

Russian Federation - Preliminary List

Deliverable Obligation Number	ISIN No.	Description	Maturity Date	Reference Entity	Issuer / Guarantor / Borrower	Denomination
1	US78307ADC45 (Rule 144A) XS0767472458 (Regulation S)	USD 4.50% Bonds due 2022	04 April 2022	Russian Federation	Issuer	USD 200,000
2	US78307ADG58 (Rule 144A) XS0971721450 (Regulation S)	USD 4.875% Bonds due 2023	16 September 2023	Russian Federation	Issuer	USD 200,000
3	RU000A0JWHB2 (Rule 144A) RU000A0JWHA4 (Regulation S)	USD 4.75% Bonds due 2026	27 May 2026	Russian Federation	Issuer	USD 200,000
4	RU000A0JXTT7 (Rule 144A) RU000A0JXTS9 (Regulation S)	USD 4.25% Bonds due 2027	23 June 2027	Russian Federation	Issuer	USD 200,000
5	US78307AAE38 (Rule 144A) XS0088543193 (Regulation S)	USD 12.75% Bonds due 2028	24 June 2028	Russian Federation	Issuer	USD 10,000 or any integral multiple of USD 1,000 in excess thereof
6	US78307ACZ49 (Rule 144A) XS0114288789 (Regulation S)	USD step-up rate Bonds due 2030	31 March 2030	Russian Federation	Issuer	USD 1 or any integral multiple of USD 1 in excess thereof
7	US78307ADE01 (Rule 144A) XS0767473852 (Regulation S)	USD 5.625% Bonds due 2042	04 April 2042	Russian Federation	Issuer	USD 200,000
8	US78307ADH32 (Rule 144A) XS0971721963 (Regulation S)	USD 5.875% Bonds due 2043	16 September 2043	Russian Federation	Issuer	USD 200,000
9	RU000A0JXU22 (Rule 144A) RU000A0JXU14 (Regulation S)	USD 5.25% Bonds due 2047	23 June 2047	Russian Federation	Issuer	USD 200,000

Note 1: In respect of the Bonds with ISINs that start with "RU", the EMEA DC is aware that such Bonds are directly cleared within the NSD and may be indirectly cleared within Euroclear. The EMEA DC is continuing to consider whether or not Bonds that are cleared solely in the NSD (i.e. Bonds that have not previously been transferred into Euroclear) would be Deliverable Obligations. The EMEA DC will meet again on 3 May 2022 to discuss further whether or not Bonds that are cleared solely in the NSD (and have not previously been transferred into Euroclear) should be included in any Initial List of Deliverable Obligations. No decision has been made in that respect.

Note 2: The current rate of interest applicable to the 2030 Bonds is 7.50%.