

Russian Federation - Preliminary List

Disclaimer: The EMEA DC reserves the right to revise this List in light of any sanctions. The EMEA DC also notes that this Preliminary List has been prepared on the basis of the position as at the date of this list and such position may change.

Please also refer to the important notes to this Preliminary List set out below.

Deliverable Obligation Number	ISIN No.	Description	Maturity Date	Reference Entity	Issuer / Guarantor / Borrower	Denomination
1	US78307ADG58 (Rule 144A) XS0971721450 (Regulation S)	USD 4.875% Bonds due 2023	16 September 2023	Russian Federation	Issuer	USD 200,000
2	RU000A0JWHB2 (Rule 144A) RU000A0JWHA4 (Regulation S)	USD 4.75% Bonds due 2026	27 May 2026	Russian Federation	Issuer	USD 200,000
3	RU000A0JXTT7 (Rule 144A) RU000A0JXTS9 (Regulation S)	USD 4.25% Bonds due 2027	23 June 2027	Russian Federation	Issuer	USD 200,000
4	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
5	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
6	US78307ADE01 (Rule 144A) XS0767473852 (Regulation S)	USD 5.625% Bonds due 2042	04 April 2042	Russian Federation	Issuer	USD 200,000
7	US78307ADH32 (Rule 144A) XS0971721963 (Regulation S)	USD 5.875% Bonds due 2043	16 September 2043	Russian Federation	Issuer	USD 200,000

8	RU000A0JXU22 (Rule 144A) RU000A0JXU14 (Regulation S)	USD 5.25% Bonds due 2047	23 June 2047	Russian Federation	Issuer	USD 200,000
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Notes to the Preliminary List:

In respect of Deliverable Obligation Nos. 2, 3 and 8, the EMEA DC refers to its meeting statement of 25 July 2022. Only Bonds that have previously been transferred into Euroclear and that are currently available for transfer within Euroclear have been included on this Preliminary List of Deliverable Obligations. Any Bonds cleared solely within the NSD and not already cleared within Euroclear are excluded from this Preliminary List. This is notwithstanding that such Bonds have the same ISIN. Accordingly, where an Eligible Market Participant is holding Bonds other than directly within its own Euroclear account (for example, through a custodian or sub-custodian), then such Bonds must ultimately be held within an account at Euroclear further up the chain of intermediation in order to be included on this Preliminary List.

In respect of Bonds which are held in Clearstream and which have RU ISINs or US ISINs, the EMEA DC refers to its meeting statement of 25 July 2022. Such Bonds are excluded from this Preliminary List. This is due to the blocks on settlement that apply in respect of such Bonds held within Clearstream (see: <https://www.clearstream.com/clearstream-en/products-and-services/settlement/a22074-3101256>).