

Reference Entity *	Region	Reference Obligation	Issuer	Coupon	Maturity	Date Added
1 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AS16	Gaz Capital S.A.	3.85	6 Feb 20	17 Jul 15
2 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0885733153	Gaz Capital S.A.	3.85	6 Feb 20	17 Jul 15
3 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0906946008	Gaz Capital S.A.	3.389	20 Mar 20	17 Jul 15
4 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0974126186	Gaz Capital S.A.	5.338	25 Sep 20	17 Jul 15
5 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0708813810	Gaz Capital S.A.	5.999	23 Jan 21	17 Jul 15
6 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AF94	Gaz Capital S.A.	6.51	7 Mar 22	17 Jul 15
7 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0290580595	Gaz Capital S.A.	6.51	7 Mar 22	17 Jul 15
8 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0805570354	Gaz Capital S.A.	4.95	19 Jul 22	17 Jul 15
9 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AR33	Gaz Capital S.A.	4.95	19 Jul 22	17 Jul 15
10 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0906949523	Gaz Capital S.A.	4.364	21 Mar 25	17 Jul 15
11 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0885736925	Gaz Capital S.A.	4.95	6 Feb 28	17 Jul 15
12 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AT98	Gaz Capital S.A.	4.95	6 Feb 28	17 Jul 15
13 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AA08	Gaz Capital S.A.	8.625	28 Apr 34	17 Jul 15
14 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0191754729	Gaz Capital S.A.	8.625	28 Apr 34	17 Jul 15
15 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0316524130	Gaz Capital S.A.	7.288	16 Aug 37	17 Jul 15
16 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AH50	Gaz Capital S.A.	7.288	16 Aug 37	17 Jul 15

Reference Entity	Region	Expired Reference Obligation	Issuer	Coupon	Maturity	Date Removed
1 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0562354182	GAZ CAPITAL SA	5.092	29 Nov 15	29 Nov 15
2 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AN29	GAZ CAPITAL SA	5.092	29 Nov 15	29 Nov 15
3 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0708813853	Gaz Capital S.A.	4.95	23 May 16	23 May 16
4 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AP76	Gaz Capital S.A.	4.95	23 May 16	23 May 16
5 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AE20	Gaz Capital S.A.	6.212	22 Nov 16	22 Nov 16
6 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0276456315	Gaz Capital S.A.	6.212	22 Nov 16	22 Nov 16
7 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0805582011	Gaz Capital S.A.	3.755	15 Mar 17	15 Mar 17
8 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AD47	Gaz Capital S.A.	5.136	22 Mar 17	22 Mar 17
9 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0276455937	Gaz Capital S.A.	5.136	22 Mar 17	22 Mar 17
10 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368266AG77	Gaz Capital S.A.	5.44	2 Nov 17	2 Nov 17
11 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0290581569	Gaz Capital S.A.	5.44	2 Nov 17	2 Nov 17
12 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0327237136	Gaz Capital S.A.	6.605	13 Feb 18	13 Feb 18
13 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	US368287AE82	Gaz Capital S.A.	8.146	11 Apr 18	11 Apr 18
14 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0357281558	Gaz Capital S.A.	8.146	11 Apr 18	11 Apr 18
15 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0954912514	Gaz Capital S.A.	3.7	25 Jul 18	25 Jul 18
16 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	XS0424860947	Gaz Capital S.A.	9.25	23 Apr 19	23 Apr 19
17 GAZPROM PUBLIC JOINT STOCK COMPANY	EMEA	CH0226274261	Gaz Capital S.A.	2.85	25 Oct 19	25 Oct 19

* The Reference entity was previously known as JSC "GAZPROM". The later was renamed to GAZPROM PUBLIC JOINT STOCK COMPANY on 17 July 2015.

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