

Reference Entity *	Region	Reference Obligations	Issuer	Coupon	Maturity	Date Added
1 Public Joint Stock Company "Severstal"	EMEA	No Obligations Specified				

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 2016	26 Jul 2016
2 Public Joint Stock Company "Severstal"	EMEA	US85805RAA68	Steel Capital S.A.	6.25	26 Jul 2016	26 Jul 2016
3 Public Joint Stock Company "Severstal"	EMEA	XS0551315384	STEEL CAPITAL SA	6.7	25 Oct 2017	25 Oct 2017
4 Public Joint Stock Company "Severstal"	EMEA	US858057AC66	STEEL CAPITAL SA	6.7	25 Oct 2017	25 Oct 2017
5 Public Joint Stock Company "Severstal"	EMEA	XS0899969702	Steel Capital S.A.	4.45	19 Mar 2018	19 Mar 2018
6 Public Joint Stock Company "Severstal"	EMEA	US85805RAC25	Steel Capital S.A.	4.45	19 Mar 2018	19 Mar 2018
7 Public Joint Stock Company "Severstal"	EMEA	XS0841671000	Steel Capital S.A.	5.9	17 Oct 2022	17 Oct 2022
8 Public Joint Stock Company "Severstal"	EMEA	US85805RAB42	Steel Capital S.A.	5.9	17 Oct 2022	17 Oct 2022
9 Public Joint Stock Company "Severstal"	EMEA	XS2046736919	Steel Capital S.A.	3.15	16 Sep 2024	16 Sep 2024
10 Public Joint Stock Company "Severstal"	EMEA	US85805RAE80	Steel Capital S.A.	3.15	16 Sep 2024	16 Sep 2024

* 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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