





	21	3-	3-	12-	12-
UST'2 Ytm, %	0.56	1.07	0.56	1.30	0.56
UST'5 Ytm, %	1.64	2.59	1.64	2.82	1.64
UST'10 Ytm, %	2.88	3.81	2.88	3.99	2.88
UST'30 Ytm, %	3.89	4.67	3.89	4.84	3.89
Rus'30 Ytm, %	4.99	5.84	4.92	7.53	4.77
c UST'10	211.1	268.1	114.3	398.3	95.8

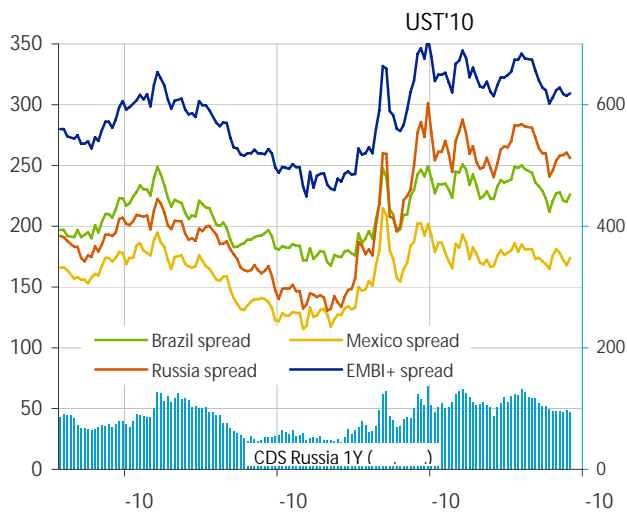
treasuries 2009

UST

UST'10 7 . . . - 2,88%, UST'30 - 9 . . . - 3,89%.

Fargo. Apple, Morgan Stanley Wells

« »



treasuries

UST

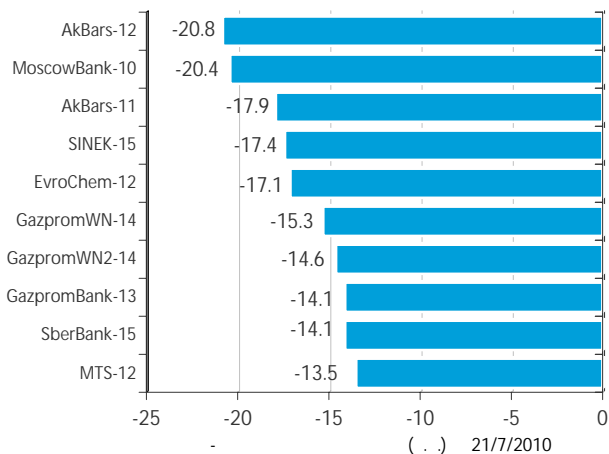
UST'2, UST'5 UST'7 \$105 2009 . . .

Rus'30 6 . . . - 5,0% -

RUS'20 - 13 . . . - 5,1%

EMBI+

2 . . . - 309 . . .



5- 200-250 . . . - 9,0% -9,5%

1 ( S&P Moody's),

(13% 2009 . . .),

( . . . )

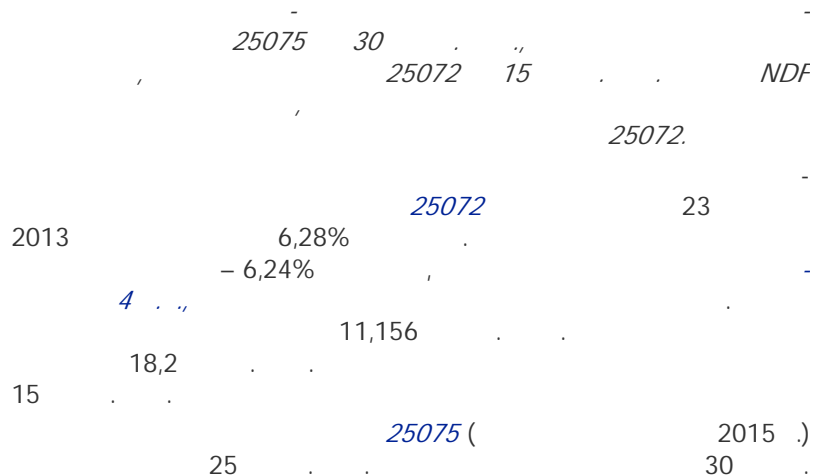
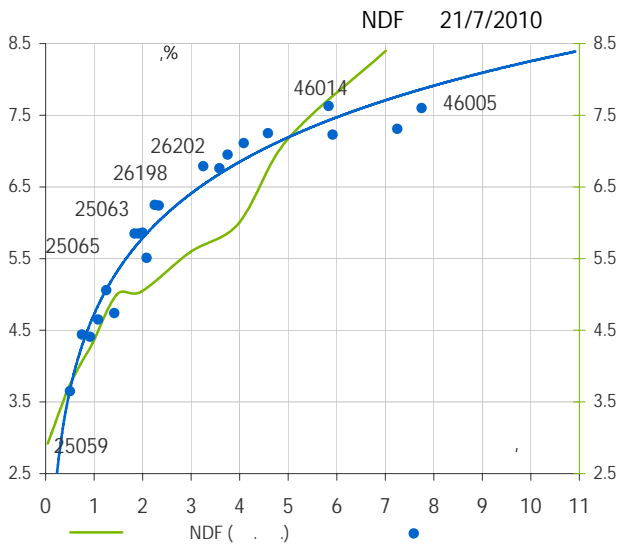
2009 . . . - 0,7%

32,6% ( - 43,9%),

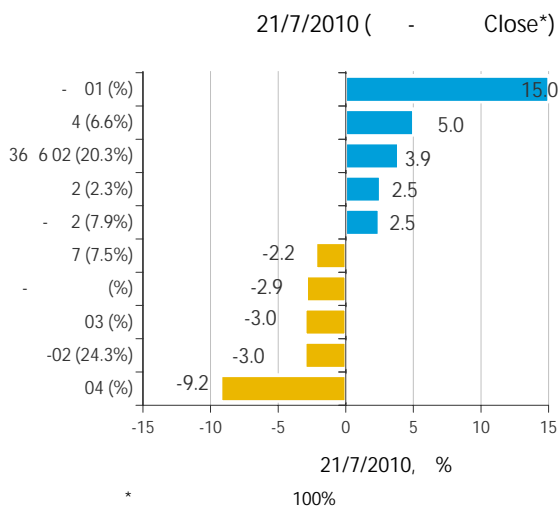
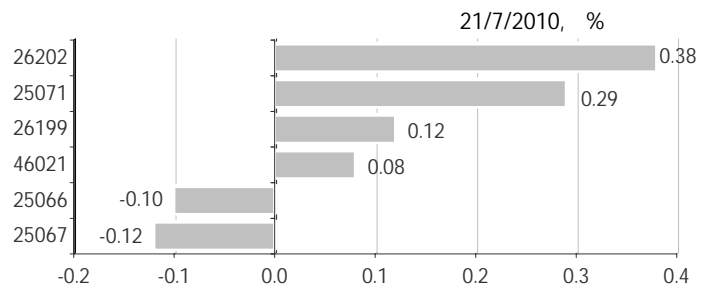
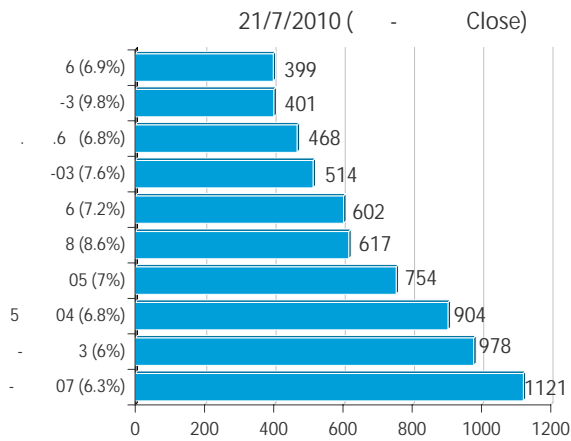
( - 6%).

( . . . )

(\$500 . . .)



NDF



MosPrime Rate o/n

7% - 658

15

22	2010	2 741.30
□	,5	276.75
□	- ,2	361.50
□	( ),5	67.32
□	,2	361.50
□	,4	164.54
□	,5	213.15
□	,7	292.95
□	,1	47.37
□	( ),35002	48.63
□	- ,1	165.80
□	- ,1	79.78
□	,2	106.70
□	,1	0.69
□	, -4	28.42

23	2010	526.21
□	- ,1	461.20
□	,3	47.87
□	,2	1.25
□	,1	15.90

26	2010	4 437.82
□	001,1	0.00
□	,1	5.19
□	,17	973.80
□	,18	988.80
□	,19	673.20
□	- ,2	0.43
□	,35005(- )	1 796.40

27	2010	2 667.92
□	,1	27.42
□	- ,1	82.27
□	- ,3	67.32
□	,3	112.20
□	,5	2 131.65
□	,2	3.74
□	-5, -1	121.66
□	-5, -2	121.66

22	2010	12.00
□	, -2	5.00
□	,1	4.00
□	,1	3.00

26	2010	1.40
□	- ,2	1.40

27	2010	3.00
□	( ), -1	3.00

29	2010	2.50
□	- ( ),5	2.50

30	2010	2.50
□	,02	2.50

3	2010	15.00
□	, -3	15.00

18	2010	60.00
□	25071	60.00

22	2010	3.00
□	,1	1.00
□	,2	2.00

26	2010	3.00
□	,2	3.00

27	2010	5.00
□	- ,1	1.00
□	-5, -1	2.00
□	-5, -2	2.00

28	2010	1.75
□	- ,1	1.75

29	2010	6.50
□	- ,3	1.50
□	( ),5	2.00
□		3.00

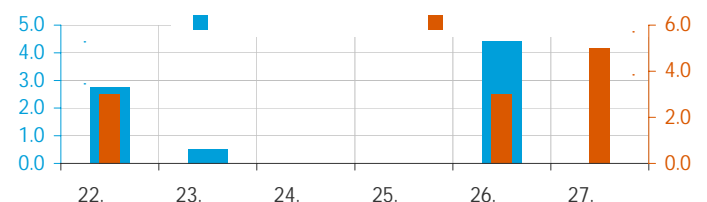
30	2010	19.50
□	,41	10.00
□	,1	1.00
□	- ,2	5.00
□	,2	3.00
□	,1	0.50

3	2010	3.00
□	- ,1	1.00
□	,1	1.00
□		1.00

6	2010	13.56
□	,1	0.06
□	,1	10.00
□	,1	1.00
□	,1	2.50

9	2010	4.56
□	- ,2	1.00
□	- ,1,1	0.50
□	- ,1	0.06
□	,1	3.00

12	2010	5.25
□	,3	1.50
□	- ,5	2.25
□	- ,2	1.50



19 2010 .			
□ 03:01	Rightmove	-	0,3% /
□ 12:00		-	-5,1 .
□ 17:00		-	-
□ 21:00		16	17
20 2010 .			
□ 05:30		-	-
□ 07:05		-	-
□ 10:00		0,2% /	0,3% /
□ 12:30		52 .	51 .
□ 12:30		13,0 .	16,0 .
□ 12:30	4	-0,1% /	0,0% /
□ 14:00		-24	-23
□ 16:30		575 .	574 .
□ 16:30		580 .	593 .
□ 17:00		0,75%	0,50%
□ 18:00		-	-
21 2010 .			
□ -		-	-
□ 12:30		-	-
□ 18:00		-	-
22 2010 .			
□ 08:30		-0,4% /	1,8% /
□ 11:30		58	58,4
□ 11:30		54,5	54,8
□ 12:00		55,1	55,6
□ 12:00		55	55,5
□ 12:30		0,6% /	0,5% /
□ 13:00		-0,1% /	0,9% /
□ 18:00		-17	-17
□ 17:30		-	-
□ 18:00		5,10 .	5,66 .
□ 18:00		-0,3% /	0,4% /
□ 18:00		-0,3% /	0,8% /
□ 18:30		-	-
□ 18:30		-	-
23 2010 .			
□ 12:00	lfo	101,5	101,8
□ 12:30		0,6% /	0,3% /
□ 12:30		37 .	36,7 .
□ 12:30		0,7% 3 /3	0,6% 3 /3

: +7 (495) 777-10-20 . 70-53-03, 70-20-00  
 : +7 (495) 777-10-20 . 70-47-37  
 -mail: [ib@psbank.ru](mailto:ib@psbank.ru)



Zibarev@psbank.ru		70-47-77
Tulinov@psbank.ru		70-47-38
Milenin@psbank.ru		70-47-94
Subbotina@psbank.ru		70-47-33
Gritskevich@psbank.ru		70-20-14
Monastyrshin@psbank.ru		70-20-10
Zharikov@psbank.ru		70-47-35
Shagov@psbank.ru		70-47-34
Zakharov@psbank.ru		70-47-75
Panfilov@psbank.ru	icq 150-506-020	: +7(495) 228-39-22 +7(495)777-10-20 . 70-20-13
Galiamina@psbank.ru	icq 314-055-108	: +7(905) 507-35-95 +7(495) 777-10-20 . 70-47-85
APavlenko@psbank.ru	icq 329-060-072	: +7(495)705-90-69 +7(495)777-10-20 . 70-47-23
Ryakova@psbank.ru	icq 119-770-099	: +7(495)705-90-68 +7(495)777-10-20 . 70-47-41
Urumov@psbank.ru		+7(495)777-10-20 . 70-35-06
Kovalenkok@psbank.ru		: +7(916) 810-18-98 +7(495)777-10-20 . 70-20-92
Baranoch@psbank.ru		: +7(495)228-39-21 +7(495)777-10-20 . 70-47-96

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