

CBONDS *ADD-IN*

USER'S GUIDE

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Terms and definitions

Registration number is a local number of a bonds issue, assigned by authorities of the country in accordance with applicable laws.

Add-in is a component of Microsoft Excel providing access to additional functions and commands.

Cbonds websites – Internet websites located at the following URLs:

- <http://cbonds.ru/>
- <http://cbonds.com/>
- <http://cbonds.it/>
- <http://cbonds.de/>
- <http://cbonds.es/>
- <http://ru.cbonds.info/>
- <http://ua.cbonds.info/>
- <http://pl.cbonds.info/>
- <http://em.cbonds.info/>

CUSIP is a 9-character alphanumeric code that identifies a North American financial security for the purposes of facilitating clearing and settlement of trades. It is used in the USA and Canada.

ISIN is a twelve-character alphanumeric code that uniquely identifies a security or a share. Reg S is a bond issued for international investors and is accepted for clearance through Clearstream, Luxembourg and Euroclear systems. 144A is a private placement in the US for US investors and are accepted for clearance through DTC system.

Introduction

Cbonds Add-in is an add-in for Microsoft Excel, which makes it easier to quickly export information about bonds, quotes and indices; as well as calculate yield and perform graphical analysis on the basis of these data.

The User's Guide contains workplace requirements and installation procedures, and provides guidelines on how to complete authentication and use the add-in.

Preparation

System requirements

To ensure proper operation of the add-in, the following requirements should be met:

- Internet access;
- Operating system:
 - Microsoft Windows XP;
 - Microsoft Windows XP;
 - Microsoft Windows 7;
 - Microsoft Windows 8;
 - Microsoft Windows 10;
- Microsoft Office with Excel package of the versions:
 - 2007;
 - 2010;
 - 2013;
 - 2016;
- Additional software*:
 - Microsoft .NET Framework 4;
 - Microsoft Visual Studio 2010 Tools for Office.

Installation

To install the add-in, start “setup.exe” file and follow the instructions. If you don’t have additional software, (Microsoft .NET Framework 4 и Microsoft Visual Studio 2010 Tools for Office) the installer will suggest you download it (Fig.1).

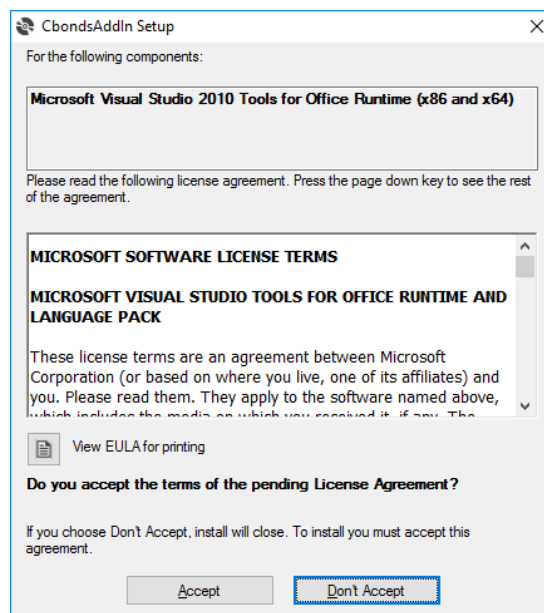


Fig.1. Installation of additional software

* If you do not have such software on your PC, the installer will suggest you download and install it.

After checking for the necessary software, the installer will suggest you install the add-in (Fig.2)

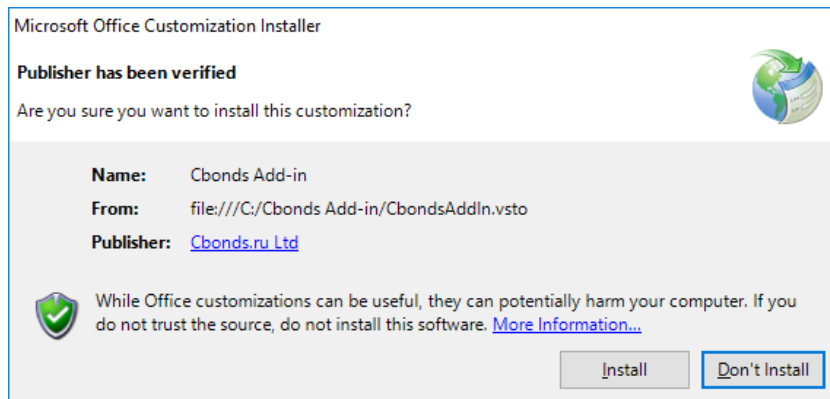


Fig.2. Installation of add-in

! *For the installer to work properly, you need to have Administrator's rights, or run it as Administrator.*

The system will notify the user of the installation results (Fig.3)

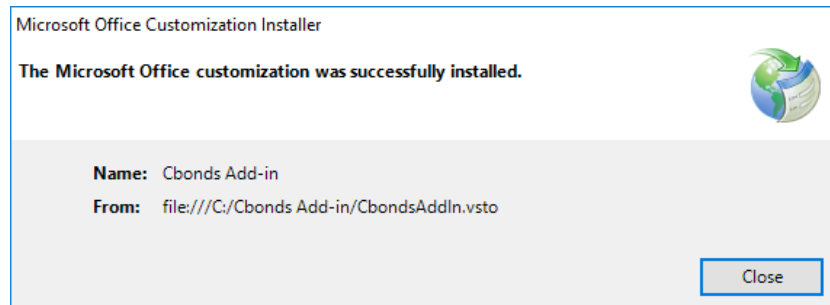


Fig.3. Successful installation of the add-in

Starting the add-in

To start using the add-in, do the following:

1. Start Microsoft Excel
2. Open or create a new book
3. Go to CBONDS menu tab (Fig.4)



Fig.4. Add-in after Excel start

Setting up connection and authentication procedure

The add-in provides for setting up a connection via proxy server. To do so, select item “Settings” and uncheck “Use system settings” (Fig.5)

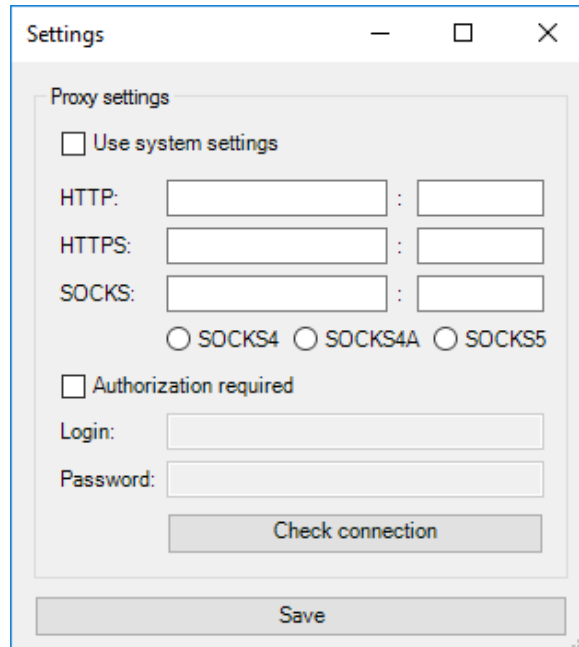


Fig.5. Setting up a connection

Click the Test Connection button in order to test the connection. Test results are shown in Figure 6.

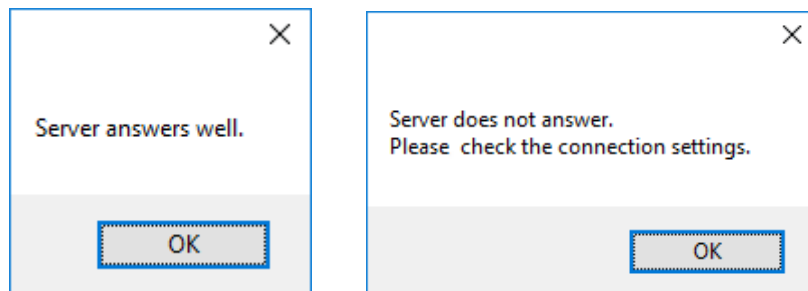


Fig.6. Test results

In order to complete authentication, select the corresponding item from the add-in menu.

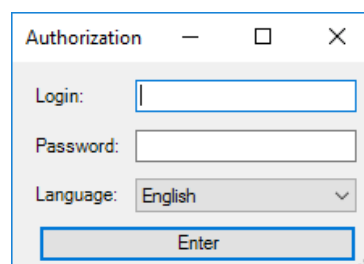
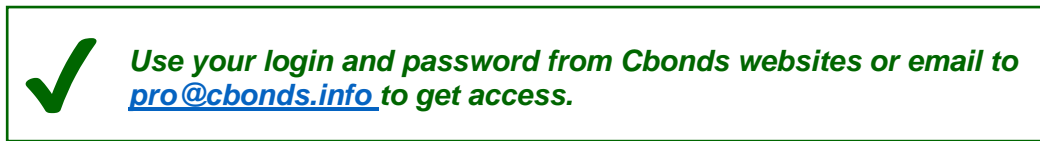


Fig.7. Authentication box

In the dialogue box (Figure 7) enter your login and password, and set the language for the add-in: Russian or English.



The add-in uses two-factor authentication. After entering your data, you'll be sent a confirmation code to the email specified by you as your contact email on Cbonds website. Enter the code in the window (Fig.8). You'll need to complete two-factor authentication once for each device.

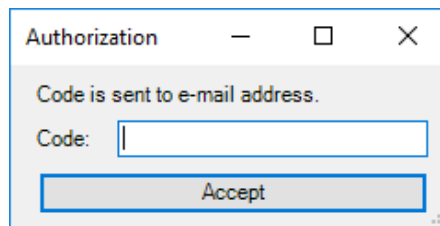


Fig.8. Authentication confirmation box.

Then the system will inform you about the authentication results (Fig.9)

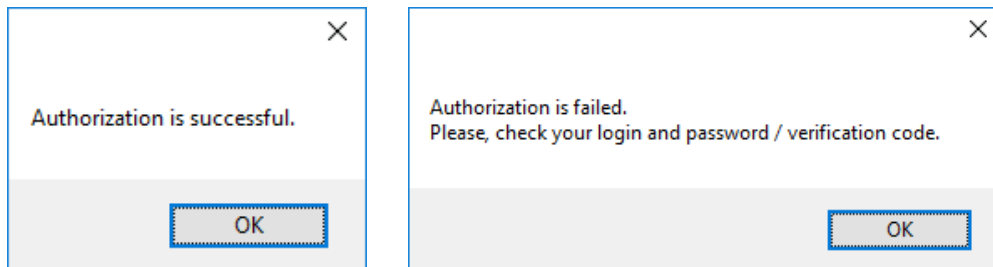


Fig.9. Authentication results

User's interface

In case of successful authentication, you'll be granted access to functionality buttons (Fig.10). The description is given in Table 1.

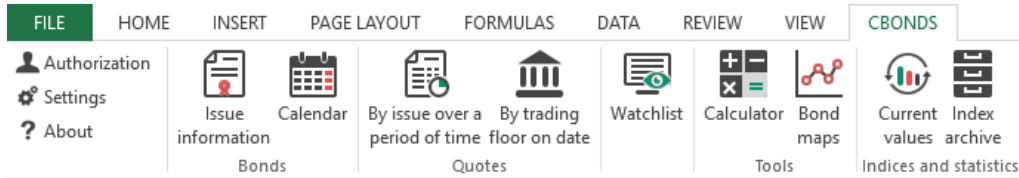


Fig.10. Add-in interface after successful authentication

Table 1. Brief description of the add-in menu items

| Menu item | Description |
|------------------------------|---|
| Issue information | Parameters, stock exchange quotes and market participants quotes, payments schedule |
| Events calendar | Information about old and upcoming events. Number of records is limited to 2500. |
| By instrument for a period | Exporting all stock exchange quotes by instrument for a period. Available history depth – for the past 40 trading days. |
| By stock exchange for a date | Exporting bond quotes by stock exchange for a date. Quotes can be shown for the past 40 trading days; number of records is limited to 2500. |
| Watchlist | Updating information on instruments from Watchlist. |
| Calculator | Calculation of yield by price expressed as a percentage of face value (without ACY) |
| Market maps | Receiving quotes and mapping |
| Current values of indices | Receiving current values of Cbonds indices and bond market statistics |
| Archive by index | Receiving current and historical values of indices. Available history depth: daily indices – five days, monthly indices – ten years. |

Detailed description of the functionality can be found in the “Using the add-in” chapter.

Using the add-in

Bonds

Issue information

Menu item “Issue information” contains general parameters, available at the respective issue page on Cbonds websites (for example – <http://cbonds.ru/emissions/issue/242>).

Click on the menu item and enter the instrument’s identification code in the pop-up box (Fig.11).

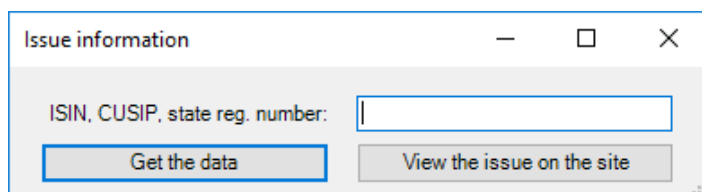


Fig.11. Issue selection dialogue box

“Receive the data” button creates CbondsIssuePage worksheet (Fig.12). If the worksheet has already been created in the file, it becomes active.

“View issue on website” button opens a new tab in your browser, only if you have entered an identification code.

The information will be downloaded, if you have correctly entered one of the identification codes:

- Issue registration number;
- ISIN RegS;
- ISIN 144A;
- CUSIP RegS;
- CUSIP 144A.

The data on the worksheet are broken down in the following groups:

- Issue information;
- Cbonds Valuation;
- Stock exchange и OTC quotes;
- Market participants quotes;
- Payment schedules;

| | A | B | C | D | E | F | G | H | I | J |
|----|---|--------------------------|---|----------------------------|--------------|--------------|-------------------------|---------------------|---|---|
| 1 | | | support: pro@cbonds.info | | | | | | | |
| 2 | | | | | | | | | | |
| 3 | Issue: | | Russia, 26216 | | | | | | | |
| 4 | | | | | | | | | | |
| 5 | | | | | | | | | | |
| 6 | Issue information | | | | | | | | | |
| 7 | Status | outstanding | State registration number of program | | | | | | | |
| 8 | Issuer | Russia | State registration number | | 26216RMFS | | | | | |
| 9 | Issue type | Domestic bonds | Registration date | | 08.11.2013 | | | | | |
| 10 | Currency | RUR | ISIN RegS | | RU000A0JU9V1 | | | | | |
| 11 | Nominal / Minimum Settlement Amount | 1 000,00 | ISIN 144A | | | | | | | |
| 12 | Nominal (eurobonds) | 0,00 | CUSIP RegS | | | | | | | |
| 13 | Outstanding principal amount | 1 000,00 | CUSIP 144A | | | | | | | |
| 14 | Amount | 311 054 000 000,00 | End of placement | | | | | | | |
| 15 | Outstanding face value amount | 250 000 000 000,00 | Interest commencement date | | 13.11.2013 | | | | | |
| 16 | Day count fraction | Actual/365 (Actual/365F) | Maturity | | 15.05.2019 | | | | | |
| 17 | Issue ratings | - / BBB- / BBB- | Nearest call-option date | | | | | | | |
| 18 | CBR Lombard list (date of inclusion) | 19.04.2017 | Nearest put-option date | | | | | | | |
| 19 | | | | | | | | | | |
| 20 | Cbonds Valuation | | | | | | | | | |
| 21 | Trading floor | Date and time | Bid, % | Ask, % | YTM (bid), % | YTM (ask), % | Indicative price, % | YTM (indicative), % | | |
| 22 | Cbonds Estimation | 24.05.2017 | 97,4600 | 97,5000 | 8,28 | 8,26 | 97,4800 | 8,27 | | |
| 23 | | | | | | | | | | |
| 24 | Stock exchange and OTC quotes | | | | | | | | | |
| 25 | Trading floor | Date and time | Bid, % | Ask, % | YTM (bid), % | YTM (ask), % | Indicative price, % | YTM (indicative), % | | |
| 26 | Other sources of prices | 26.05.2017 | | | | | 97,4720 | 8,28 | | |
| 27 | Frankfurt S.E. | 25.05.2017 | 97,3900 | 97,5600 | 8,32 | 8,22 | 97,3930 | 8,32 | | |
| 28 | Moscow Exchange. NDM | 25.05.2017 | | | | | 97,4559 | 8,29 | | |
| 29 | Berlin Exchange | 25.05.2017 | | | | | 97,3900 | 8,32 | | |
| 30 | Stuttgart Exchange | 25.05.2017 | 97,4500 | 97,5000 | 8,29 | 8,26 | 97,4500 | 8,29 | | |
| 31 | Moscow Exchange T+ | 25.05.2017 | 97,4710 | 97,4940 | 8,28 | 8,26 | 97,4560 | 8,29 | | |
| 32 | Dusseldorf SE | 25.05.2017 | 97,4900 | 97,5000 | 8,27 | 8,26 | 97,4900 | 8,27 | | |
| 33 | Gettex | 25.05.2017 | 97,4500 | 97,5000 | 8,29 | 8,26 | 97,4750 | 8,27 | | |
| 34 | Munich SE | 25.05.2017 | | | | | 97,4500 | 8,29 | | |
| 35 | Moscow Exchange. REPO with CCP | 25.05.2017 | | | | | 8,7500 | | | |
| 36 | | | | | | | | | | |
| 37 | Bond quotes by market participants | | | | | | | | | |
| 38 | Market participant | Date and time | Bid, % | Ask, % | YTM (bid), % | YTM (ask), % | | | | |
| 39 | Baader Bank | 25.05.2017 | 97,4500 | 97,5000 | 8,29 | 8,26 | | | | |
| 40 | VTB Capital | 25.05.2017 | 97,4000 | 97,5000 | 8,32 | 8,26 | | | | |
| 41 | Gazprombank | 25.05.2017 | 97,4500 | 97,5400 | 8,29 | 8,24 | | | | |
| 42 | Credit Suisse | 25.05.2017 | 97,4500 | 97,5000 | 8,29 | 8,26 | | | | |
| 43 | | | | | | | | | | |
| 44 | Payment schedule | | | | | | | | | |
| 45 | Nº | Coupon date | Actual payment date | Record date of the holders | Coupon, % | Coupon size | Redemption of principal | | | |
| 46 | 1 | 21.05.2014 | 21.05.2014 | 20.05.2014 | 6,70 | 34,69 | | | | |

Fig. 12. Worksheet containing issue information for Russia 26216 as of May 26, 2017

Full list of fields displayed on the worksheet can be found in Appendix 1.

Events calendar

Calendar gives information about all planned events relating to the issue: placement and additional placements, coupon payments and amortisation, offer and maturity.

Click the button, and the dialogue box will appear (Fig.13). Data can be filtered by region and country, event type and period.

Fig.13. Region, country and events selection dialogue box

“Receive the data” button creates CbondsCalendar worksheet (Fig.14) and displays information in accordance with selected filters.

| | A | B | C | D | E |
|----|---|-------------------|---|-------------------------|-----------------------------------|
| 1 | | | support: pro@cbonds.info | | |
| 2 | | | | | |
| 3 | Countries: Russia; | | | | |
| 4 | Events: Amortisation; Reopening; Redemption; Placement; Option; Coupon payment | | | | |
| 5 | Period: 05/03/2017 - 05/10/2017 | | | | |
| 6 | | | | | |
| 7 | Bond calendar | | | | |
| 8 | | | | | |
| 9 | Date | Event type | Country | Issuer | Issue |
| 10 | 03/05/2017 | Coupon payment | Russia | VTB-Leasing Finance | VTB-Leasing Finance, 09 |
| 11 | 03/05/2017 | Coupon payment | Russia | ALROSA | ALROSA, 7.750% 3nov2020, USD |
| 12 | 03/05/2017 | Coupon payment | Russia | Gazprombank | Gazprombank, 7.250% 3may2019, USD |
| 13 | 03/05/2017 | Option | Russia | AHML | AHML, 27 |
| 14 | 03/05/2017 | Coupon payment | Russia | Novosibirsk | Novosibirsk, 34005 |
| 15 | 03/05/2017 | Coupon payment | Russia | Mortgage Agent of ITB 1 | Mortgage Agent of ITB 1, class A |
| 16 | 03/05/2017 | Amortisation | Russia | Mortgage Agent of ITB 1 | Mortgage Agent of ITB 1, class A |

Fig.14. Events calendar for Russian issuers' bonds for the period of May 3-10, 2017.

Full list of fields displayed on the worksheet can be found in Appendix 2.

Quotes

Quotes group displays data on stock exchange quotes for the end of the day, turnover and number of transactions made.

Quotes per instrument for a period

Click on the menu item and enter the instrument's identification code and a period (by default – last two weeks) in the pop-up box (Fig.15).

Fig.15. Issue and period selection dialogue box

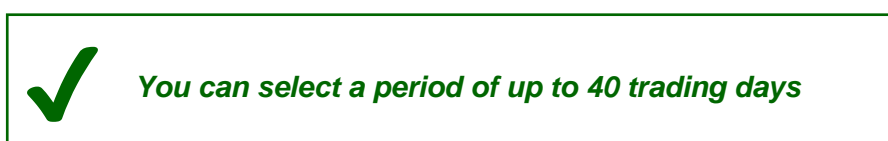
“Receive the data” button creates CbondsIssueQuotes worksheet (Fig.16). If the worksheet has already been created in the file, it becomes active.

| | A | B | C | D | E | F |
|----|--|-------------------|---|-------------------|-------------------|--------------------|
| 1 | | | support: pro@cbonds.info | | | |
| 2 | | | | | | |
| 3 | Issue: Russia, 26216 | | | | | |
| 4 | Period: 05/16/2017 - 05/18/2017 | | | | | |
| 5 | | | | | | |
| 6 | Trade date | Stock exchange | Trading mode | Bid (at close), % | Ask (at close), % | Bid-ask spread, bp |
| 7 | 16/05/2017 | Cbonds Estimation | | 97.5200 | 97.5500 | 3.00 |
| 8 | 17/05/2017 | Cbonds Estimation | | 97.4301 | 97.4600 | 2.99 |
| 9 | 18/05/2017 | Cbonds Estimation | | 97.4485 | 97.5000 | 5.15 |
| 10 | 16/05/2017 | Frankfurt S.E. | | 97.5200 | 97.7000 | 18.00 |
| 11 | 17/05/2017 | Frankfurt S.E. | | 97.4000 | 97.5800 | 18.00 |
| 12 | 18/05/2017 | Frankfurt S.E. | | 97.4300 | 97.4400 | 1.00 |

Fig.16. Quotes for the issue Russia, 26216 for the period May 16-18, 2017.

The information will be downloaded, if you have correctly entered one of the identification codes:

- Issue registration number;
- ISIN RegS;
- ISIN 144A;
- CUSIP RegS;
- CUSIP 144A.



Full list of fields displayed on the worksheet can be found in Appendix 3.

Quotes by stock exchange for a date.

Click on the menu item and enter the trade floor and date (by default – previous day) in the pop-up box (Fig.17).

Fig.17. Stock exchange and date selection dialogue box

“Receive the data” button creates CbondsTFQuotes worksheet (Fig.18). If the worksheet has already been created in the file, it becomes active.

| | A | B | C | D | E | F |
|----|--|--------------|---|----------|------------|---------------------|
| 1 | | | support: pro@cbonds.info | | | |
| 2 | | | | | | |
| 3 | Trading floor: Moscow Exchange T+ | | | | | |
| 4 | Date: 05/22/2017 | | | | | |
| 5 | | | | | | |
| 6 | | | | | | |
| 7 | Security | ISIN | State registration number | Currency | Trade date | Trading mode |
| 8 | Russia, 12.750% 24jun2028, USD | XS0088543193 | MK-0-CM-119 | USD | 22/05/2017 | T+ Bonds USD |
| 9 | Russia, 11.0% 24jul2018, USD | XS0089375249 | MK-0-CM-126 | USD | 22/05/2017 | T+ Bonds USD |
| 10 | Russia, 7.50% 31mar2030, USD | XS0114288789 | SK-0-CM-128 | USD | 22/05/2017 | T+ Bonds USD |
| 11 | Russia, 46014 | RU0002868076 | 46014RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 12 | Russia, 46005 | RU0002867631 | 46005RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 13 | Gazprom, 8.625% 28apr2034, USD (2) | XS0191754729 | | USD | 22/05/2017 | T+ Bonds USD |
| 14 | Russia, 46011 | RU0002867854 | 46011RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 15 | Russia, 46012 | RU0002868001 | 46012RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 16 | Russia, 48001 | RU000A0DGJ32 | 48001RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 17 | Russia, 46018 | RU000A0D0G29 | 46018RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 18 | Russia, 46020 | RU000A0GN9A7 | 46020RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 19 | Russia, 46019 | RU000A0JNHJ4 | 46019RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 20 | Russia, 46021 | RU000A0JP2S9 | 46021RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 21 | Russia, 46022 | RU000A0JPLH5 | 46022RMFS | RUR | 22/05/2017 | Main mode T+: bonds |
| 22 | Gazprom, 8.146% 11apr2018, USD (17) | XS0357281558 | | USD | 22/05/2017 | T+ Bonds USD |
| 23 | Evraz, 9.50% 24apr2018, USD | XS0359381331 | | USD | 22/05/2017 | T+ Bonds USD |
| 24 | Gazprom, 9.250% 23apr2019, USD (20) | XS0424860947 | | USD | 22/05/2017 | T+ Bonds USD |
| 25 | Russia, 5.0% 29apr2020, USD | XS0504954347 | 12840044V | USD | 22/05/2017 | T+ Bonds USD |
| 26 | Vnesheconombank, 6.902% 9jul2020, USD | XS0524610812 | | USD | 22/05/2017 | T+ Bonds USD |
| 27 | Alfa Bank, 7.875% 25sep2017, USD | XS0544362972 | | USD | 22/05/2017 | T+ Bonds USD |
| 28 | Vnesheconombank, 5.450% 22nov2017, USD | XS0559800122 | | USD | 22/05/2017 | T+ Bonds USD |
| 29 | Vnesheconombank, 6.80% 22nov2025, USD | XS0559915961 | | USD | 22/05/2017 | T+ Bonds USD |

Fig.18. Quotes for MOEX T+ as of May 22, 2017



Full list of fields displayed on the worksheet can be found in Appendix 3.

Watchlist

You can download actual information on selected issues and stock exchanges to Watchlist. Configuration of the list of instruments and stock exchanges is performed on Cbonds websites (for example, at <http://cbonds.com/watchlist/>).

Click on the add-in menu item and create CbondsWatchlist worksheet (Fig. 19), the data will be uploaded automatically. If the worksheet has already been created in the file, it becomes active and updates.


| | A | B | C | D | E | F |
|---|---|------------|---------|---|----------------|-------------|
| 1 |  | | | support: pro@cbonds.info | | |
| 2 | | | | | | |
| 3 | Watchlist на 29.05.2017 | | | | | |
| 4 | Security | Date | Country | Issuer | Issue type | Status |
| 5 | Vnesheconombank, 21 | 25/05/2017 | Russia | Vnesheconombank | Domestic bonds | outstanding |
| 6 | Gazprombank, BO-21 | 26/05/2017 | Russia | Gazprombank | Domestic bonds | outstanding |
| 7 | GTLK, 001P-02 | 26/05/2017 | Russia | GTLK | Domestic bonds | outstanding |
| 8 | VEB-Leasing, 12 | 26/05/2017 | Russia | VEB-Leasing | Domestic bonds | outstanding |
| 9 | Chelpipe, 001P-01 | 26/05/2017 | Russia | Chelpipe | Domestic bonds | outstanding |

Fig. 19. Example of a Watchlist as of May 29, 2017



**If your login and password are not from Cbonds websites,
Watchlist item will be inactive**

To find out more, please email to pro@cbonds.info

Full list of fields displayed on the worksheet can be found in Appendix 4.

Tools

Calculator

The bonds calculator calculates simple and effective yield, duration, accumulated coupon yield, spreads etc.

Click on the menu item and enter identification code, price and date (by default – previous day) in the pop-up box (Fig.20).

Fig.20. Calculator: just-created worksheet

“Receive the data” button creates a CbondsCalculator worksheet (Fig.21). If the worksheet has already been created in the file, it becomes active.

| | A | B | C | D | E |
|----|-------------------------------------|---|--|----------|---|
| 1 | | support: pro@cbonds.info | | | |
| 2 | | | | | |
| 3 | Issue: | Russia, 7.50% 31mar2030, USD | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | Issue parameters | | | | |
| 7 | | | | | |
| 8 | Face value | 1,00 | Day count fraction | 30E/360 | |
| 9 | Interest commencement date | 31.03.2000 | Coupon frequency | 2 | |
| 10 | Maturity date | 31.03.2030 | Date of put/call | | |
| 11 | | | | | |
| 12 | | | | | |
| 13 | Calculation results | | | | |
| 14 | Date | 26.05.2017 | Outstanding principal amount at par | 0,505 | |
| 15 | YTM (eff.), % | 2,41 | ACI | 0,005892 | |
| 16 | CY, % | 6,25 | Current coupon sum | 0,018938 | |
| 17 | ACY, % | 4,69 | Duration (to maturity), days | 1 369 | |
| 18 | P (excl. ACI), % | 120,0000 | Modified duration(to maturity) | 3,7 | |
| 19 | P (incl. ACI), % | 121,1667 | PVBP (to maturity), in currency of issue | 0,04 | |
| 20 | P (excl. ACI), in currency of issue | 0,61 | Conv (to maturity) | 24,67 | |
| 21 | P (incl. ACI), in currency of issue | 0,61 | | | |

Fig.21. Calculator: calculation results

The information will be downloaded, if you have correctly entered one of the identification codes:

- issue registration number;
- ISIN RegS;
- ISIN 144A;
- CUSIP RegS;
- CUSIP 144A.

Full list of fields displayed on the worksheet can be found in Appendix 5.

Market maps

Market maps give graphical representation of traded issues in the “yield/duration” coordinates and allow to quickly estimate the situation on global bonds and Eurobonds market of a region, country, sector, or industry.

Click on the add-in menu item, and the dialogue box (Fig.22) with selection of pre-set market map will appear.

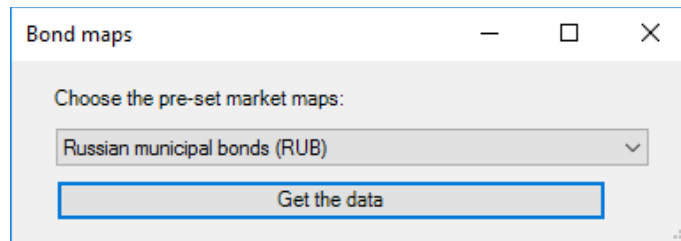


Fig.22. Market map selection dialogue box

“Receive the data” button creates CbondsMap worksheet (Fig.23). If the worksheet has already been created in the file, it becomes active.

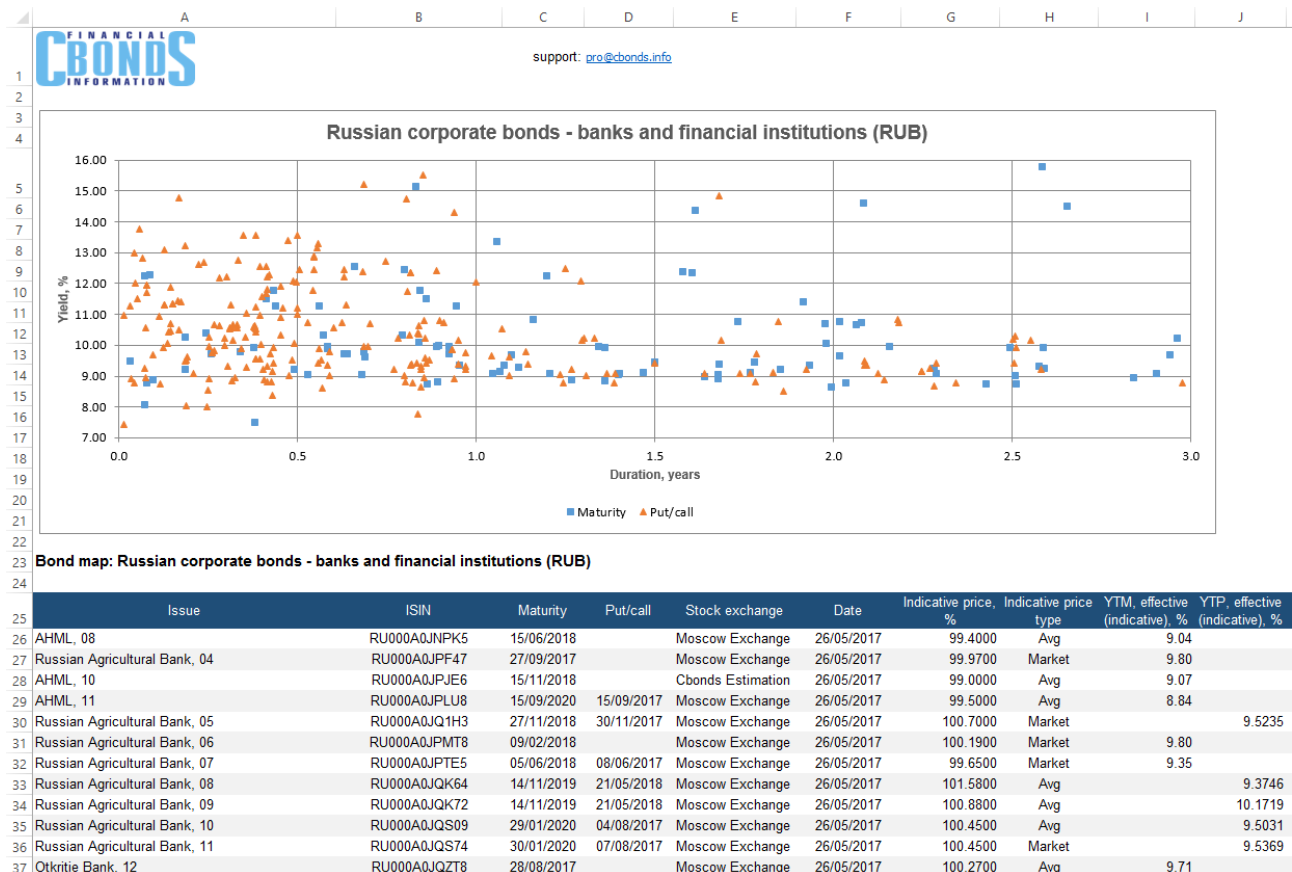


Fig.23. Map of bonds of Russian banks and financial institutions as of May 26, 2017

List of maps and fields displayed on the worksheet can be found in Appendix 6.

Indices and statistics

Current values of indices

Click on the add-in menu item and select groups of indices in the pop-up box (Fig.24). Cbonds indices (daily) and Russian volume indices (monthly) are included in the list.

Current indices values

Corporate bonds

- IFX-Cbonds
- Cbonds-CBI RU BB
- Cbonds-CBI RU B
- Cbonds-CBI RU 1-3Y
- Cbonds-CBI RU 3-5Y
- Euro-Cbonds IG Russia
- Euro-Cbonds IG 3Y Russia
- Euro-Cbonds Corporate EM (CNY)
- Euro-Cbonds Corporate LatAm
- Euro-Cbonds Corporate Brazil
- Euro-Cbonds Corporate Asia
- Euro-Cbonds Corporate Middle East
- Euro-Cbonds Corporate Eastern Europe
- Euro-Cbonds Corporate Africa
- Euro-Cbonds IG Russia RUB
- Euro-Cbonds IG Russia EUR
- Euro-Cbonds NIG Russia
- Euro-Cbonds Corporate Ukraine
- Euro-Cbonds Corporate Kazakhstan
- Euro-Cbonds Corporate EM
- Euro-Cbonds Corporate EM (BRL)

Government and municipal bonds

- Cbonds-Muni
- Cbonds-GBI RU
- Cbonds-GBI RU 1-3Y
- Cbonds-GBI RU 3-5Y
- Cbonds-GBI RU 5Y
- Euro-Cbonds Sovereign Russia
- Euro-Cbonds Sovereign Ukraine
- Euro-Cbonds Sovereign CIS
- Euro-Cbonds Sovereign Poland
- Euro-Cbonds Sovereign Poland (EUR)
- Euro-Cbonds Sovereign Eastern Europe
- Euro-Cbonds Sovereign Eastern Europe (EUR)
- Euro-Cbonds IG Sovereign Eastern Europe
- Euro-Cbonds IG Sovereign Eastern Europe (EUR)
- Euro-Cbonds NIG Sovereign Eastern Europe
- Euro-Cbonds Sovereign Turkey
- Euro-Cbonds Sovereign Middle East
- Euro-Cbonds IG Sovereign Middle East
- Euro-Cbonds Sovereign Africa
- Euro-Cbonds Sovereign Brazil
- Euro-Cbonds Sovereign EM
- Euro-Cbonds IG Sovereign EM
- Euro-Cbonds NIG Sovereign EM
- Euro-Cbonds Sovereign LatAm
- Euro-Cbonds IG Sovereign LatAm
- Euro-Cbonds NIG Sovereign LatAm
- Euro-Cbonds Sovereign Asia
- Euro-Cbonds NIG Sovereign Asia

Bond Market statistics

- Government bond market (Russia)
- Eurobond market (Russia)
- Municipal bond market (Russia)
- Corporate bond market (Russia)

Fig.24. Indices group selection dialogue box

“Receive the data” button creates CbondsIndices worksheet with current values of indices (Fig.25). If the worksheet has already been created in the file, it becomes active.

| | A | B | C | D | E |
|----|--|--------------------------|------------|---|---|
| 1 | FINANCIAL CBONDS INFORMATION | | | | support: pro@cbonds.info |
| 2 | | | | | |
| 3 | Current indices values | | | | |
| 4 | | Index | 26/05/2017 | | |
| 5 | | IFX-Cbonds YTM | 8.81 | | |
| 6 | | IFX-Cbonds YTM eff | 9.02 | | |
| 7 | | IFX-Cbonds D | 466.00 | | |
| 8 | | IFX-Cbonds | 510.13 | | |
| 9 | | IFX-Cbonds PI | 105.46 | | |
| 10 | | Cbonds-CBI RU BB | 179.37 | | |
| 11 | | Cbonds-CBI RU BB PI | 97.54 | | |
| 12 | | Cbonds-CBI RU BB YTM | 9.06 | | |
| 13 | | Cbonds-CBI RU BB YTM eff | 9.28 | | |
| 14 | | Cbonds-CBI RU BB D | 848.00 | | |
| 15 | | Cbonds-CBI RU B | 166.84 | | |
| 16 | | Cbonds-CBI RU B PI | 77.93 | | |
| 17 | | Cbonds-CBI RU B YTM | 10.54 | | |
| 18 | | Cbonds-CBI RU B YTM eff | 10.84 | | |
| 19 | | Cbonds-CBI RU B D | 601.00 | | |
| 20 | | Cbonds-CBI RU 1-3Y | 170.43 | | |

Fig.25. Current values of indices

Full list of indices displayed on the worksheet can be found in Appendix 7.

Archive by index

Click on the menu item and select the index and period you need in the pop-up box (Fig.26).

Archive index values — □ ×

Choose index group:

Choose index:

Period:

Fig.26. Issue and period selection dialogue box

“Receive the data” button creates CbondsIndices worksheet with historical values of indices (Fig.27). If the worksheet has already been created in the file, it becomes active.

| | A | B | C | D | E |
|----|---|---|---|---|---|
| 1 | FINANCIAL CBONDS INFORMATION | | support: pro@cbonds.info | | |
| 2 | | | | | |
| 3 | Index: IFX-Cbonds | | | | |
| 4 | Period: 02/03/2017 - 05/03/2017 | | | | |
| 5 | | | | | |
| 6 | Date | | Value | | |
| 7 | 03/02/2017 | | 491.69 | | |
| 8 | 06/02/2017 | | 491.97 | | |
| 9 | 07/02/2017 | | 492.10 | | |
| 10 | 08/02/2017 | | 492.41 | | |
| 11 | 09/02/2017 | | 492.52 | | |
| 12 | 10/02/2017 | | 492.59 | | |

Fig.27. Values of FX-Cbonds index for the period of February 3 – May 3, 2017



You can obtain historical data on daily indices for five years, and on monthly indices – for ten years.

Full list of available indices can be found in Appendix 7.

Error messages

How to respond, if the system displays an error message when you use the add-in? List of possible warnings and responses are shown in Table 2.

Table 2. Add-in warnings

| Message | Response |
|--|--|
| The instrument cannot be found in Cbonds database. | Double-check the identification code you've entered |
| Failed to obtain the list of regions | Server error. Please email to pro@cbonds.info with the note «Cbonds Add-in: error when receiving data» |
| Failed to obtain the list of countries | |
| Failed to obtain Watchlist data | |
| Failed to obtain the list of trading floors | |
| Failed to obtain the list of market maps | |
| Failed to obtain the list of indices | |
| Nothing has been found on your request | If the transferred parameters don't contradict to each other (for example, period end is earlier than the period start) and to the type of variables (text is entered instead of a date), please email to pro@cbonds.info with the note "Cbonds Add-in: checking request» |

Appendices

Appendix 1. List of fields on CbondsIssuePage

Issue information block

- Status
- Borrower
- Type of debt obligations
- Issue currency
- Nominal/Minimum settlement amount
- Nominal (Eurobonds)
- Outstanding principal amount
- Issue amount
- Volume at current face value
- ACY Calculation method
- Issue ratings
- Data of inclusion into the Lombard list of the Bank of Russia
- Number of the bond program
- State registration number
- Registration date
- ISIN RegS;
- ISIN 144A
- CUSIP RegS;
- CUSIP 144A.
- Date of end placing
- Interest commencement date
- Maturity date
- Next offer (call)
- Next offer (put)

“Cbonds Valuation” and “Stock exchange и OTC quotes” blocks

- Trading floor
- Date and time
- Bid
- Ask
- Bid yield
- Ask yield
- Indicative price
- Yield by indicative price

“Market participants’ quotes” block

- Market participant
- Date and time
- Bid
- Ask
- Bid yield
- Ask yield

“Payment schedule” block

- Date of coupon end
- Date of actual payment
- List of holders record date
- Coupon rate
- Coupon amount
- Redemption of face value

Appendix 2. List of fields on bondsCalendar worksheet

The following fields are available for each event:

- Date
- Event type
- Country
- Issuer
- Instrument
- ISIN
- Registration number
- Instrument type
- Issue amount
- Currency
- Nominal/Minimum settlement amount
- Offer type
- Offer price
- Coupon rate
- Coupon size
- Payment amount
- Redemption of face value
- Buyback amount
- Maturity date
- Arrangers

Appendix 3. List of fields on CbondsIssueQuotes and CbondsTFQuotes worksheets

The following fields are available on the worksheets with quotes:

- Stock exchange name
- Instrument
- ISIN code
- Registration number
- Currency
- Trading date
- Trading mode
- Quote for purchase, closing (bid)
- Quote for sale, closing (ask)
- Bid-ask spread, bp
- Average price
- Opening price
- Minimum price
- Maximum price
- Last price
- Weighted average price
- Market price
- Market price 2 (pension accruals)
- Acknowledged exchange quotation
- Closing price
- Indicative price
- Indicative price type
- Turnover
- Number of transactions.
- Volume of transactions in instruments
- Current coupon rate
- Maturity date
- YTM by individual price
- YTM by bid price
- YTM by ask price
- YTM by last price
- YTM by closure price
- ACY
- Duration
- Modified duration
- Offer date (put/call)
- Yield to offer by individual price
- Yield to offer by bid price
- Yield to offer by ask price
- Yield to offer by last price
- Yield to offer by closure price
- Duration to offer
- Modified duration to offer
- G-spread, bp
- T-spread, bp
- Benchmark for T-spread

Appendix 4. List of fields on CbondsWatchlist worksheet

The following fields are available on the worksheet:

- Issue
- Trading date
- Country
- Issuer
- Instrument type
- Status
- Currency
- ISIN
- State registration number
- Nominal/Minimum settlement amount
- Integral multiple
- Outstanding principal amount
- Maturity date
- Offer date (put/call)
- Coupon rate
- Coupon amount
- Stock exchange
- Bid, closed
- Ask, closed
- Price, avg
- Market price
- Acknowledged exchange quotation
- Closing price
- Indicative price
- Indicative price type
- Yield, eff.
- Change in yield, bp
- ACY
- Duration
- Modified duration

Appendix 5. List of fields on CbondsCalculator worksheet

Issue parameters

- Face value
- Interest commencement date
- Maturity date
- Basis for ACY and coupons calculation
- Coupon payment period
- Offer date

Calculation parameters of the calculator:

- Date
- YTM (eff), %
- YTP (eff), %
- CY, %
- ACY, %
- P (net), %
- P (gross), %
- P (net), in the currency of face value
- P (gross), in the currency of face value
- Outstanding principal amount
- ACY
- Current coupon amount
- D (to maturity), days
- D (to offer), days
- MD (to maturity)
- MD (to offer)
- PVBP (to maturity), in the currency of face value
- PVBP (to offer), in the currency of face value
- Conv (to maturity)
- Conv (to offer)
- G-spread, bp
- T-spread, bp

Appendix 6. List of fields on CbondsMap worksheet

Available market maps:

- Russian municipal bonds (RUB)
- Russian gov. bonds (RUB)
- Russian gov. Eurobonds (USD)
- Russian corporate bonds – banks and financial institutions (RUB)
- Russian corporate bonds – non-financial sector (RUB)
- Russian corporate Eurobonds – banks and financial institutions, BB and higher (RUB)
- Russian corporate Eurobonds – banks and financial institutions, B (USD)
- Russian corporate Eurobonds – non-financial sector, BB and higher (USD)
- Russian corporate Eurobonds – non-financial sector, B (USD)
- Gov. Eurobonds of Poland (USD)
- Gov. Eurobonds of Poland (PLN)
- Corporate bonds of Azerbaijan (AZN)
- Gov. bonds of Turkey (TRY)
- Corporate bonds of Turkey (TRY)
- Gov. Eurobonds of Turkey (USD)
- Gov. bonds of the Ukraine (UAH)
- Gov. Eurobonds of the Ukraine (USD)
- Gov. bonds of the USA (USD)
- Corporate bonds and Eurobonds of the USA – banks (USD)
- Gov. bonds of Germany (EUR)
- Gov. bonds of Italy (EUR)
- Gov. bonds of France (EUR)
- Gov. bonds of Spain (EUR)
- Gov. bonds of Switzerland (CHF)
- Gov. bonds of the UK (GBP)
- Gov. Eurobonds of Brazil (USD)
- Gov. Eurobonds of Mexico (USD)
- Gov. Eurobonds of Venezuela (USD)
- Gov. Eurobonds of Colombia (USD)
- Gov. Eurobonds of Peru (USD)
- Gov. Eurobonds of Israel (USD)
- Gov. Eurobonds of Lebanon (USD)
- Gov. Eurobonds of Uruguay (USD)
- Gov. Eurobonds of the Philippines (USD)
- Gov. Eurobonds of Hungary (USD)
- Petrobras Eurobonds (USD)
- EIB Eurobonds (USD)
- Apple bonds и Eurobonds (USD)
- Pemex Eurobonds (USD)
- Gov. bonds of Hungary (HUF)
- Gov. bonds of Bulgaria (BGN)
- Gov. bonds of Slovakia (EUR)
- Gov. bonds of the Czech Republic (CZK)
- Gov. bonds of Croatia (HRK)
- Gov. bonds of Lithuania (EUR)
- Gov. bonds of Latvia (EUR)

The following fields are available on the maps worksheets:

- Instrument
- ISIN
- Redemption
- Offer (put/call)
- Stock exchange name
- Date
- Indicative price
- Indicative price type
- YTM by individual price
- Yield to offer by individual price, %
- Yield type
- ACY
- Duration
- Duration to offer

Appendix 7. List of indices on the CbondsIndices and CbondsIndexArchive worksheets

Corporate indices:

IFX-Cbonds

- IFX-Cbonds YTM
- IFX-Cbonds YTM eff
- IFX-Cbonds D
- IFX-Cbonds
- IFX-Cbonds PI

Cbonds-CBI RU BB

- Cbonds-CBI RU BB
- Cbonds-CBI RU BB PI
- Cbonds-CBI RU BB YTM
- Cbonds-CBI RU BB YTM eff
- Cbonds-CBI RU BB D

Cbonds-CBI RU B

- Cbonds-CBI RU B
- Cbonds-CBI RU B PI
- Cbonds-CBI RU B YTM
- Cbonds-CBI RU BB YTM eff
- Cbonds-CBI RU B D

Cbonds-CBI RU 1-3Y

- Cbonds-CBI RU 1-3Y
- Cbonds-CBI RU 1-3Y PI
- Cbonds-CBI RU 1-3Y YTM
- Cbonds-CBI RU 1-3Y YTM eff
- Cbonds-CBI RU 1-3Y D

Cbonds-CBI RU 3-5Y

- Cbonds-CBI RU 3-5Y
- Cbonds-CBI RU 3-5Y PI
- Cbonds-CBI RU 3-5Y YTM
- Cbonds-CBI RU 3-5Y YTM eff
- Cbonds-CBI RU 3-5Y D

Euro-Cbonds NIG Russia

- Euro-Cbonds NIG Russia
- Euro-Cbonds NIG Russia PI
- Euro-Cbonds NIG Russia YTM
- Euro-Cbonds NIG Russia YTM eff
- Euro-Cbonds NIG Russia D

Euro-Cbonds IG Russia EUR

- Euro-Cbonds IG Russia EUR
- Euro-Cbonds IG Russia EUR PI
- Euro-Cbonds IG Russia EUR YTM
- Euro-Cbonds IG Russia EUR YTM eff
- Euro-Cbonds IG Russia EUR D

Euro-Cbonds IG Russia RUB

- Euro-Cbonds IG Russia RUB
- Euro-Cbonds IG Russia RUB PI
- Euro-Cbonds IG Russia RUB YTM
- Euro-Cbonds IG Russia RUB YTM eff
- Euro-Cbonds IG Russia RUB D

Euro-Cbonds IG 3Y Russia

- Euro-Cbonds IG 3Y Russia
- Euro-Cbonds IG 3Y Russia PI
- Euro-Cbonds IG 3Y Russia YTM
- Euro-Cbonds IG 3Y Russia YTM eff
- Euro-Cbonds IG 3Y Russia D

Euro-Cbonds IG Russia

- Euro-Cbonds IG Russia
- Euro-Cbonds IG Russia PI
- Euro-Cbonds IG Russia YTM
- Euro-Cbonds IG Russia YTM eff
- Euro-Cbonds IG Russia D

Euro-Cbonds Corporate Ukraine

- Euro-Cbonds Corporate Ukraine
- Euro-Cbonds Corporate Ukraine PI
- Euro-Cbonds Corporate Ukraine YTM
- Euro-Cbonds Corporate Ukraine YTM eff
- Euro-Cbonds Corporate Ukraine D

Euro-Cbonds Corporate Kazakhstan

- Euro-Cbonds Corporate Kazakhstan
- Euro-Cbonds Corporate Kazakhstan PI
- Euro-Cbonds Corporate Kazakhstan YTM
- Euro-Cbonds Corporate Kazakhstan YTM eff
- Euro-Cbonds Corporate Kazakhstan D

Euro-Cbonds Corporate EM

- Euro-Cbonds Corporate EM
- Euro-Cbonds Corporate EM PI
- Euro-Cbonds Corporate EM YTM
- Euro-Cbonds Corporate EM YTM eff
- Euro-Cbonds Corporate EM D

Euro-Cbonds Corporate EM (CNY)

- Euro-Cbonds Corporate EM (CNY)
- Euro-Cbonds Corporate EM (CNY) PI
- Euro-Cbonds Corporate EM (CNY) YTM
- Euro-Cbonds Corporate EM (CNY) YTM eff
- Euro-Cbonds Corporate EM (CNY) D

Euro-Cbonds Corporate Middle East

- Euro-Cbonds Corporate Middle East
- Euro-Cbonds Corporate Middle East PI
- Euro-Cbonds Corporate Middle East YTM
- Euro-Cbonds Corporate Middle East YTM eff
- Euro-Cbonds Corporate Middle East D

Euro-Cbonds Corporate Brazil

- Euro-Cbonds Corporate Brazil
- Euro-Cbonds Corporate Brazil PI
- Euro-Cbonds Corporate Brazil YTM
- Euro-Cbonds Corporate Brazil YTM eff
- Euro-Cbonds Corporate Brazil D

Euro-Cbonds Corporate Africa

- Euro-Cbonds Corporate Africa
- Euro-Cbonds Corporate Africa PI
- Euro-Cbonds Corporate Africa YTM
- Euro-Cbonds Corporate Africa YTM eff
- Euro-Cbonds Corporate Africa D

Government and municipal indices:

Cbonds-Muni

- Cbonds-Muni
- Cbonds-Muni PI
- Cbonds-Muni YTM
- Cbonds-Muni YTM eff
- Cbonds-Muni D

Euro-Cbonds Corporate EM (BRL)

- Euro-Cbonds Corporate EM (BRL)
- Euro-Cbonds Corporate EM (BRL) PI
- Euro-Cbonds Corporate EM (BRL) YTM
- Euro-Cbonds Corporate EM (BRL) YTM eff
- Euro-Cbonds Corporate EM (BRL) D

Euro-Cbonds Corporate Eastern Europe

- Euro-Cbonds Corporate Eastern Europe
- Euro-Cbonds Corporate Eastern Europe PI
- Euro-Cbonds Corporate Eastern Europe YTM
- Euro-Cbonds Corporate Eastern Europe YTM eff
- Euro-Cbonds Corporate Eastern Europe D

Euro-Cbonds Corporate Asia

- Euro-Cbonds Corporate Asia
- Euro-Cbonds Corporate Asia PI
- Euro-Cbonds Corporate Asia YTM
- Euro-Cbonds Corporate Asia YTM eff
- Euro-Cbonds Corporate Asia D

Euro-Cbonds Corporate LatAm

- Euro-Cbonds Corporate LatAm
- Euro-Cbonds Corporate LatAm PI
- Euro-Cbonds Corporate LatAm YTM
- Euro-Cbonds Corporate LatAm YTM eff
- Euro-Cbonds Corporate LatAm D

Cbonds-GBI RU

- Cbonds-GBI RU
- Cbonds-GBI RU PI
- Cbonds-GBI RU YTM
- Cbonds-GBI RU YTM eff
- Cbonds-GBI RU D

Cbonds-GBI RU 1-3Y

- Cbonds-GBI RU 1-3Y
- Cbonds-GBI RU 1-3Y PI
- Cbonds-GBI RU 1-3Y YTM
- Cbonds-GBI RU 1-3Y YTM eff
- Cbonds-GBI RU 1-3Y D

Cbonds-GBI RU 5Y

- Cbonds-GBI RU 5Y
- Cbonds-GBI RU 5Y PI
- Cbonds-GBI RU 5Y YTM
- Cbonds-GBI RU 5Y YTM eff
- Cbonds-GBI RU 5Y D

Euro-Cbonds IG Sovereign Eastern Europe (EUR)

- Euro-Cbonds IG Sovereign Eastern Europe (EUR)
- Euro-Cbonds IG Sovereign Eastern Europe (EUR) PI
- Euro-Cbonds IG Sovereign Eastern Europe (EUR) YTM
- Euro-Cbonds IG Sovereign Eastern Europe (EUR) YTM eff
- Euro-Cbonds IG Sovereign Eastern Europe (EUR) D

Euro-Cbonds IG Sovereign LatAm

- Euro-Cbonds IG Sovereign LatAm
- Euro-Cbonds IG Sovereign LatAm PI
- Euro-Cbonds IG Sovereign LatAm YTM
- Euro-Cbonds IG Sovereign LatAm YTM eff
- Euro-Cbonds IG Sovereign LatAm D

Euro-Cbonds NIG Sovereign Eastern Europe

- Euro-Cbonds NIG Sovereign Eastern Europe
- Euro-Cbonds NIG Sovereign Eastern Europe PI
- Euro-Cbonds NIG Sovereign Eastern Europe YTM
- Euro-Cbonds NIG Sovereign Eastern Europe YTM eff
- Euro-Cbonds NIG Sovereign Eastern Europe D

Cbonds-GBI RU 3-5Y

- Cbonds-GBI RU 3-5Y
- Cbonds-GBI RU 3-5Y PI
- Cbonds-GBI RU 3-5Y YTM
- Cbonds-GBI RU 3-5Y YTM eff
- Cbonds-GBI RU 3-5Y D

Euro-Cbonds IG Sovereign Middle East

- Euro-Cbonds IG Sovereign Middle East
- Euro-Cbonds IG Sovereign Middle East PI
- Euro-Cbonds IG Sovereign Middle East YTM
- Euro-Cbonds IG Sovereign Middle East YTM eff
- Euro-Cbonds IG Sovereign Middle East D

Euro-Cbonds IG Sovereign Eastern Europe

- Euro-Cbonds IG Sovereign Eastern Europe
- Euro-Cbonds IG Sovereign Eastern Europe PI
- Euro-Cbonds IG Sovereign Eastern Europe YTM
- Euro-Cbonds IG Sovereign Eastern Europe YTM eff
- Euro-Cbonds IG Sovereign Eastern Europe D

Euro-Cbonds IG Sovereign EM

- Euro-Cbonds IG Sovereign EM
- Euro-Cbonds IG Sovereign EM PI
- Euro-Cbonds IG Sovereign EM YTM
- Euro-Cbonds IG Sovereign EM YTM eff
- Euro-Cbonds IG Sovereign EM D

Euro-Cbonds NIG Sovereign Asia

- Euro-Cbonds NIG Sovereign Asia
- Euro-Cbonds NIG Sovereign Asia PI
- Euro-Cbonds NIG Sovereign Asia YTM
- Euro-Cbonds NIG Sovereign Asia YTM eff
- Euro-Cbonds NIG Sovereign Asia D

Euro-Cbonds NIG Sovereign LatAm

- Euro-Cbonds NIG Sovereign LatAm
- Euro-Cbonds NIG Sovereign LatAm PI
- Euro-Cbonds NIG Sovereign LatAm YTM
- Euro-Cbonds NIG Sovereign LatAm YTM eff
- Euro-Cbonds NIG Sovereign LatAm D

Euro-Cbonds Sovereign Africa

- Euro-Cbonds Sovereign Africa
- Euro-Cbonds Sovereign Africa PI
- Euro-Cbonds Sovereign Africa YTM
- Euro-Cbonds Sovereign Africa YTM eff
- Euro-Cbonds Sovereign Africa D

Euro-Cbonds Sovereign Turkey

- Euro-Cbonds Sovereign Turkey
- Euro-Cbonds Sovereign Turkey PI
- Euro-Cbonds Sovereign Turkey YTM
- Euro-Cbonds Sovereign Turkey YTM eff
- Euro-Cbonds Sovereign Turkey D

Euro-Cbonds Sovereign Eastern Europe

- Euro-Cbonds Sovereign Eastern Europe
- Euro-Cbonds Sovereign Eastern Europe PI
- Euro-Cbonds Sovereign Eastern Europe YTM
- Euro-Cbonds Sovereign Eastern Europe YTM eff
- Euro-Cbonds Sovereign Eastern Europe D

Euro-Cbonds Sovereign Poland

- Euro-Cbonds Sovereign Poland
- Euro-Cbonds Sovereign Poland PI
- Euro-Cbonds Sovereign Poland YTM
- Euro-Cbonds Sovereign Poland YTM eff
- Euro-Cbonds Sovereign Poland D

Euro-Cbonds Sovereign LatAm

- Euro-Cbonds Sovereign LatAm
- Euro-Cbonds Sovereign LatAm PI
- Euro-Cbonds Sovereign LatAm YTM
- Euro-Cbonds Sovereign LatAm YTM eff
- Euro-Cbonds Sovereign LatAm D

Euro-Cbonds NIG Sovereign EM

- Euro-Cbonds NIG Sovereign EM
- Euro-Cbonds NIG Sovereign EM PI
- Euro-Cbonds NIG Sovereign EM YTM
- Euro-Cbonds NIG Sovereign EM YTM eff
- Euro-Cbonds NIG Sovereign EM D

Euro-Cbonds Sovereign Middle East

- Euro-Cbonds Sovereign Middle East
- Euro-Cbonds Sovereign Middle East PI
- Euro-Cbonds Sovereign Middle East YTM
- Euro-Cbonds Sovereign Middle East YTM eff
- Euro-Cbonds Sovereign Middle East D

Euro-Cbonds Sovereign Eastern Europe (EUR)

- Euro-Cbonds Sovereign Eastern Europe (EUR)
- Euro-Cbonds Sovereign Eastern Europe (EUR) PI
- Euro-Cbonds Sovereign Eastern Europe (EUR) YTM
- Euro-Cbonds Sovereign Eastern Europe (EUR) YTM eff
- Euro-Cbonds Sovereign Eastern Europe (EUR) D

Euro-Cbonds Sovereign Poland (EUR)

- Euro-Cbonds Sovereign Poland EUR
- Euro-Cbonds Sovereign Poland EUR PI
- Euro-Cbonds Sovereign Poland EUR YTM
- Euro-Cbonds Sovereign Poland EUR YTM eff
- Euro-Cbonds Sovereign Poland EUR D

Euro-Cbonds Sovereign Asia

- Euro-Cbonds Sovereign Asia
- Euro-Cbonds Sovereign Asia PI
- Euro-Cbonds Sovereign Asia YTM
- Euro-Cbonds Sovereign Asia YTM eff
- Euro-Cbonds Sovereign Asia D

Euro-Cbonds Sovereign Brazil

- Euro-Cbonds Sovereign Brazil
- Euro-Cbonds Sovereign Brazil PI
- Euro-Cbonds Sovereign Brazil YTM
- Euro-Cbonds Sovereign Brazil YTM eff
- Euro-Cbonds Sovereign Brazil D

Euro-Cbonds Sovereign EM

- Euro-Cbonds Sovereign EM
- Euro-Cbonds Sovereign EM PI
- Euro-Cbonds Sovereign EM YTM
- Euro-Cbonds Sovereign EM YTM eff
- Euro-Cbonds Sovereign EM D

Euro-Cbonds Sovereign Ukraine

- Euro-Cbonds Sovereign Ukraine
- Euro-Cbonds Sovereign Ukraine PI
- Euro-Cbonds Sovereign Ukraine YTM
- Euro-Cbonds Sovereign Ukraine YTM eff
- Euro-Cbonds Sovereign Ukraine D

Euro-Cbonds Sovereign CIS

- Euro-Cbonds Sovereign CIS
- Euro-Cbonds Sovereign CIS PI
- Euro-Cbonds Sovereign CIS YTM
- Euro-Cbonds Sovereign CIS YTM eff
- Euro-Cbonds Sovereign CIS D

Euro-Cbonds Sovereign Russia

- Euro-Cbonds Sovereign Russia
- Euro-Cbonds Sovereign Russia PI
- Euro-Cbonds Sovereign Russia YTM
- Euro-Cbonds Sovereign Russia YTM eff
- Euro-Cbonds Sovereign Russia D

Bond market statistics:

Corporate bonds market (Russia)

- Number of CB issuers:
- Banks and financial institutions (market issues), bn RUR
- Volume of CB (Russia), bn RUR
- New CB issues (market), bn RUR
- Number of new CB issues (market)
- Number of CB issues
- Volume of corporate bonds (market issues), bn RUR
- Number of market CB issuers
- Number of market CB issues
- New CB issues, bn RUR
- Number of new CB issues
- Number of new CB issuers
- Number of new CB issuers (market)
- Volume of CB redemptions, bn RUR
- Volume of CB at current face value, bn RUR

Eurobonds market (Russia)

- Gov. Eurobonds, bn USD (Russia)
- Corporate Eurobonds, bn USD (Russia)
- Credit-Linked Notes (CLN), bn USD (Russia)
- Eurobonds of financial organizations, bn USD (Russia)
- Eurobonds of financial organizations in rubles, bn USD (Russia)
- Eurobonds of financial organizations in foreign currency, bn USD (Russia)
- Eurobonds of non-financial organizations, bn USD (Russia)
- Eurobonds of non-financial organizations in rubles, bn USD (Russia)
- Eurobonds of non-financial organizations in foreign currency, bn USD (Russia)
- Eurobonds of Russia, bn USD
- New RF Eurobonds issues, bn USD
- Number of new issues of RF Eurobonds

Municipal bonds market (Russia)

- Volume of MB (Russia), bn RUR
- Number of MB issues
- Number of MB issuers
- Volume of MB at current face value, bn RUR
- Volume of regional authorities' bonds market, bn RUR
- Volume of local authorities' bonds market, bn RUR

Government bonds market (Russia)

- Volume of OFZ PC, bn RUR
- Volume of OFZ PD, bn RUR
- Volume of OFZ AD, bn RUR
- Volume of GSO PPS, bn RUR
- Volume of GSO FPS, bn RUR
- Volume of GSO OFZ placement in auctions, bn RUR
- Volume of OVOZ, bn RUR
- Volume of OFZ-IN, bn RUR
- Volume of GKO-OFZ, bn RUR
- Government internal debt of RF, expressed in gov.securities, bn RUR
- Share of non-residents at OFZ market, %