

Reference Entity	Region	Reference Obligations	Issuer	Coupon	Maturity	Date Added
1 Joint Stock Company "Russian Railways"	EMEA	XS0609017917	RZD Capital PLC	7.487	25 Mar 31	30 Sep 11
2 Joint Stock Company "Russian Railways"	EMEA	XS1041815116	RZD Capital PLC	4.6	6 Mar 23	10 Nov 17
3 Joint Stock Company "Russian Railways"	EMEA	XS1574068844	RZD Capital PLC	4.375	1 Mar 24	24 Mar 22
4 Joint Stock Company "Russian Railways"	EMEA	XS1843437036	RZD Capital PLC	2.2	23 May 27	24 Mar 22
5 Joint Stock Company "Russian Railways"	EMEA	CH0379268748	RZD Capital PLC	2.1	2 Oct 23	5 May 22
6 Joint Stock Company "Russian Railways"	EMEA	CH0419041618	RZD Capital PLC	0.898	3 Oct 25	5 May 22
7 Joint Stock Company "Russian Railways"	EMEA	CH0522690715	RZD Capital PLC	0.84	12 Mar 26	5 May 22
8 Joint Stock Company "Russian Railways"	EMEA	CH0419041634	RZD Capital PLC	1.195	3 Apr 28	5 May 22

Reference Entity	Region	Expired Reference Obligations	Issuer	Coupon	Maturity	Date Removed
1 Joint Stock Company "Russian Railways"	EMEA	XS0499245180	RZD Capital Limited	5.739	3 Apr 17	3 Apr 17
2 Joint Stock Company "Russian Railways"	EMEA	CH0205819433	RZD Capital PLC	2.73	26 Feb 18	26 Feb 18
3 Joint Stock Company "Russian Railways"	EMEA	CH0205819441	RZD Capital PLC	2.73	26 Feb 21	26 Feb 21
4 Joint Stock Company "Russian Railways"	EMEA	XS0919581982	RZD Capital PLC	3.3744	20 May 21	20 May 21
5 Joint Stock Company "Russian Railways"	EMEA	XS0764220017	RZD Capital PLC	5.7	5 Apr 22	5 Apr 22

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