

Reference Entity *	Region	Reference Obligations	Issuer	Coupon	Maturity	Date Added
1 Public Joint Stock Company "Severstal"	EMEA	XS2046736919	Steel Capital S.A.	3.15	16 Sep 24	24 Mar 22
2 Public Joint Stock Company "Severstal"	EMEA	US85805RAE80	Steel Capital S.A.	3.15	16 Sep 24	24 Mar 22

Reference Entity *	Region	Expired Reference Obligations	Issuer	Coupon	Maturity	Date Removed
1 Public Joint Stock Company "Severstal"	EMEA	XS0648402583	Steel Capital S.A.	6.25	26 Jul 16	26 Jul 16
2 Public Joint Stock Company "Severstal"	EMEA	US85805RAA68	Steel Capital S.A.	6.25	26 Jul 16	26 Jul 16
3 Public Joint Stock Company "Severstal"	EMEA	XS0551315384	STEEL CAPITAL SA	6.7	25 Oct 17	25 Oct 17
4 Public Joint Stock Company "Severstal"	EMEA	US858057AC66	STEEL CAPITAL SA	6.7	25 Oct 17	25 Oct 17
5 Public Joint Stock Company "Severstal"	EMEA	XS0899969702	Steel Capital S.A.	4.45	19 Mar 18	19 Mar 18
6 Public Joint Stock Company "Severstal"	EMEA	US85805RAC25	Steel Capital S.A.	4.45	19 Mar 18	19 Mar 18
7 Public Joint Stock Company "Severstal"	EMEA	XS0841671000	Steel Capital S.A.	5.9	17 Oct 22	17 Oct 22
8 Public Joint Stock Company "Severstal"	EMEA	US85805RAB42	Steel Capital S.A.	5.9	17 Oct 22	17 Oct 22

* The reference entity was previously known as JSC "Severstal" and later renamed to Public Joint Stock Company "Severstal" on 01 December 2014.

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