2025

Bond	Nov.24	Dec.24	Jan.25	Feb.25	Mar.25	Apr.25
1 MOEX	0.13	11.45	4.23	9.37	-4.21	-4.54
2 OilGas	0.76	14.30	2.64	8.13	-4.83	-4.76
3 Utilit	-1.89	6.52	5.74	4.40	-8.48	-4.04
4 Telecom	-6.77	14.88	6.49	9.17	-4.07	-3.65
5 MetMining	0.41	8.49	4.18	12.86	-5.39	-6.12
6 Finance	2.57	13.87	4.48	10.54	-2.02	-5.43
7 Consumers	-1.09	7.63	4.97	5.90	-1.83	-4.07
8 Chemic	3.60	5.94	7.79	-2.54	-3.10	-2.96
9 Transp.	-3.36	16.04	3.38	13.81	-5.58	-4.44
10 IT	-6.09	3.96	4.09	-0.98	-7.08	-5.39
11 REstate	-12.92	11.13	23.47	-6.58	-7.26	-13.08

Ch #9999. OFZ curve, 30-Jan-2025
@CBRSunnyMorning, Source: MOEX

