

Рынок ГЦБ Казахстана

Бумаги с фиксированным купоном

**Событийная серия слайдов
5 - 11 марта 2012 г.**

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Эта серия слайдов описывает динамику казахстанского рынка государственных ценных бумаг в течение периода.

Каждый кадр представляет собой снимок рынка в момент нового торгового события, которое определяется как появление новой заявки, исполнение заявки или ее аннулирование. Одновременные изменения статуса заявок рассматриваются как одно событие. (Время снимка указывается в левом верхнем углу диаграммы). Мы приводим две кривые: одна построена и динамически регулируется Халык Финанс по спецификации Нельсона-Зигеля, а вторая кривая, публикуемая KASE на еженедельной основе.

Кривая Халык Финанс учитывает цены, объемы и сроки сделок, которые произошли за последние 30 дней. В рамках нашей модели построения, объем сделки может быть интерпретирована как сила гравитации по отношению к вычисляемой кривой доходности. То же справедливо и для актуальности сделки: свежие сделки имеют большую значимость при построении кривой. Используя статистические методы, при построении кривой мы исключаем сделки, завершённые по нерыночным ценам. (На диаграммах нерыночные сделки отмечены перечеркнутыми кругами.)

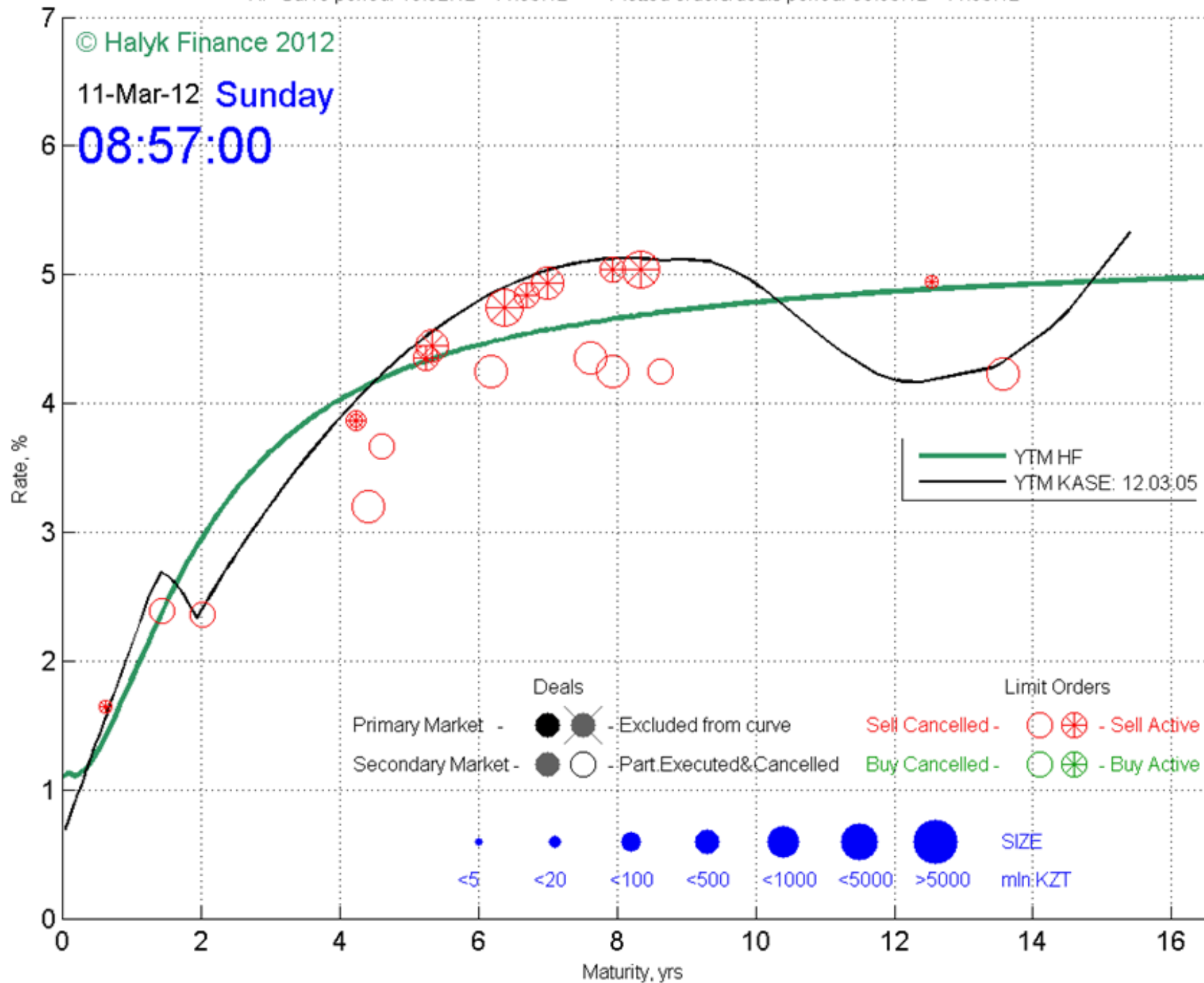
Каждое событие отображается на двух последующих кадрах. Активные заявки остаются на слайдах до момента их исполнения или аннулирования. Черные и серые круги обозначают сделки первичного и вторичного рынка, соответственно. Красные круги обозначают заявки на продажу, зеленые круги – заявки на покупку. Пустые окружности иллюстрируют аннулированные заявки на момент построения графика (время построения указано в верхнем левом углу). Окружности со звездочкой внутри обозначают активные заявки на момент построения. Диаметры кругов и окружностей отражают объем сделок и заявок, соответственно. Сопоставительная шкала объемов представлена синими кругами снизу диаграммы.

HF Curve period: 10.02.12 - 11.03.12 <-> Plotted orders/deals period: 09.03.12 - 11.03.12

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11-Mar-12 Sunday

08:57:00

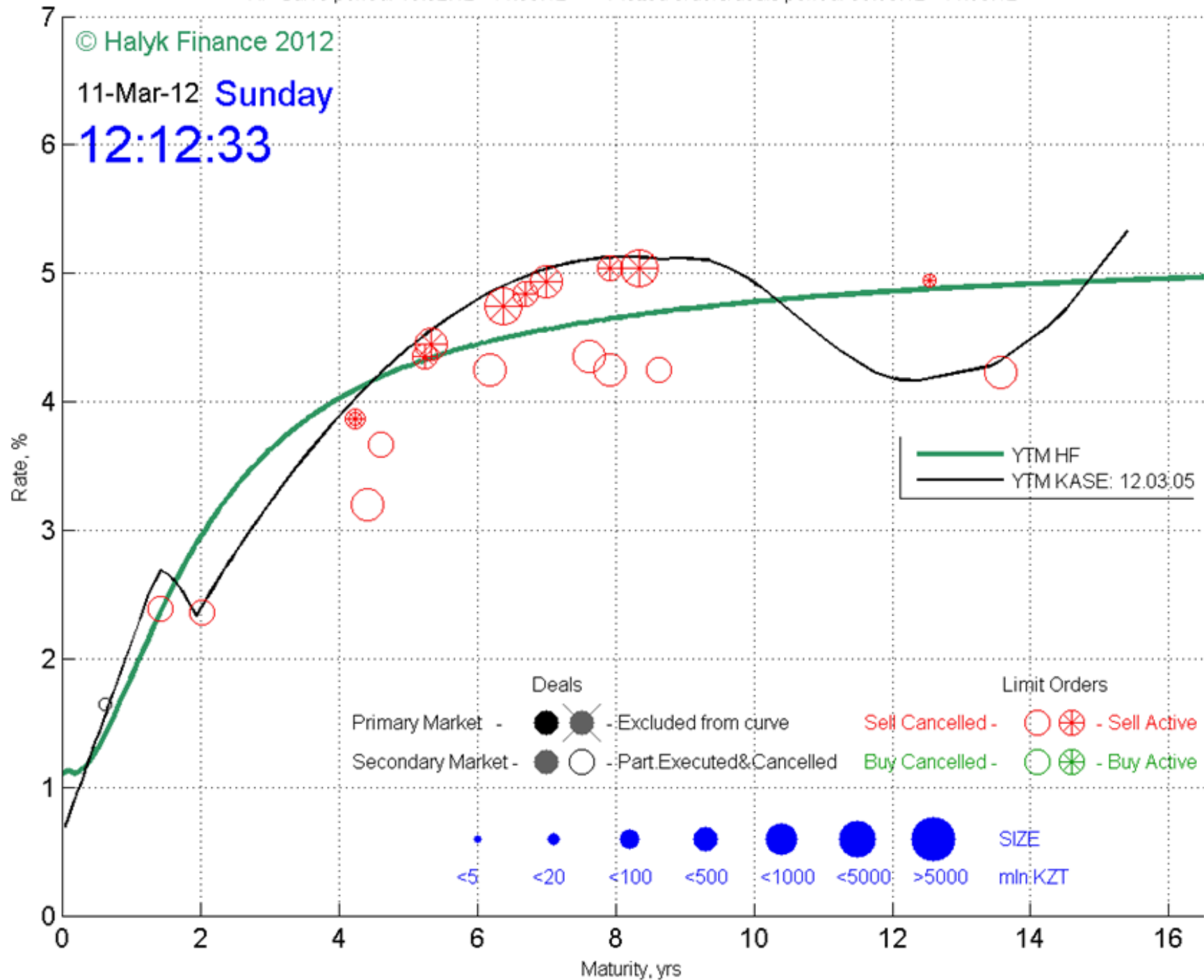


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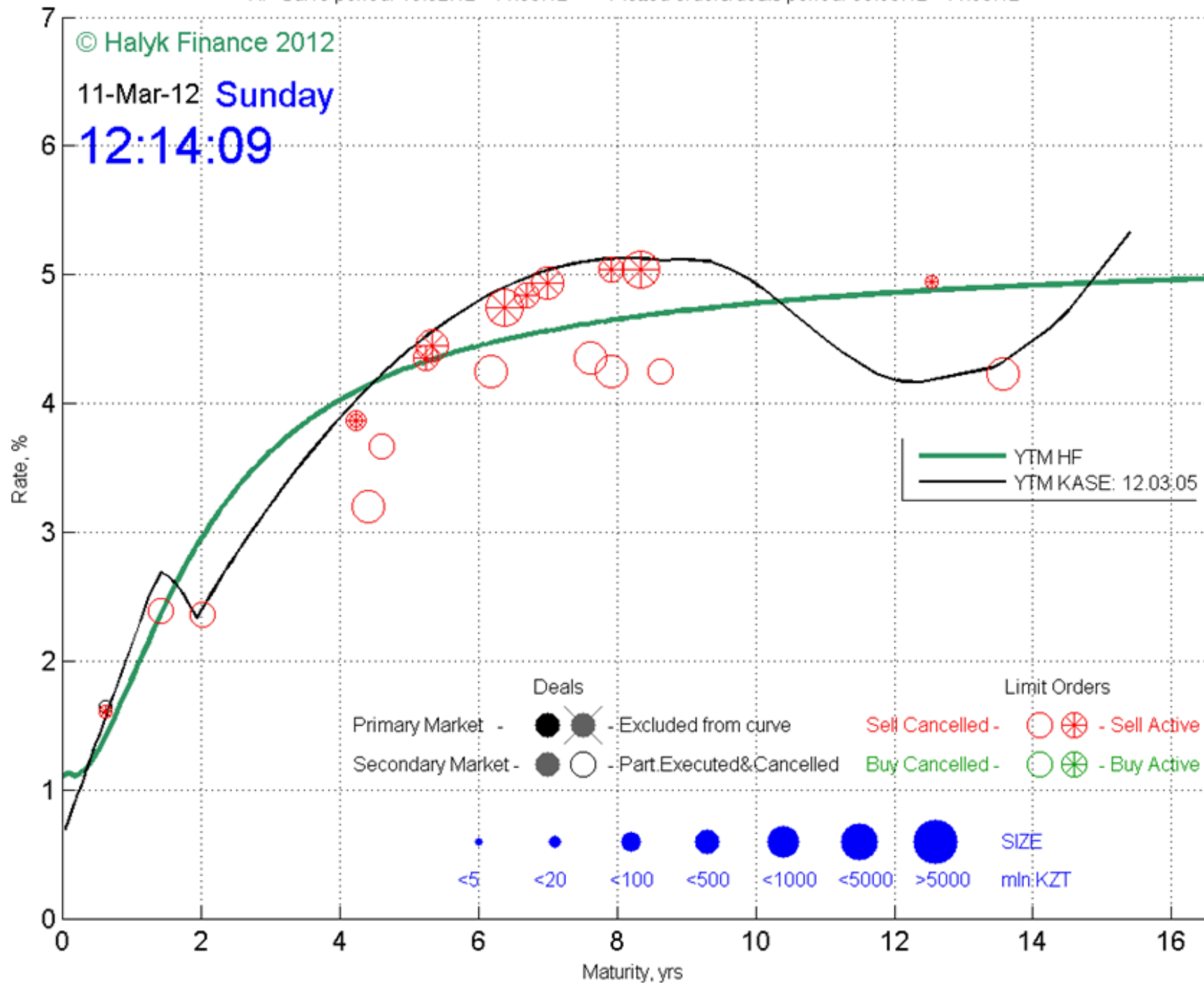


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11-Mar-12 Sunday

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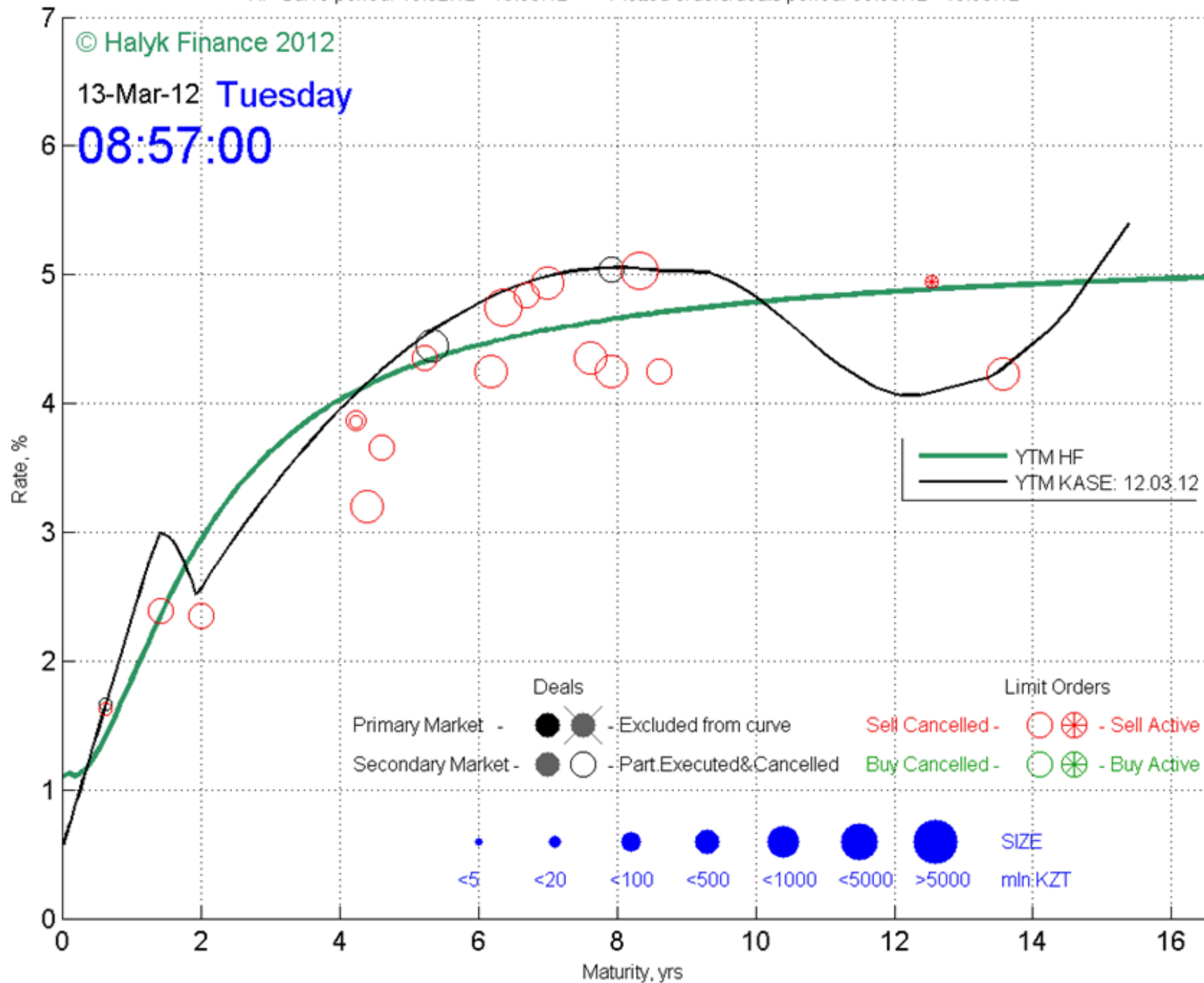


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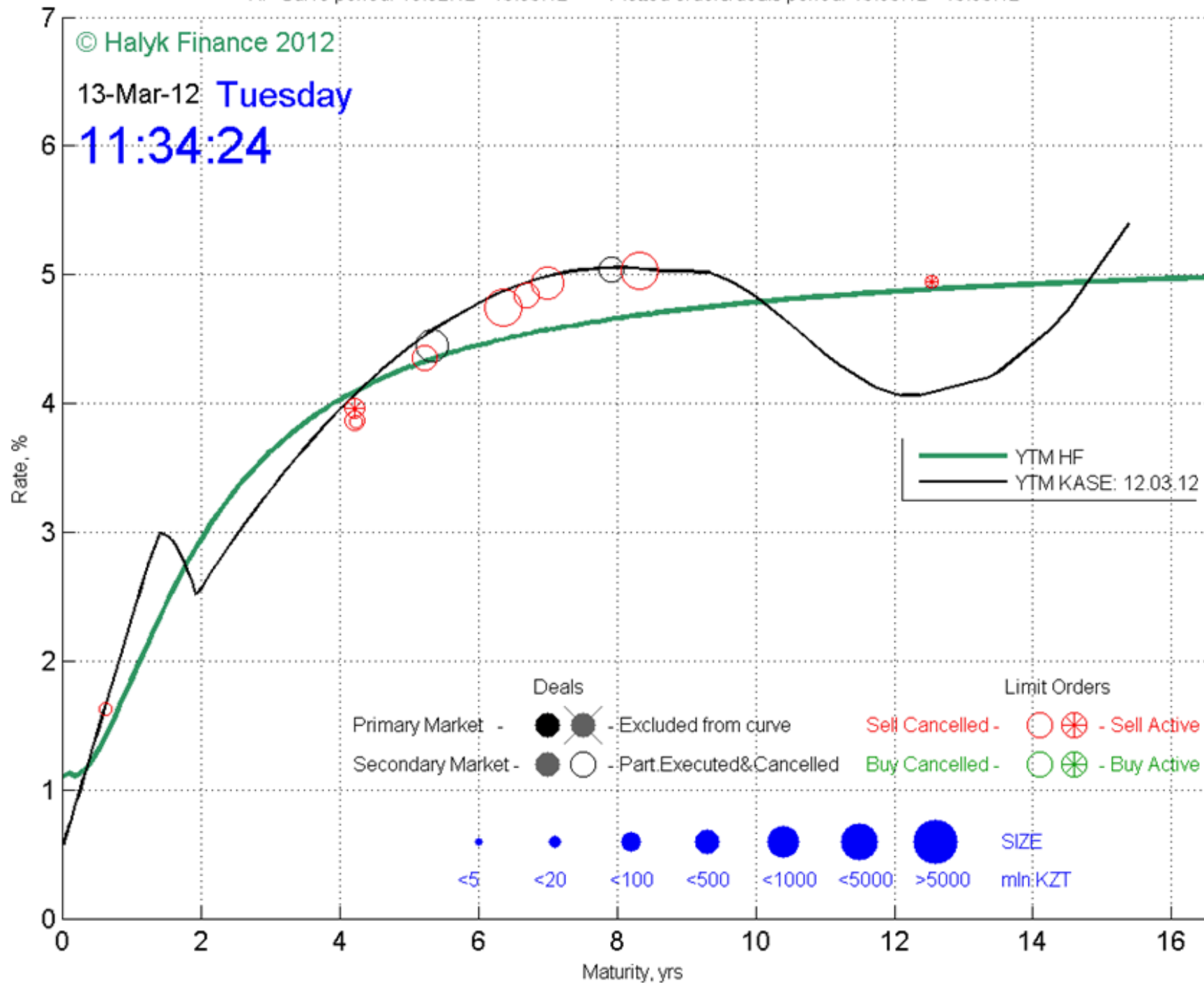
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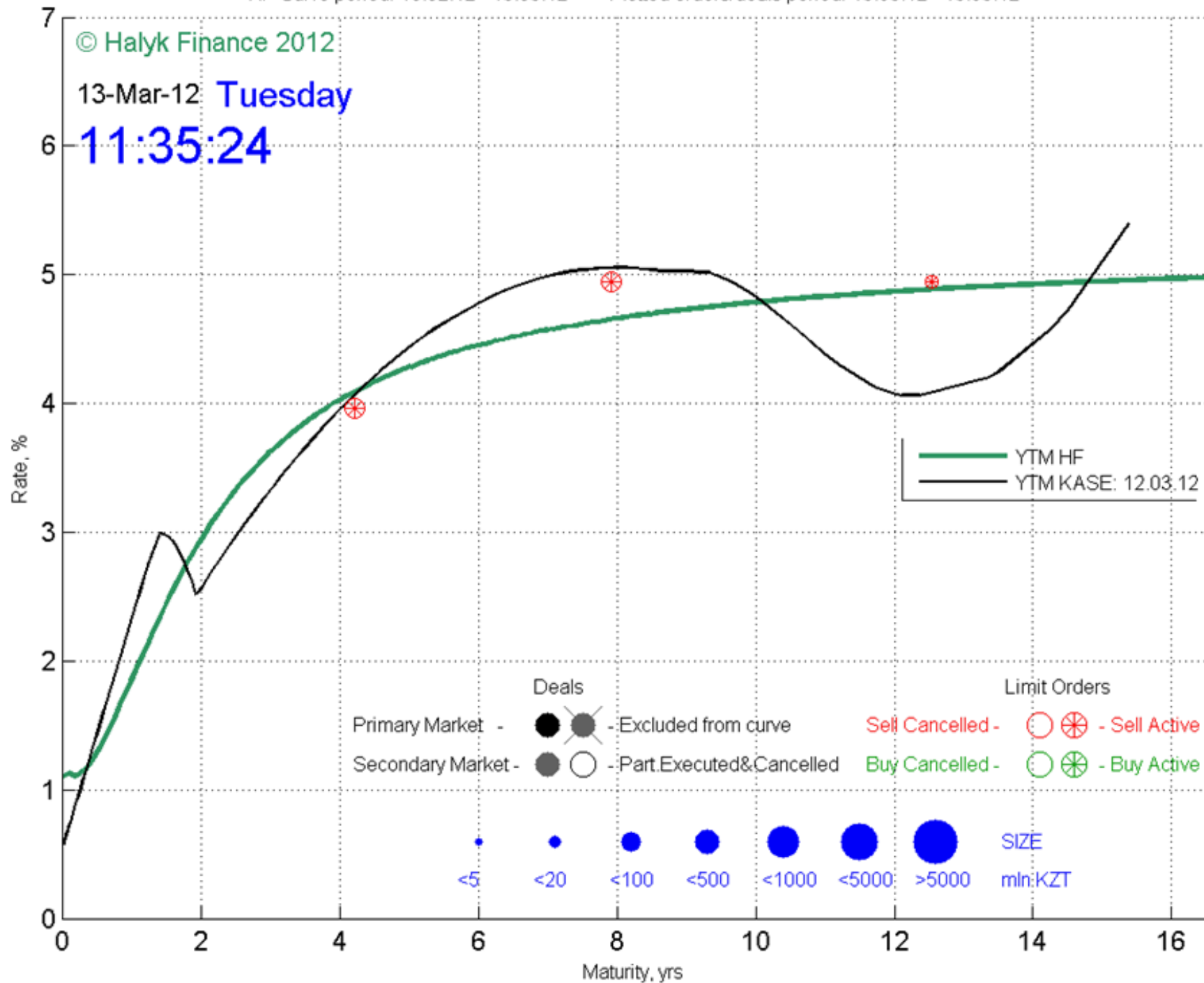


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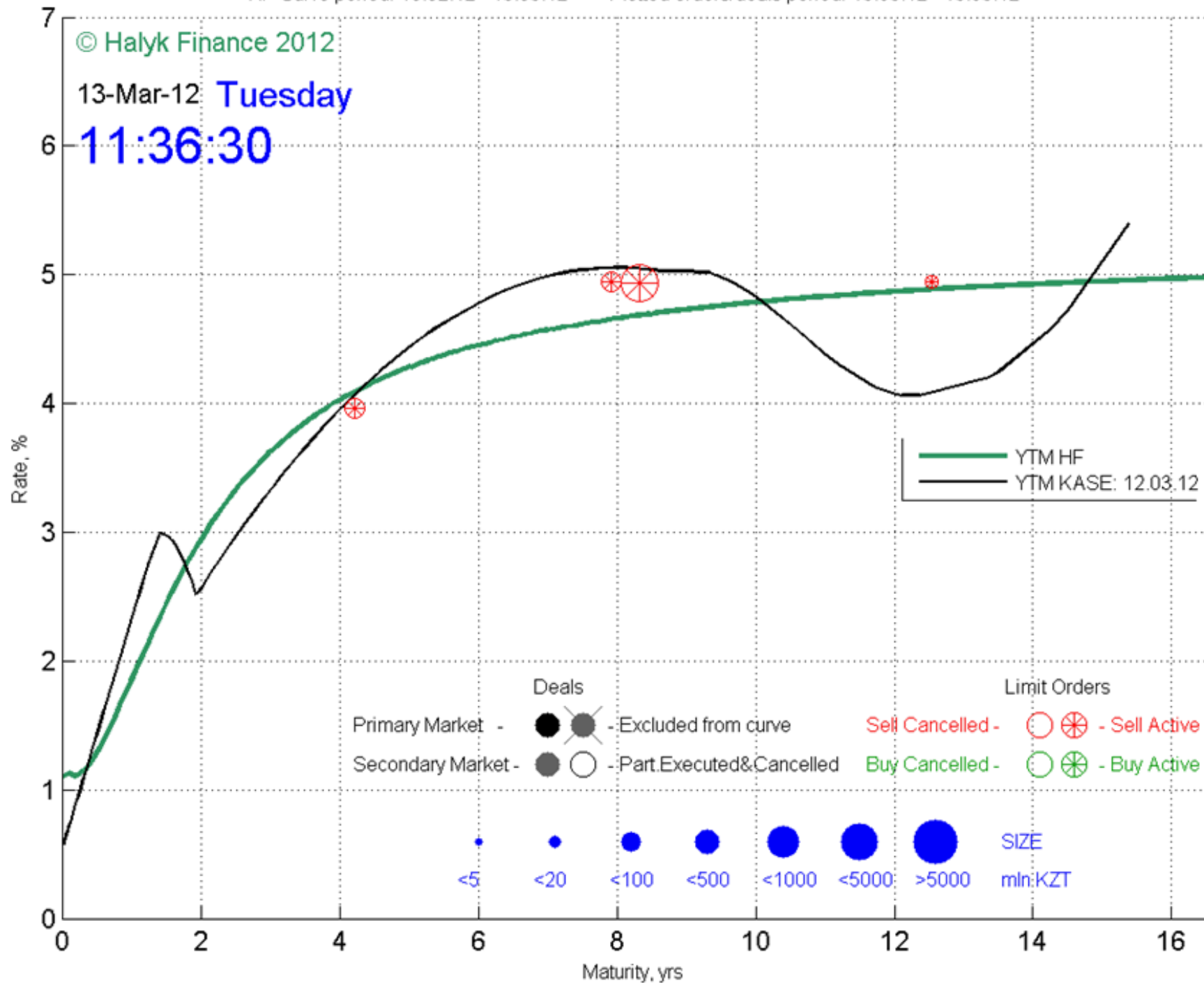
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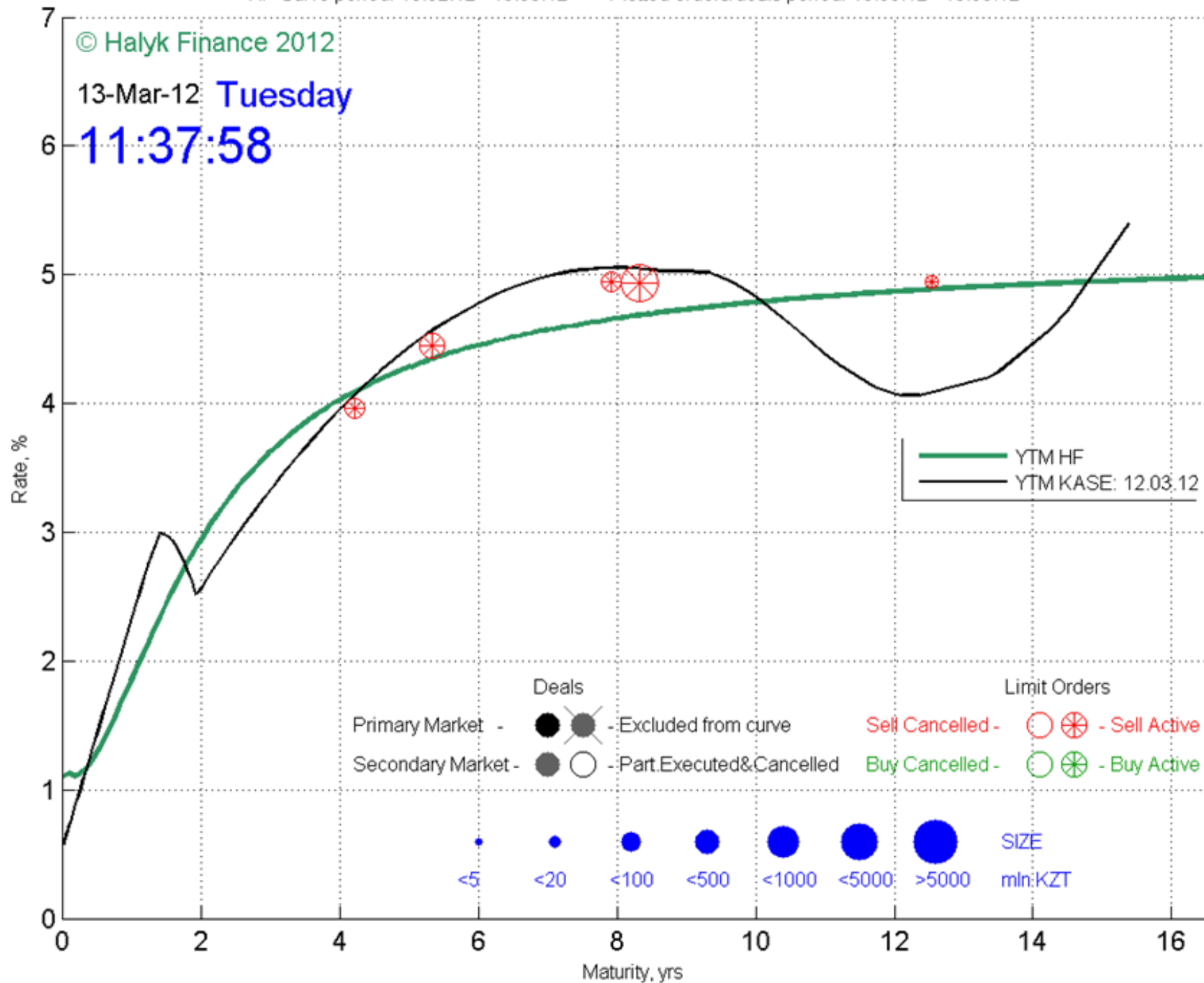


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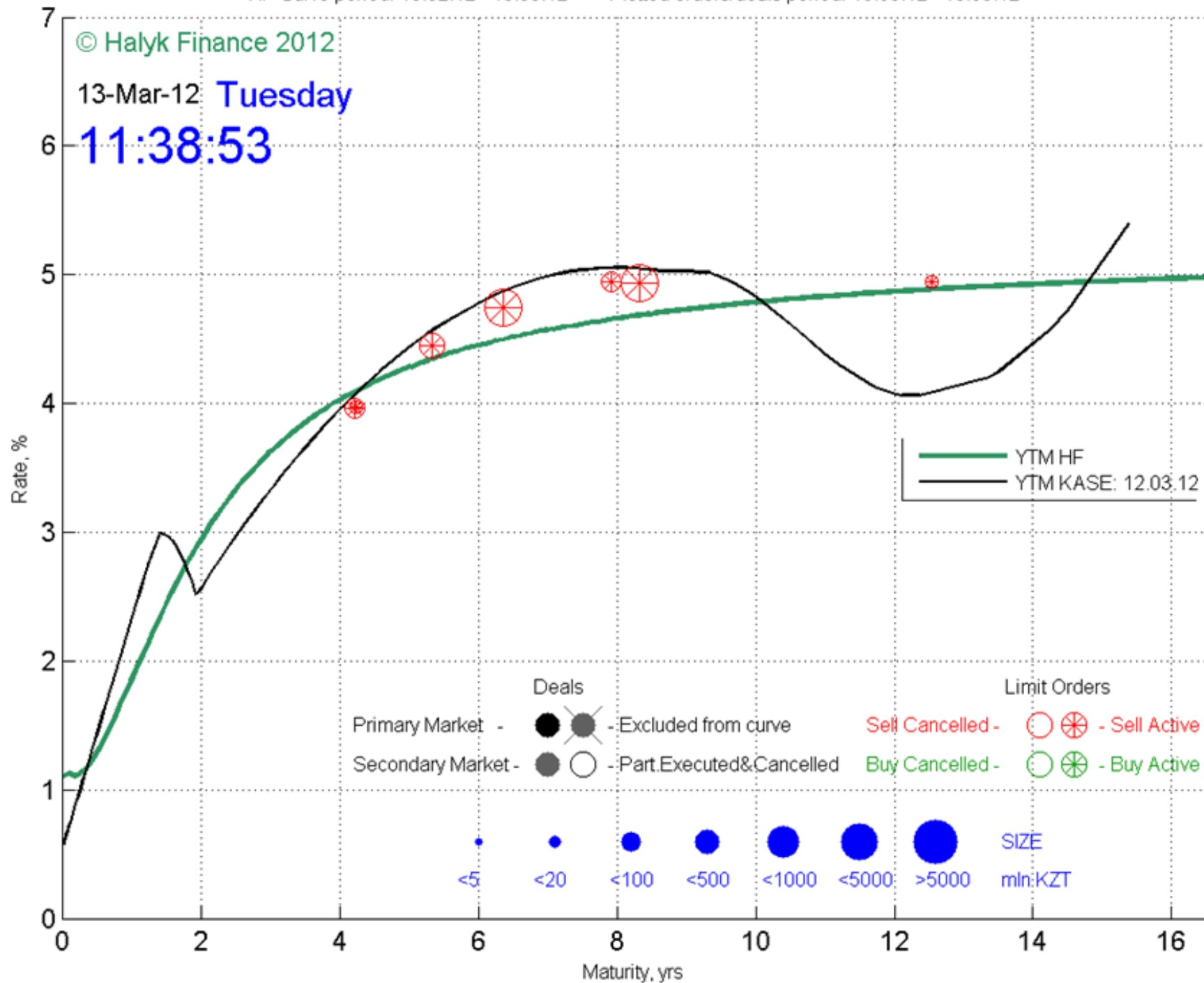


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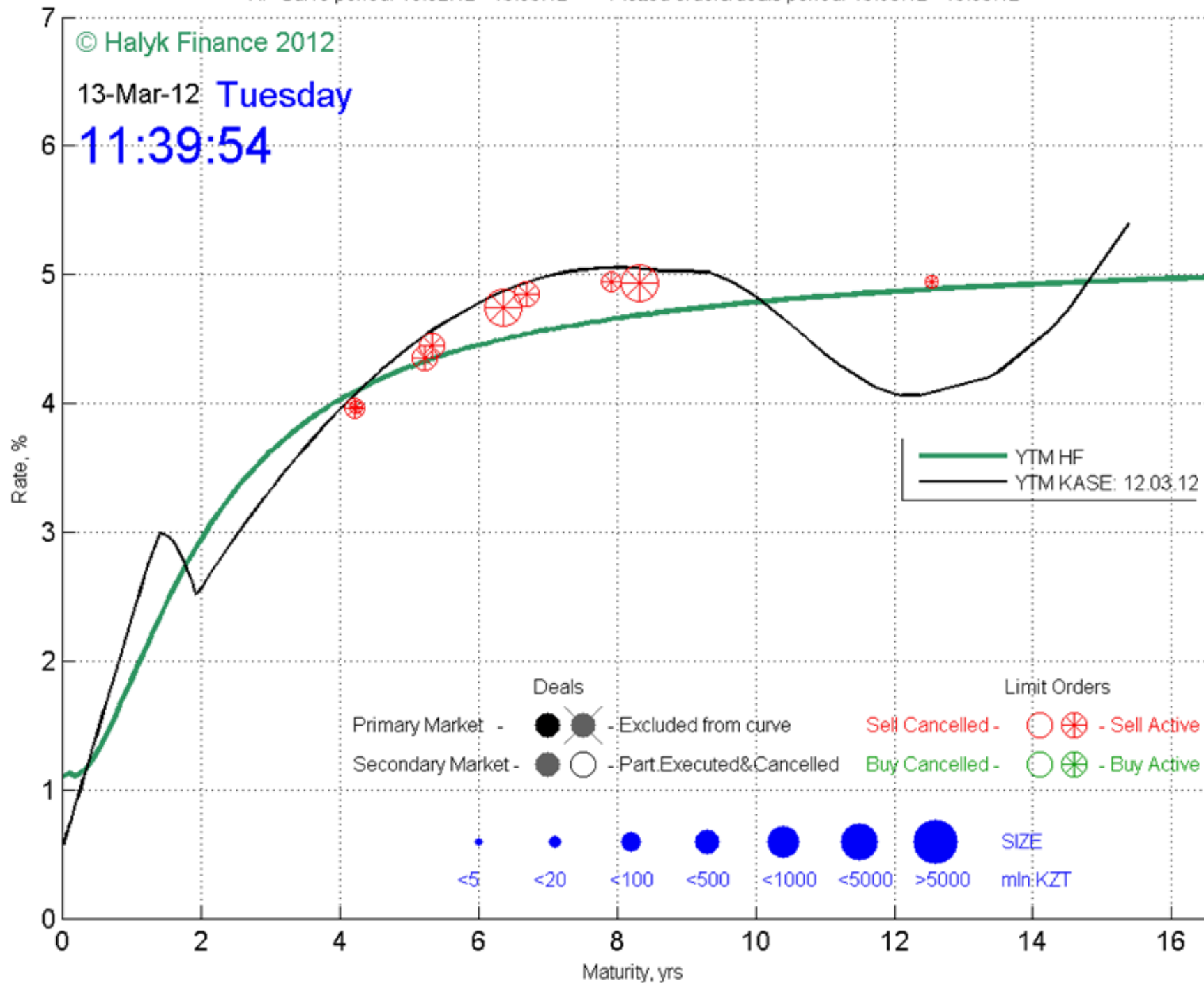


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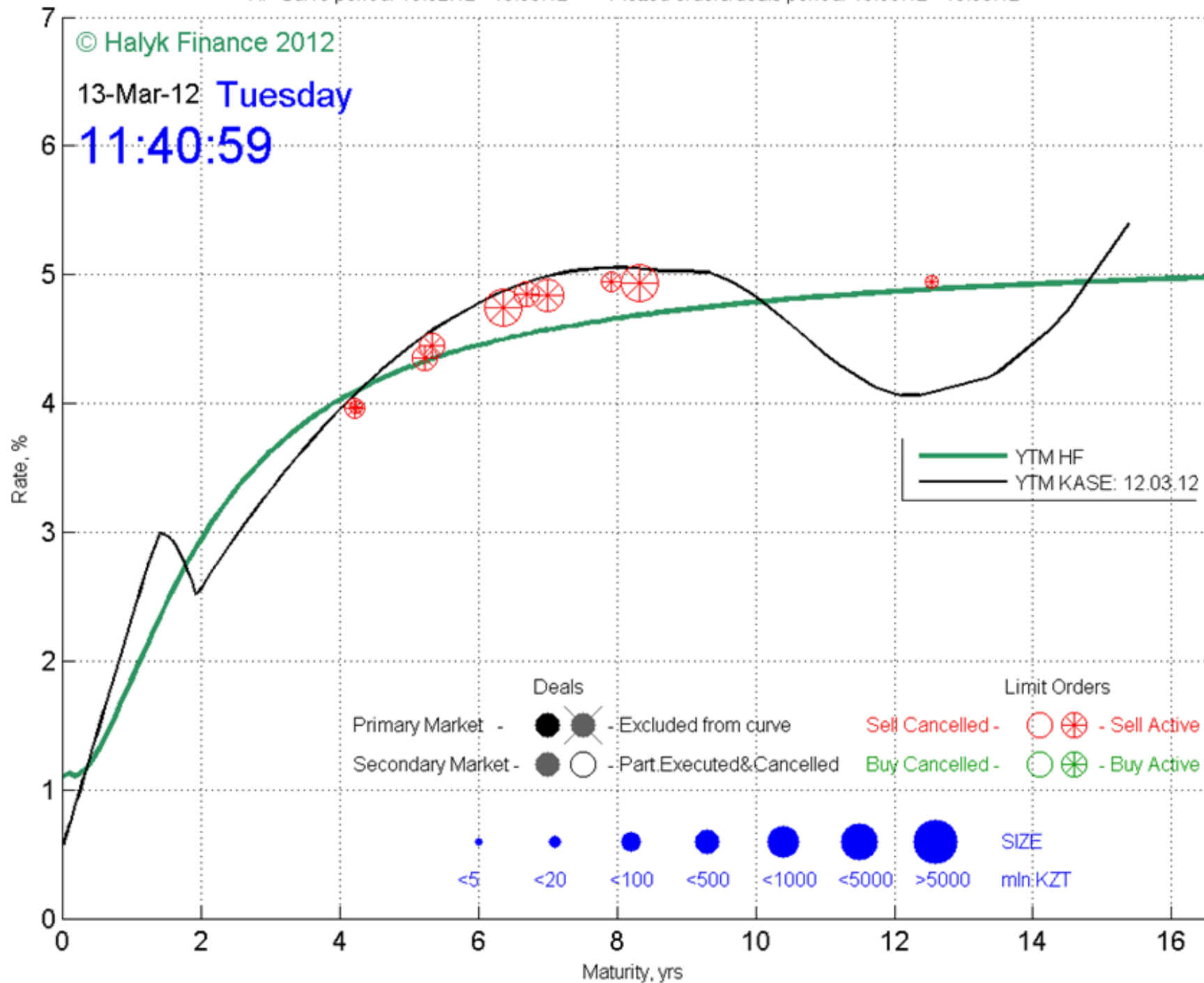
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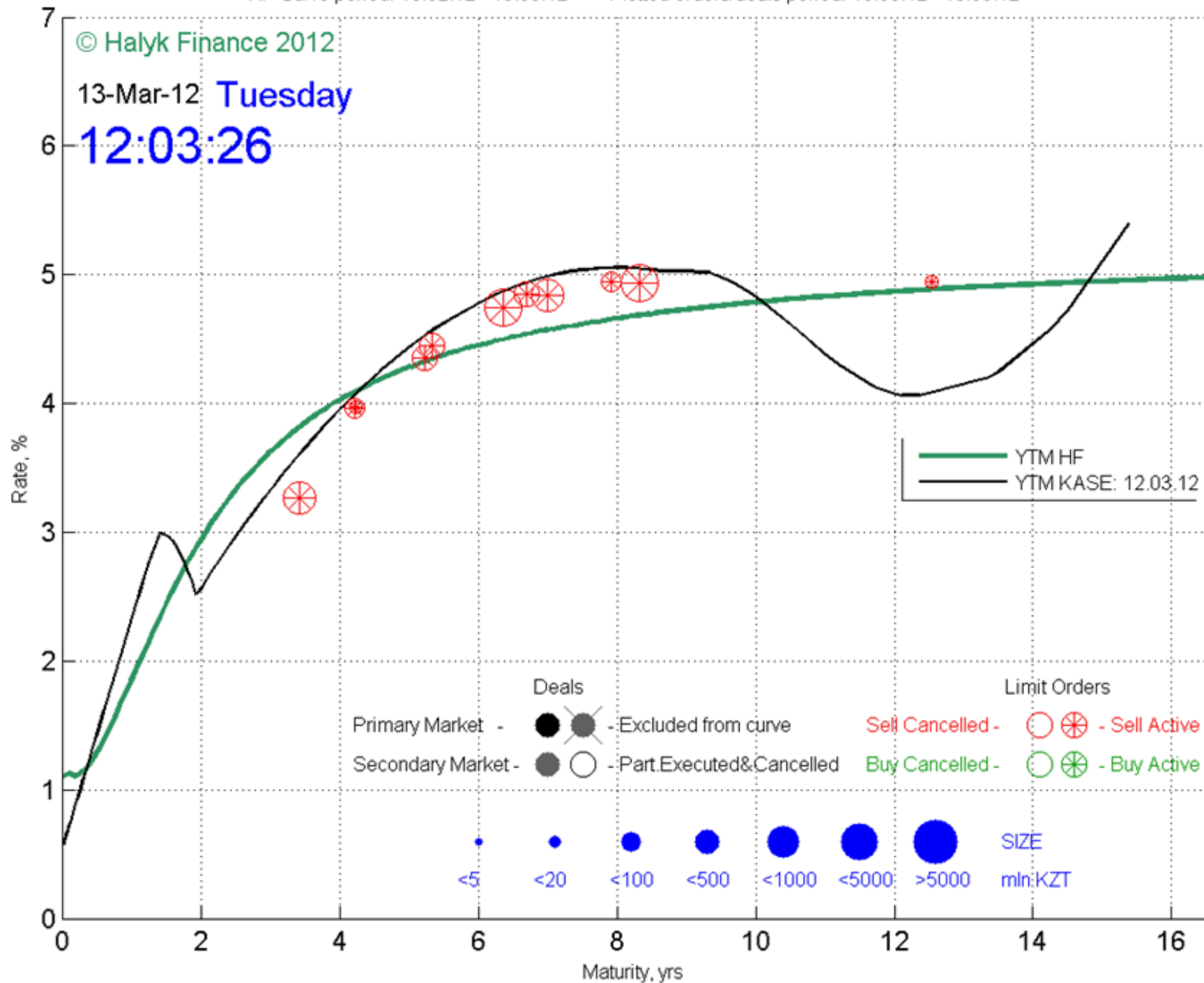


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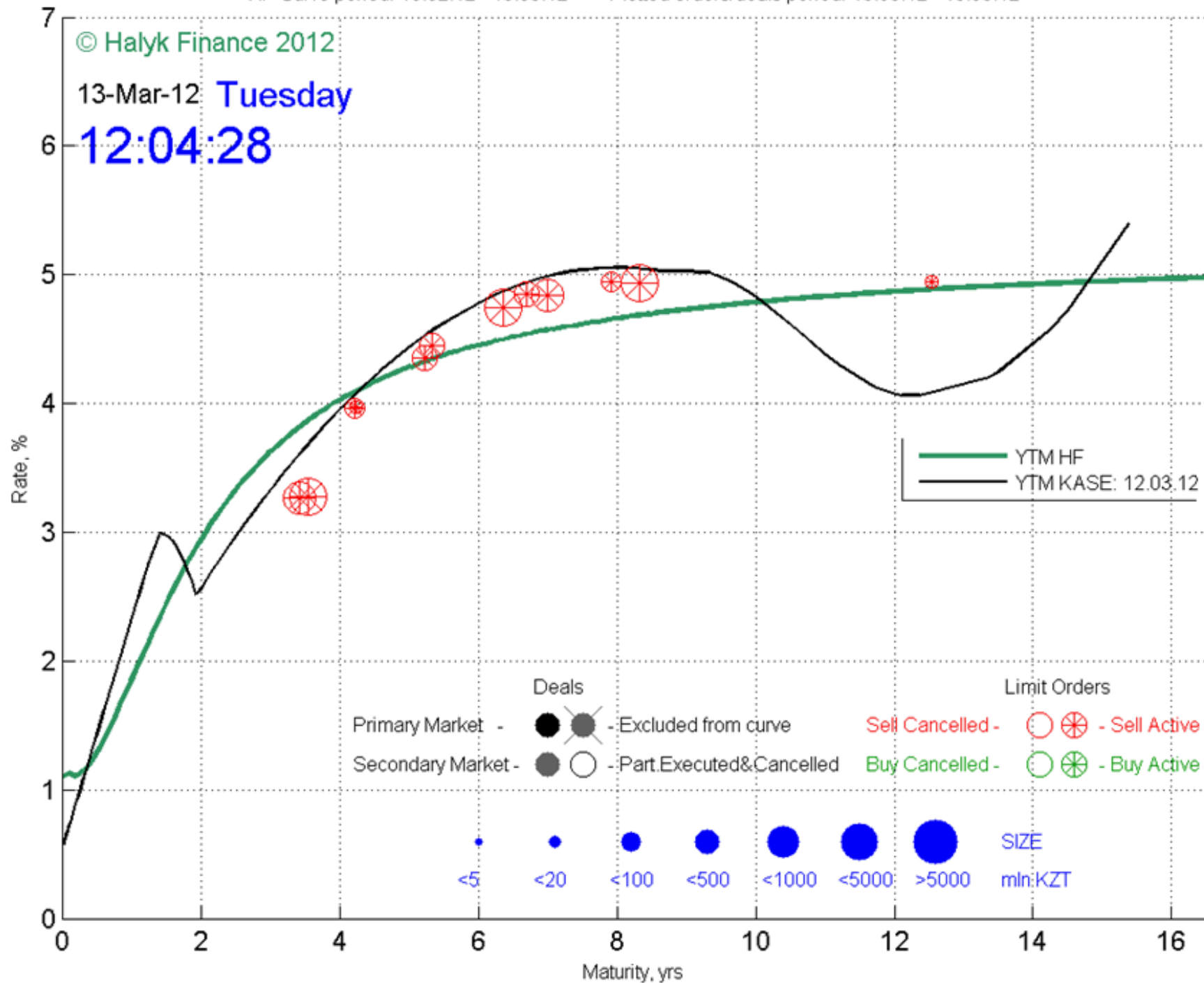


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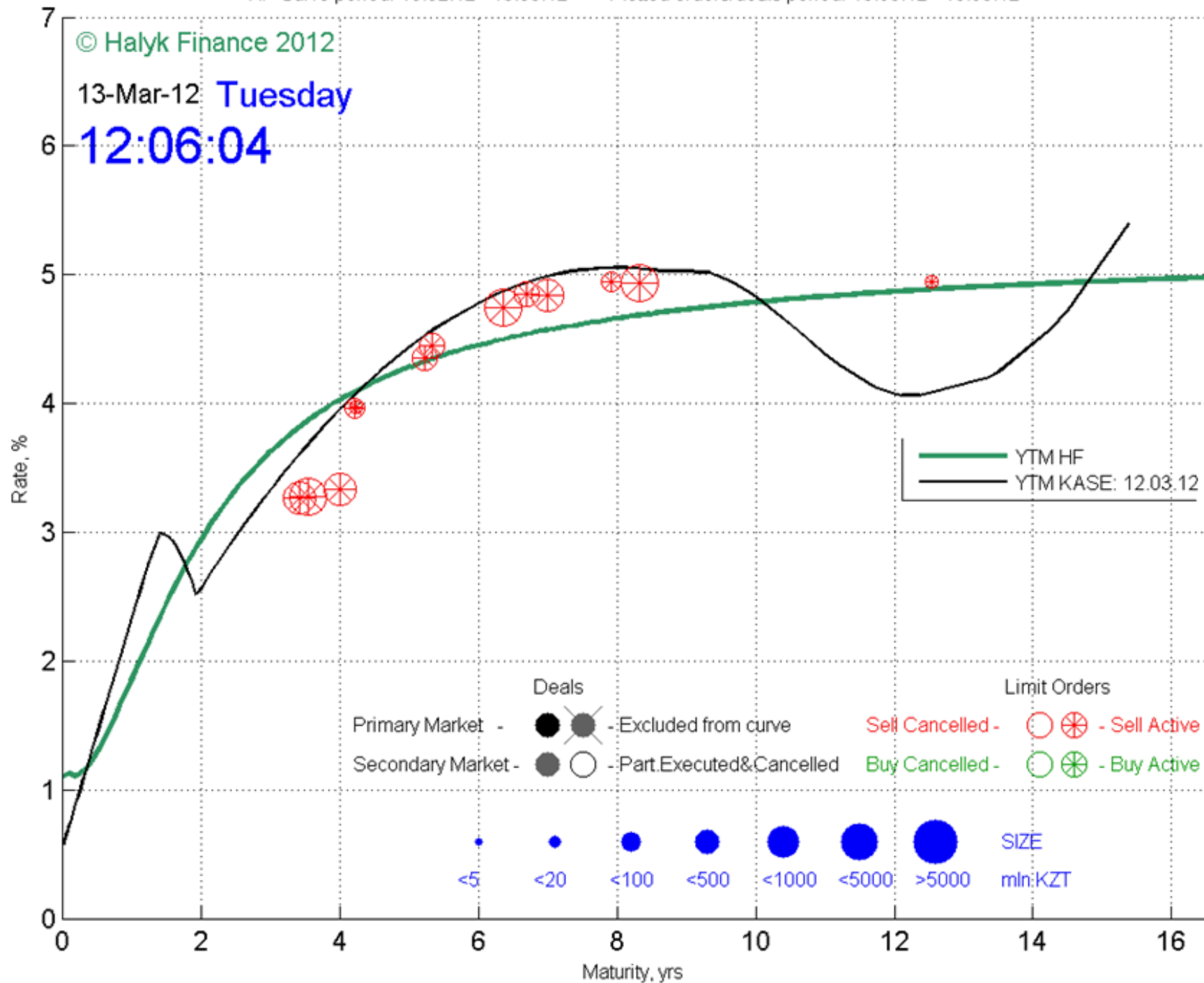


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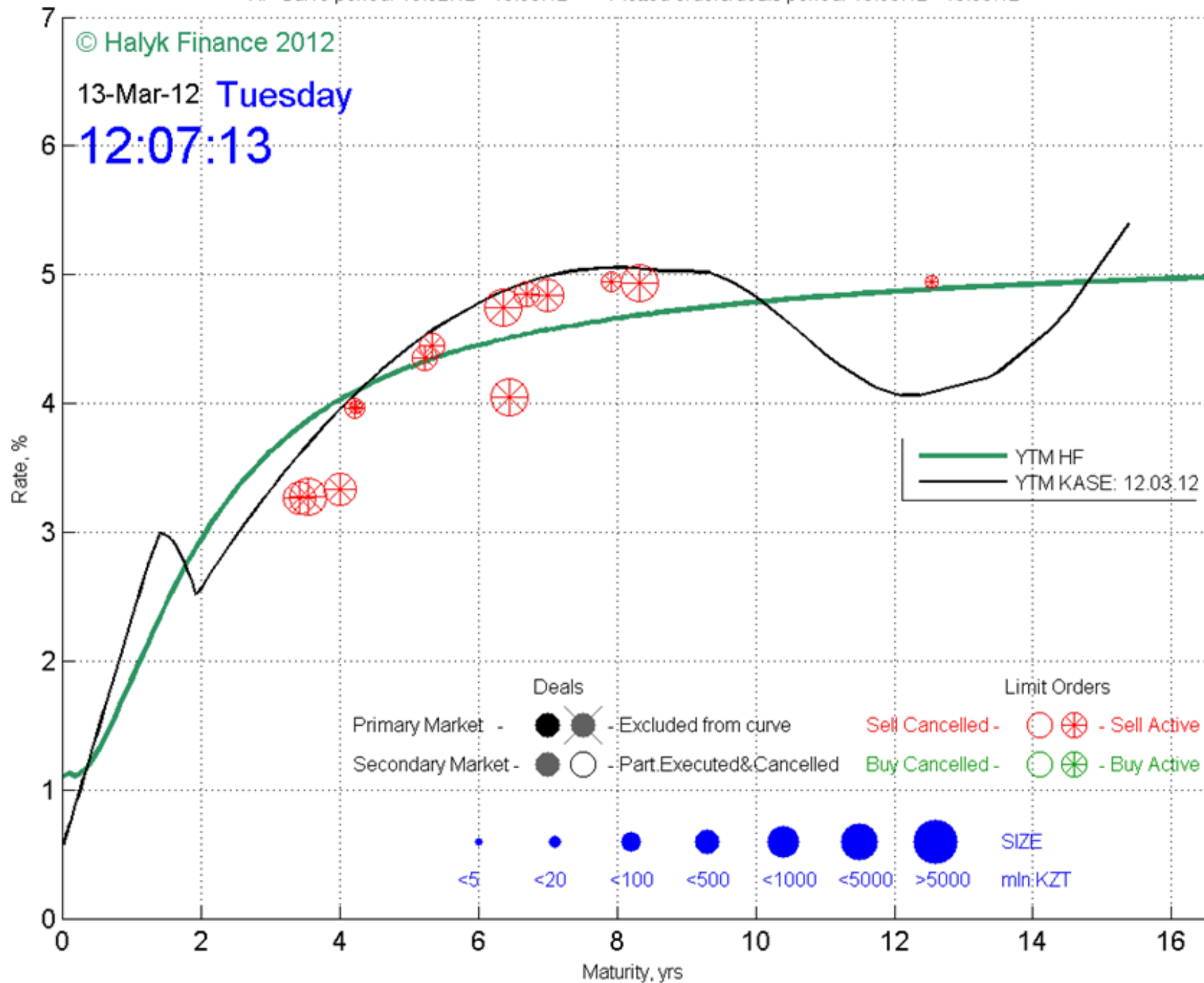


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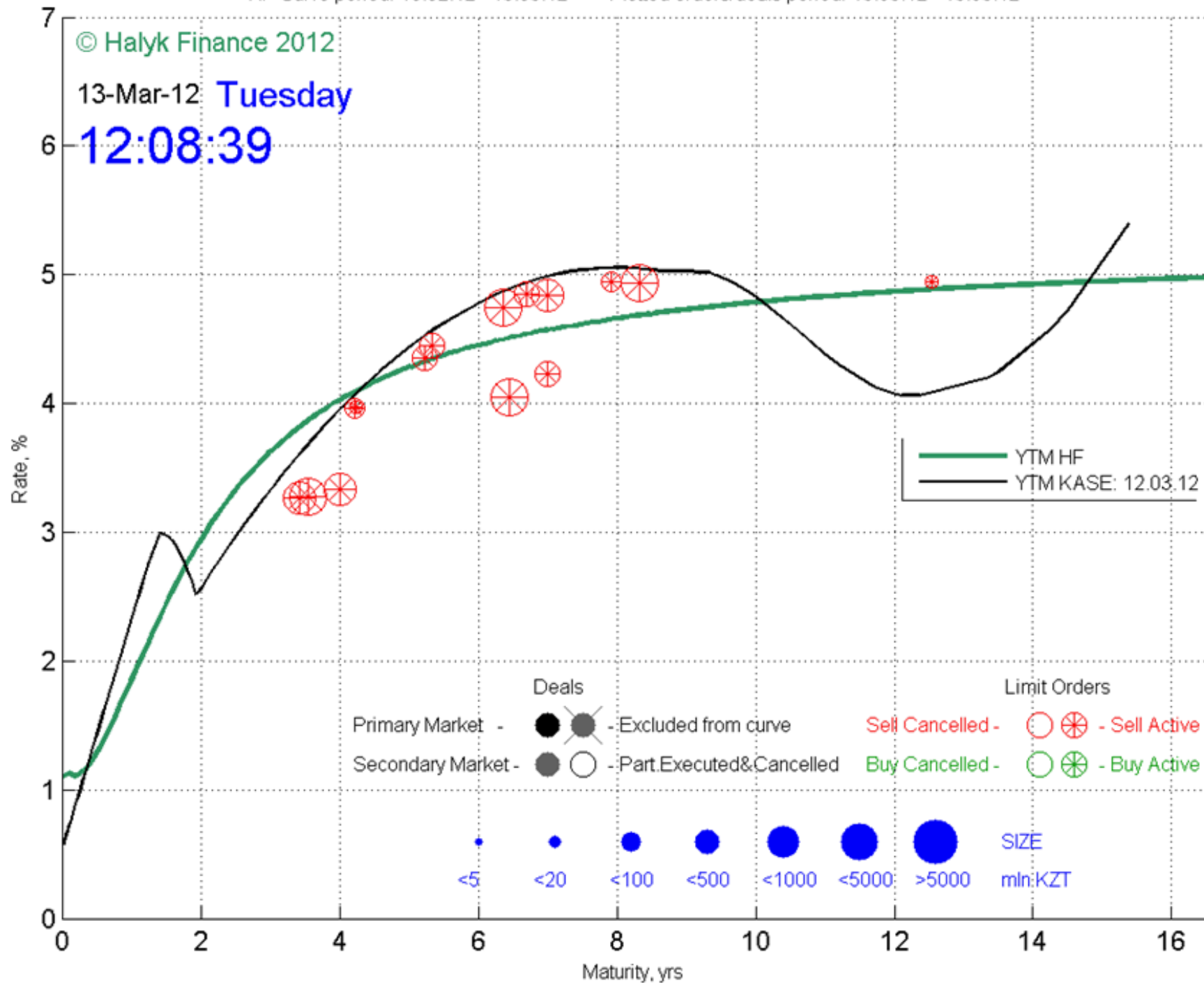


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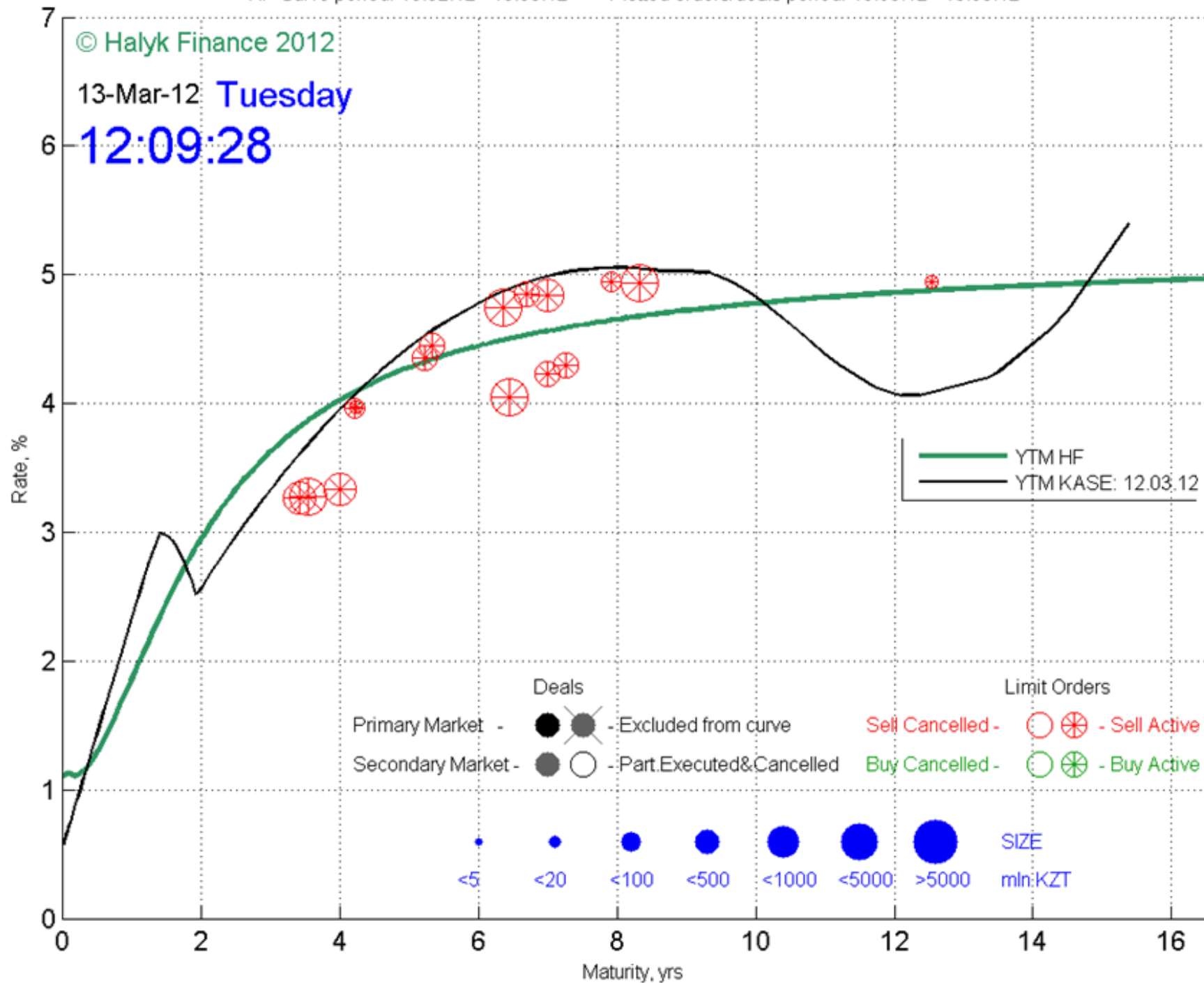


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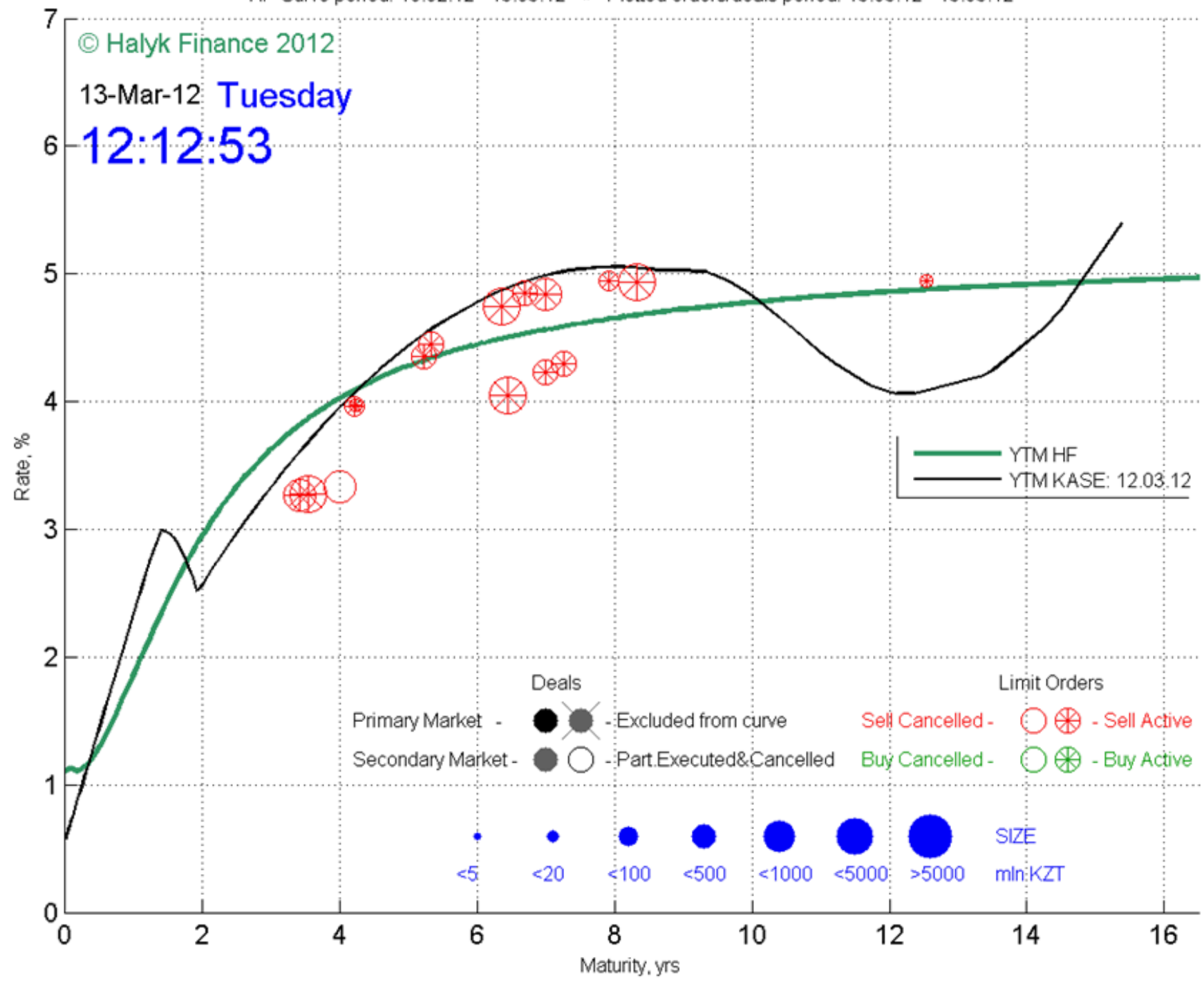


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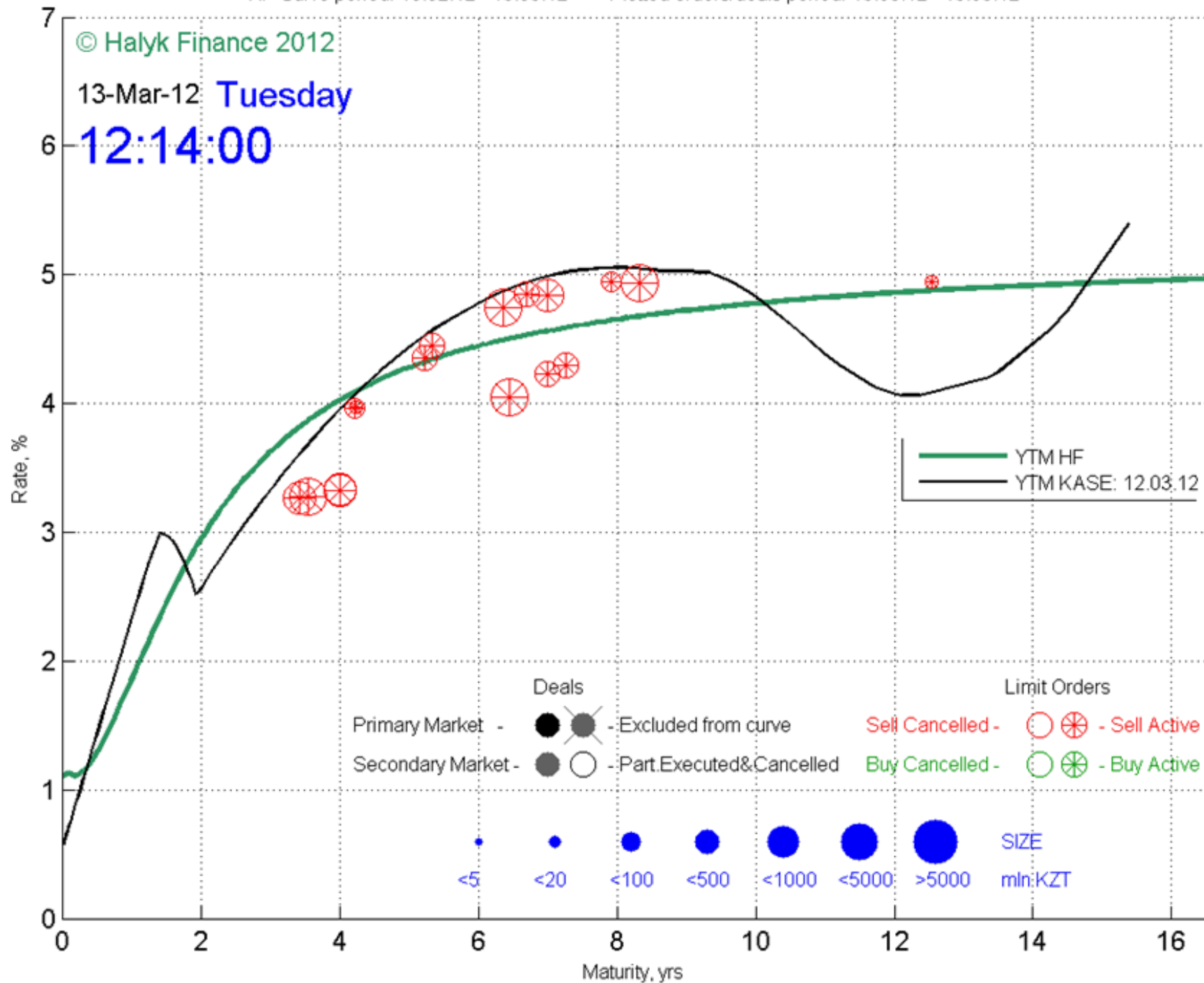
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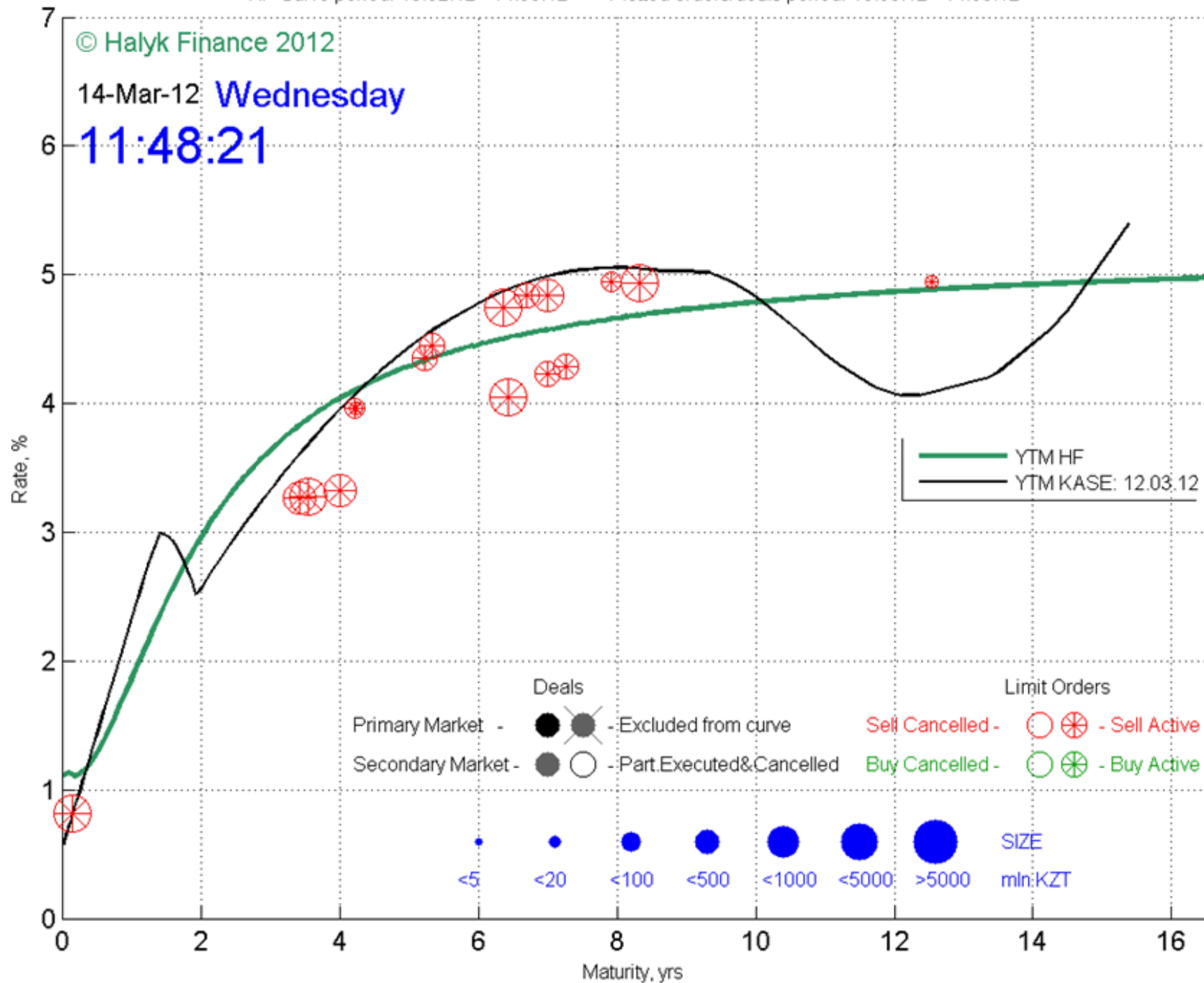


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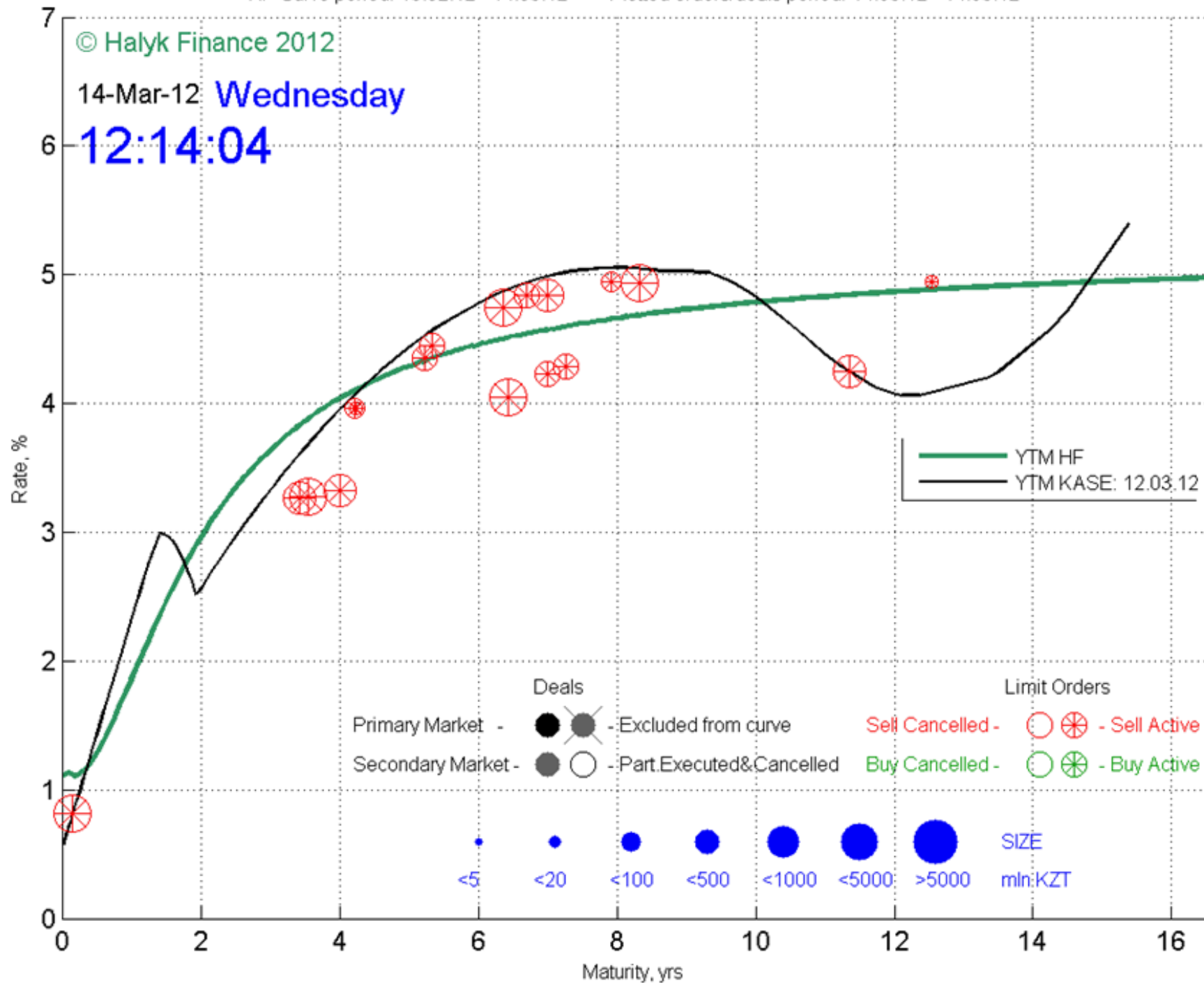


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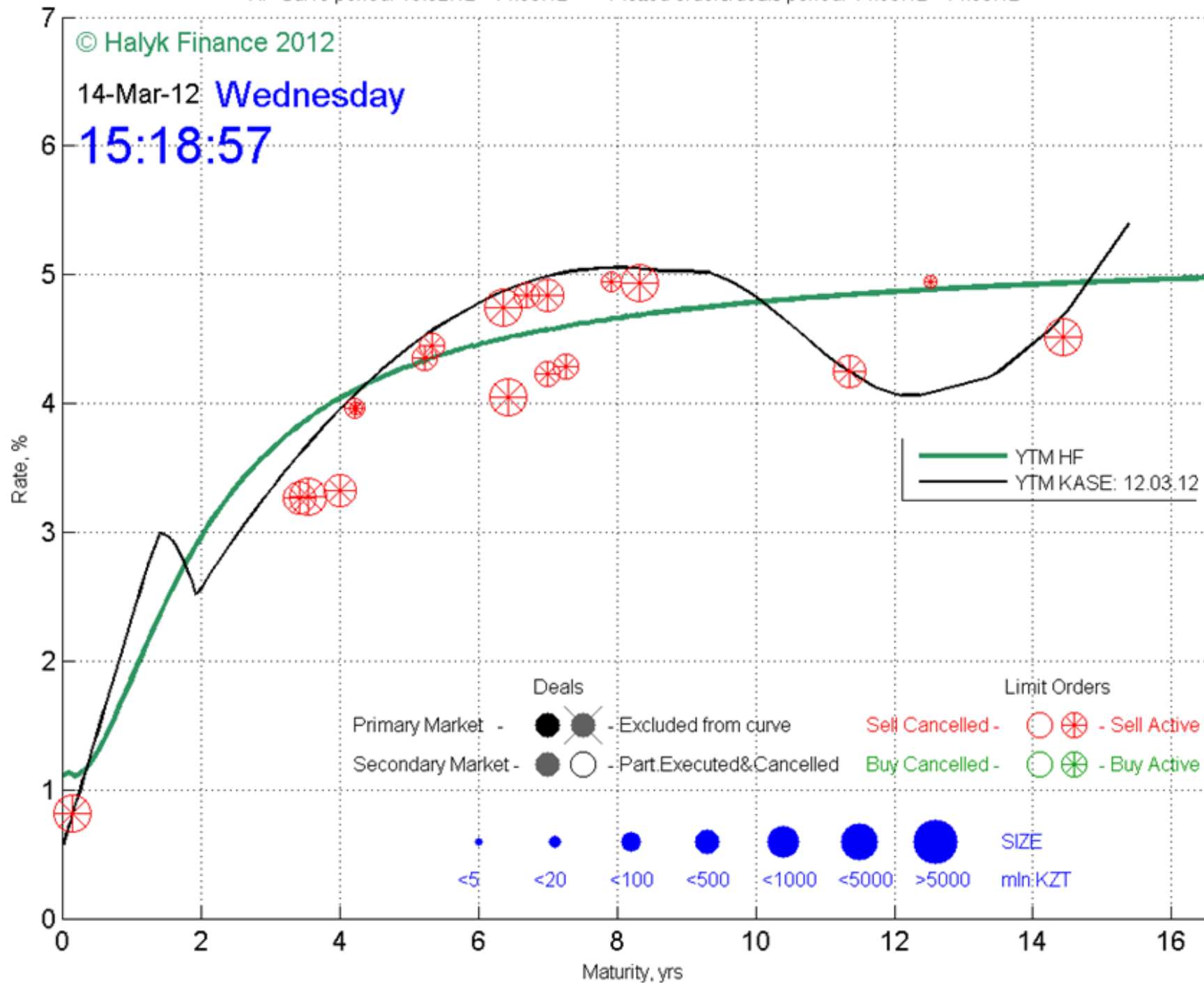


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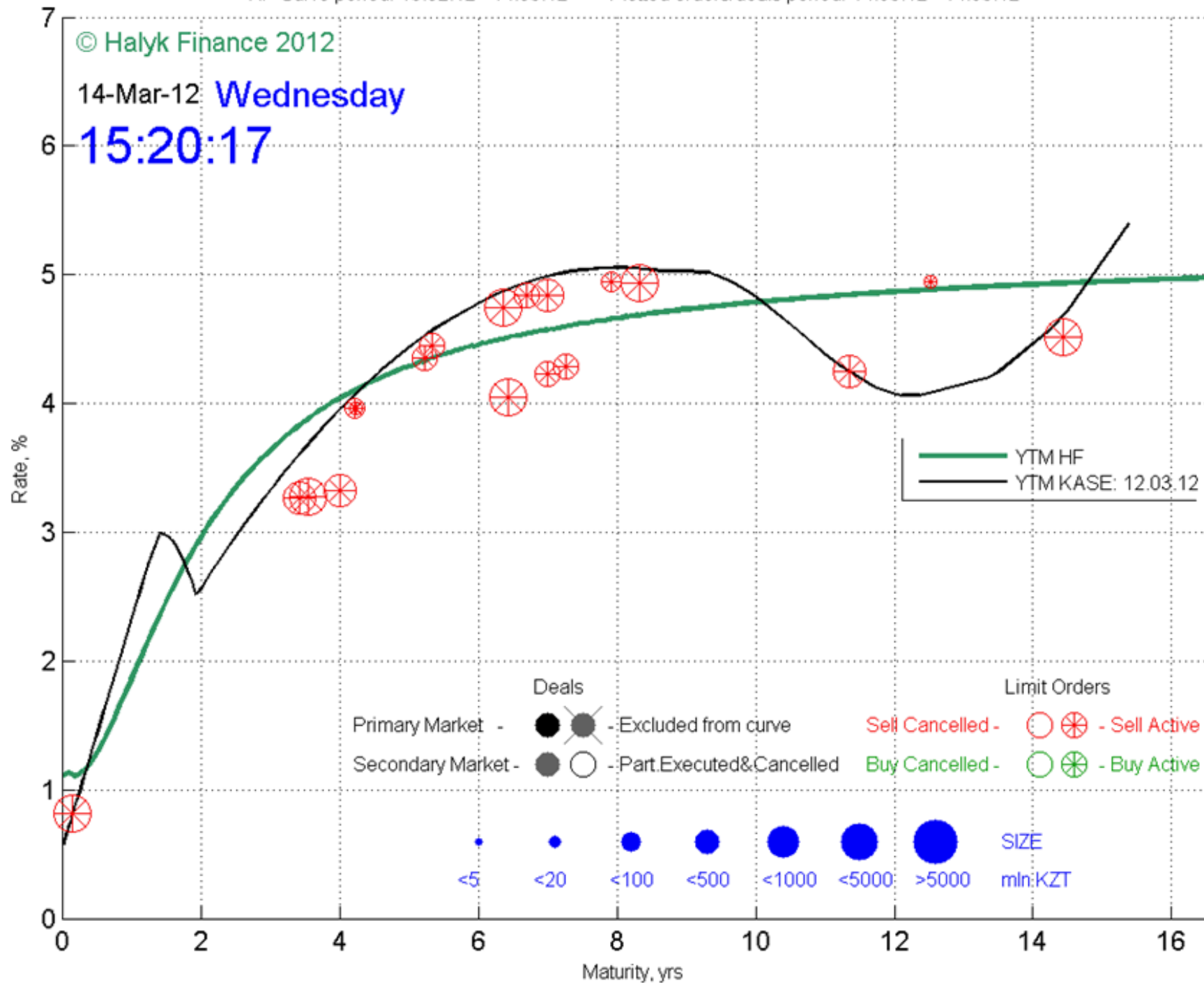


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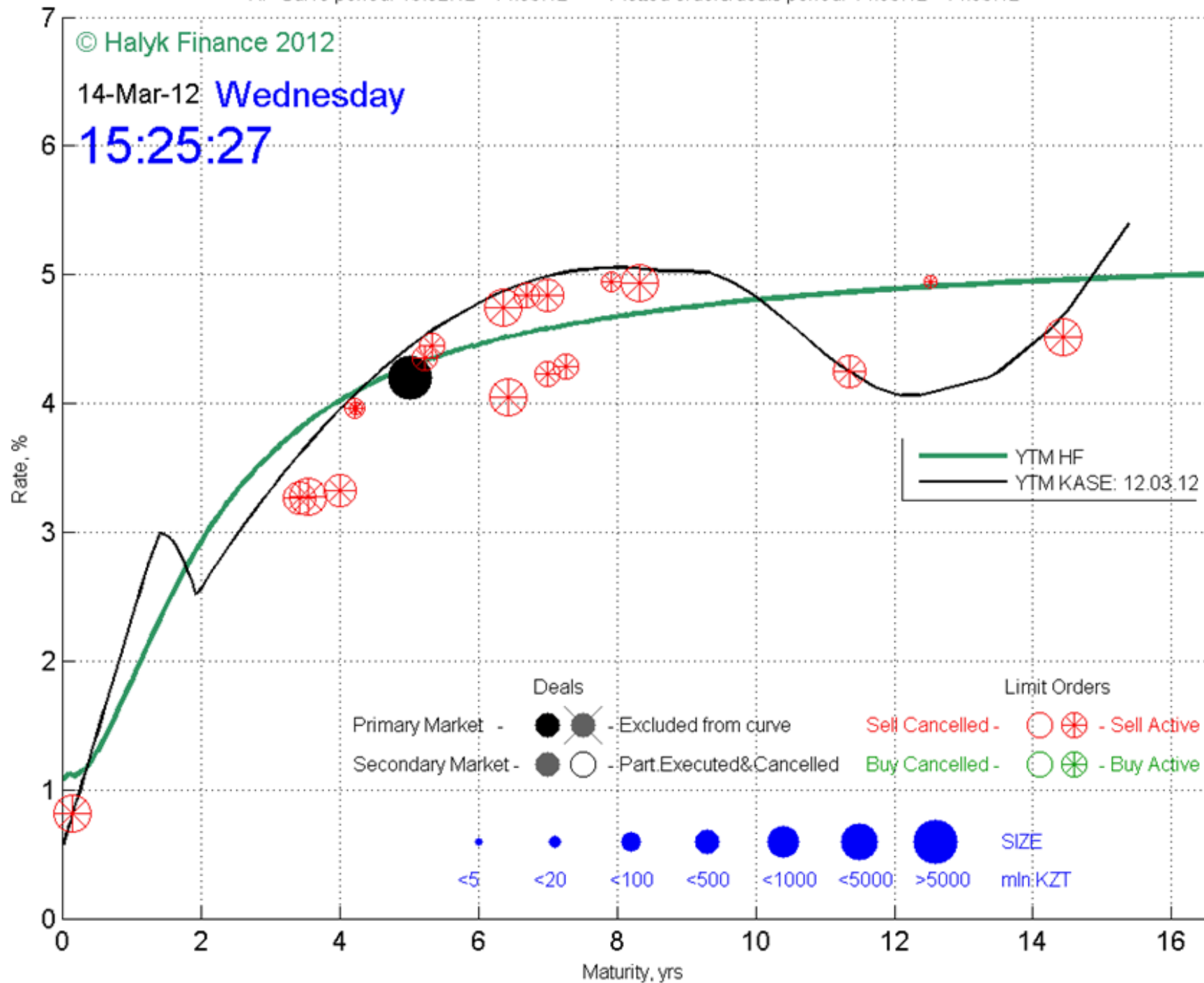


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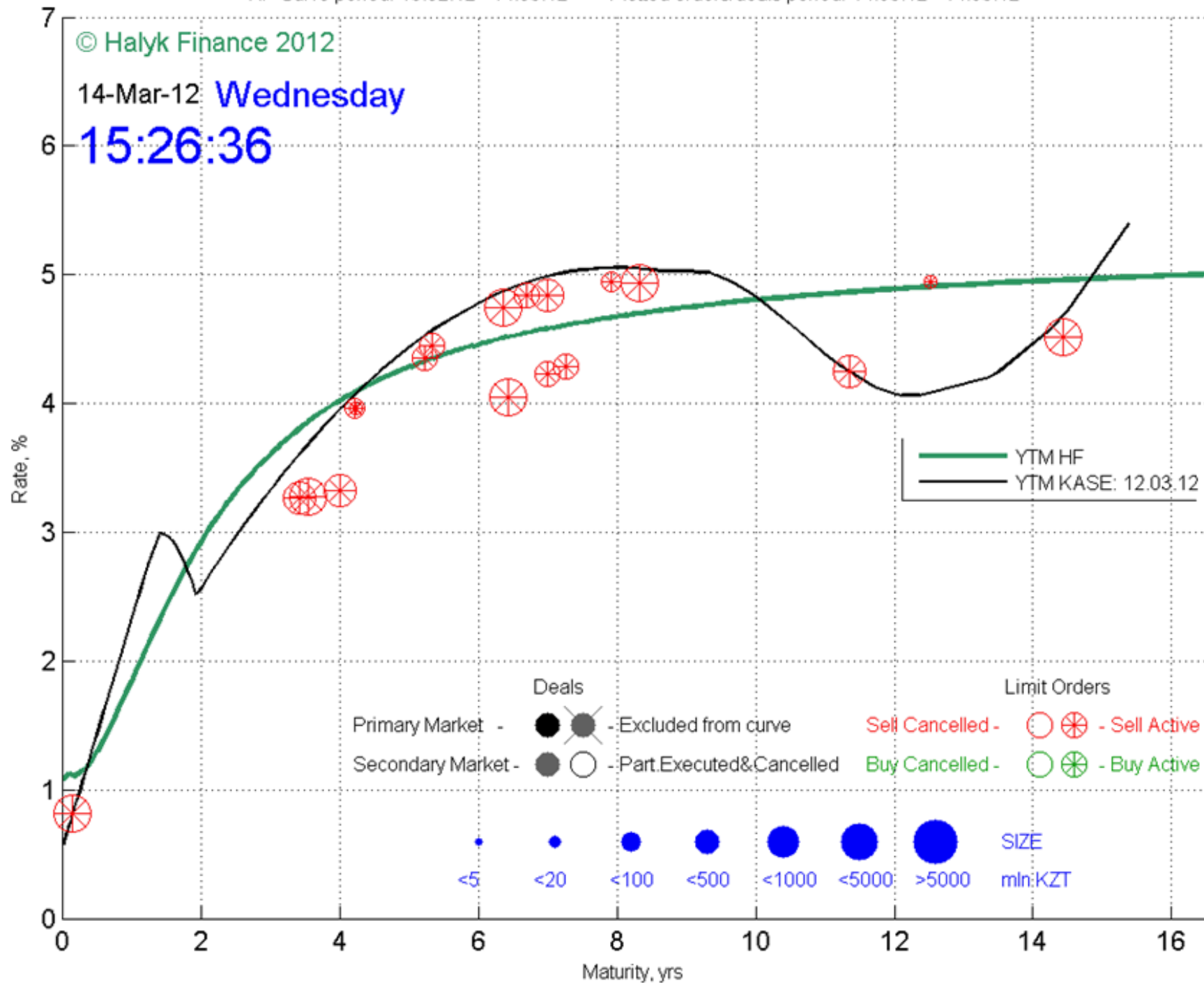


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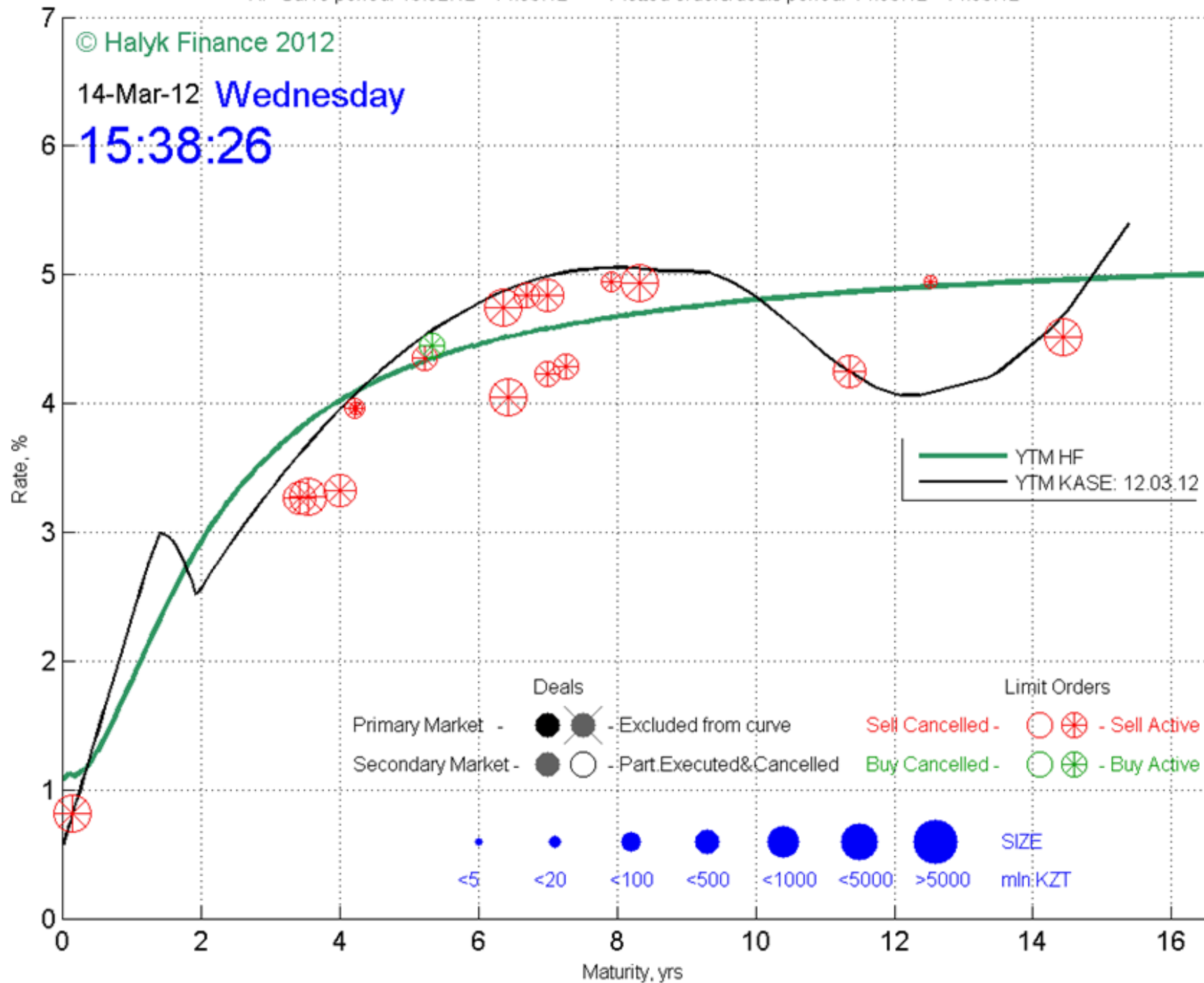


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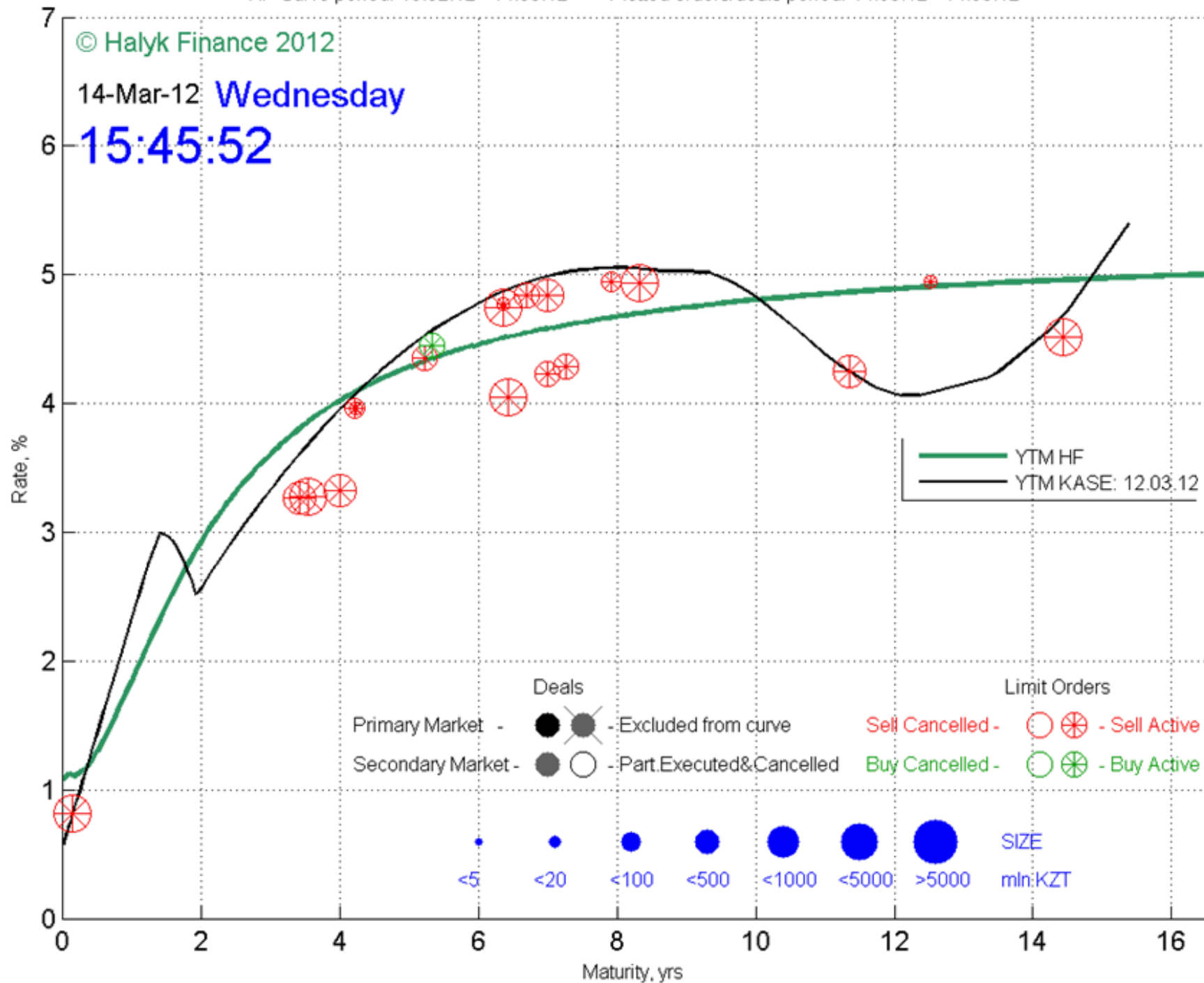


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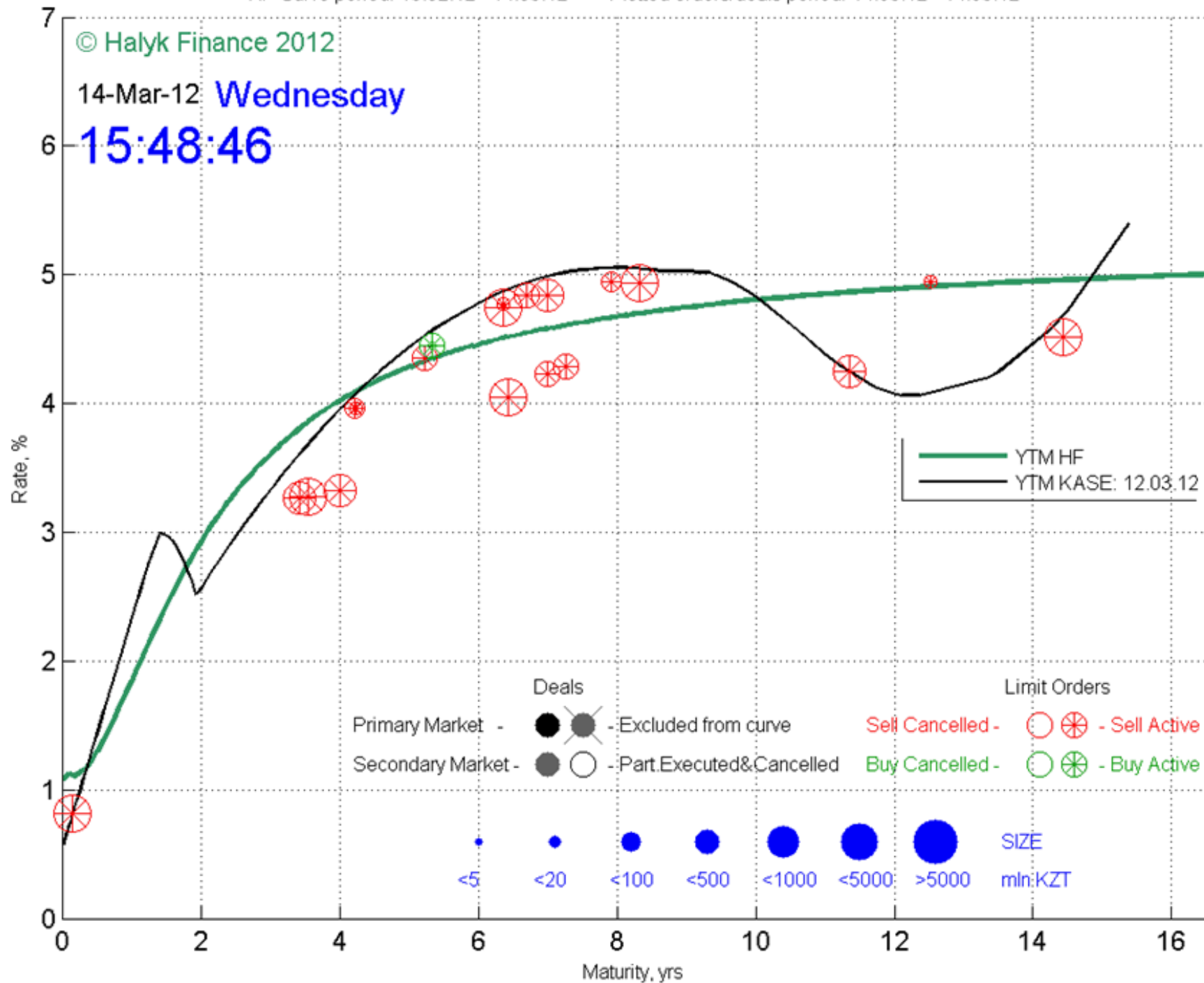


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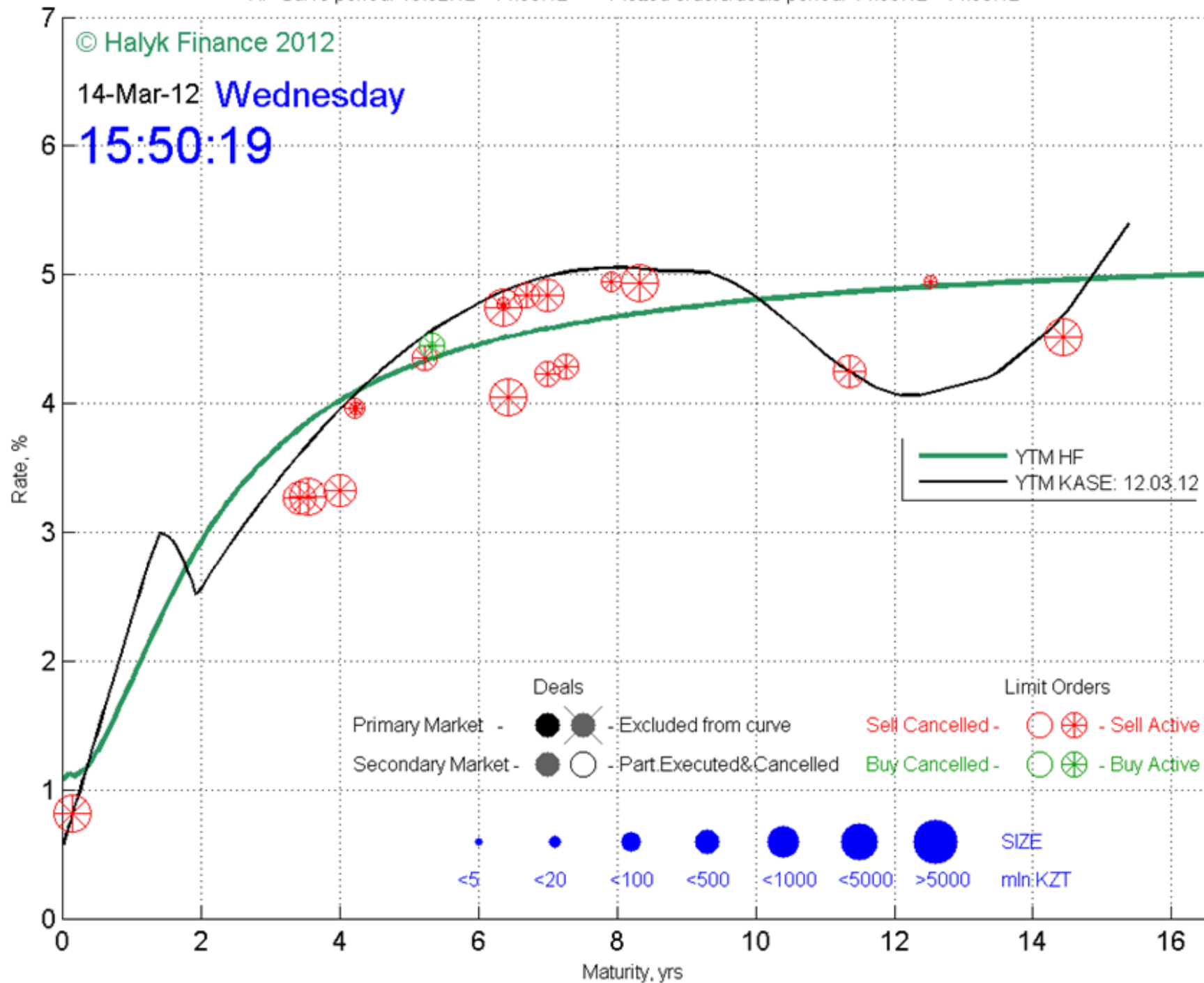


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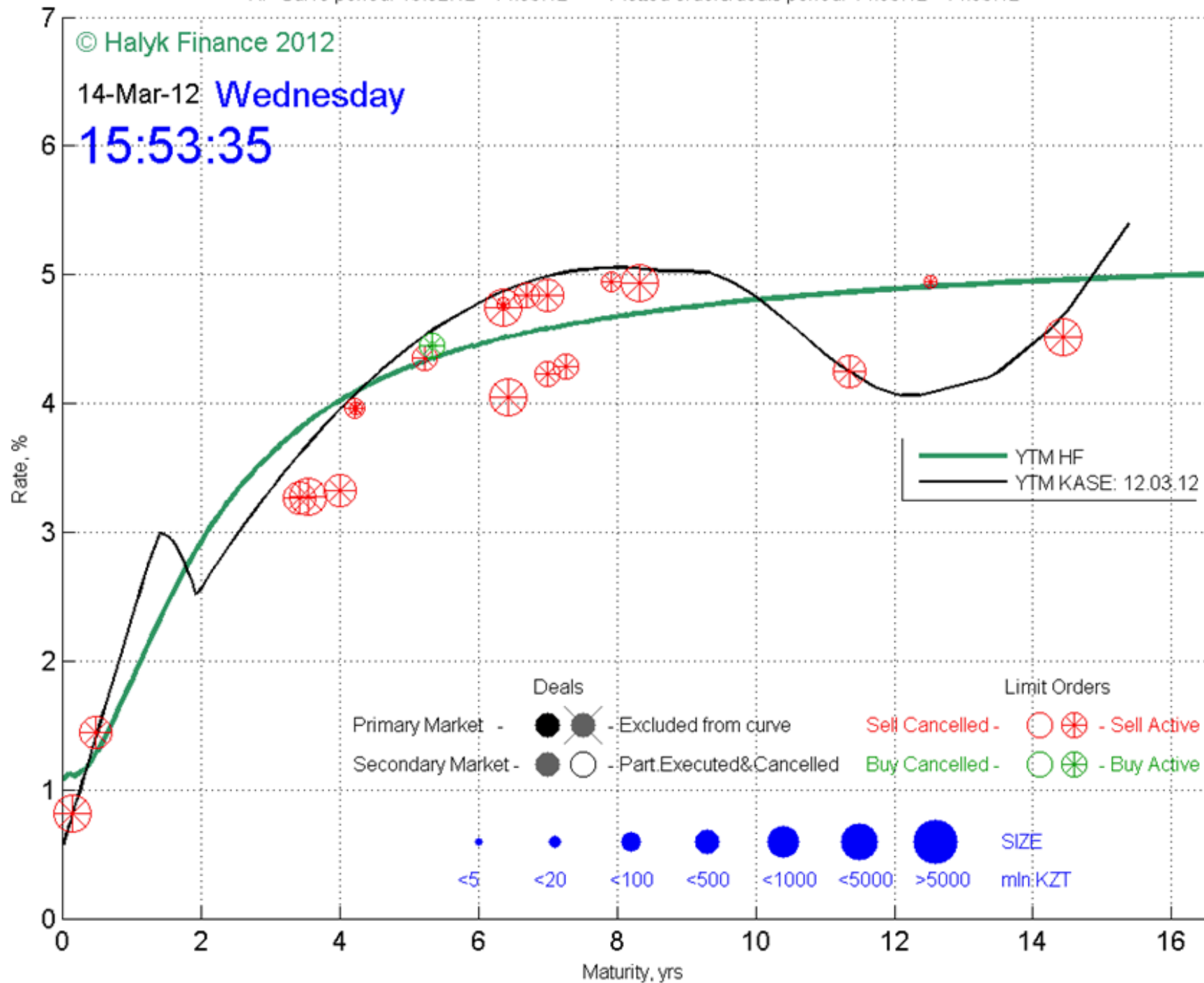


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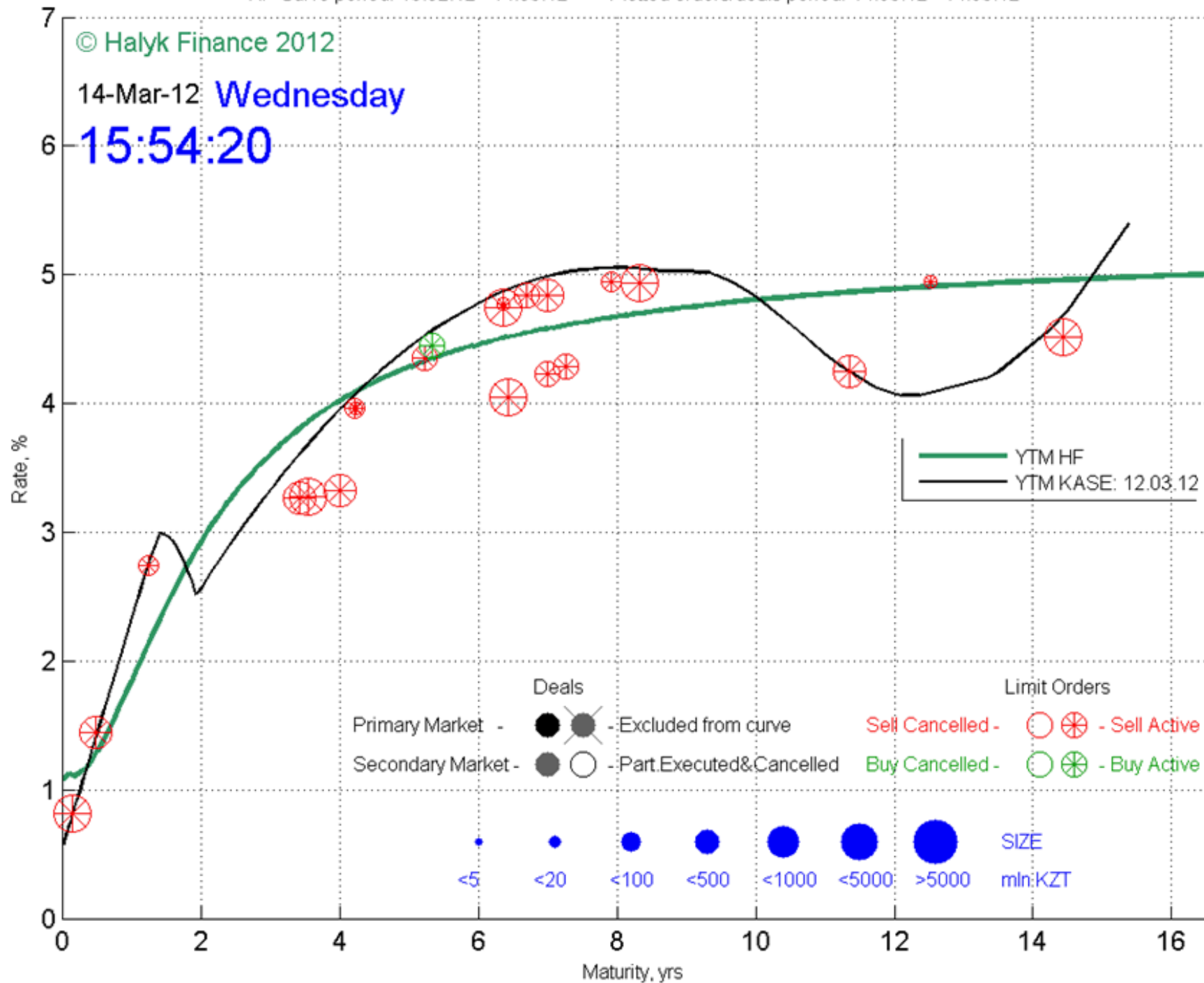


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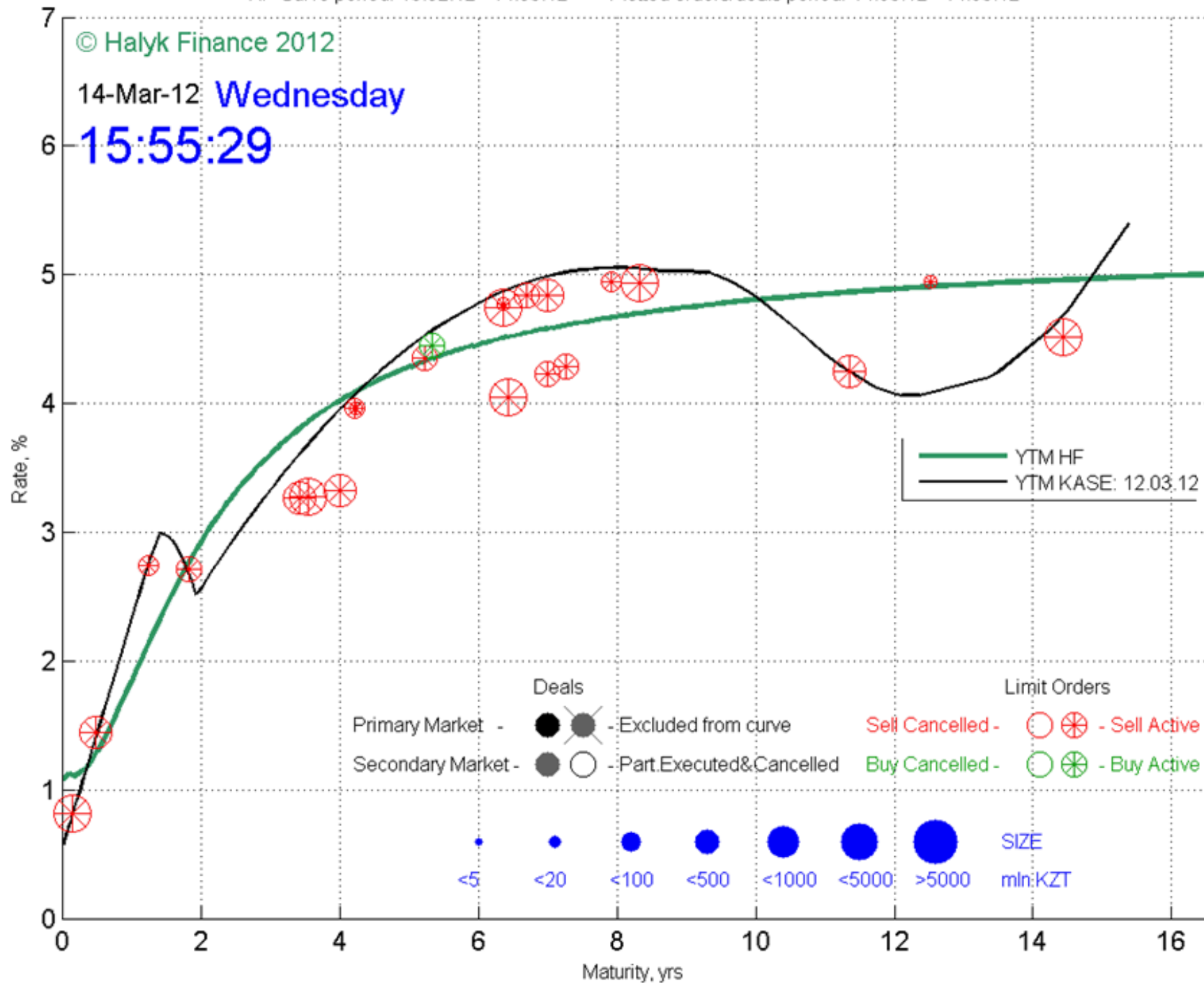


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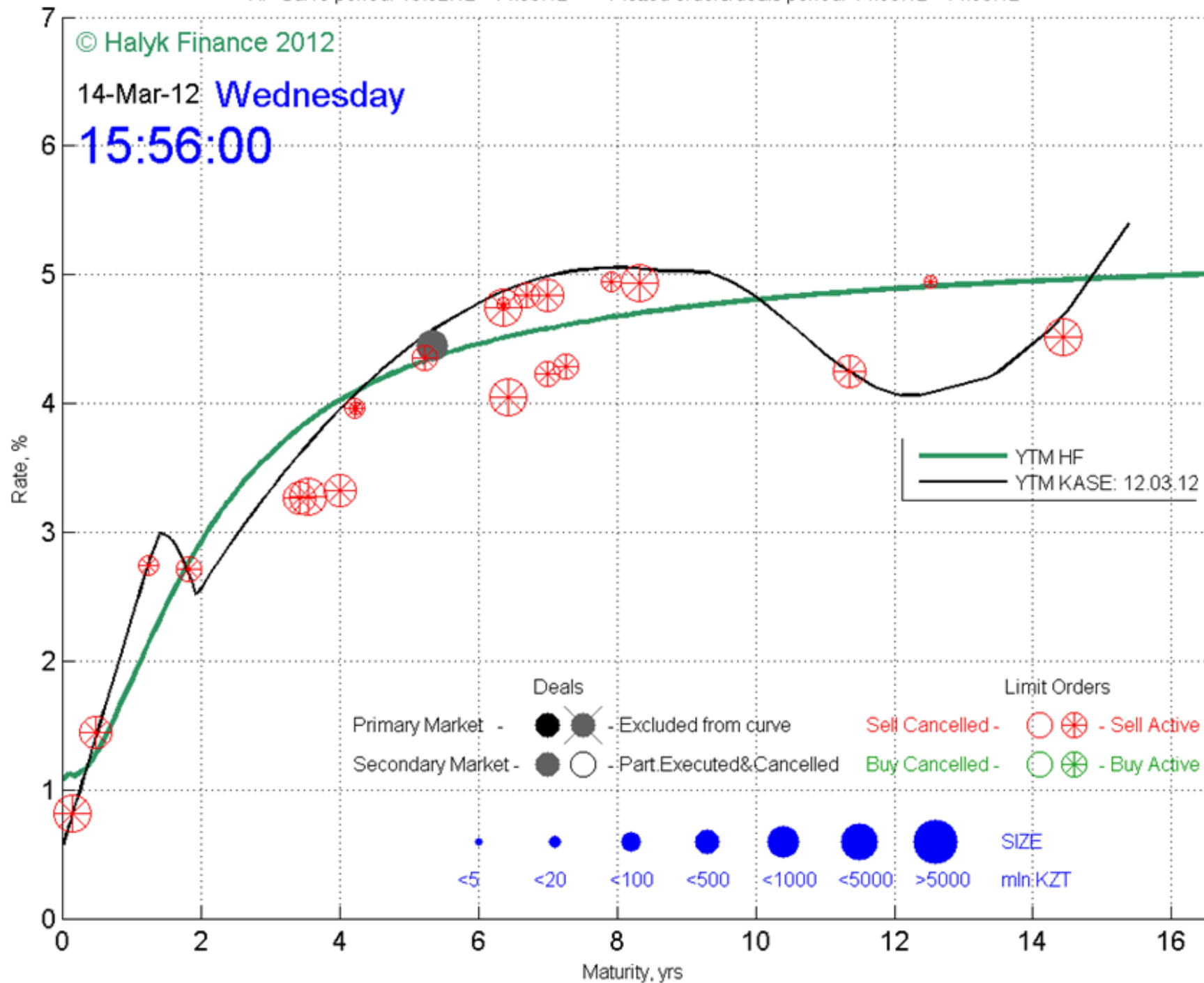


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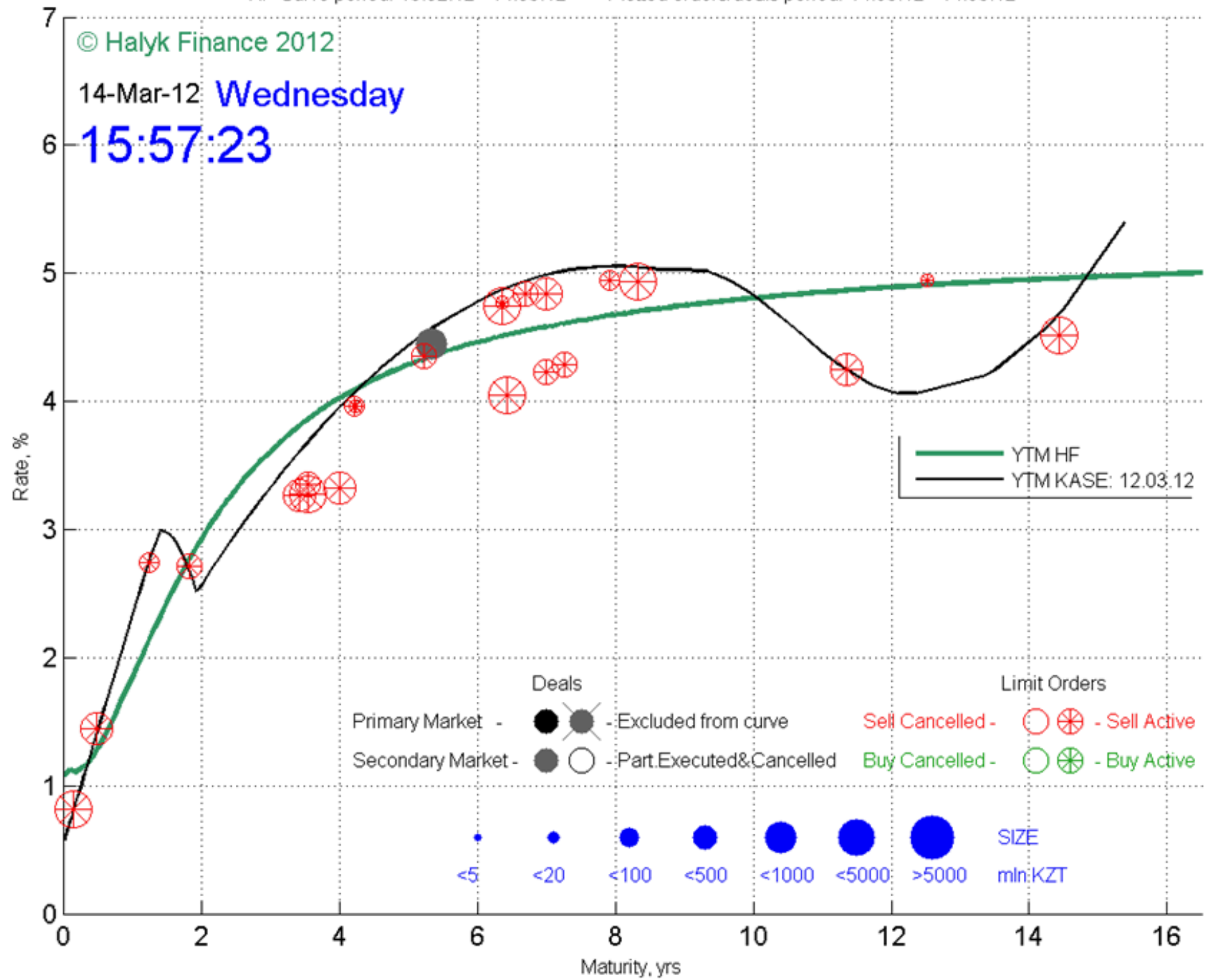
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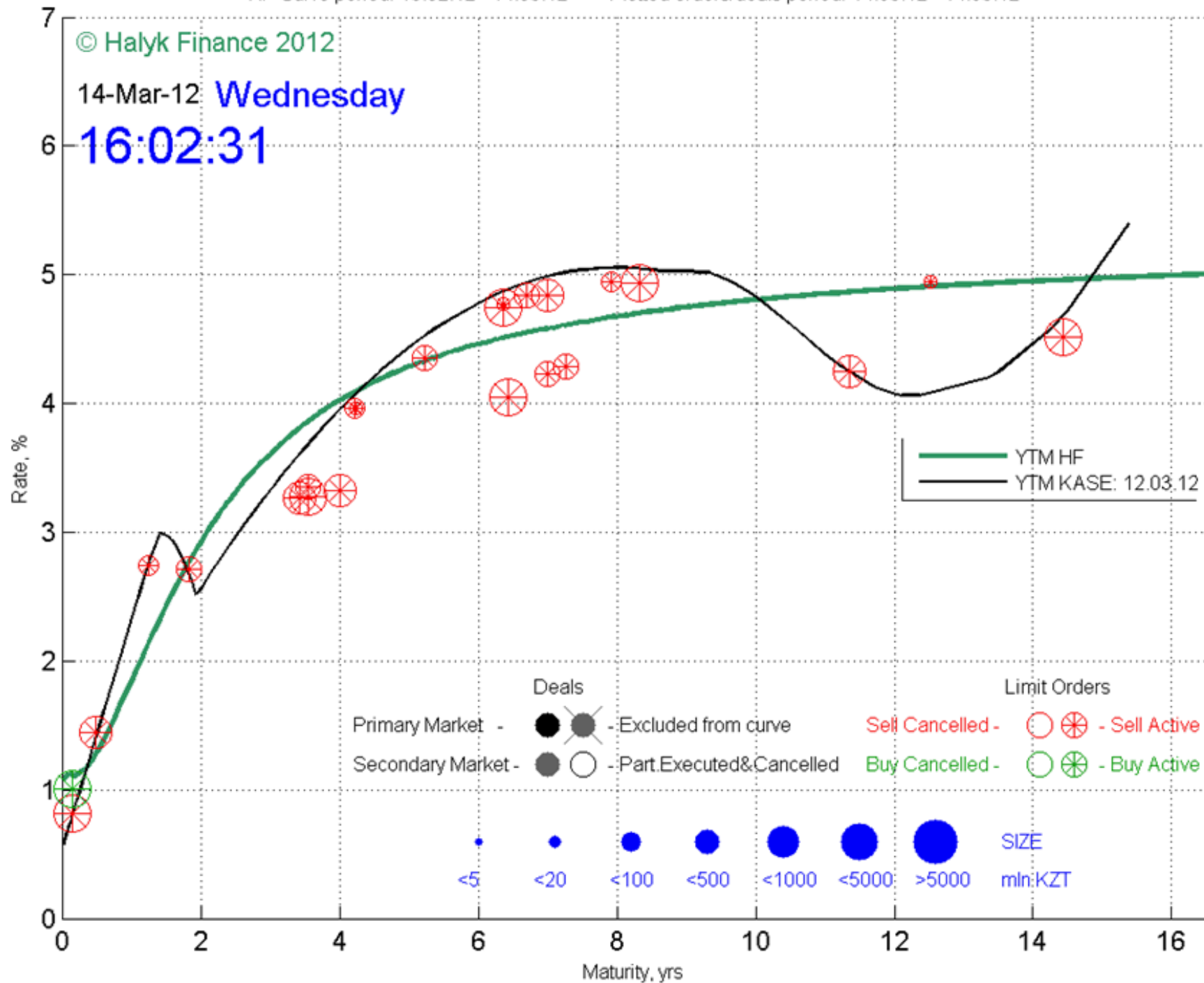


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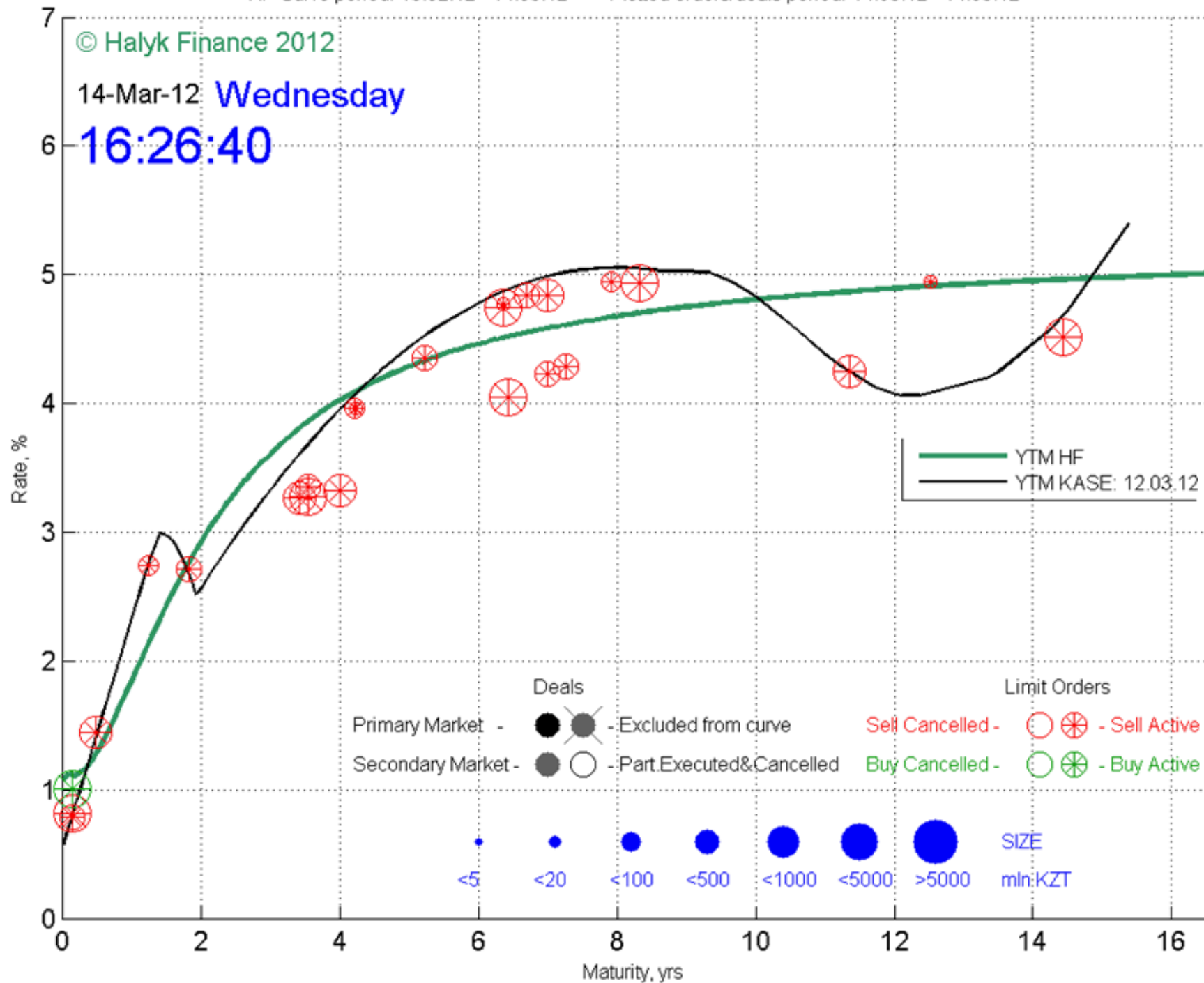


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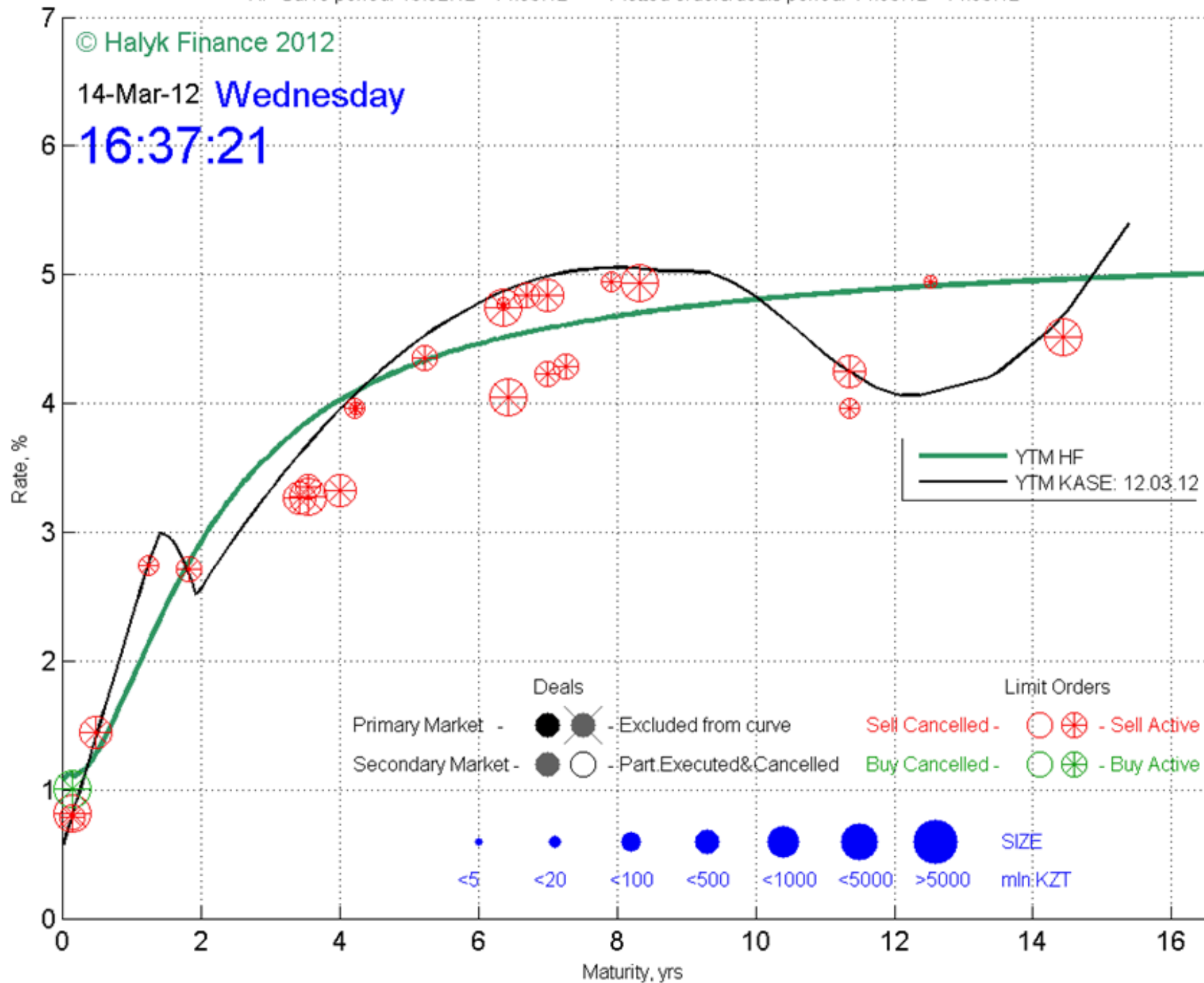


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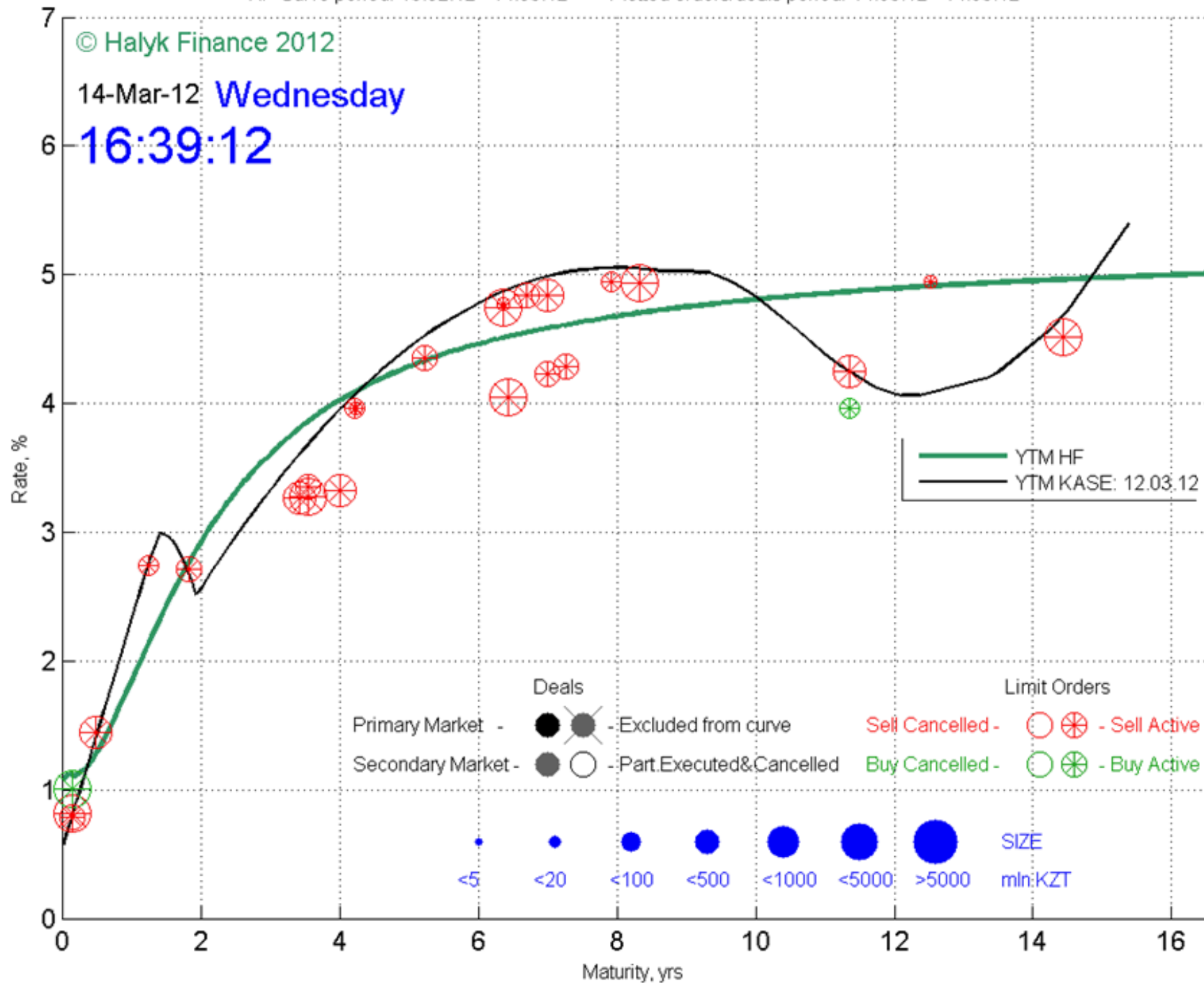


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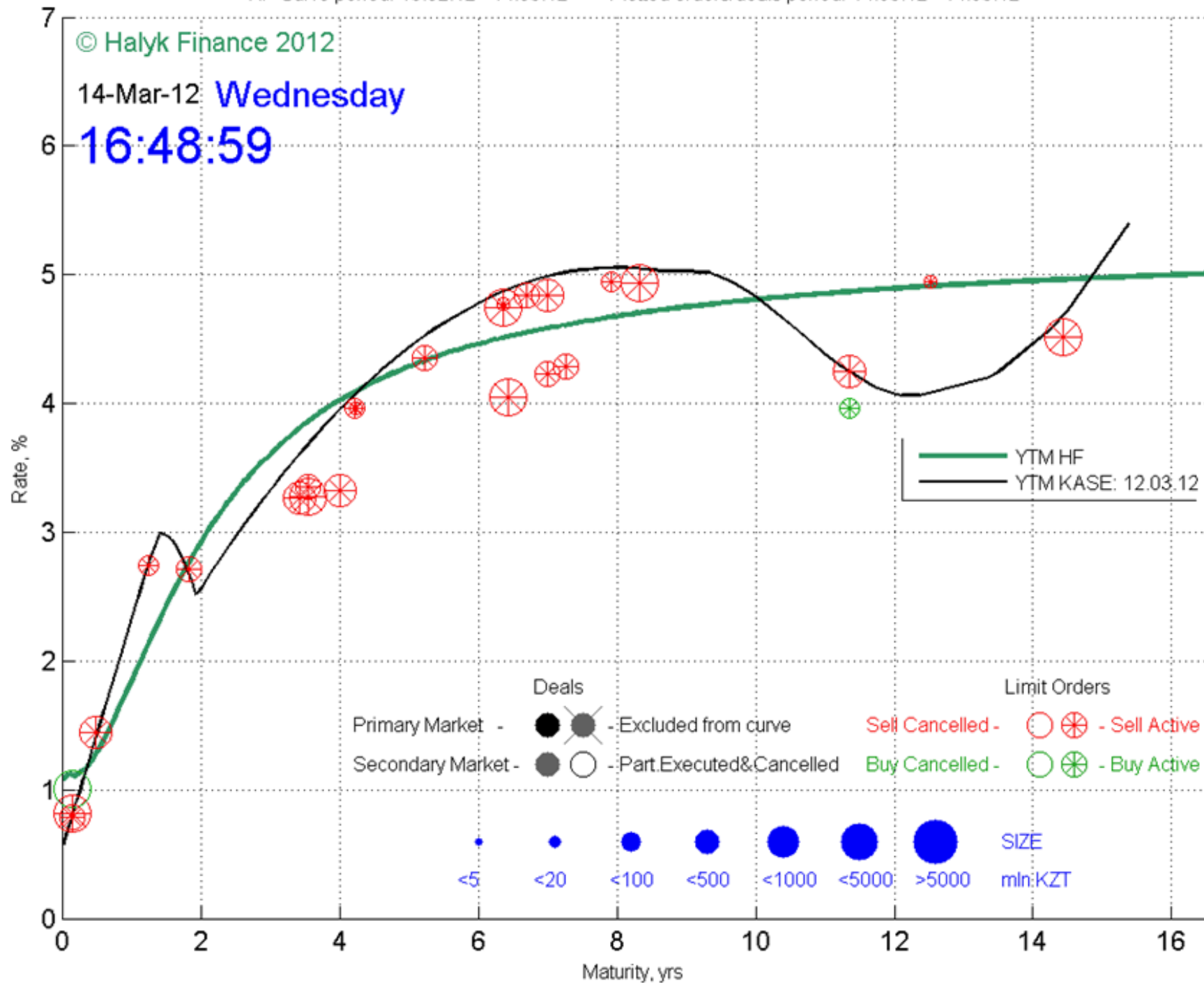
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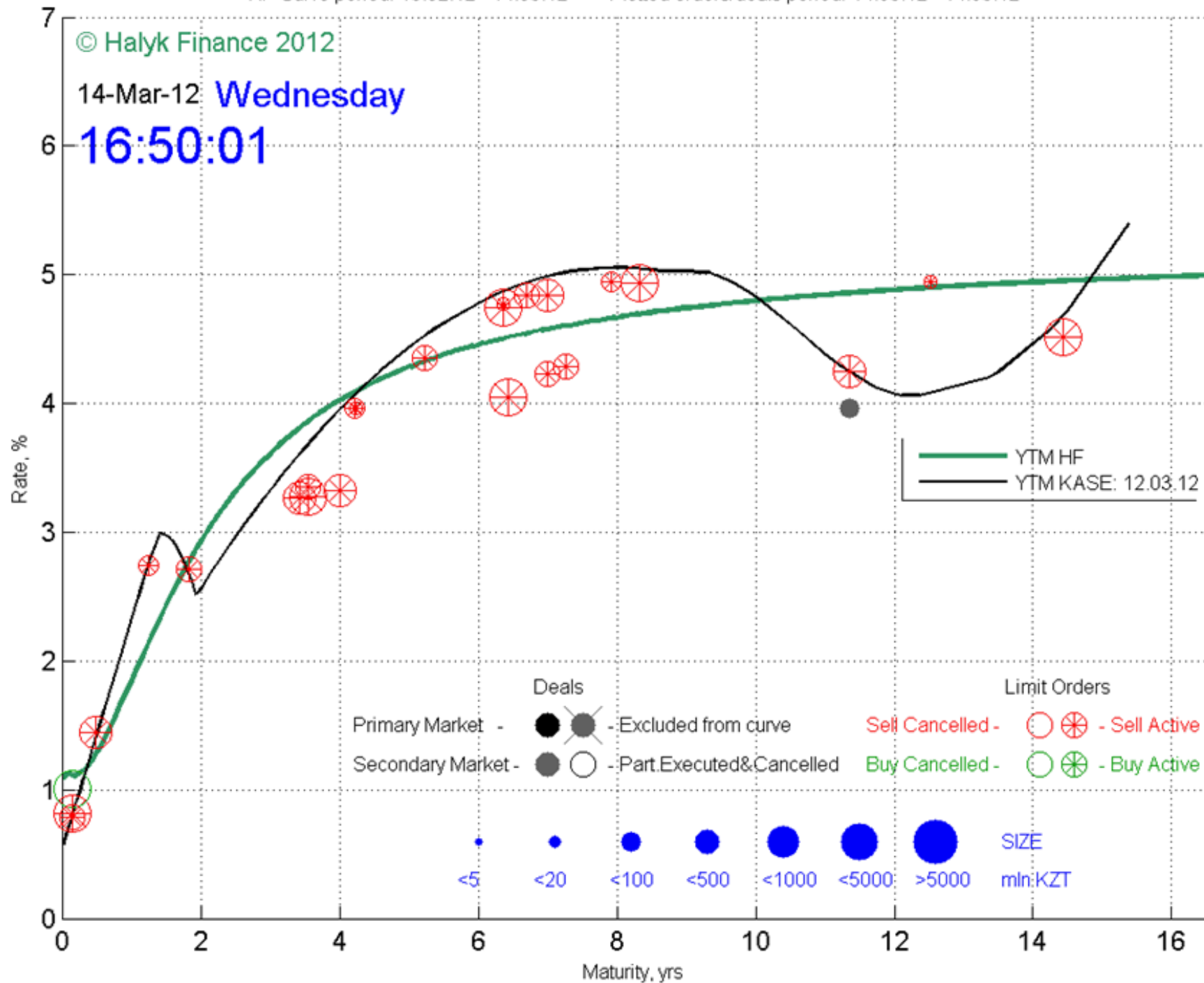


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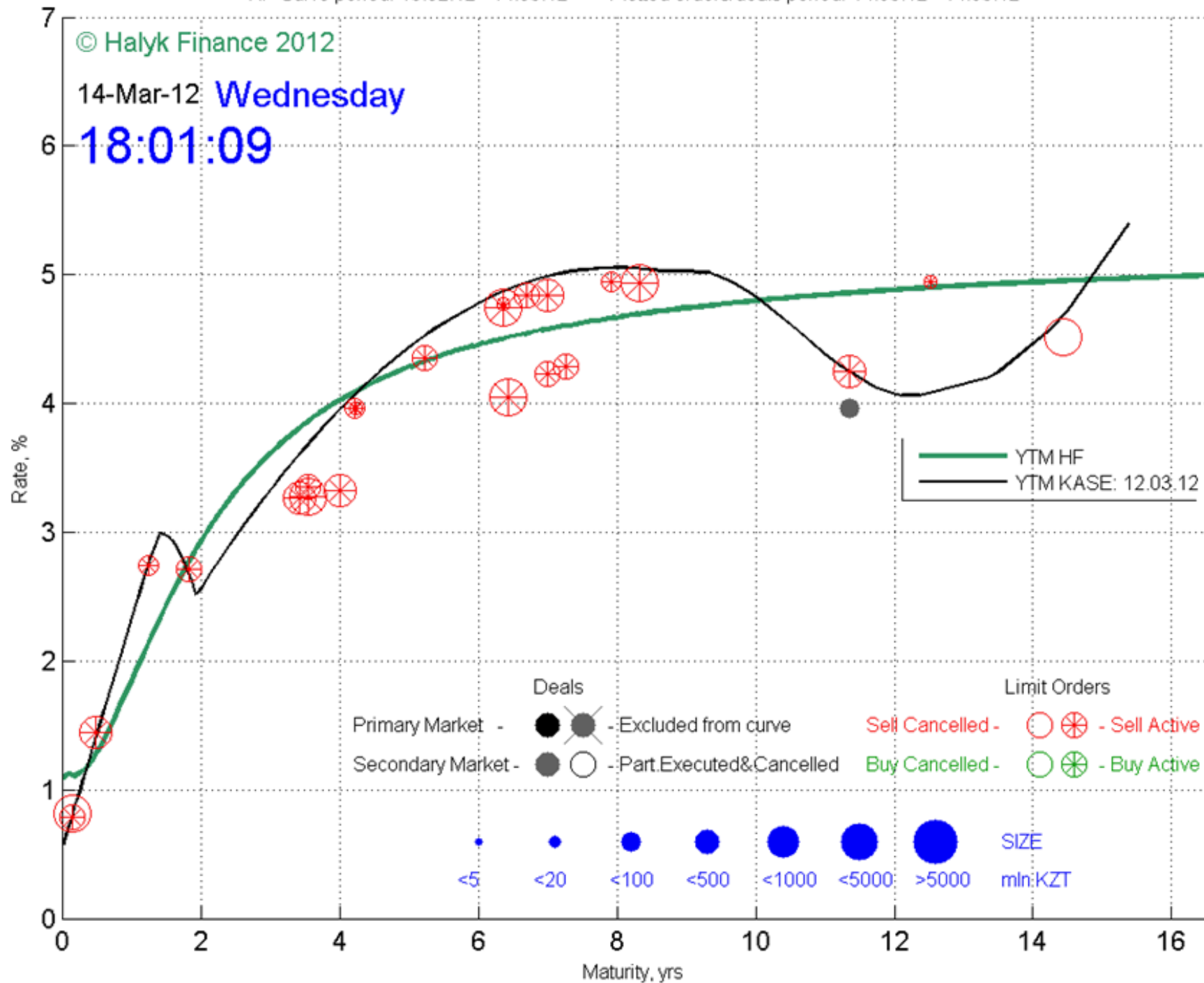


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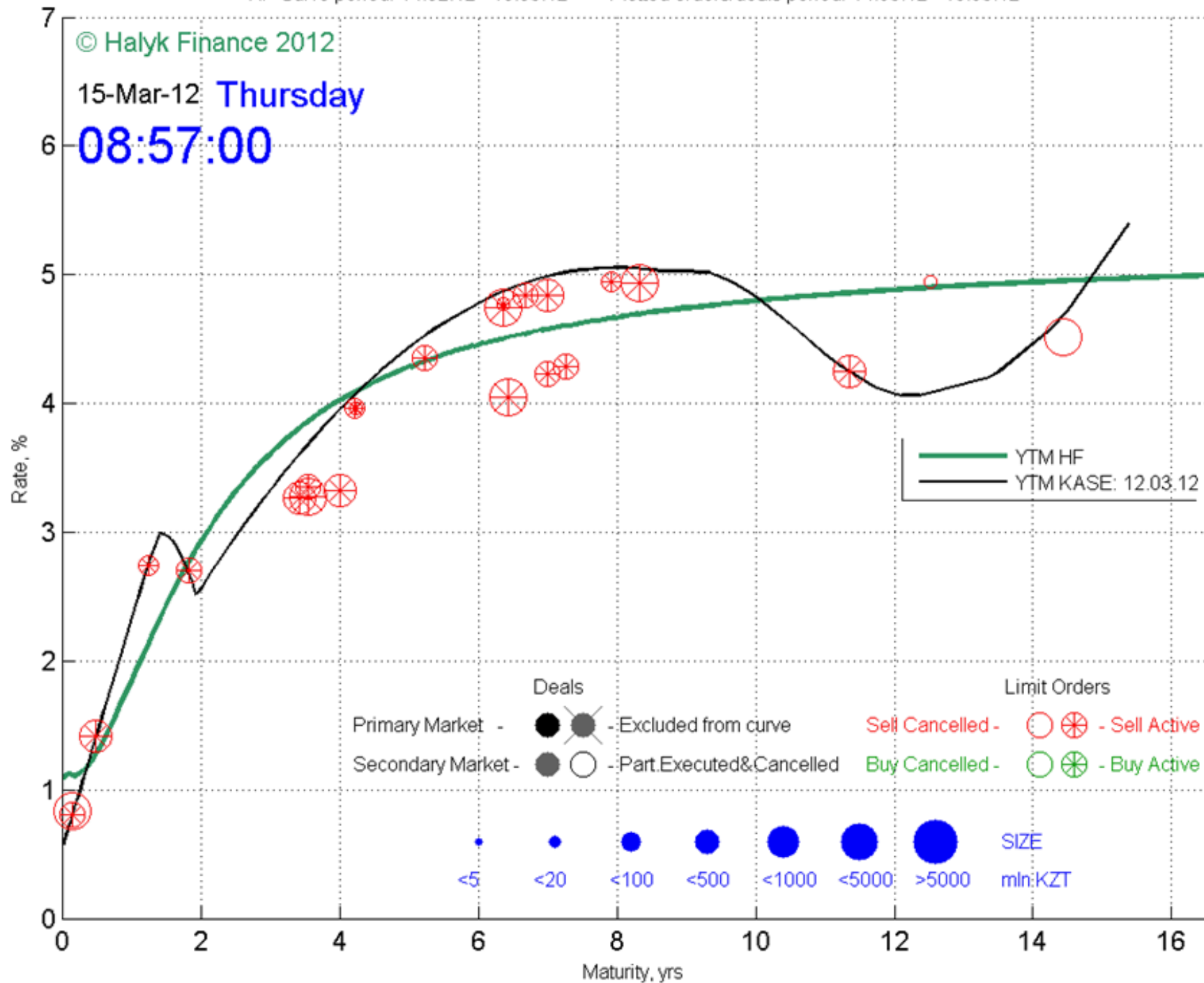


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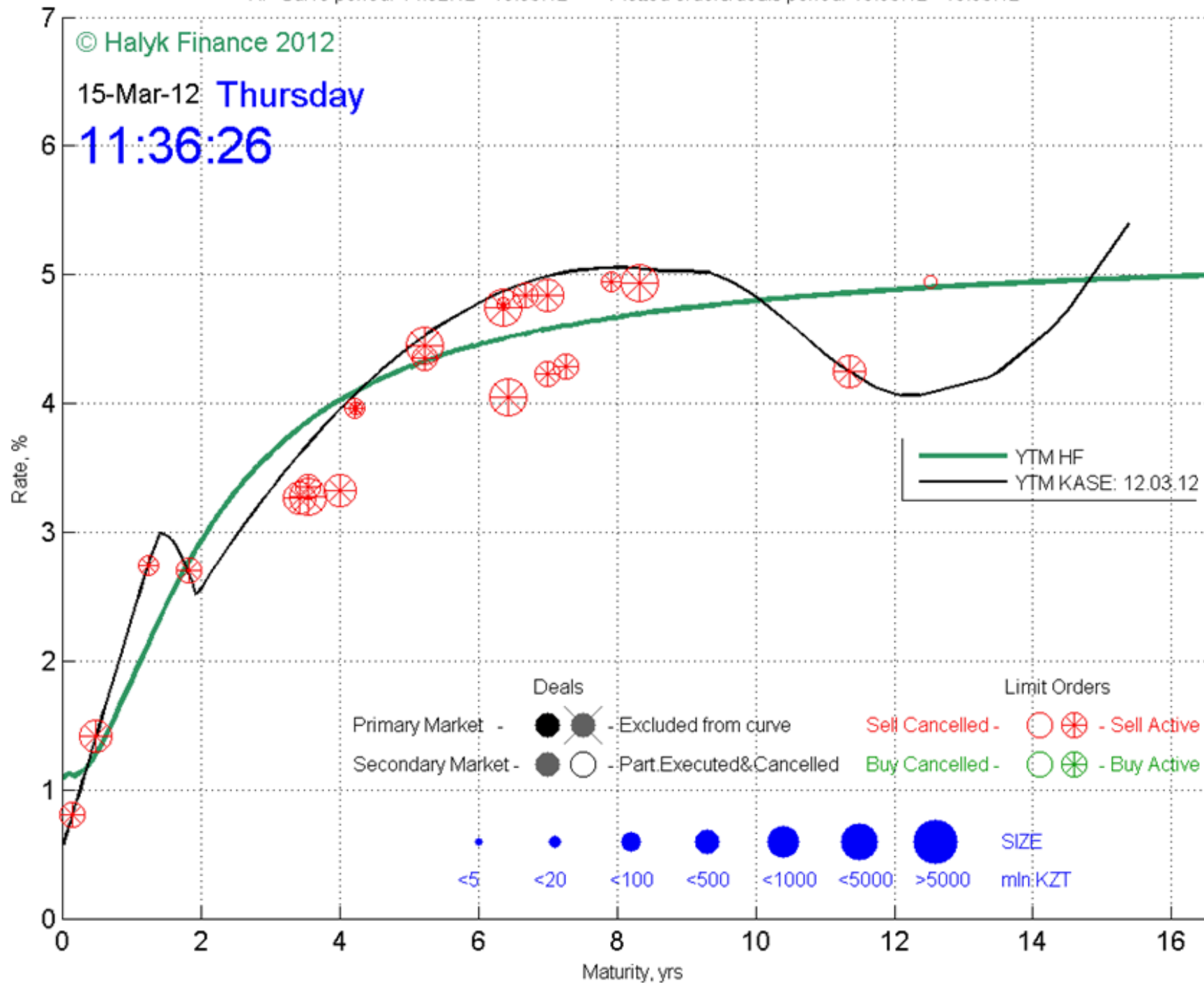


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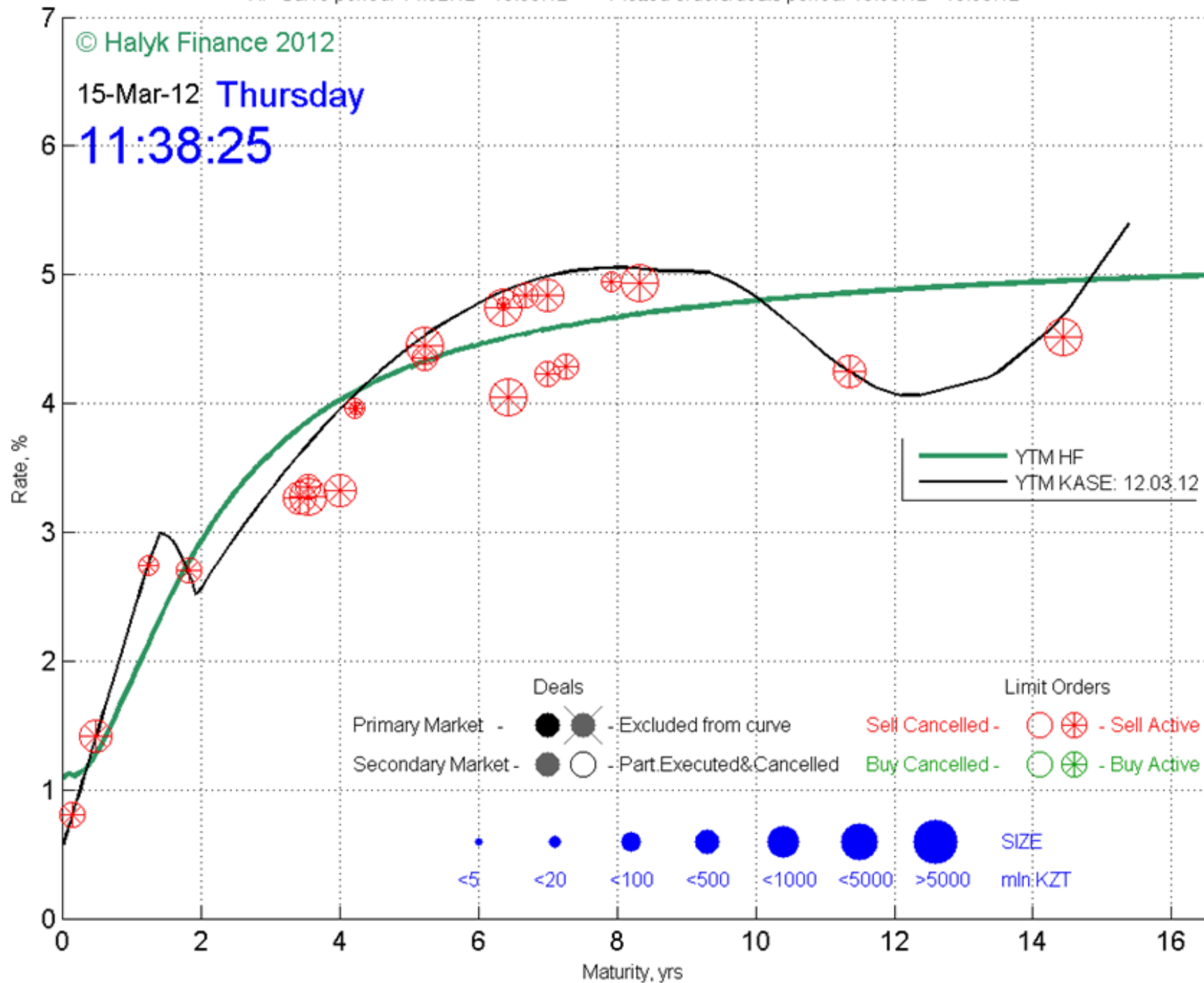


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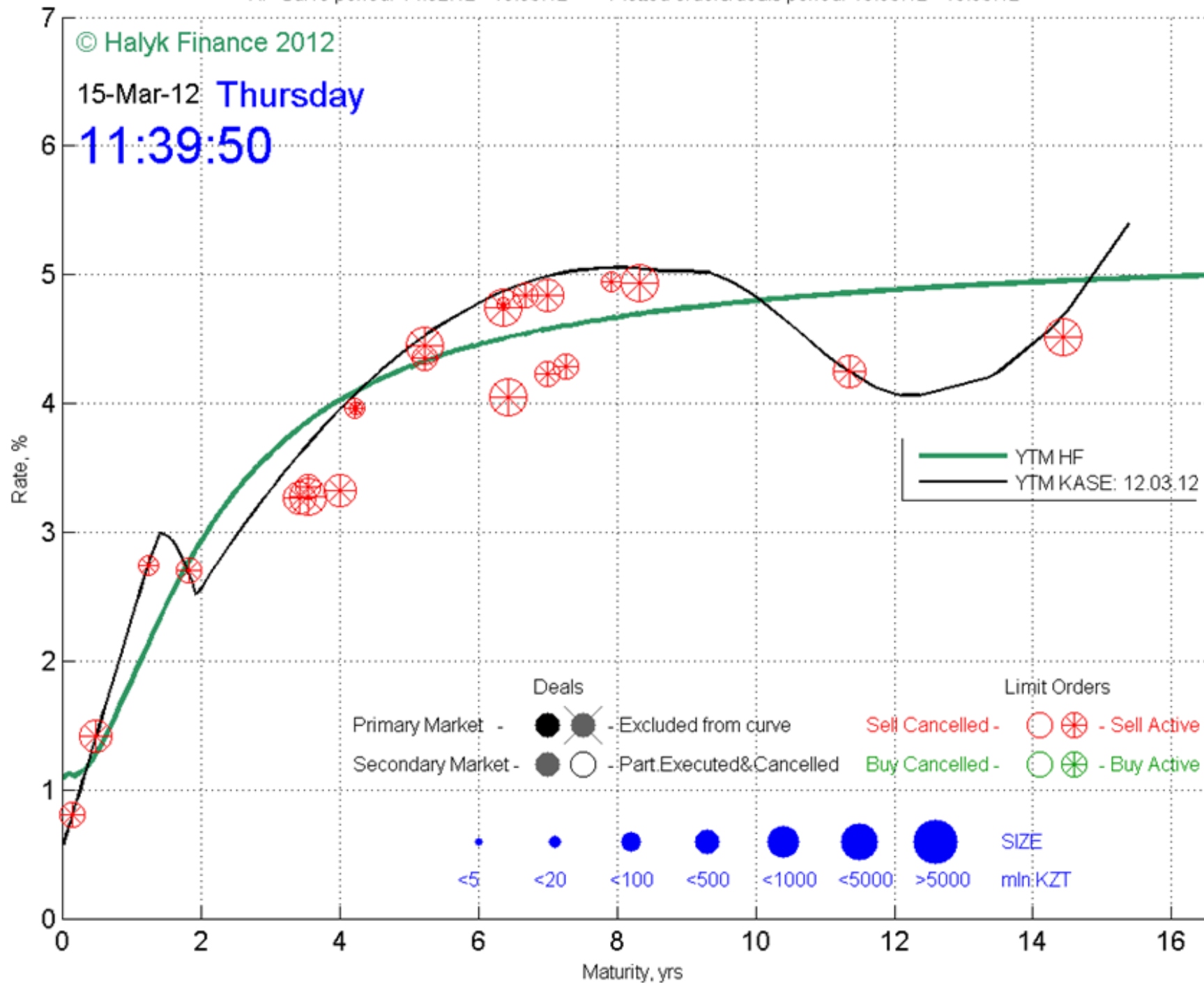


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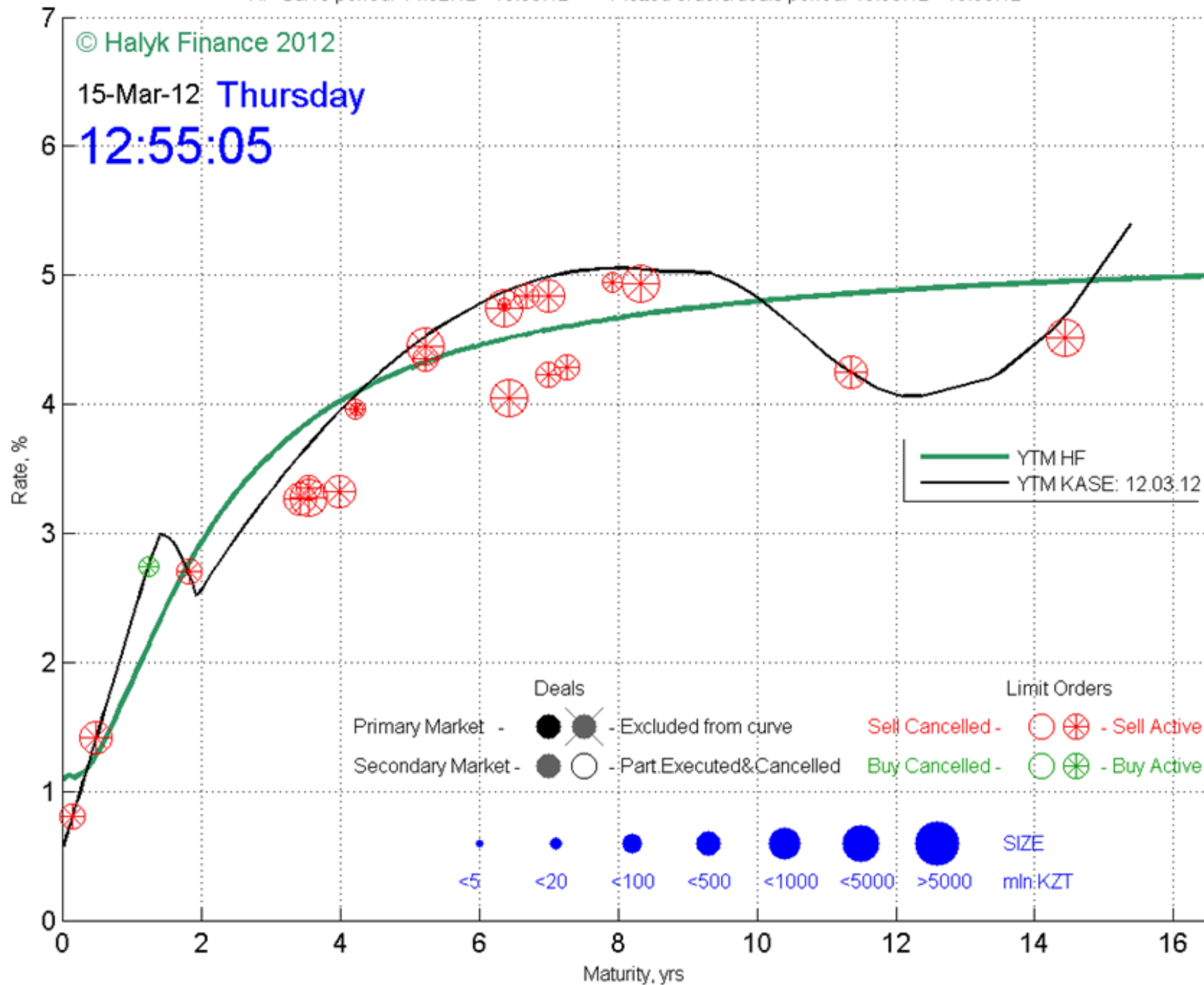


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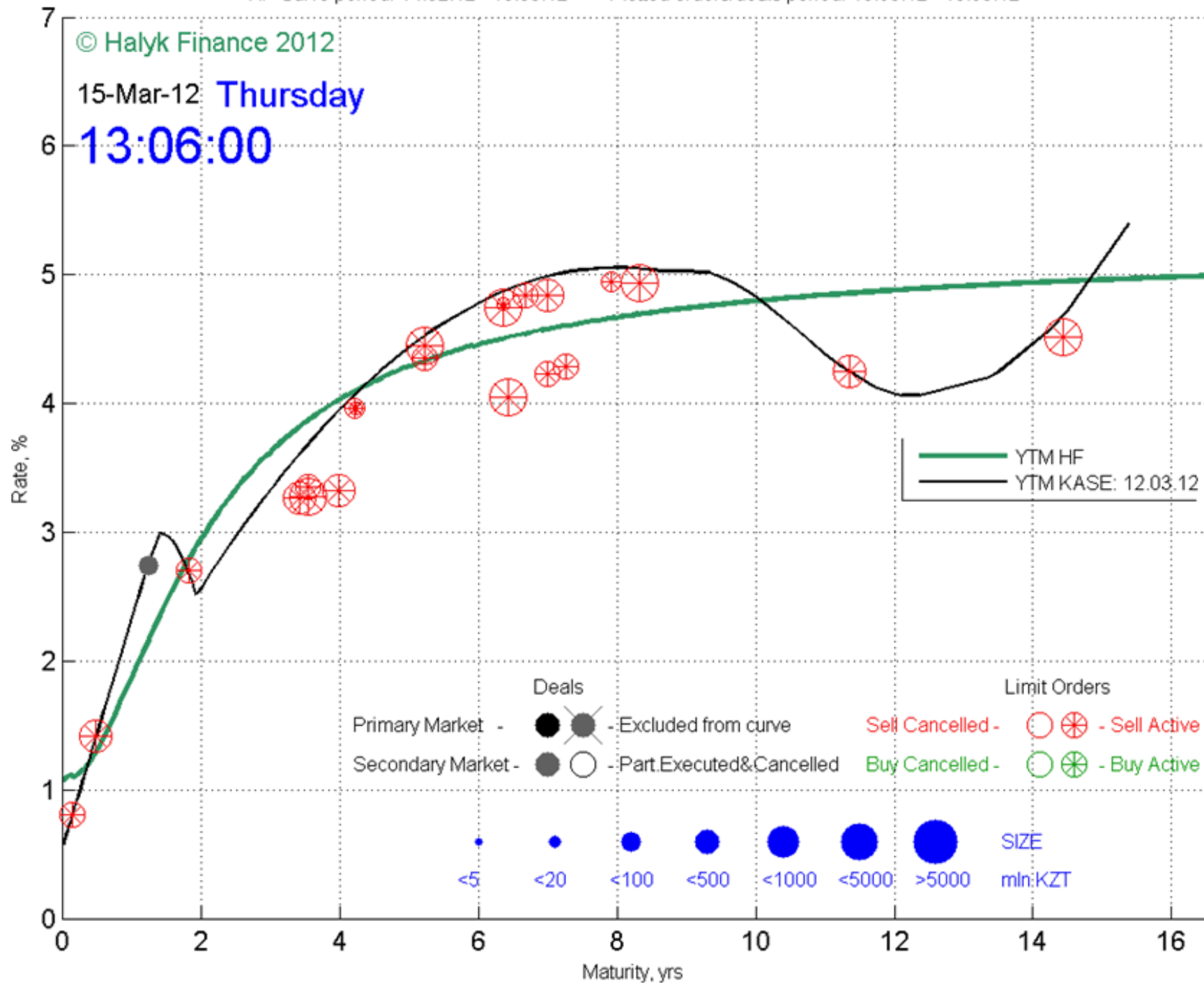
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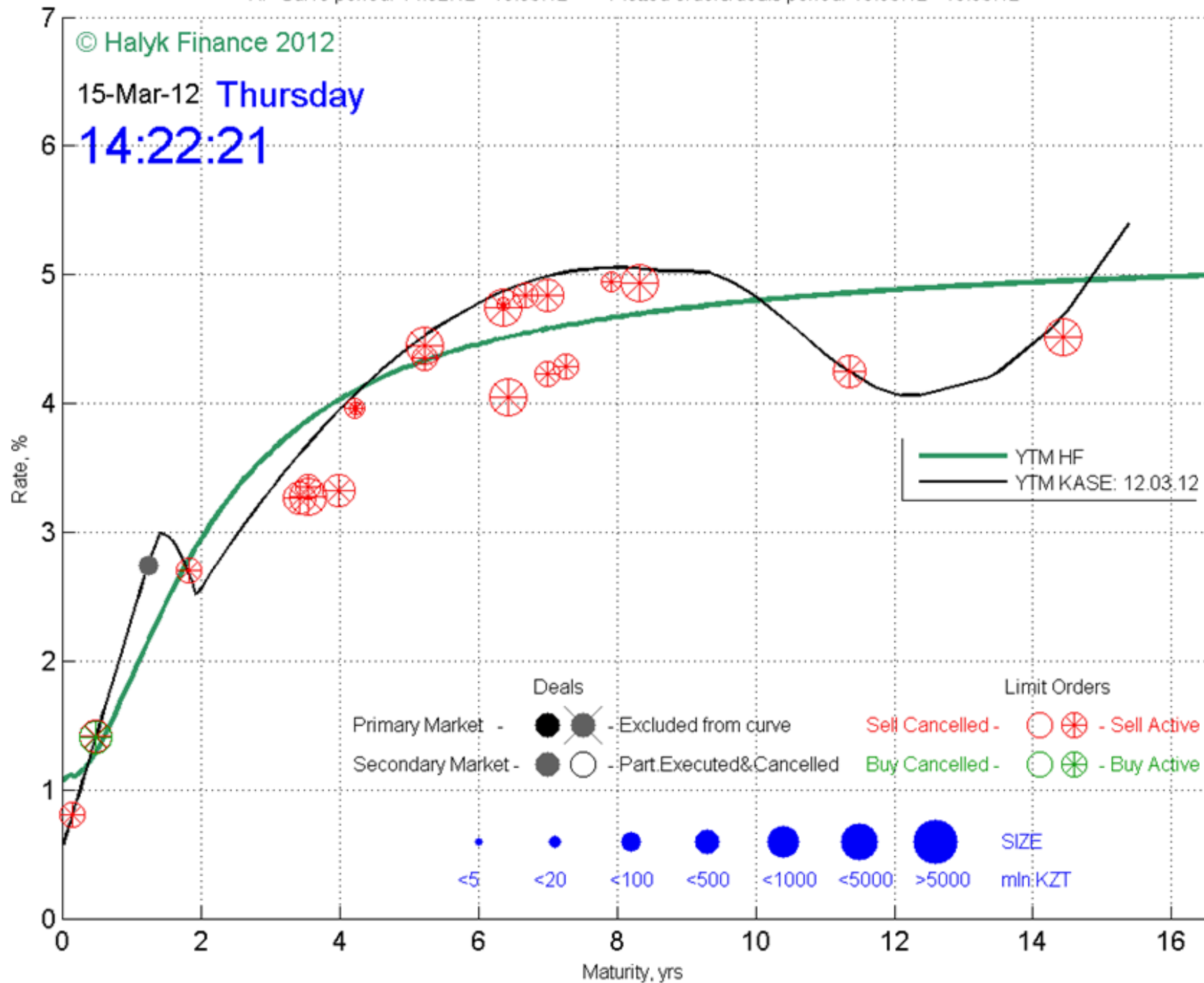


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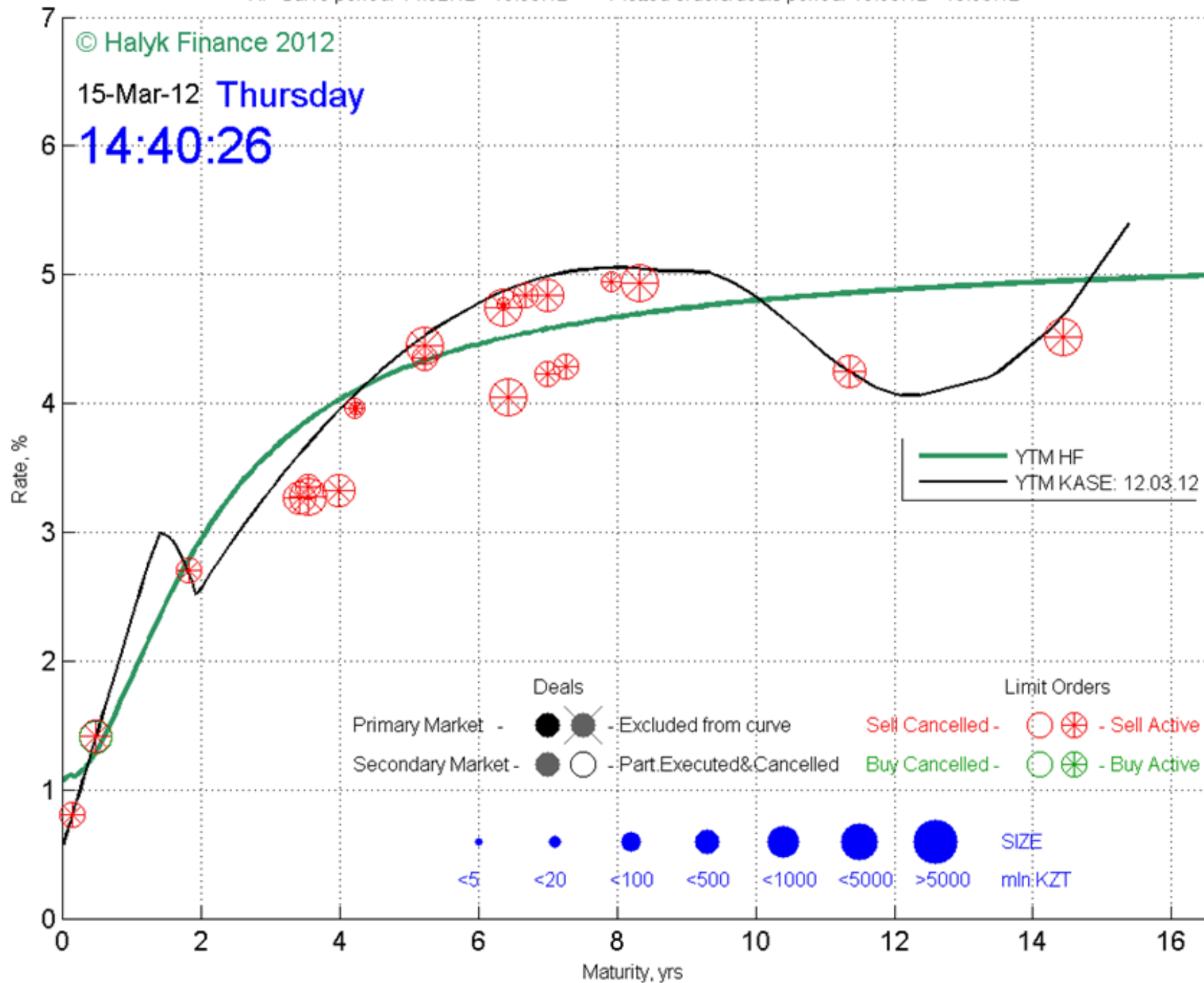


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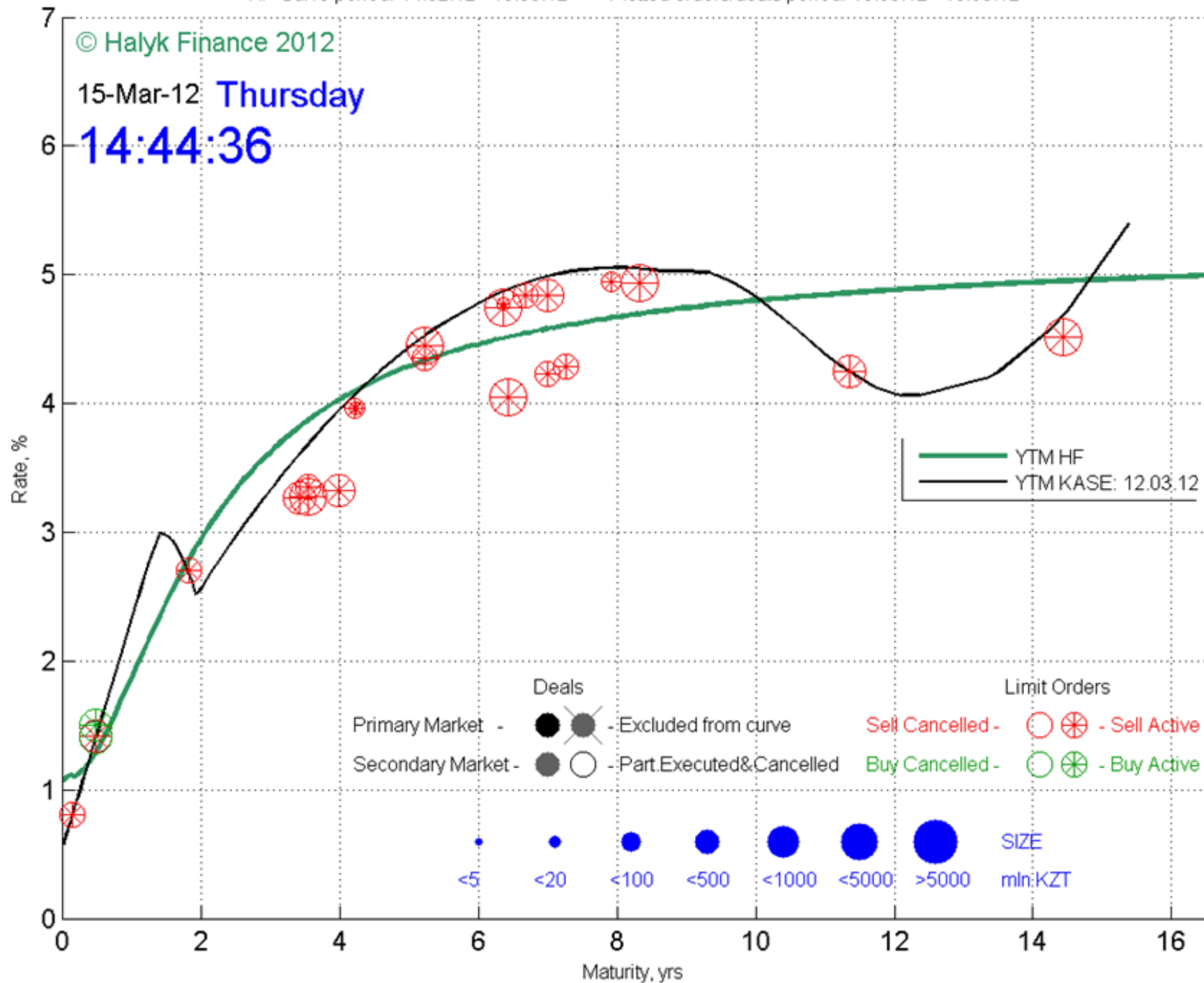


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15-Mar-12 Thursday

14:44:36

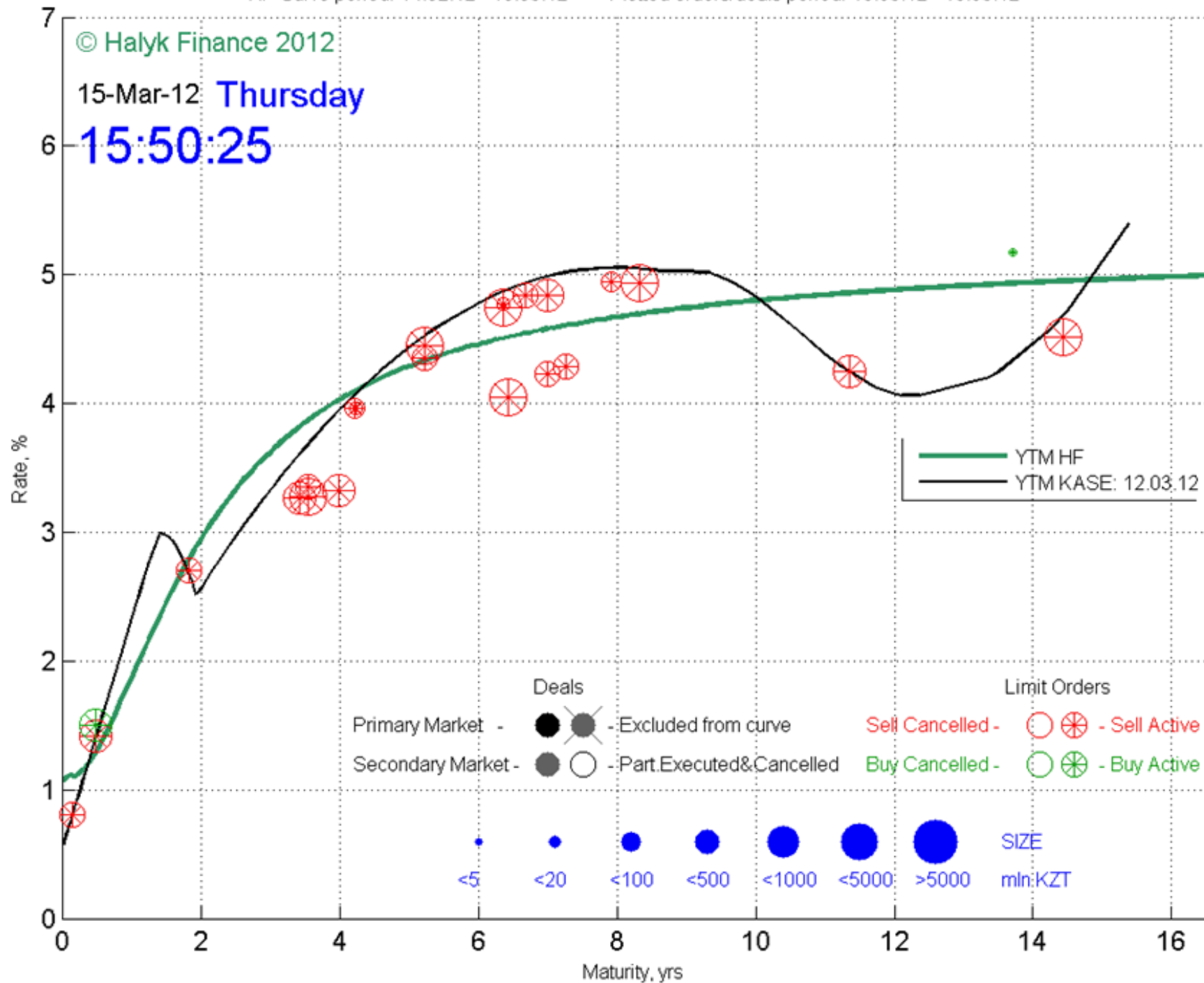


HF Curve period: 14.02.12 - 15.03.12 <-> Plotted orders/deals period: 15.03.12 - 15.03.12

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15-Mar-12 Thursday

15:50:25

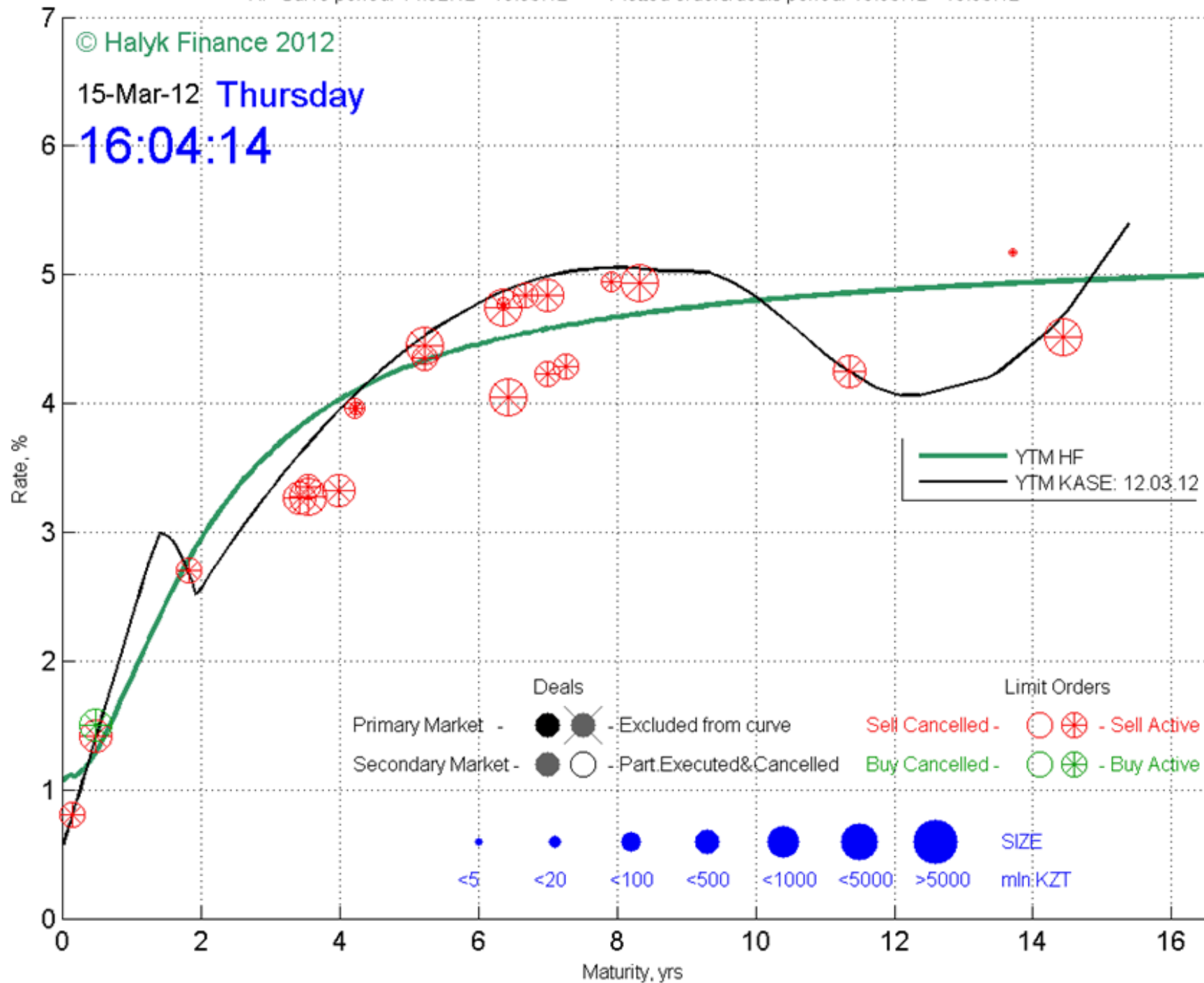


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15-Mar-12 Thursday

16:04:14

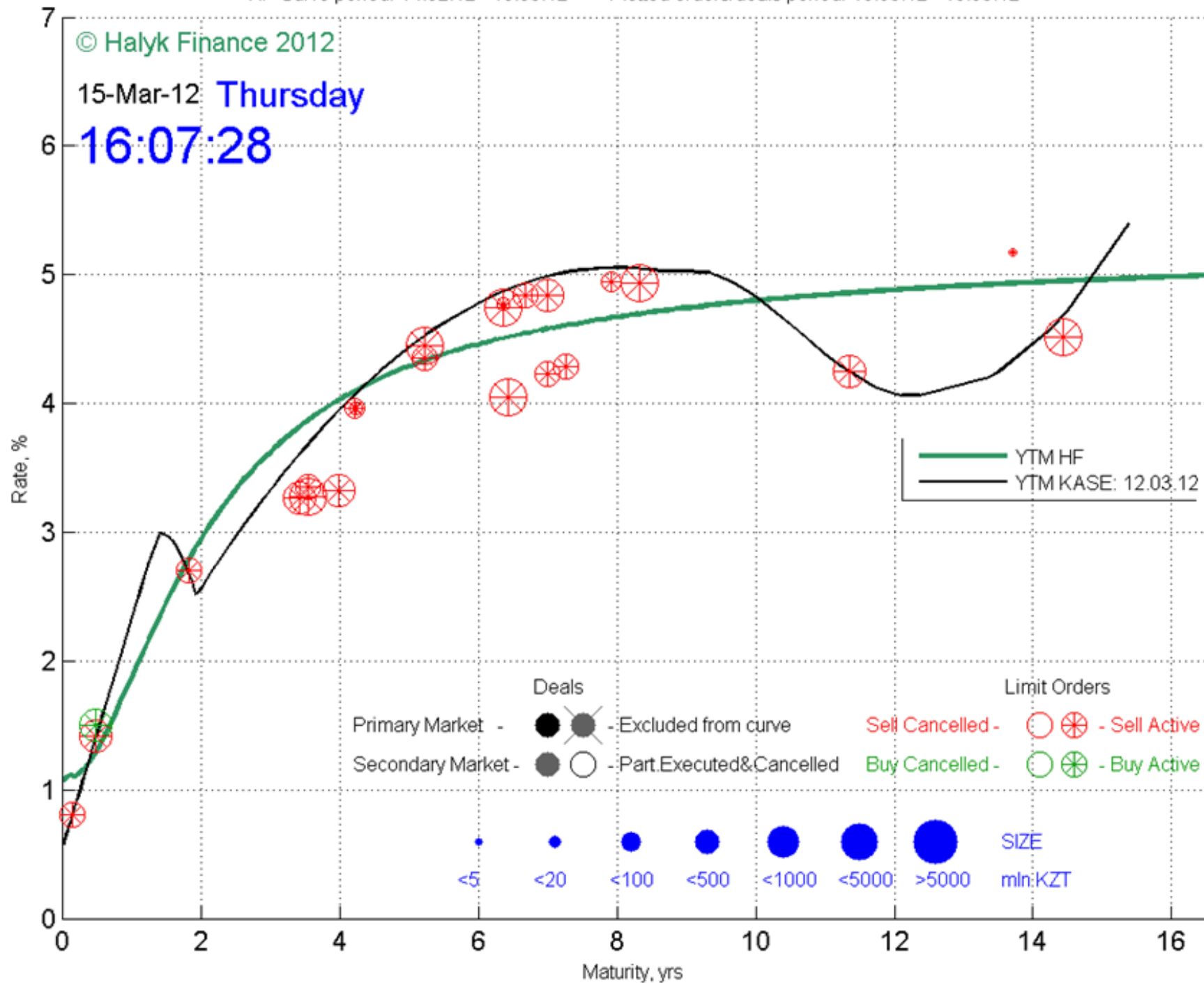


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15-Mar-12 Thursday

16:07:28

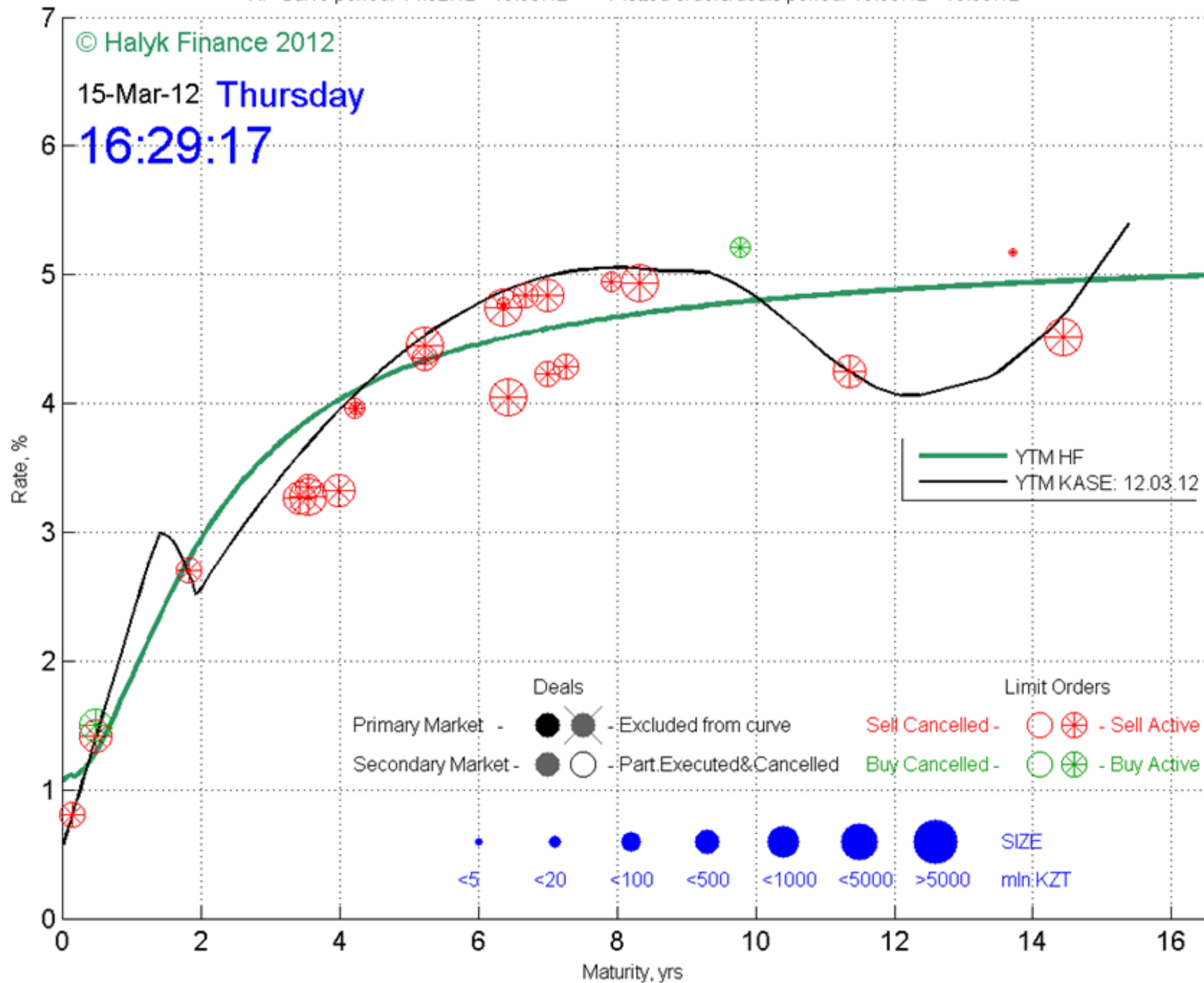


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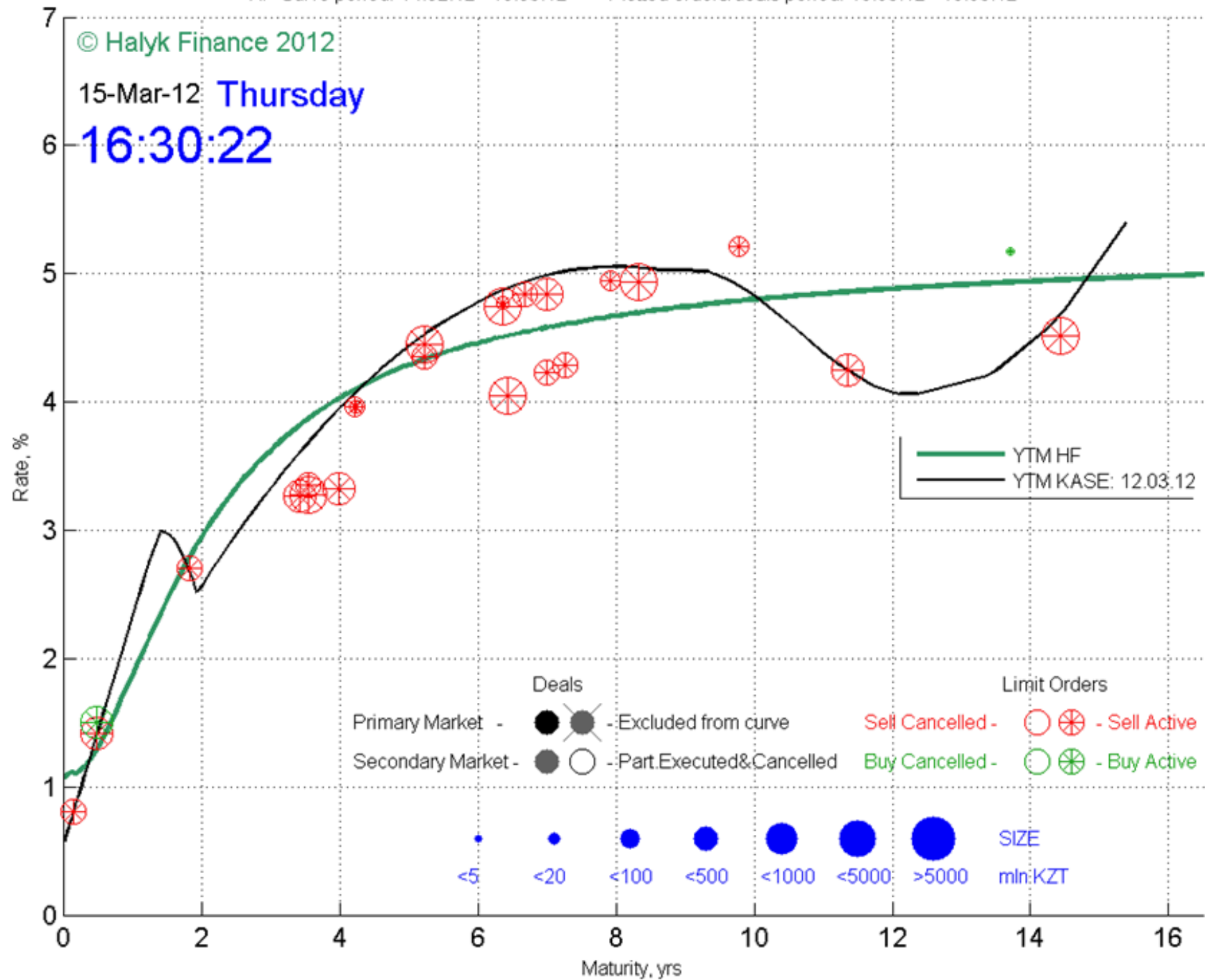
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15-Mar-12 Thursday

16:29:17



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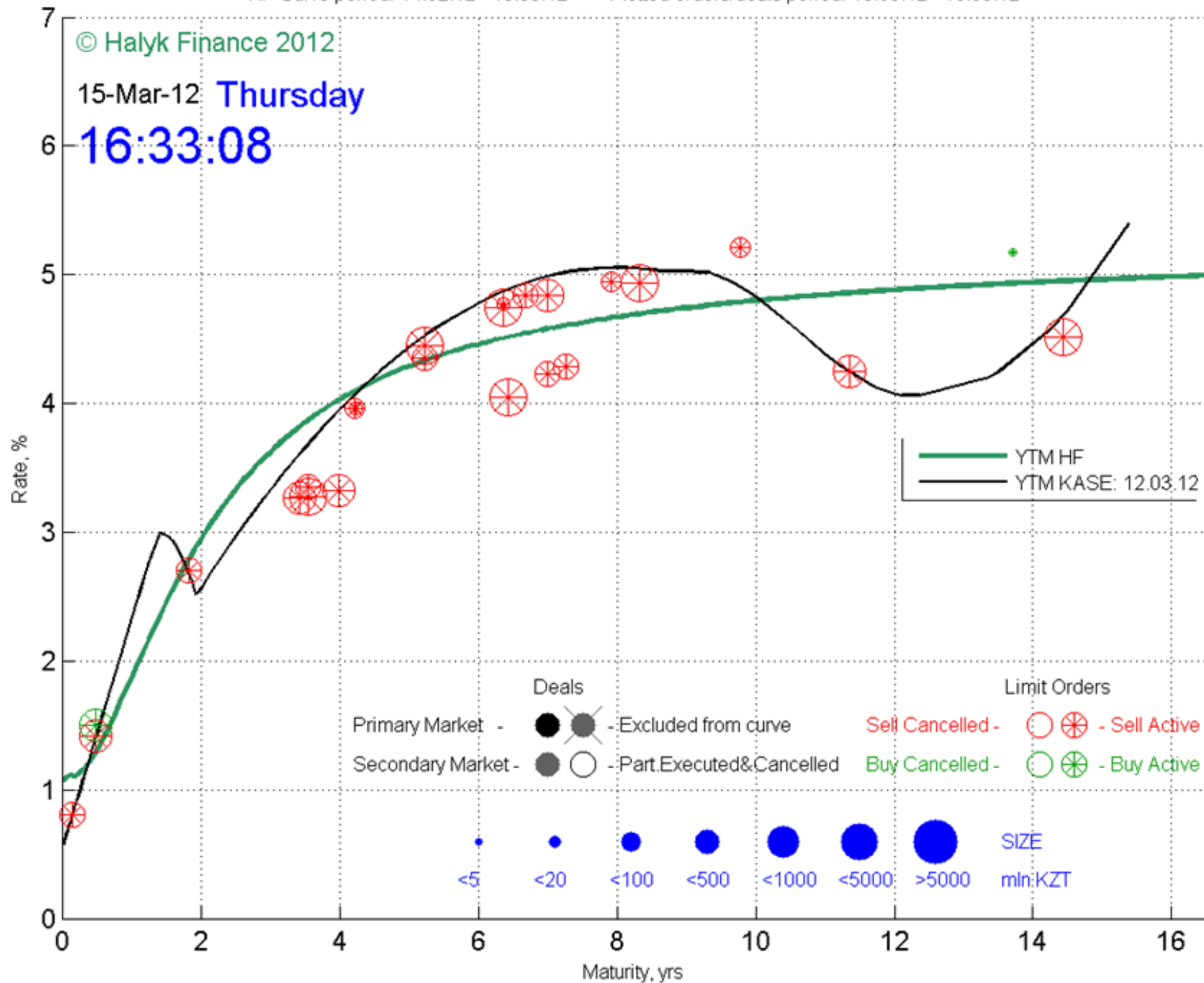


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15-Mar-12 Thursday

16:33:08

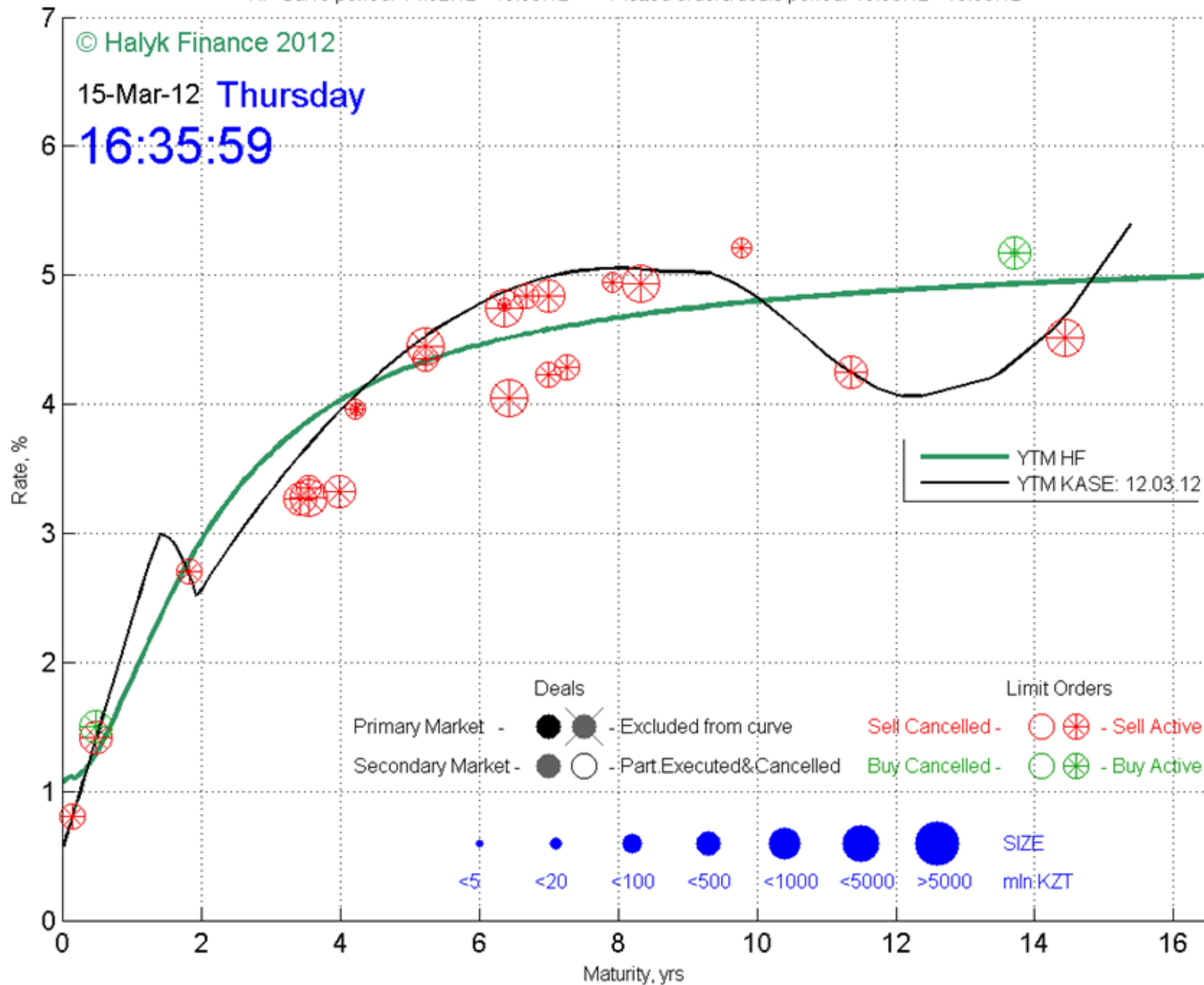


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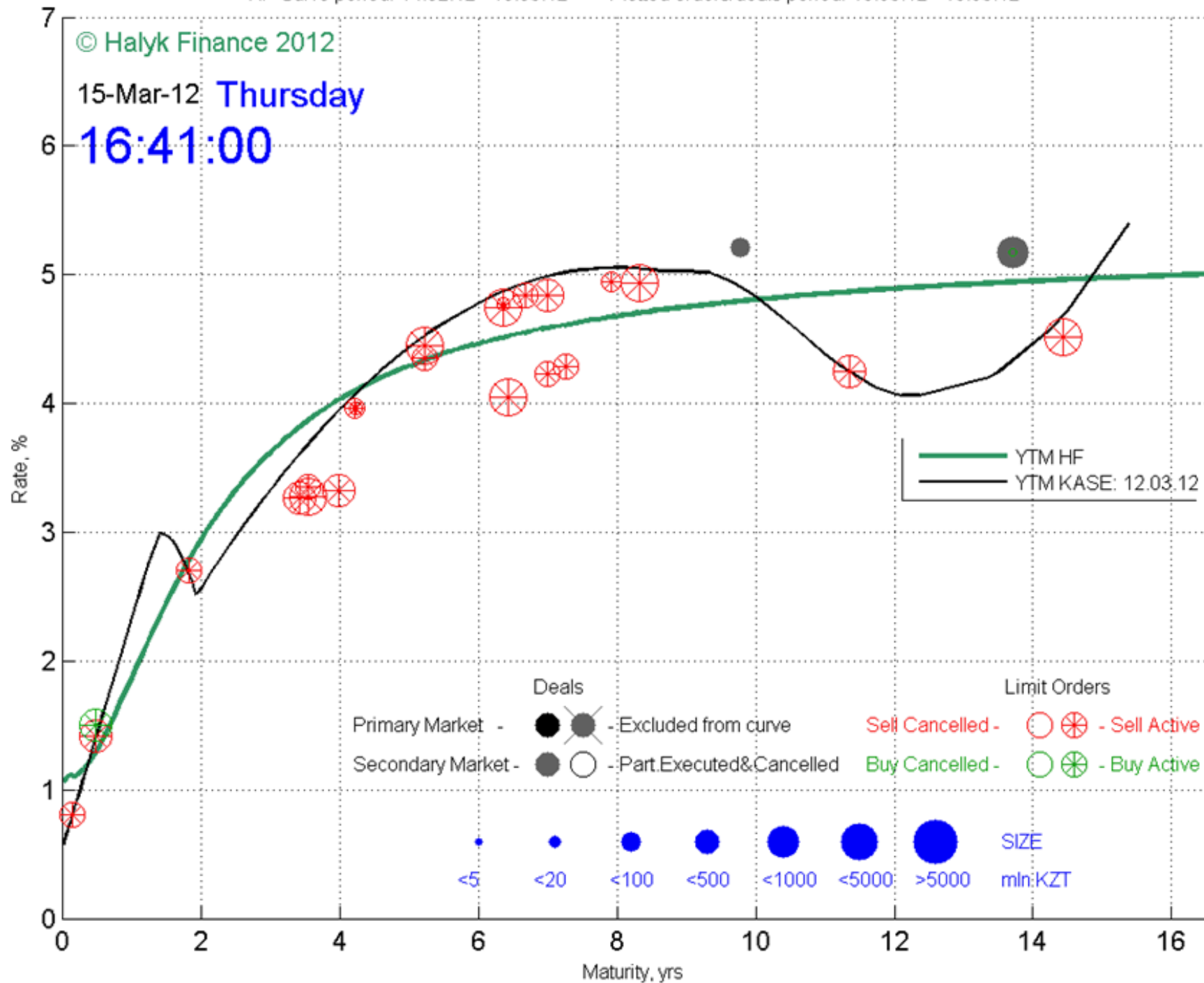
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16:35:59



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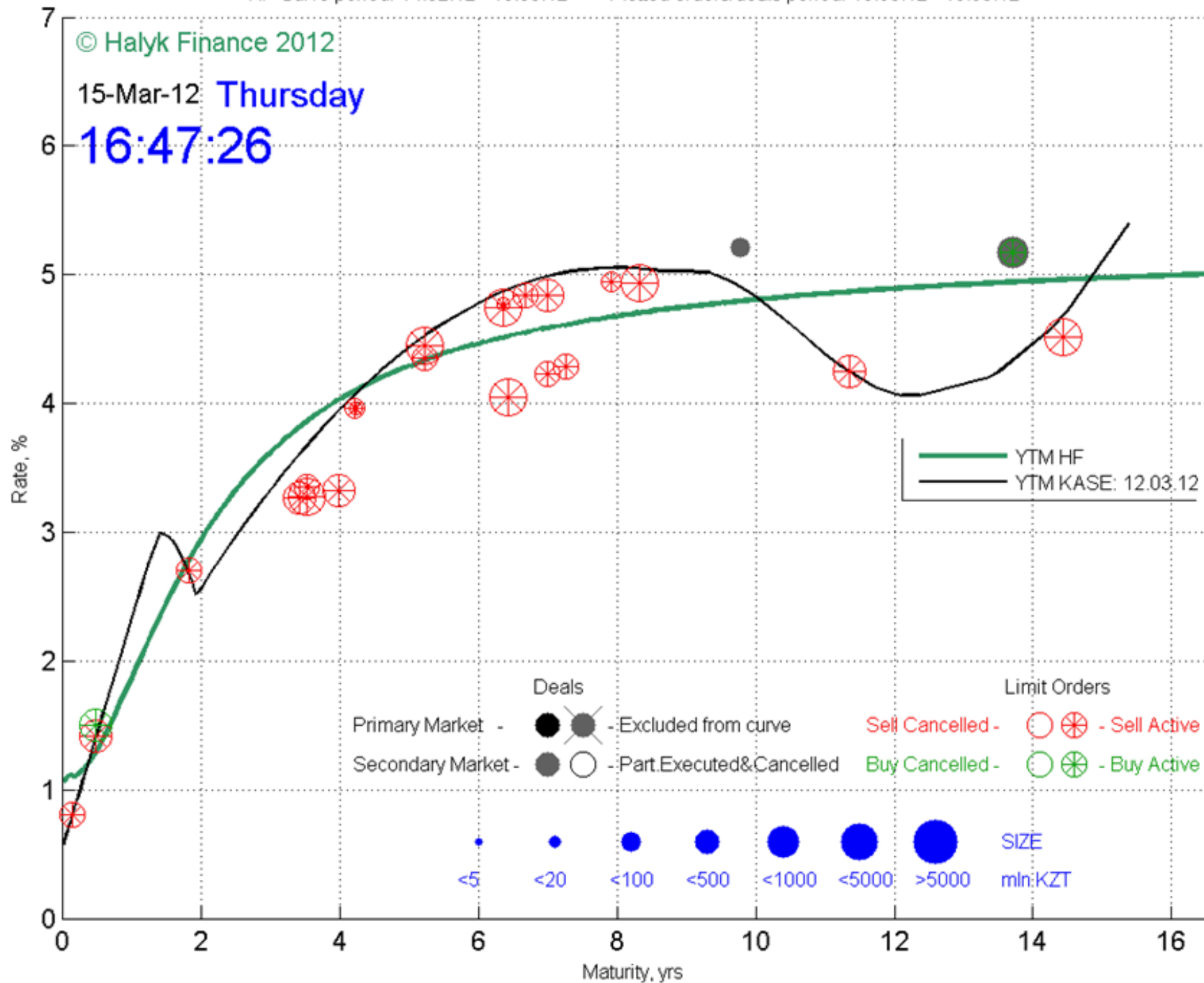


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15-Mar-12 Thursday

16:47:26

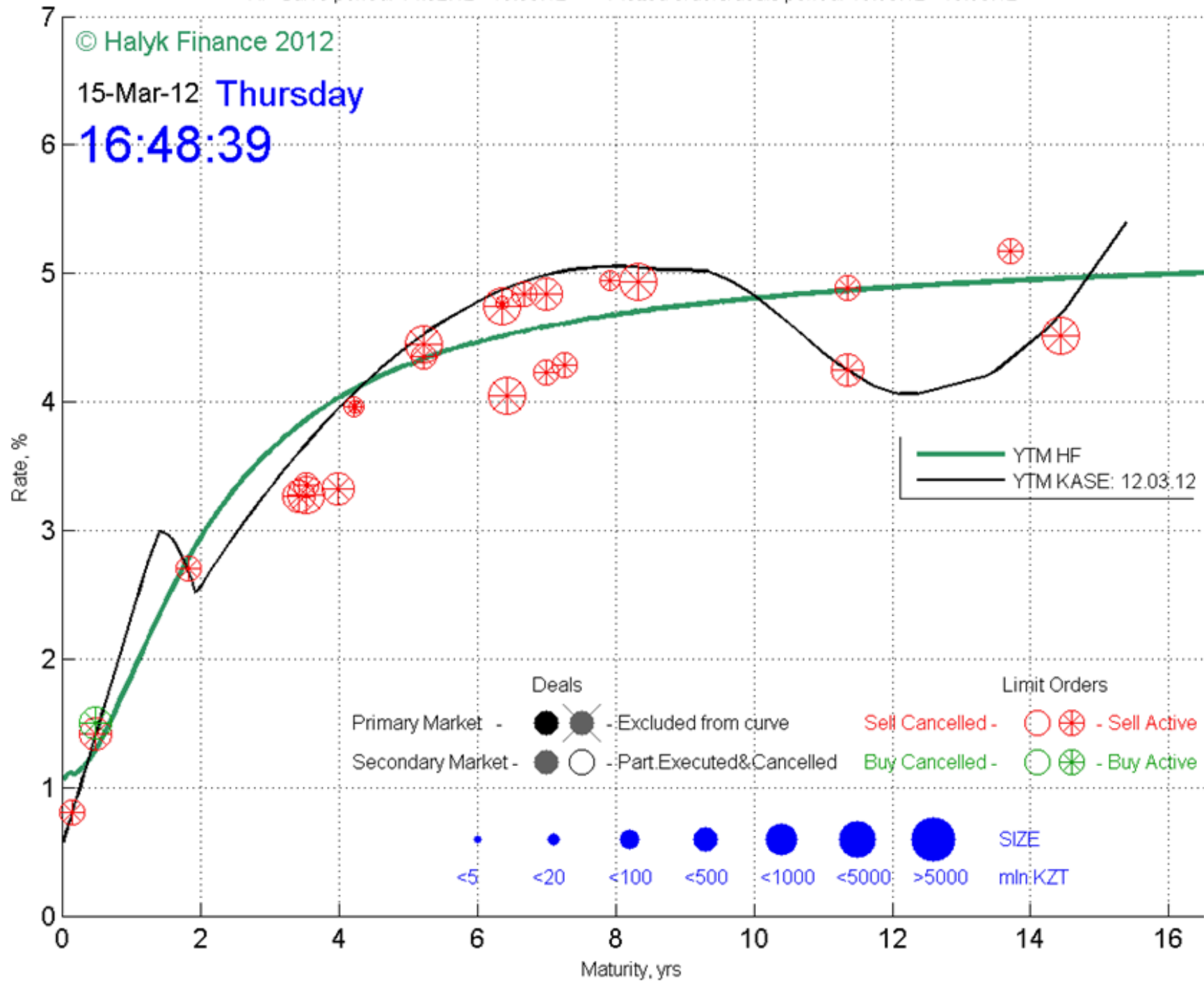


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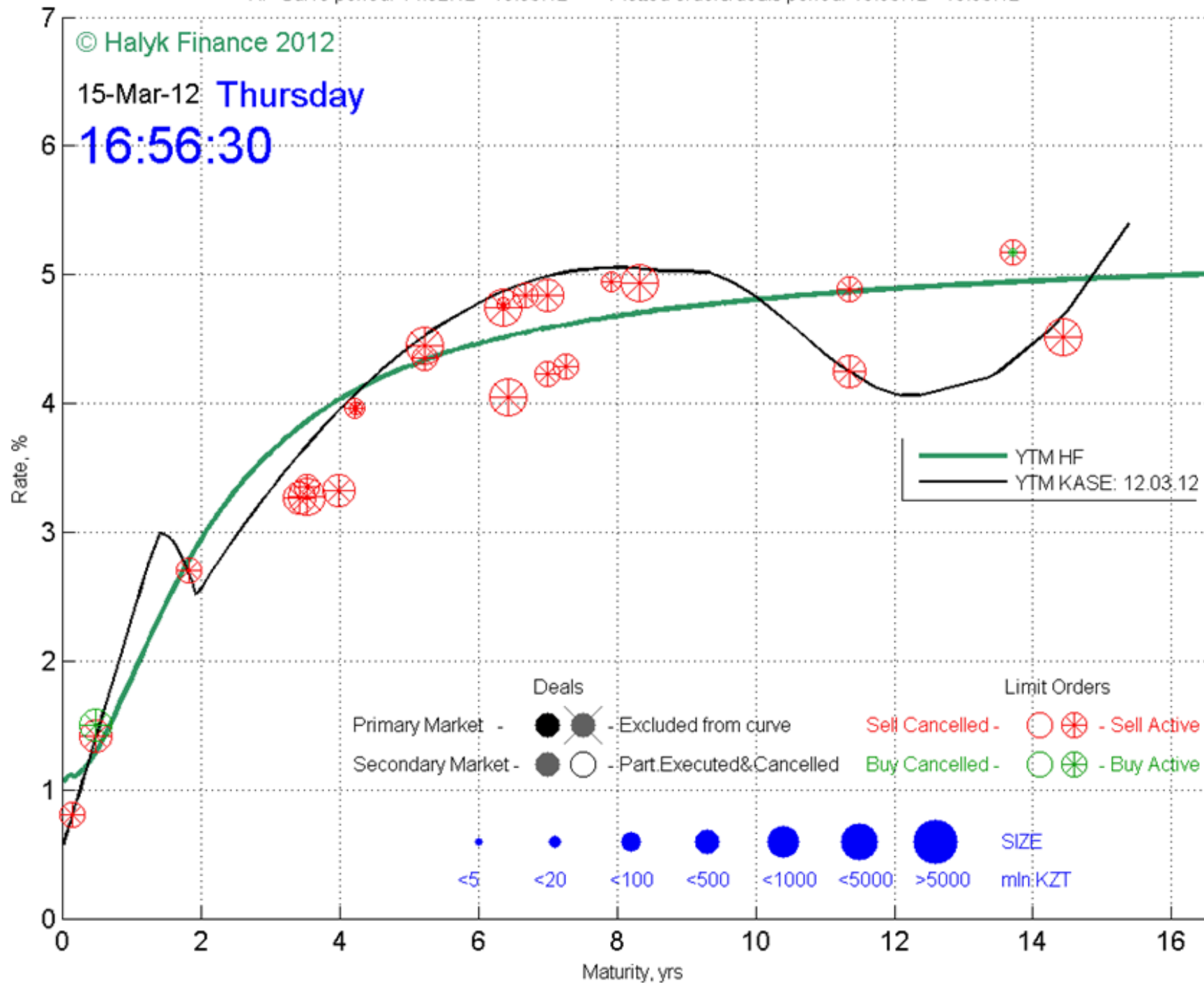
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16:48:39



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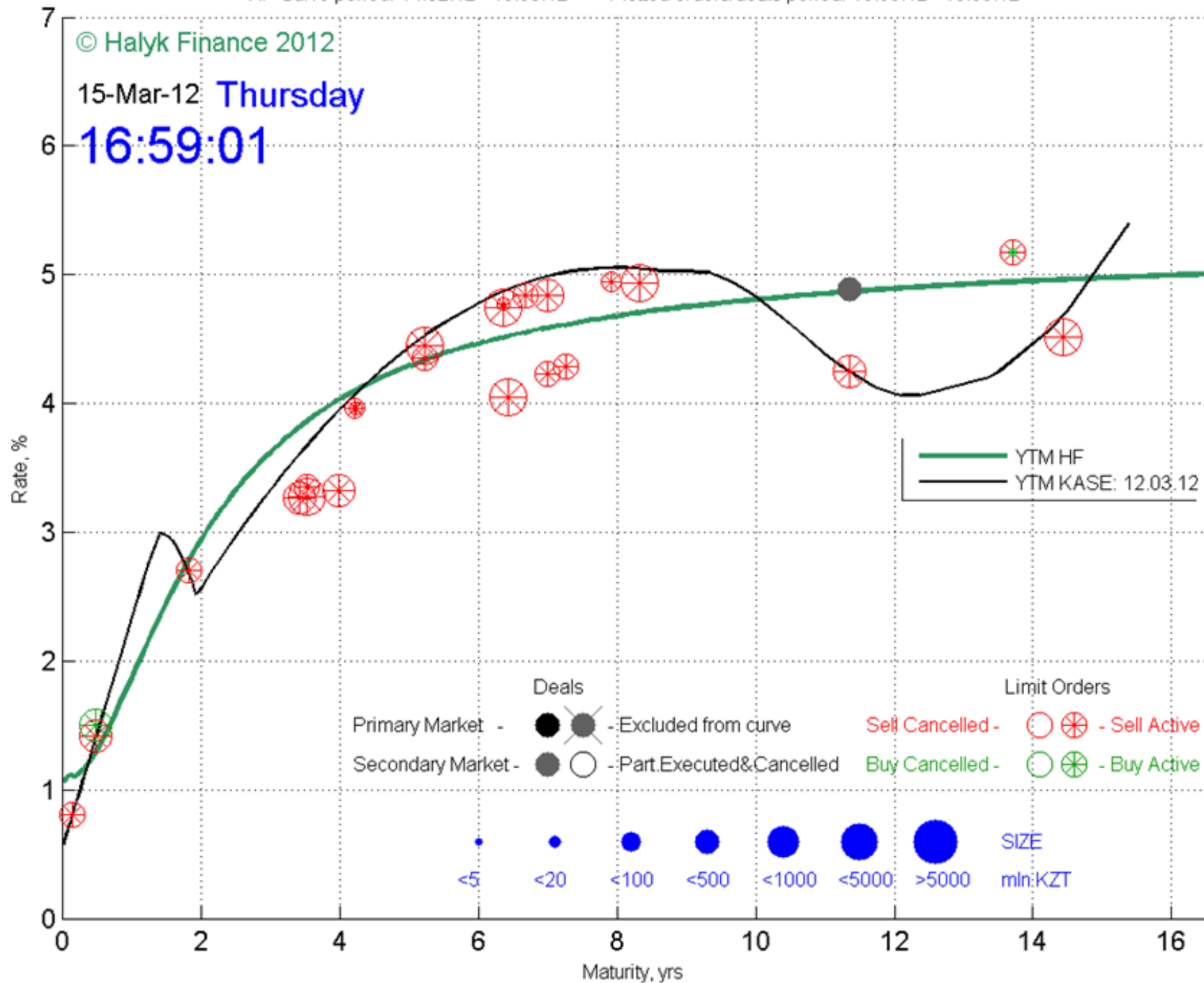


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15-Mar-12 Thursday

16:59:01

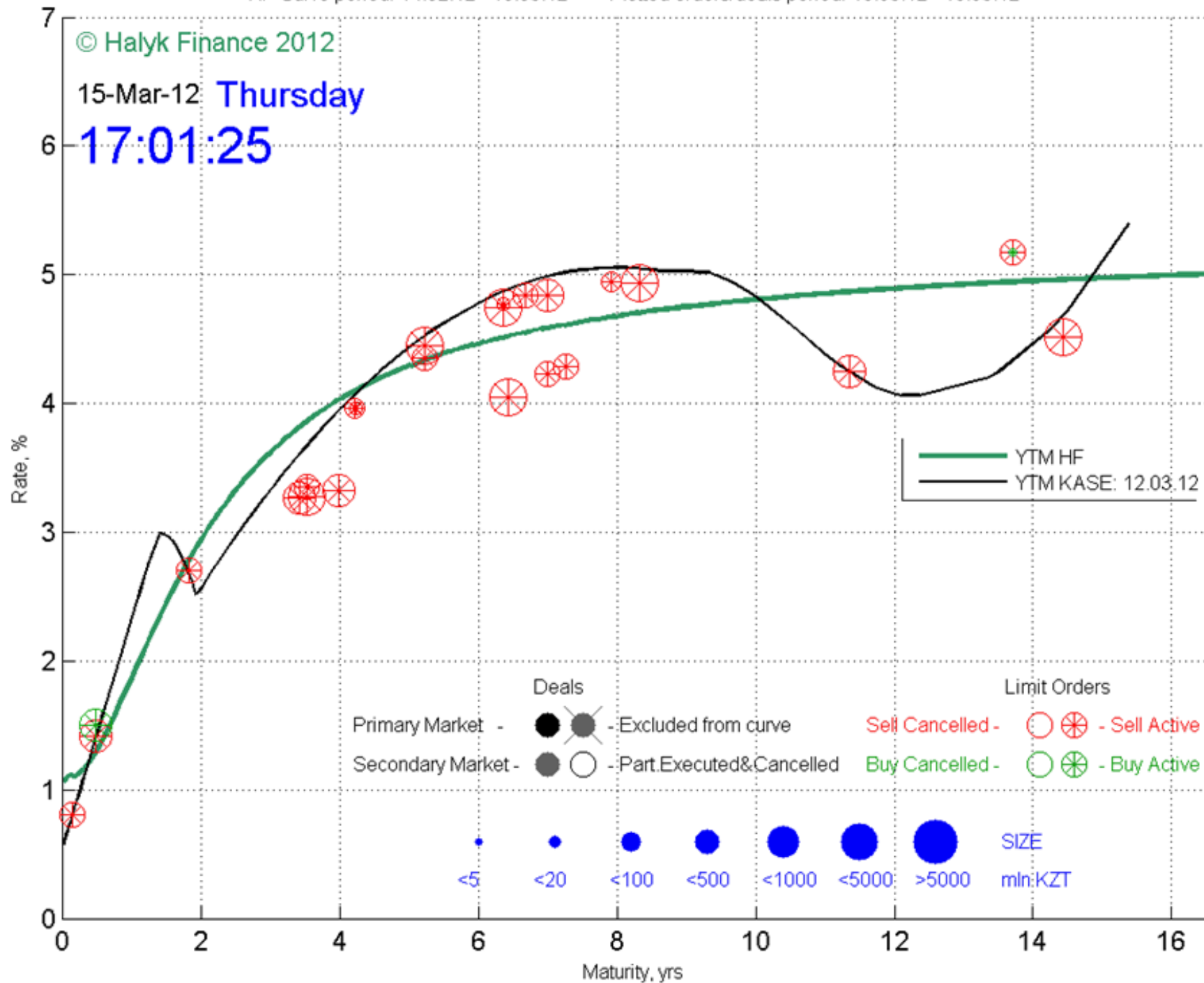


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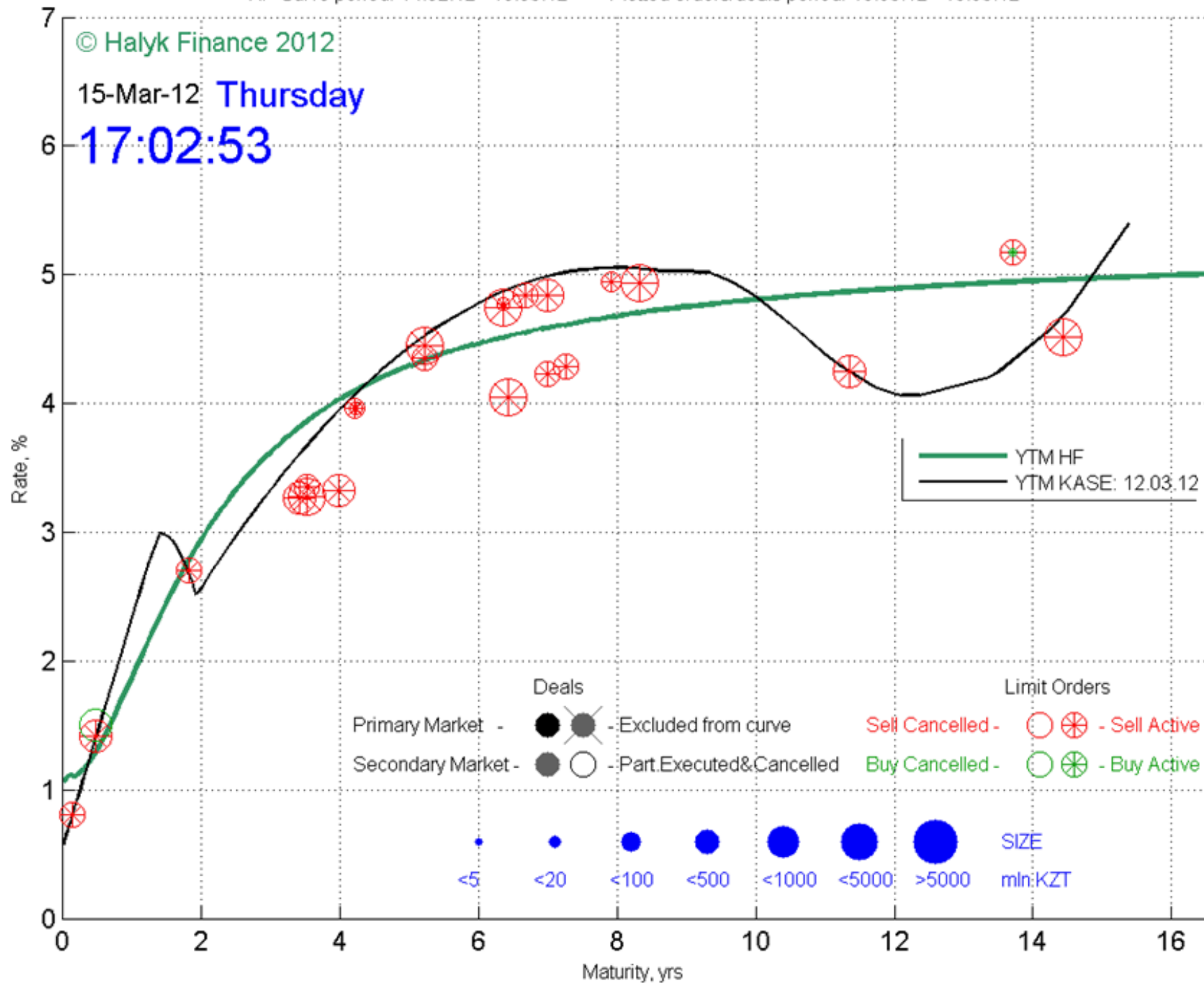
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17:01:25



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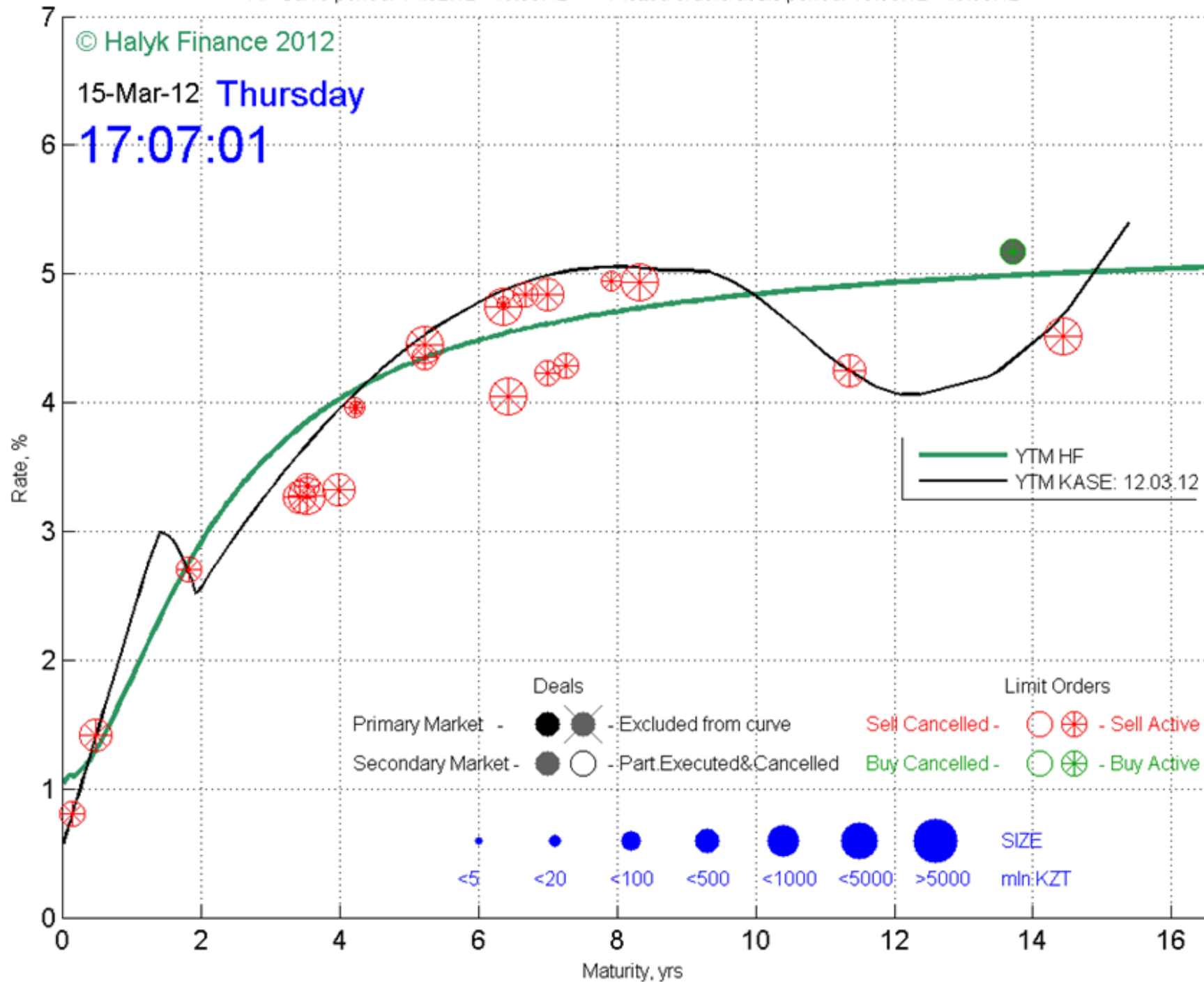


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17:07:01

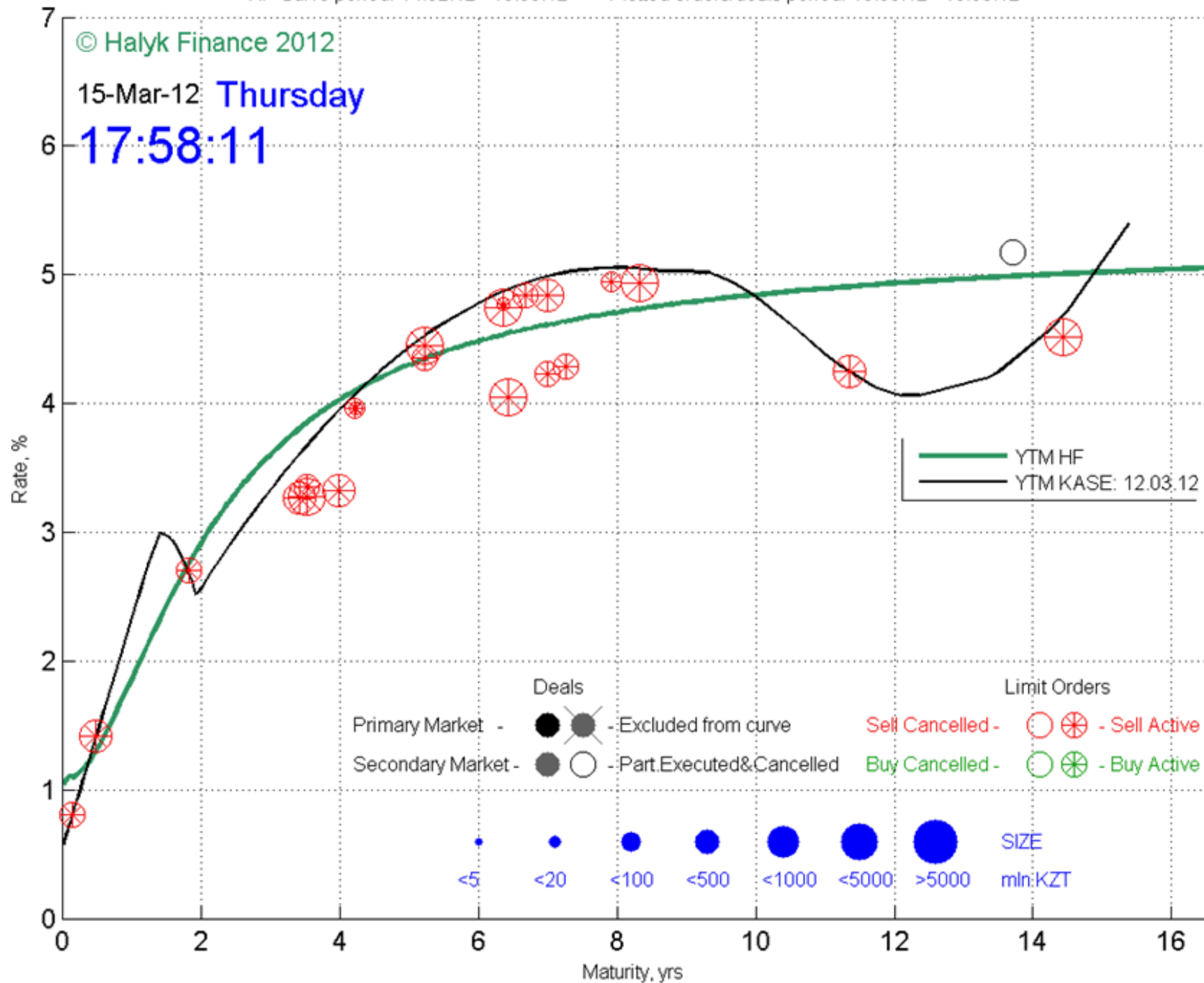


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15-Mar-12 Thursday

17:58:11

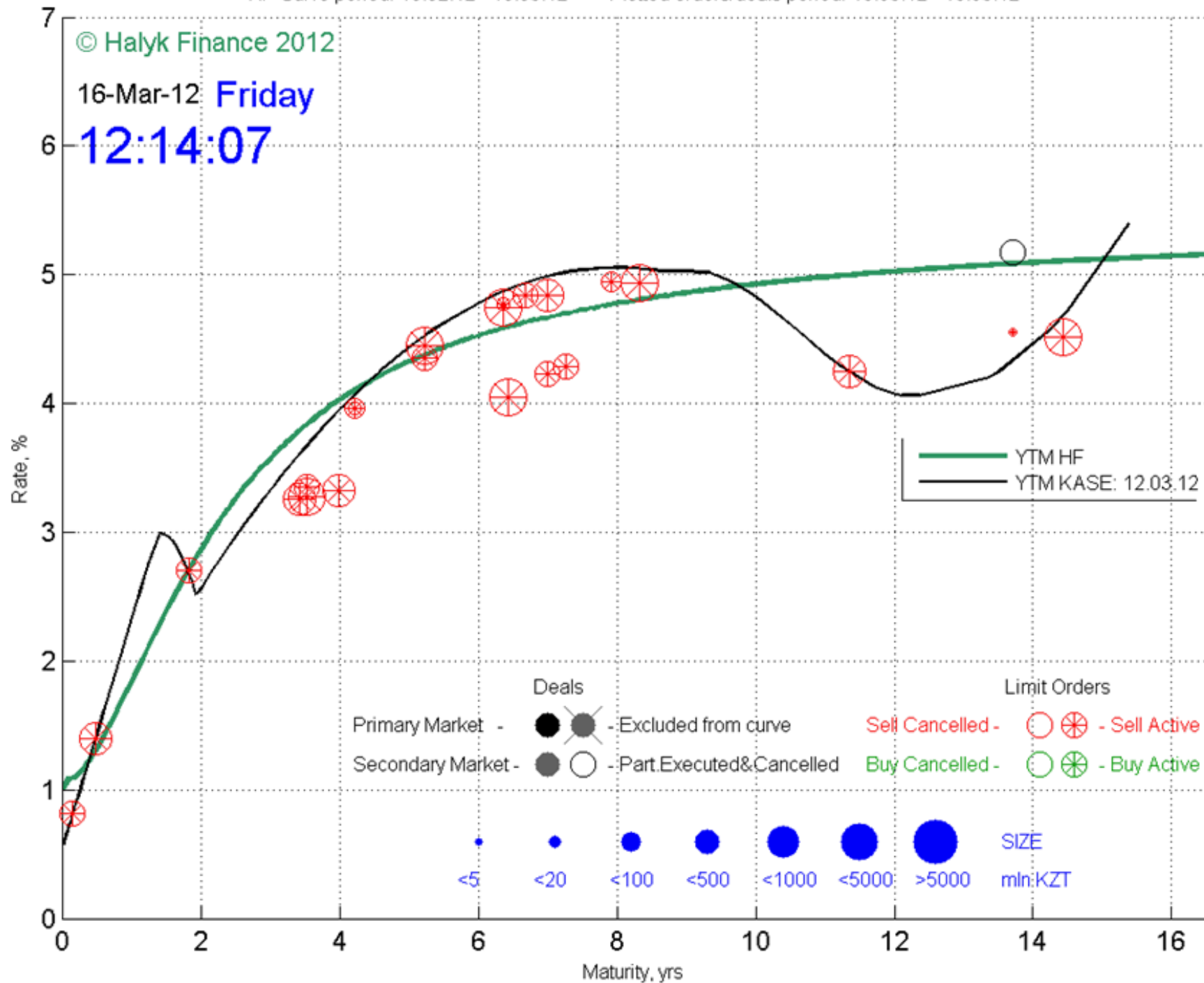


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16-Mar-12 Friday

12:14:07

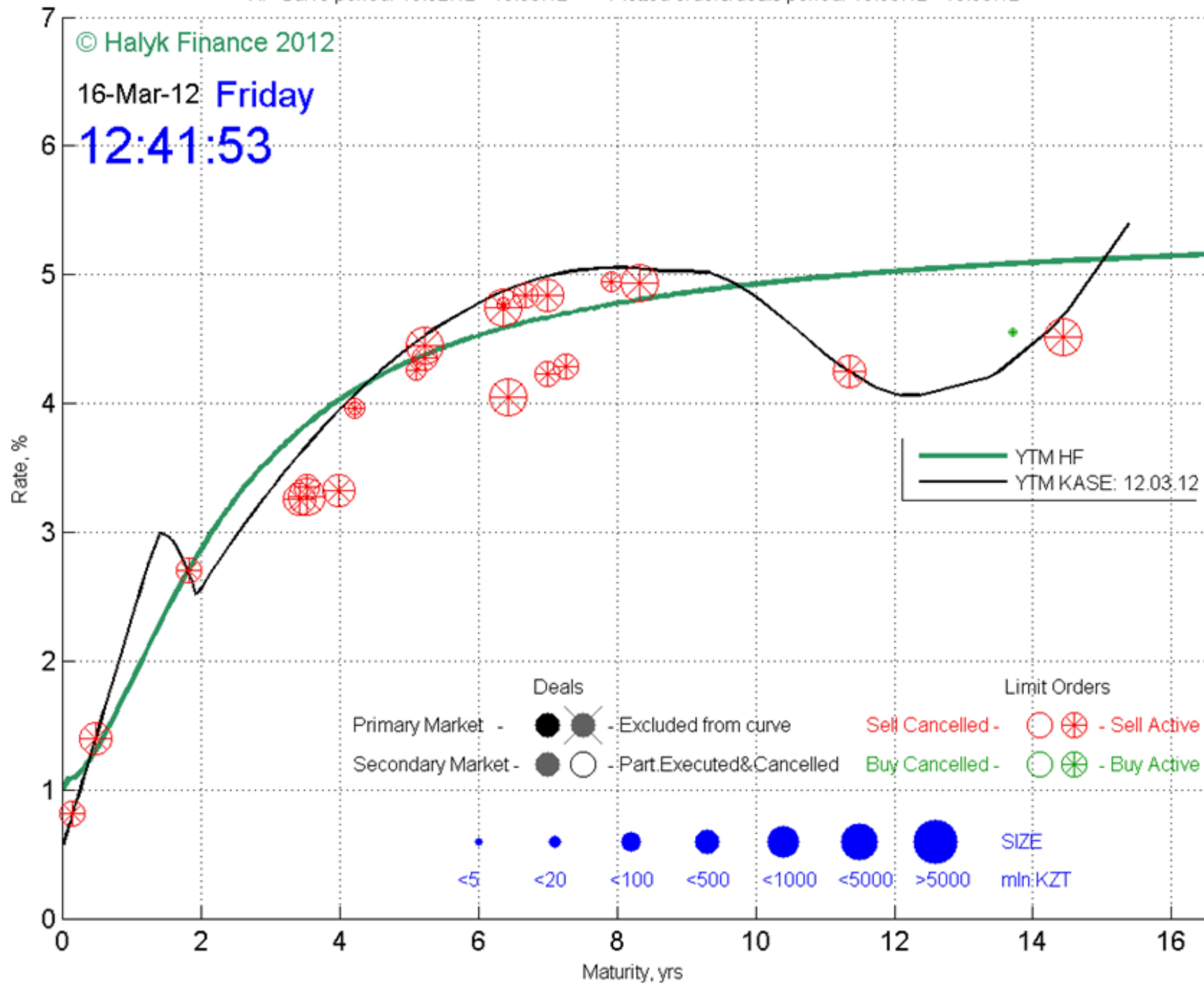


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16-Mar-12 Friday

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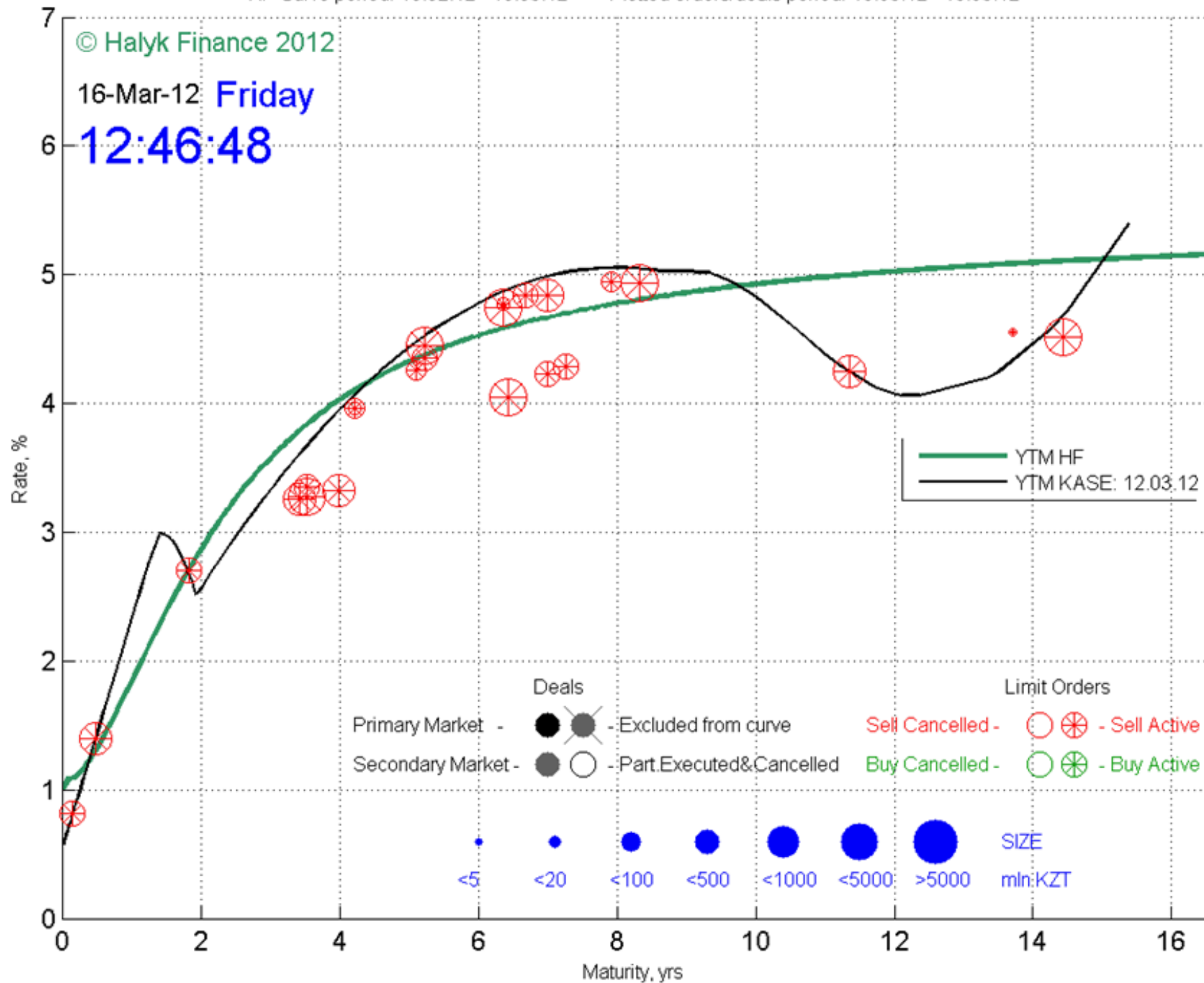


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16-Mar-12 Friday

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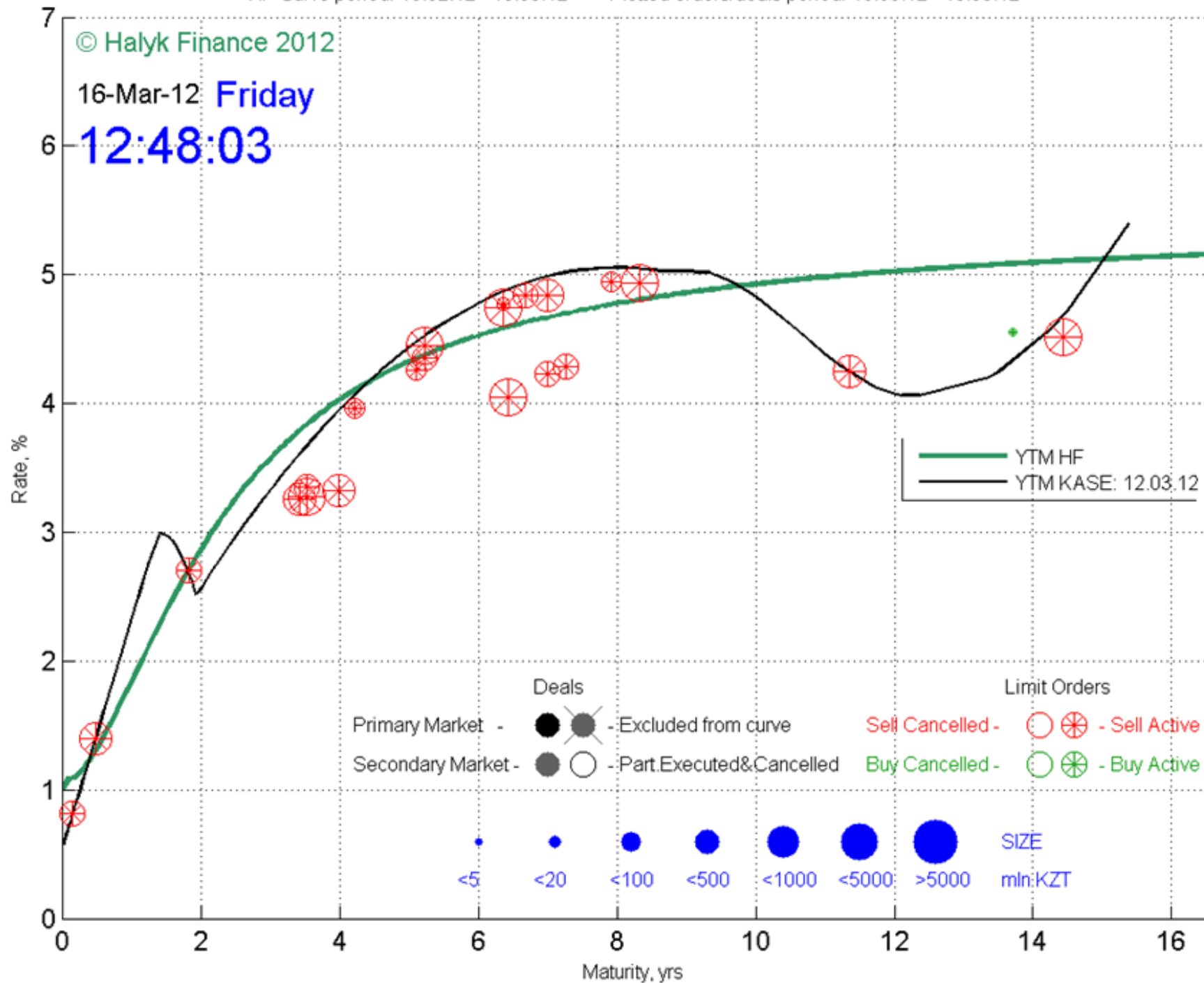


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16-Mar-12 Friday

12:48:03

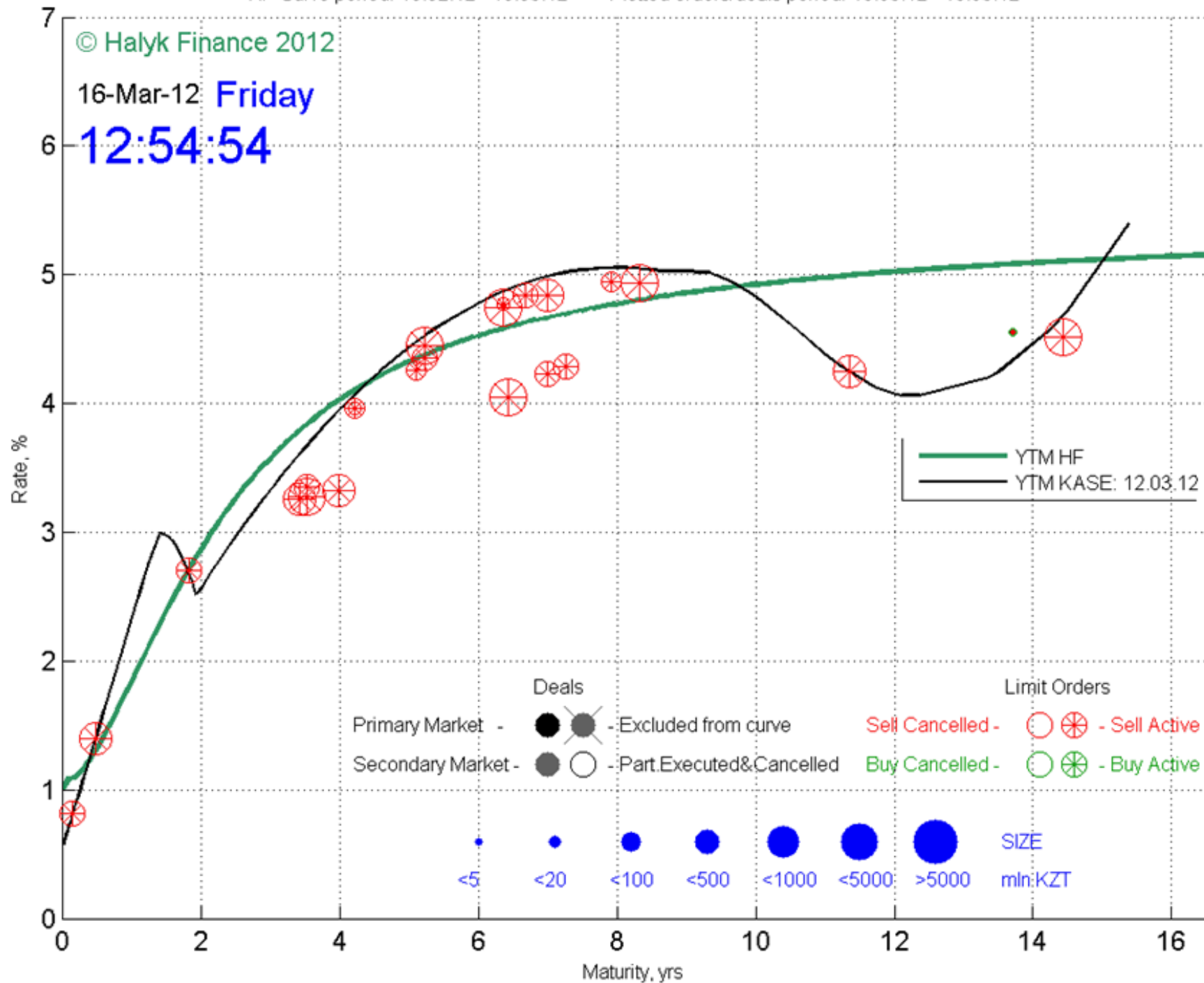


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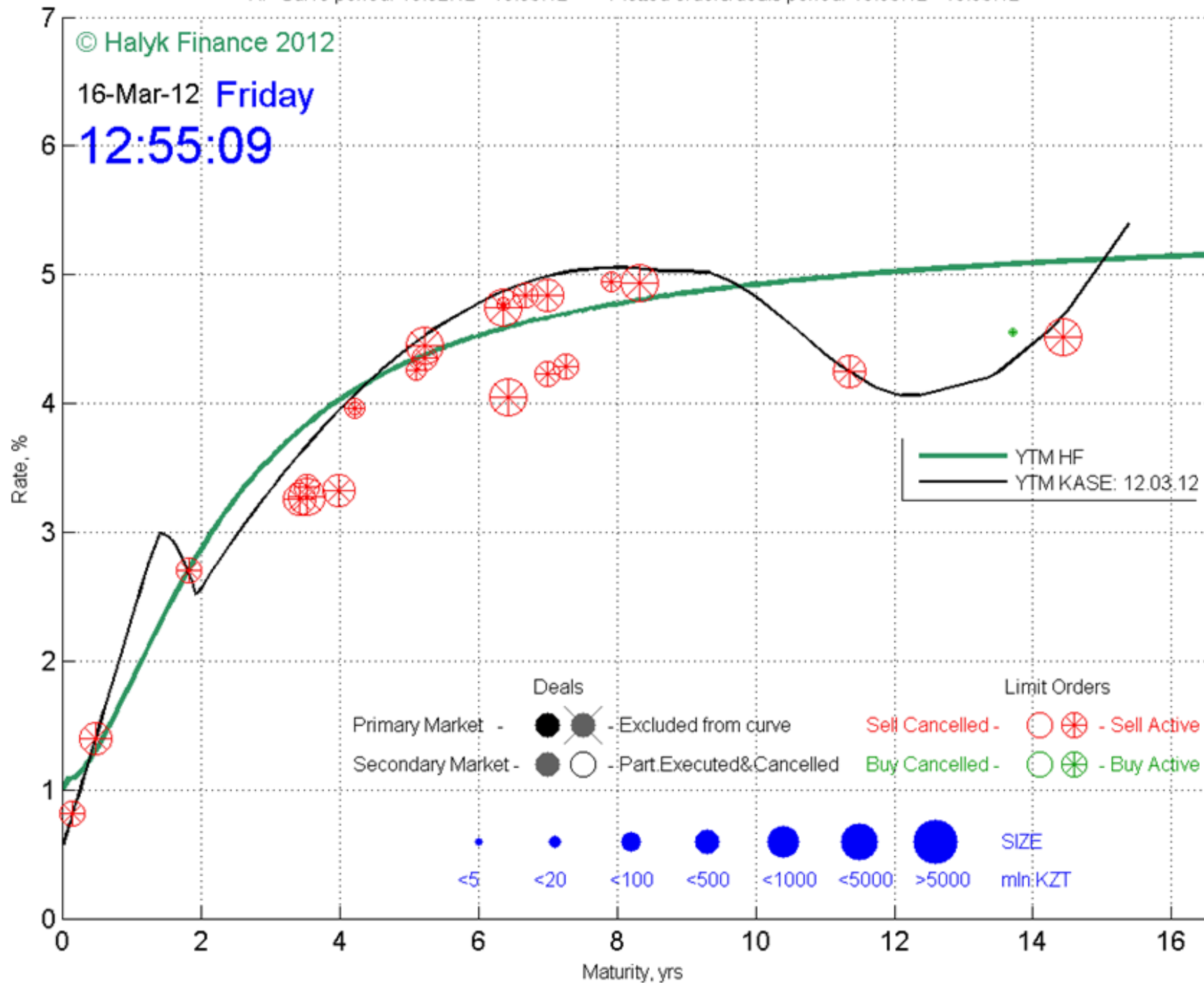


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16-Mar-12 Friday

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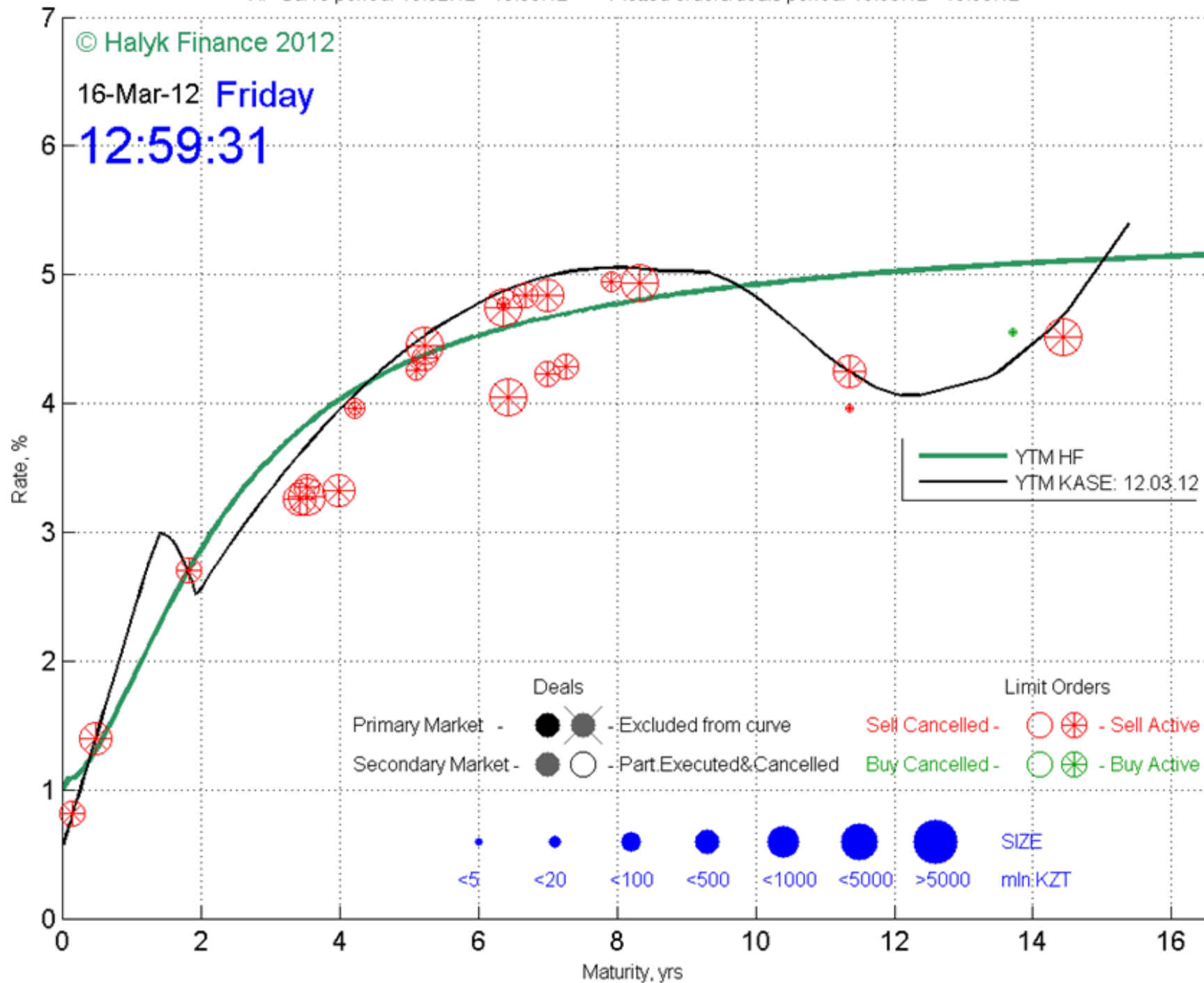


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16-Mar-12 Friday

12:59:31

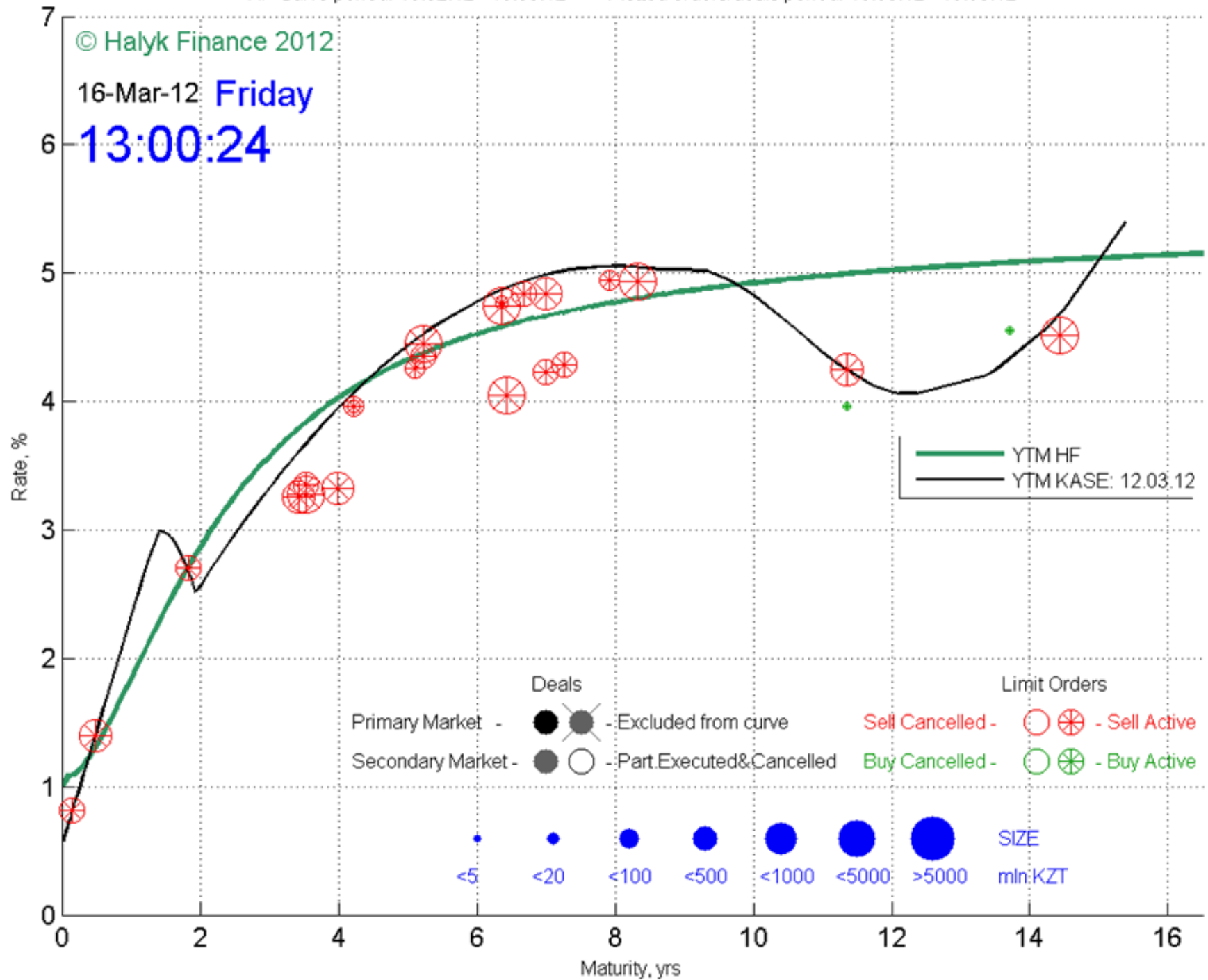


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16-Mar-12 Friday

13:00:24

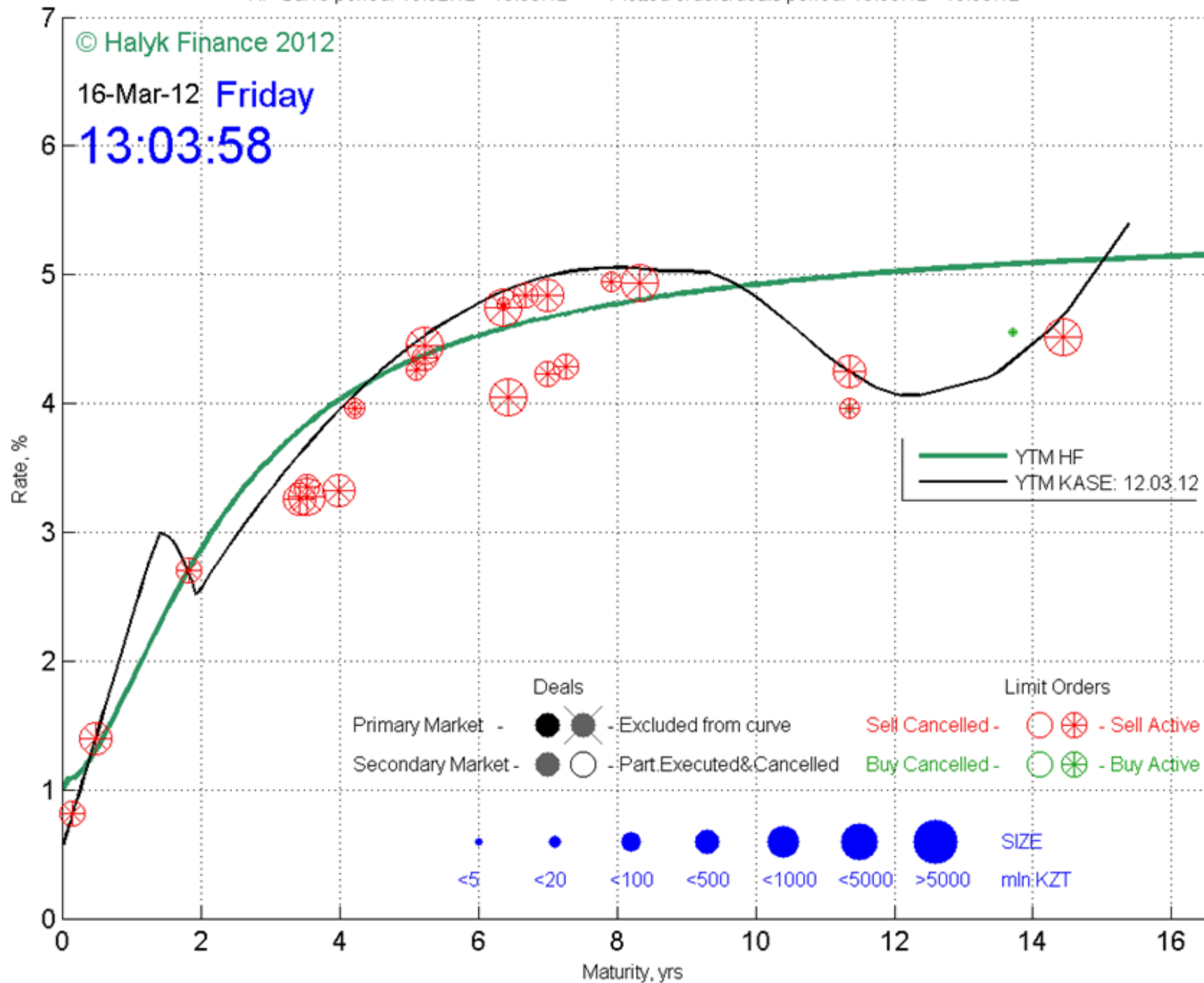


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16-Mar-12 Friday

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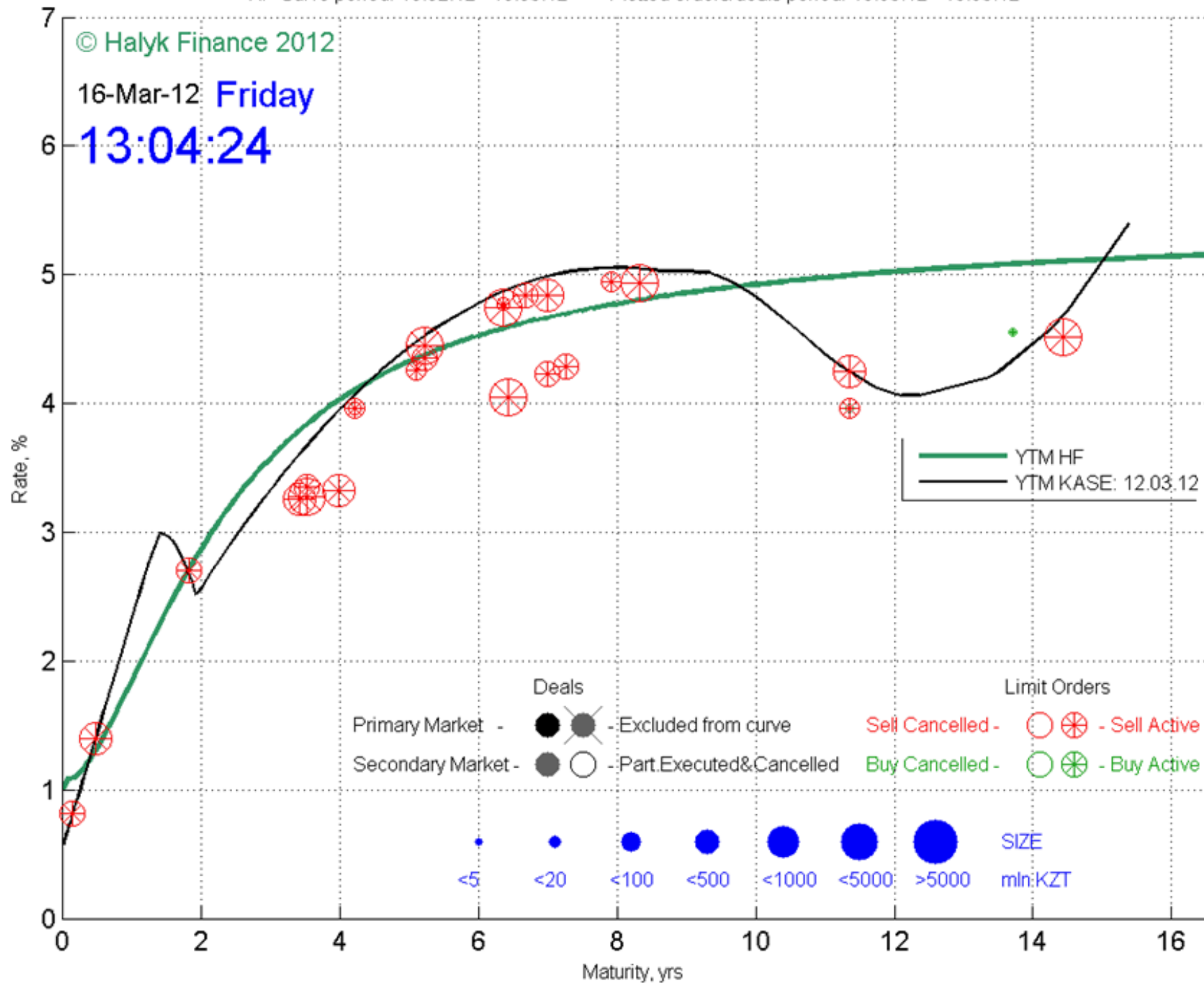


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16-Mar-12 Friday

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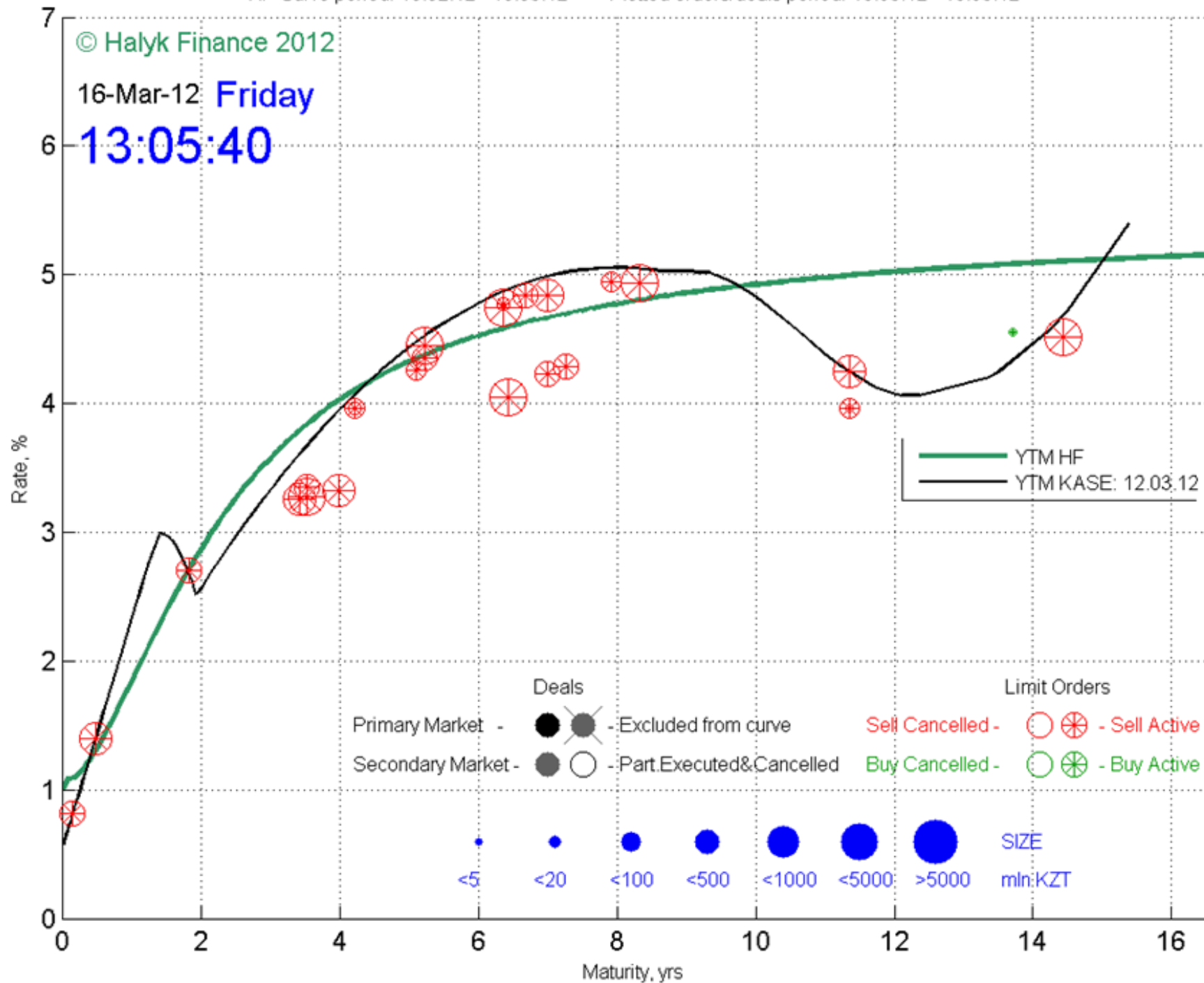


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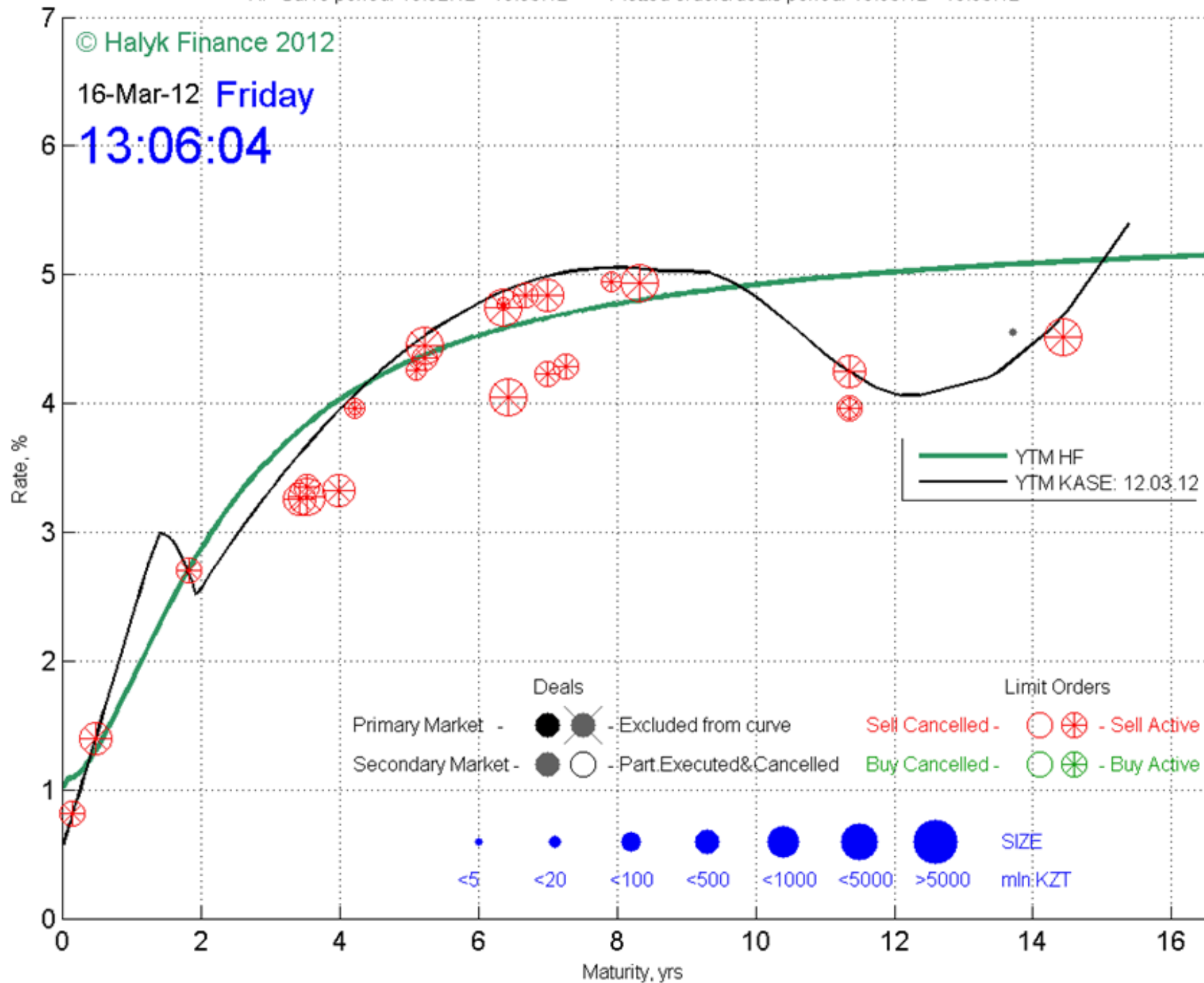


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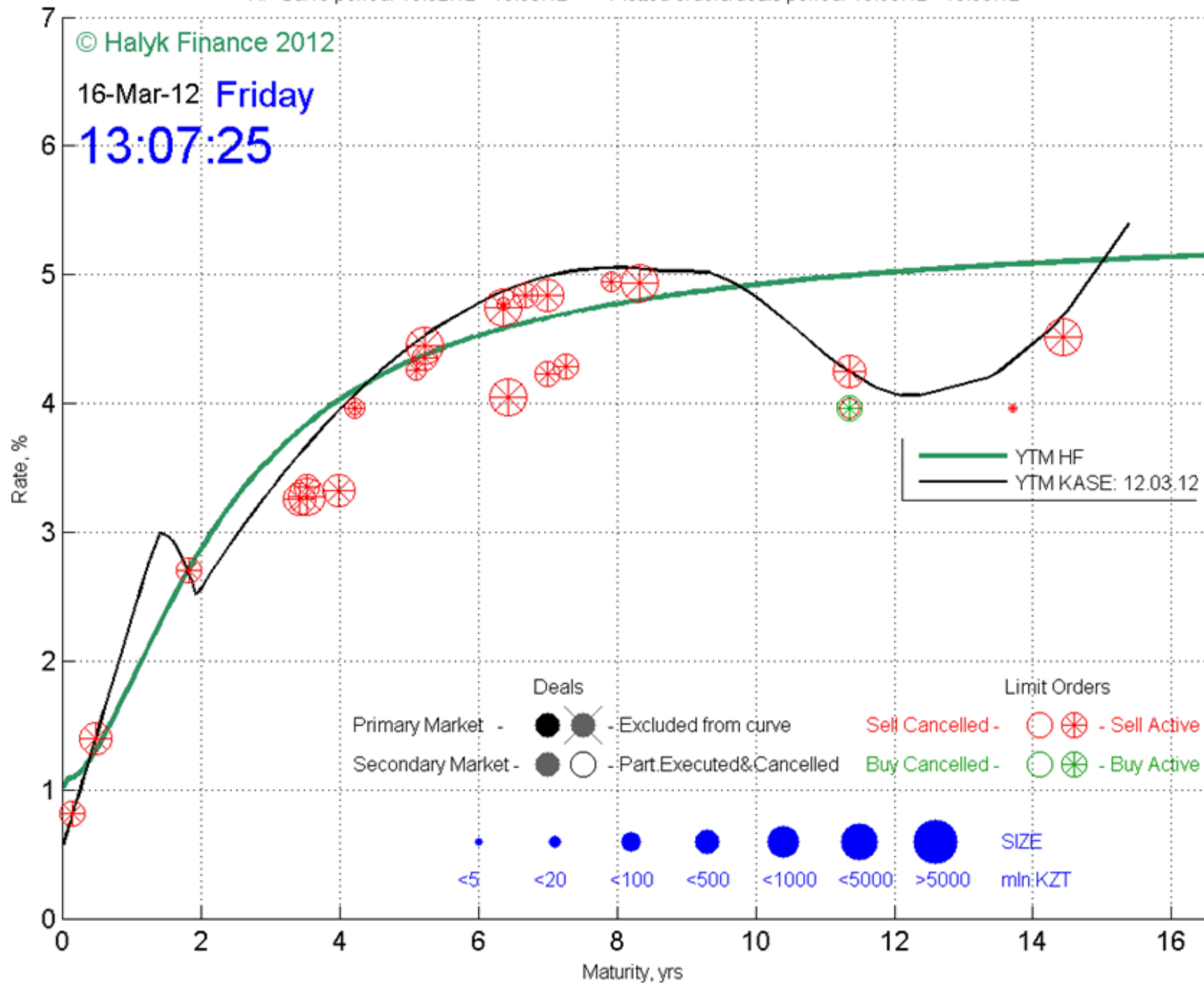
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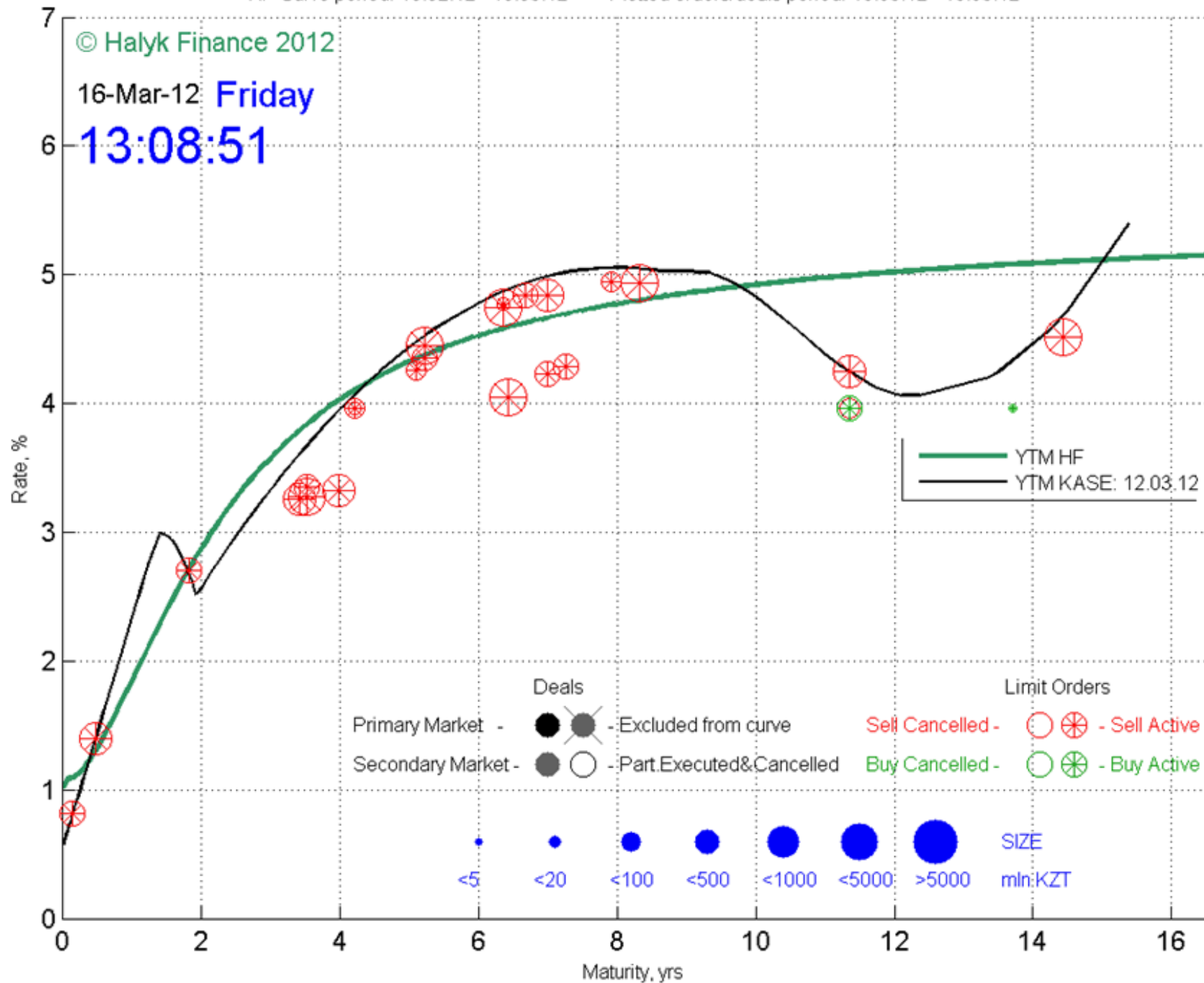
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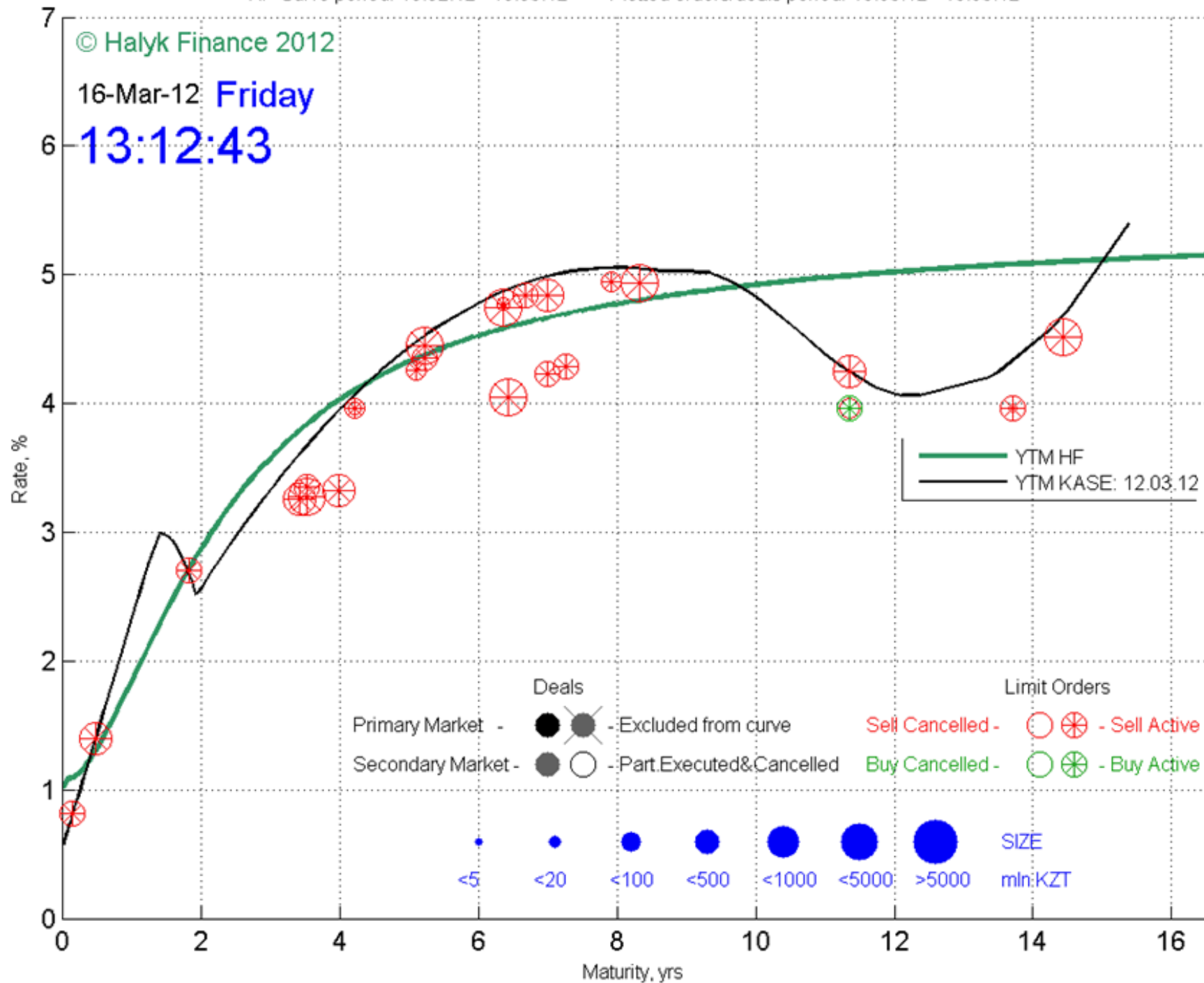


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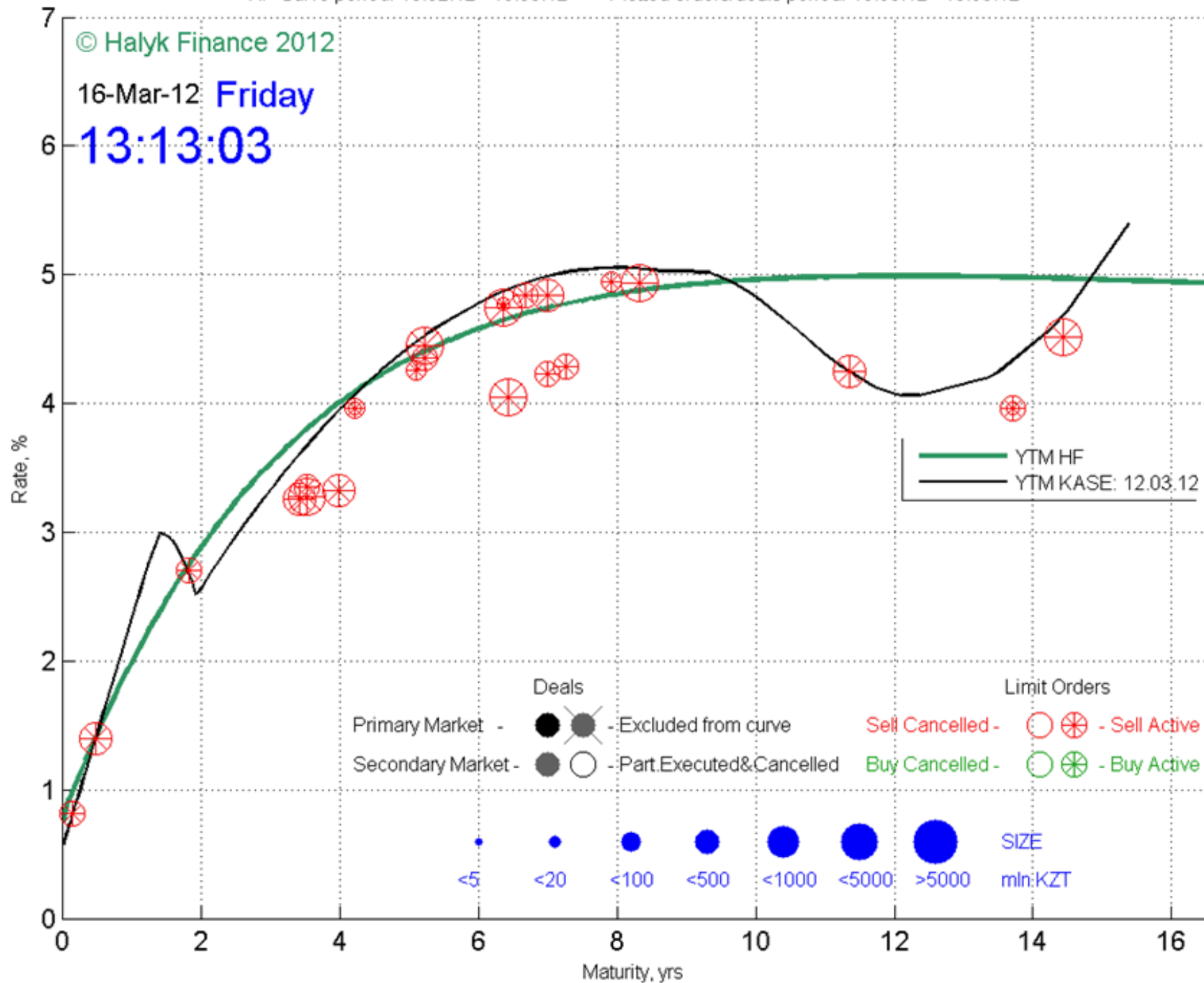


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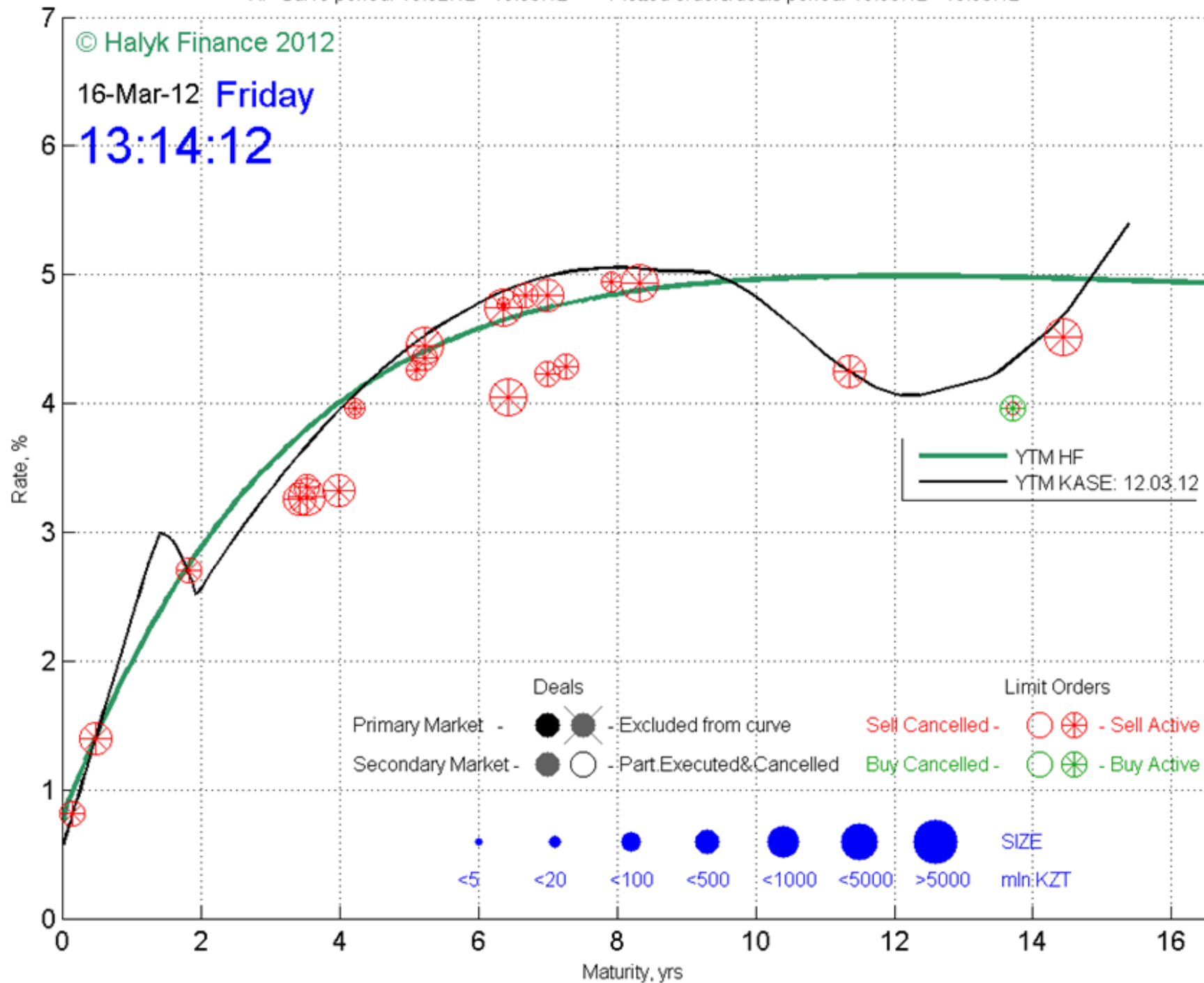
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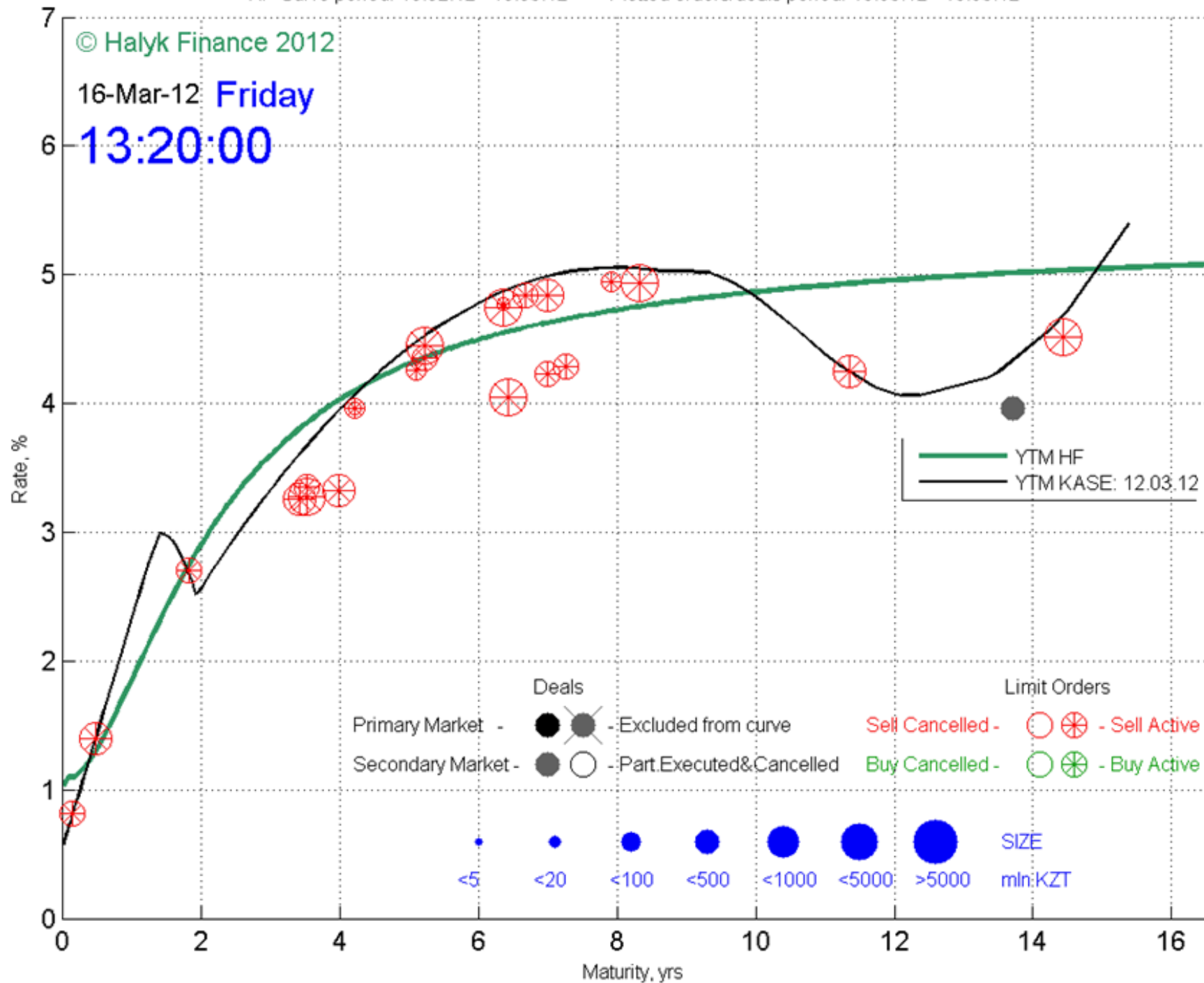
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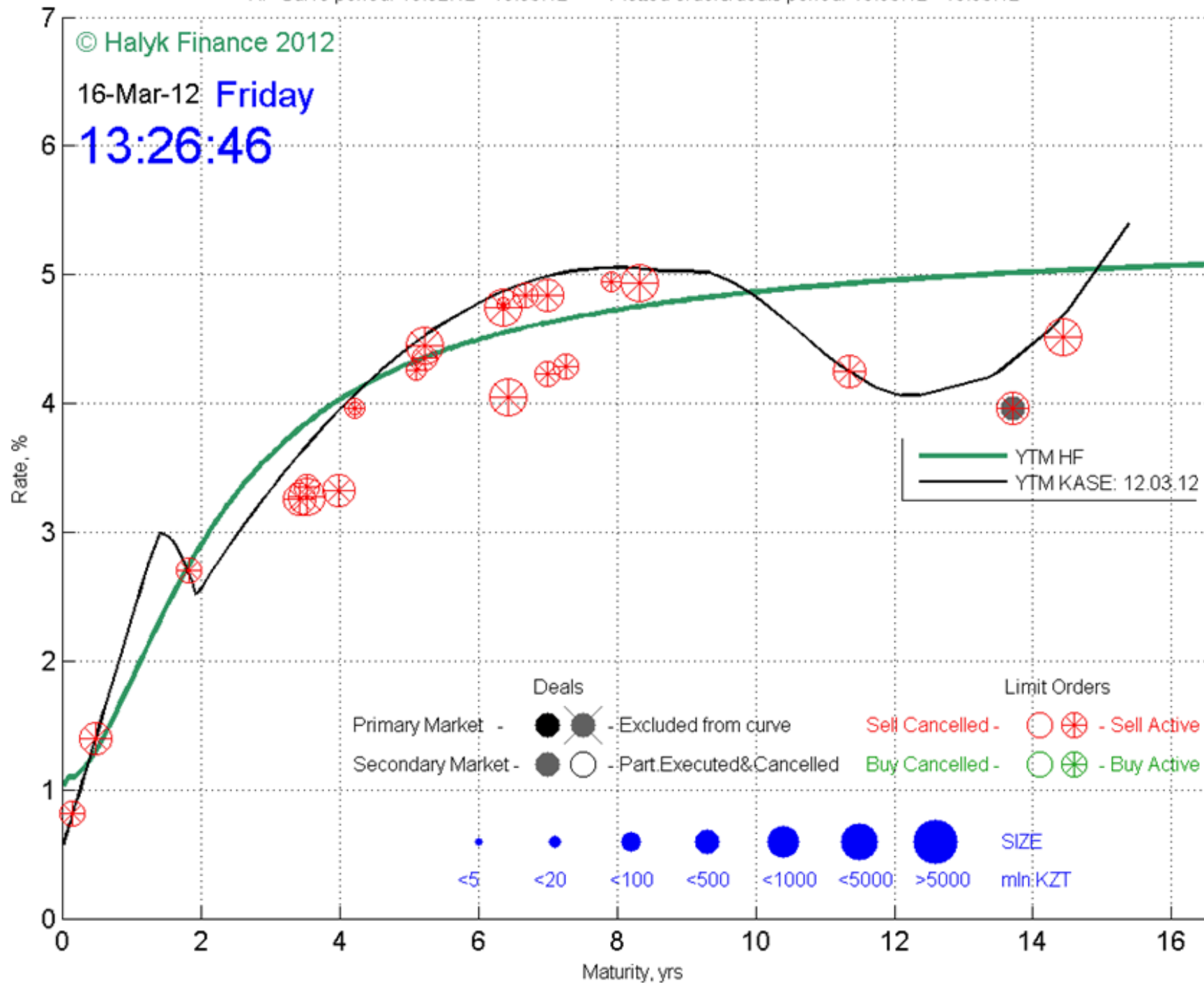
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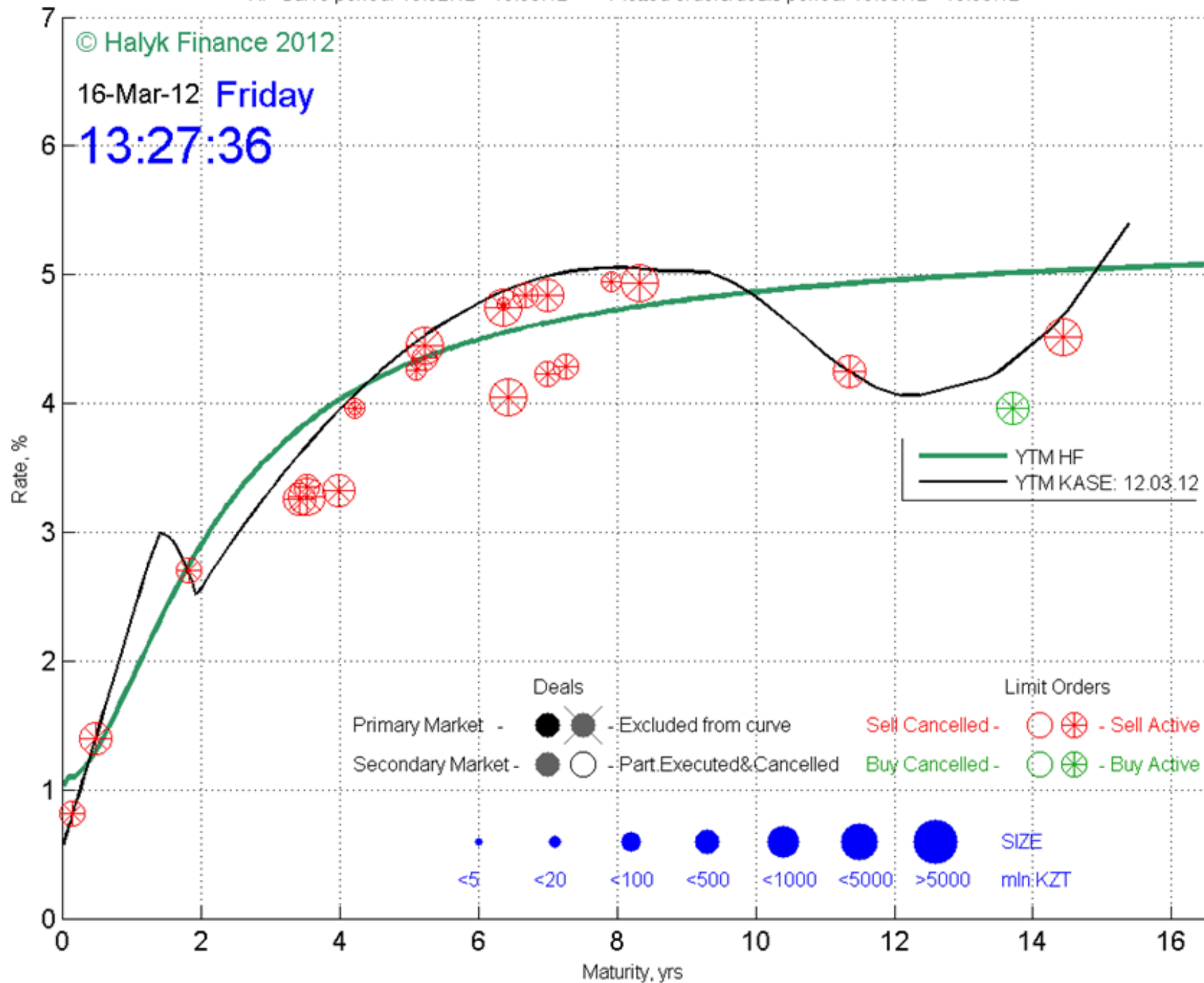
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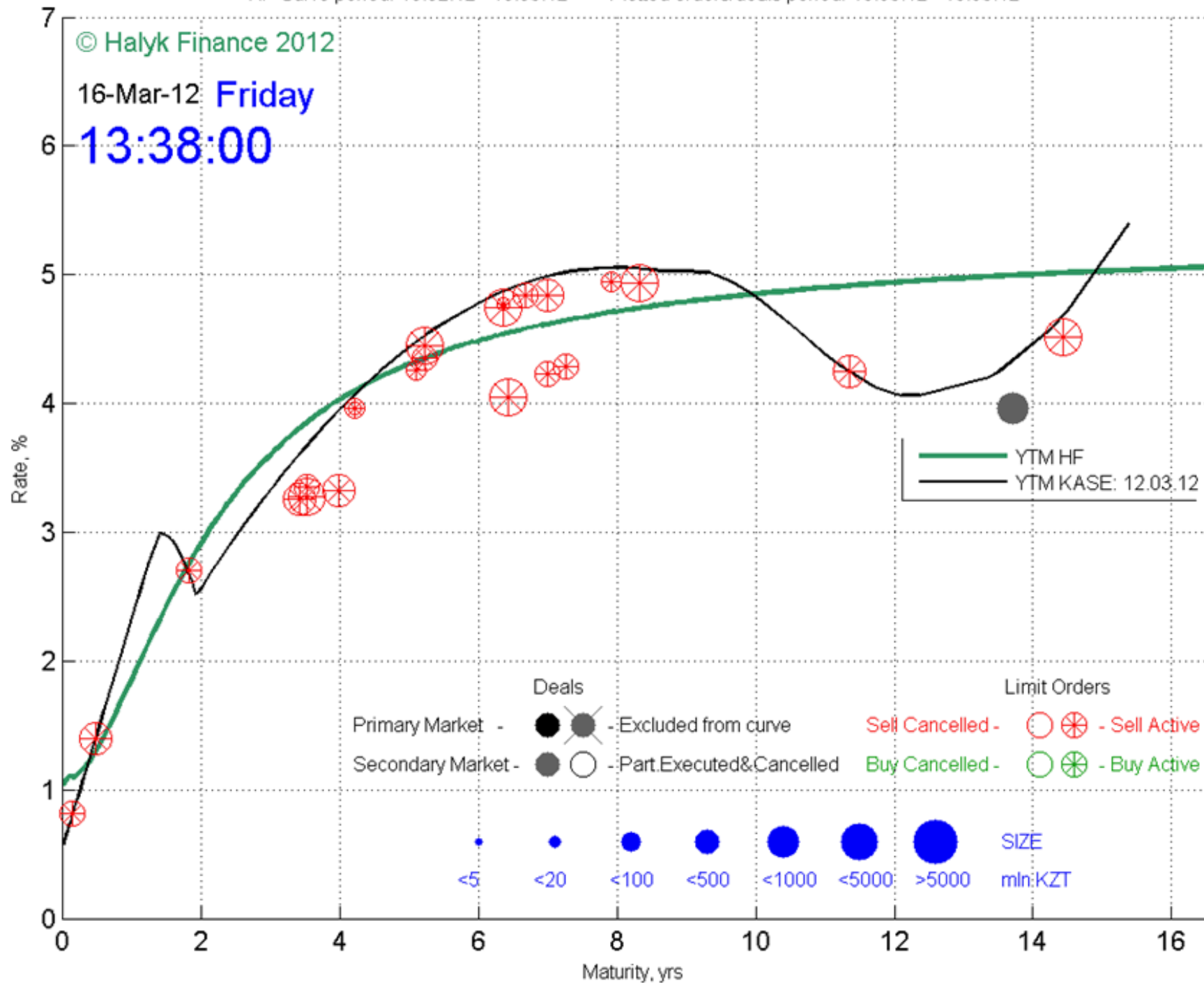


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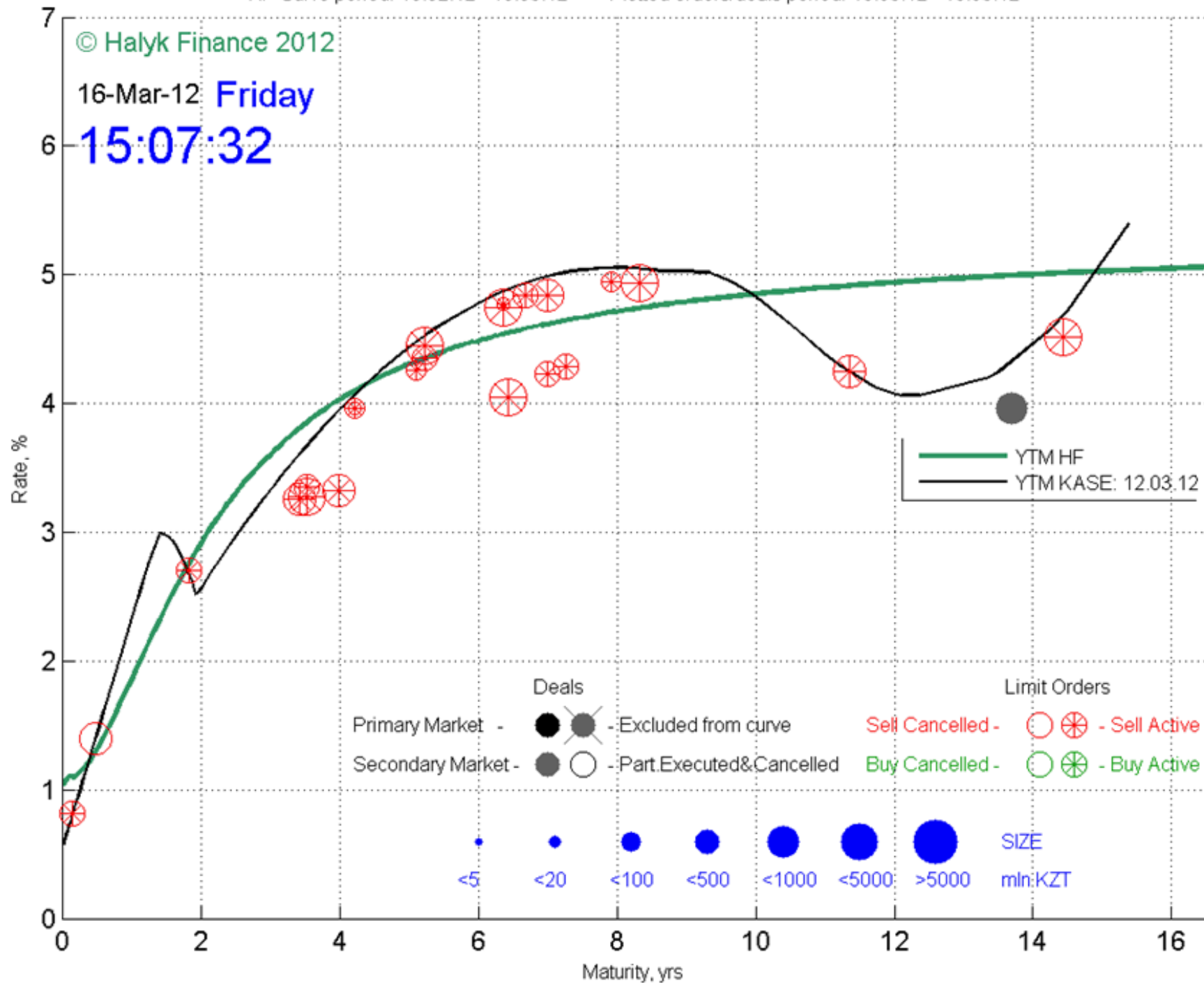


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16-Mar-12 Friday

15:07:32

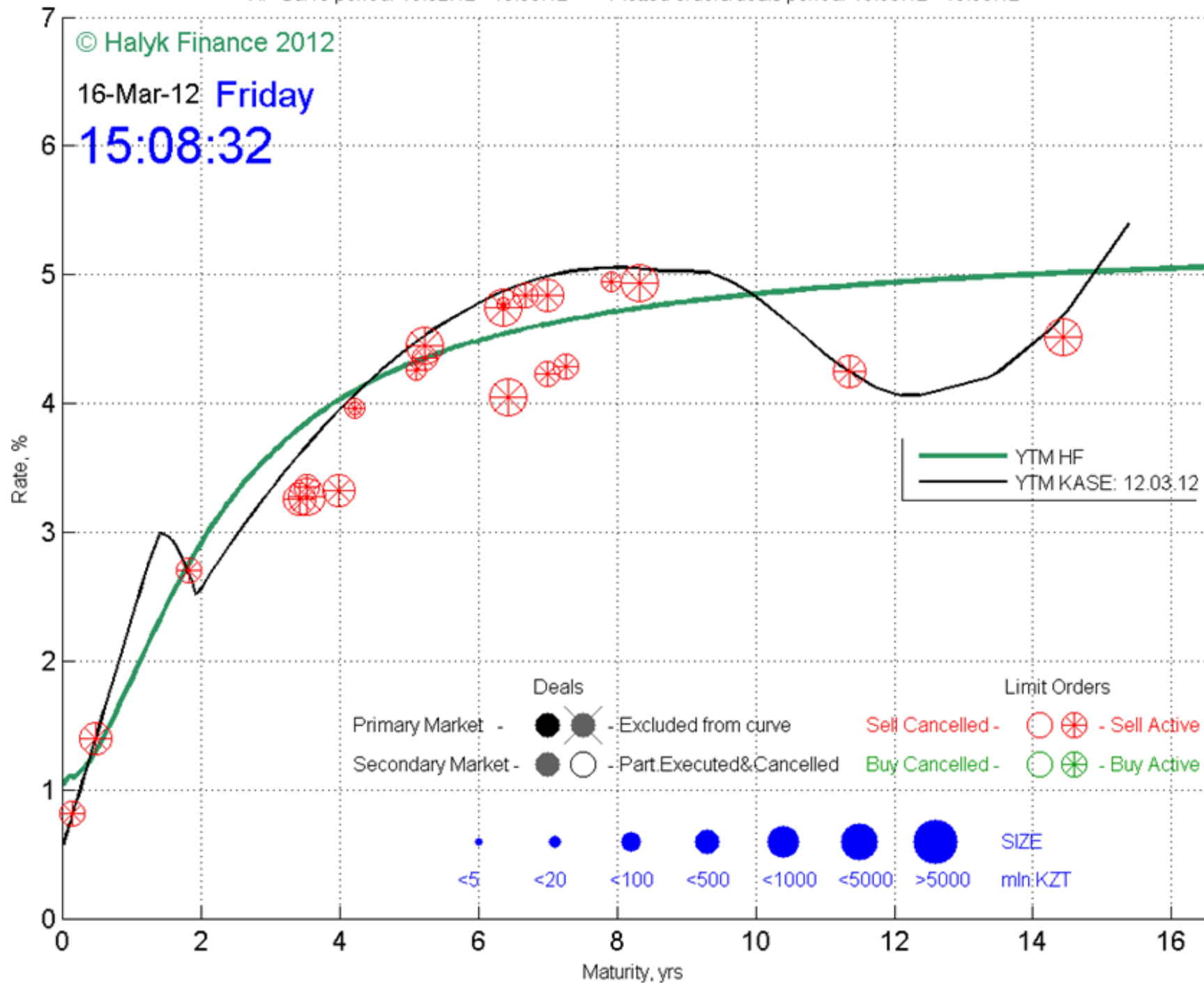


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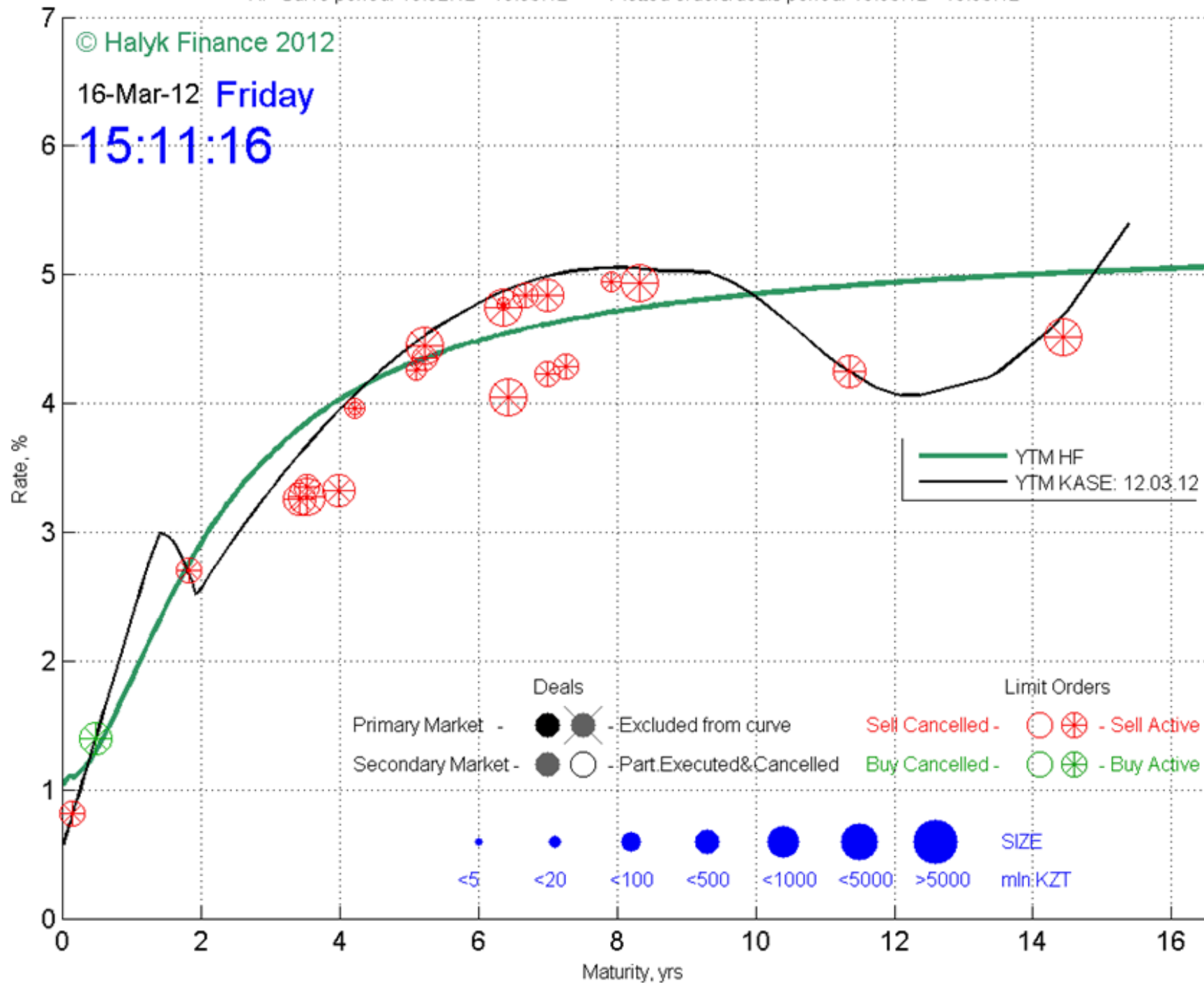
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15:08:32



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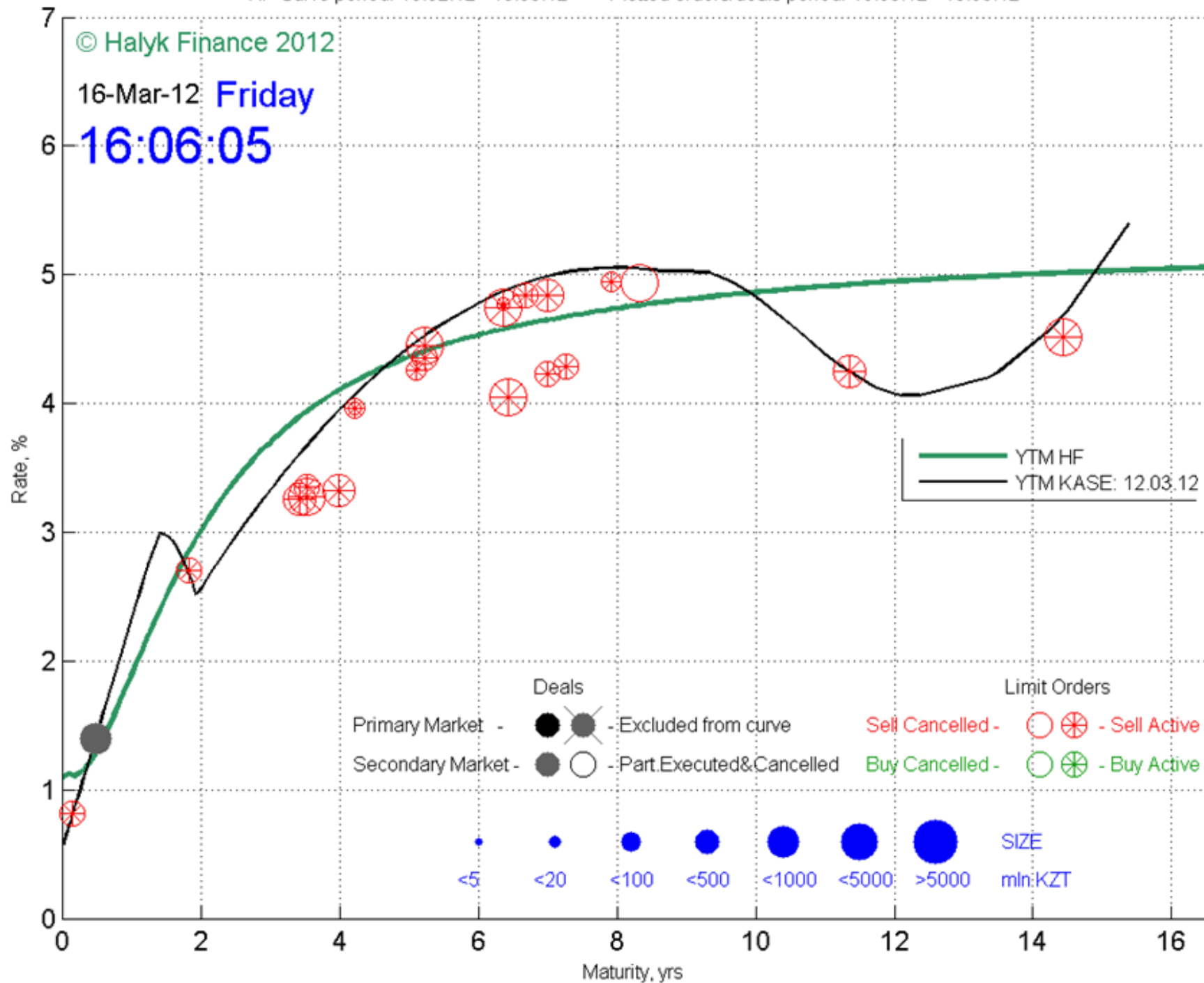


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16-Mar-12 Friday

16:06:05

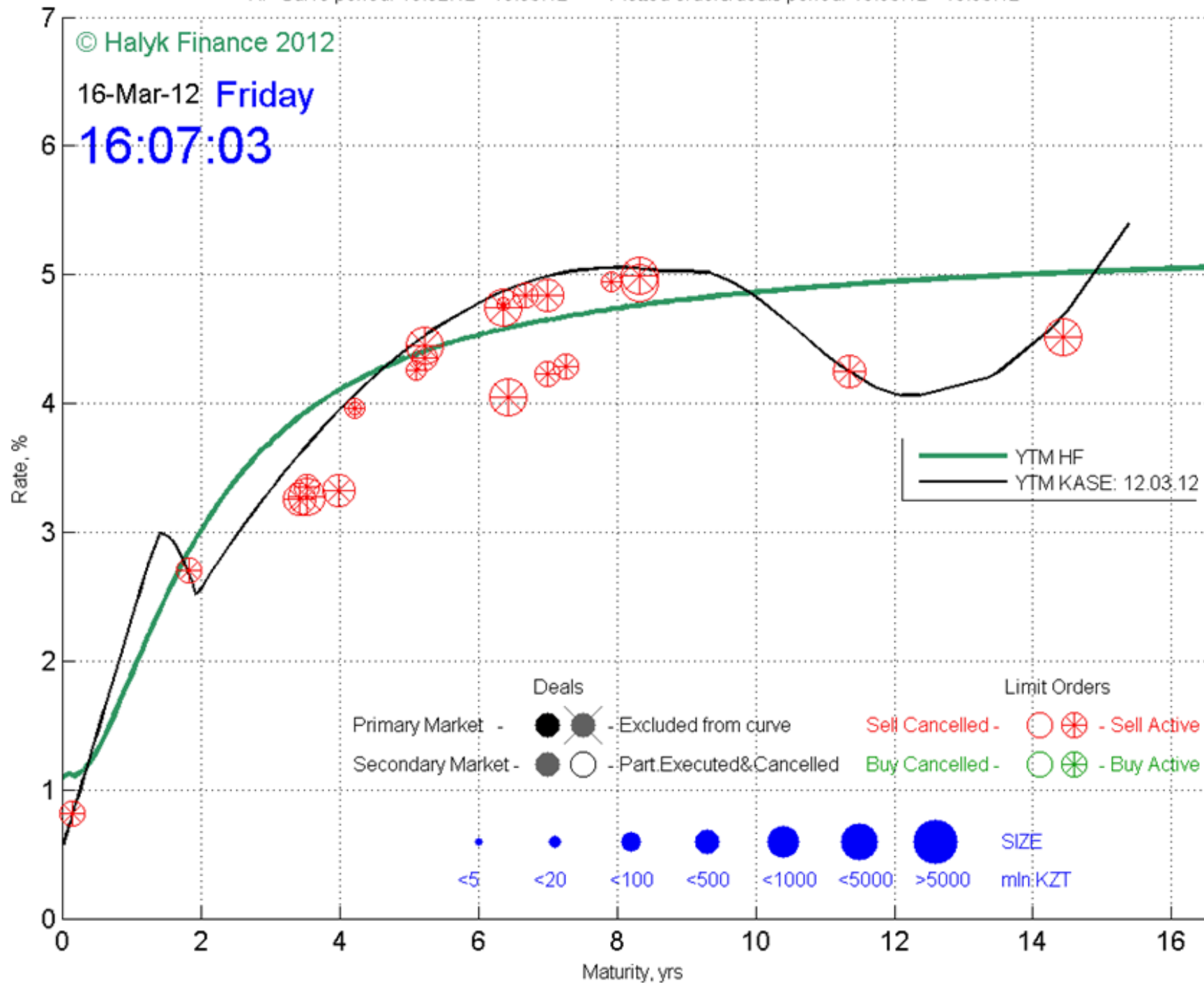


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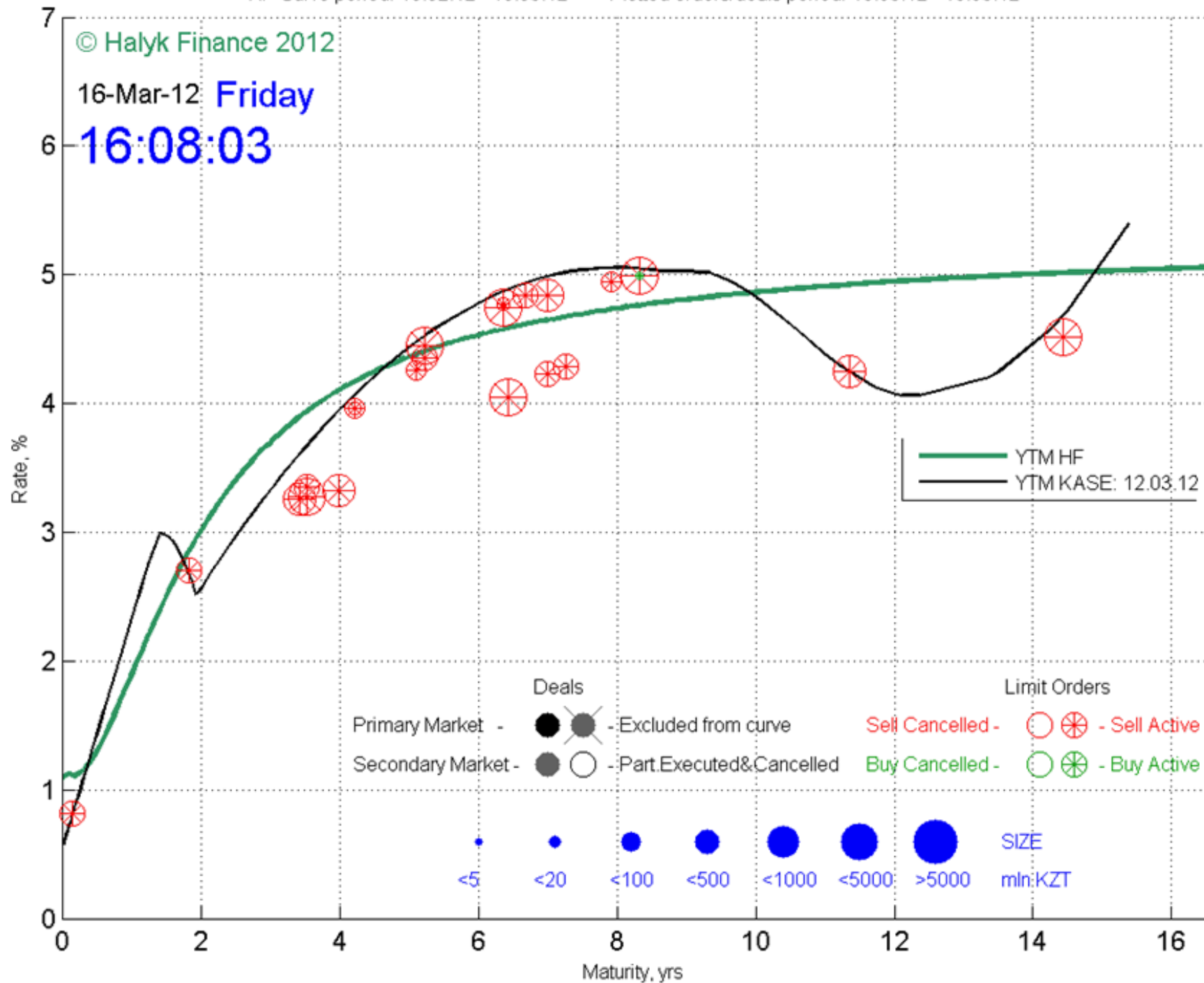


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16-Mar-12 Friday

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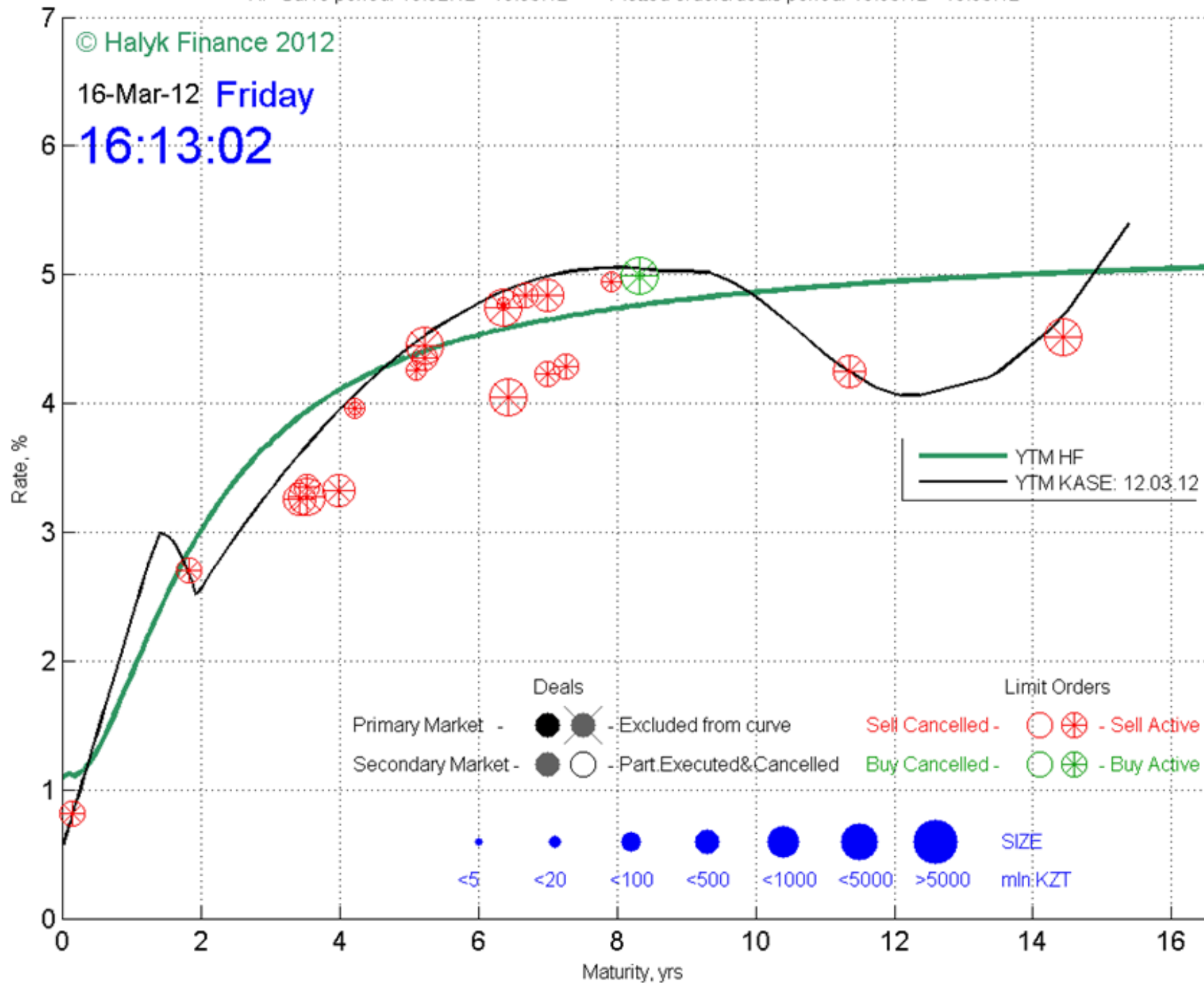


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16-Mar-12 Friday

16:13:02

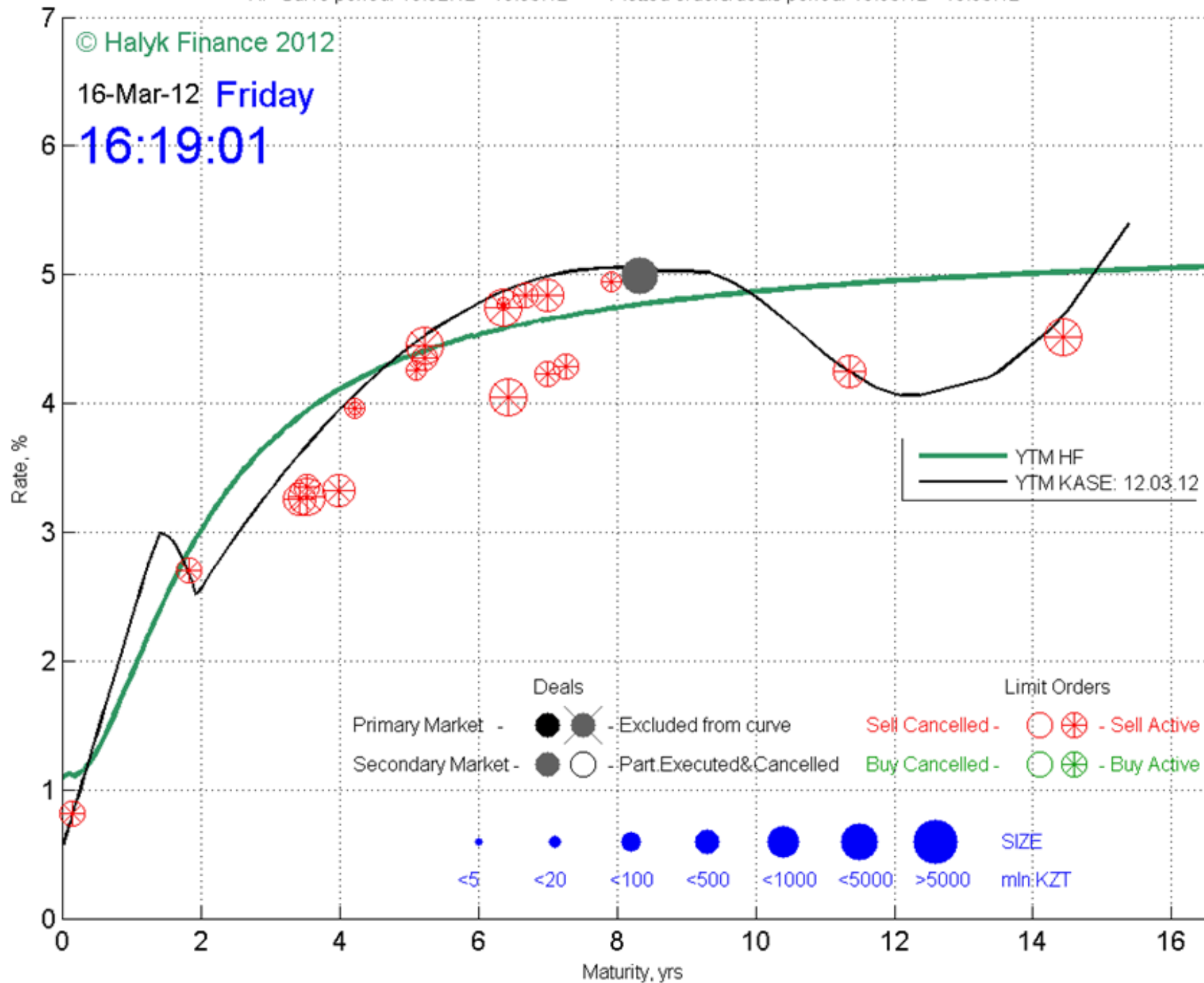


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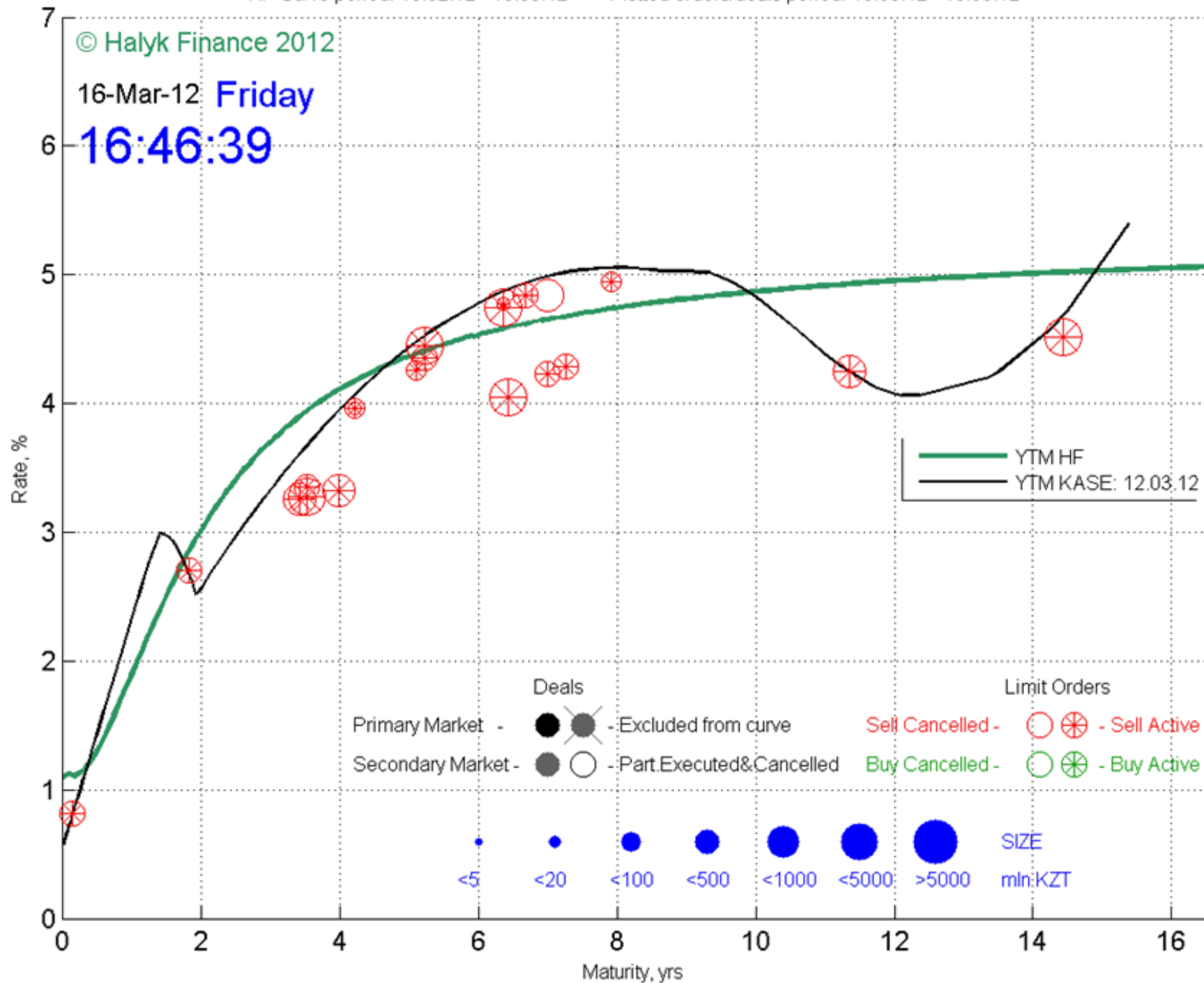


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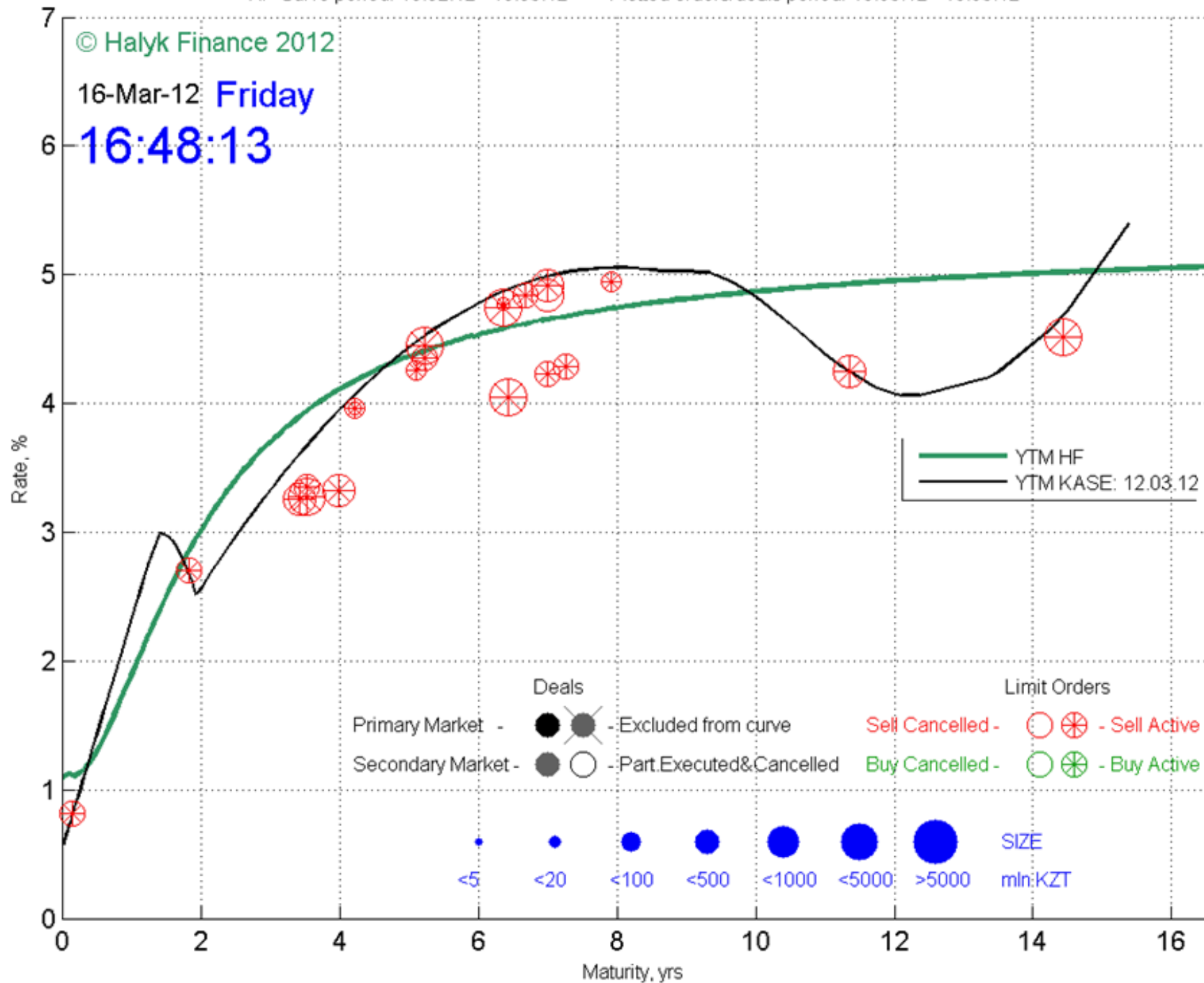
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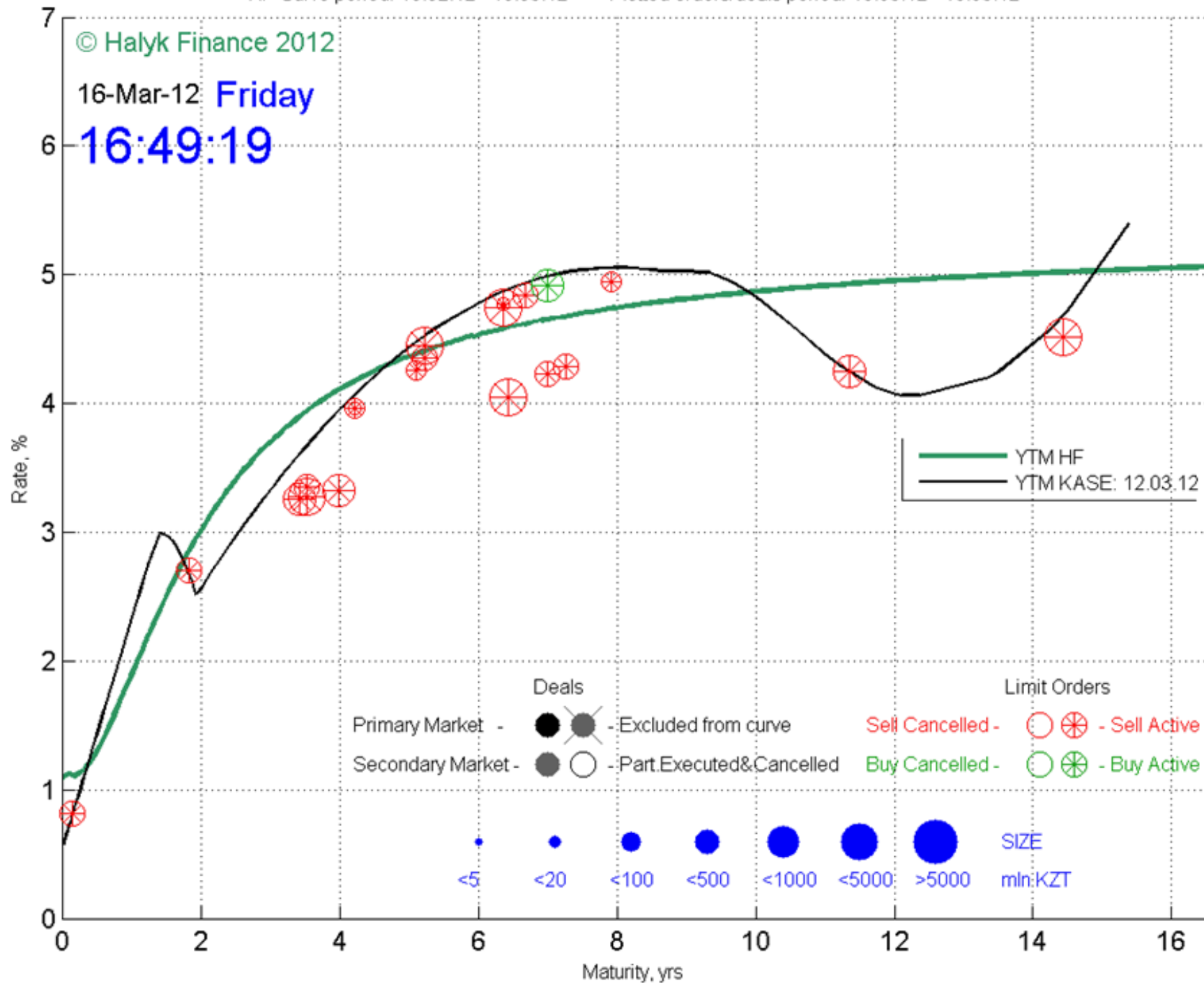


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16:49:19



HF Curve period: 15.02.12 - 16.03.12 <-> Plotted orders/deals period: 16.03.12 - 16.03.12

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17:00:00

