## Outstanding US Law-Governed SG-Issued USD LIBOR ICE Swap Rate<sup>1</sup> Instruments Planned to be Calculated Pursuant to Fallback Provisions after June 30, 2023

Please refer to the accompanying notices for details and the applicable fallback provisions.

### A. Legacy CMS Instruments with Initial Fallback to Dealer Quotations

#### **ISSUER: SOCIETE GENERALE**

#### Legacy CMS Instruments: 15-YEAR LEVERAGED CMS SPREAD NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/15-Year%20Leveraged%20CMS%20Spread%20Notes.pdf

CUSIP/ISIN	Security Type
83367TAN9/US83367TAN90	15-Year Leveraged CMS Spread and S&P 500® Index Linked Notes
83368WFT3/US83368WFT36	15-Year Leveraged CMS Spread and S&P 500® Index Linked Notes
83368WJC6/US83368WJC64	15-Year Leveraged CMS Spread and S&P 500® Index Linked Notes
83368WXJ5/US83368WXJ51	15-Year Leveraged CMS Spread Non-Principal Protected Notes linked to the Russell 2000® Index
83368WXU0/US83368WXU07	15-Year Leveraged CMS Spread Non-Principal Protected Notes linked to the Russell 2000® Index

## Legacy CMS Instruments: CALLABLE CONDITIONAL COUPON WORST-OF YIELD NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Callable%20Conditional%20Coupon%20Worst-Of%20Yield%20Notes.pdf

CUSIP/ISIN	Security Type
83369FAB3/US83369FAB31	Callable Conditional Coupon Worst-Of Yield Notes
83369FB30/US83369FB303	Callable Conditional Coupon Worst-Of Yield Notes
83369FBJ5/US83369FBJ57	Callable Conditional Coupon Worst-Of Yield Notes

<sup>&</sup>lt;sup>1</sup> The USD LIBOR ICE Swap Rate is also referred to as a constant maturity swap (or "CMS") rate.

#### Legacy CMS Instruments: 20 YEAR CALLABLE NON-INVERSION CMS SPREAD RANGE ACCRUAL NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Callable%20Non-Inversion%20Range%20Accrual%20Notice.pdf

CUSIP/ISIN	Security Type
83368WDV0/US83368WDV00	20 Year Callable Non-Inversion CMS Spread Range Accrual Notes
83368WLH2/US83368WLH24	20 Year Callable Non-Inversion CMS Spread Range Accrual Notes

#### Legacy CMS Instruments: 10 YEAR FIXED TO FLOATING RATE NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Fixed%20to%20Floating%20Notice.pdf

CUSIP/ISIN	Security Type
83369EGU8/US83369EGU82	10 Year Fixed to Floating Rate Notes

# Legacy CMS Instruments: HYBRID CALLABLE RANGE ACCRUAL AND CALLABLE DAILY RANGE ACCRUAL NOTES (DAILY CMS RATES OBSERVATION)

### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Hybrid%20Callable%20Range%20Accrual%20and%20Callable%2 0Daily%20Range%20Accrual%20Notice%20(Daily%20CMS%20Observation).pdf

CUSIP/ISIN	Security Type
83369ETG5/US83369ETG51	Hybrid Callable Fixed to Range Accrual Worst-Of Non-Principal Protected Notes
83369EUP3/US83369EUP32	Hybrid Callable Fixed to Range Accrual Worst of Non-Principal Protected Notes
83369EA59/US83369EA597	Hybrid Callable Range Accrual Worst-Of Non-Principal Protected Notes
83369EC32/US83369EC320	Hybrid Callable Range Accrual Worst-Of Non-Principal Protected Notes
83369EG20/US83369EG206	Hybrid Callable Range Accrual Worst-Of Non-Principal Protected Notes
83369EH60/US83369EH600	Hybrid Callable Range Accrual Worst-Of Non-Principal Protected Notes
83369EM80/US83369EM808	Hybrid Callable Range Accrual Worst-Of Non-Principal Protected Notes
83369ER28/US83369ER286	Hybrid Callable Range Accrual Worst-Of Non-Principal Protected Notes
83369F3P0/US83369F3P07	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes
83369F4X2/US83369F4X22	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes
83369FAA5/US83369FAA57	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes

CUSIP/ISIN	Security Type
83369FDL8/US83369FDL85	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes
83369FFG7/US83369FFG72	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes
83369FFX0/US83369FFX06	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes
83369FG68/US83369FG682	Hybrid Callable Range Accrual Worst-of Non-Principal Protected Notes
83369FGQ4/US83369FGQ46	Hybrid Callable Fixed to Range Accrual Worst-of Non-Principal Protected Notes
83369FGY7/US83369FGY79	Hybrid Callable Fixed to Range Accrual Worst-of Non-Principal Protected Notes
83369FH75/US83369FH755	Callable Fixed to Daily Range Accrual CMS Spread Principal At-Risk Notes Linked to the Worst-Performing of the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369FHH3/US83369FHH38	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MA77/US83369MA772	Callable Daily Range Accrual CMS Spread Worst-of Non-Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MD58/US83369MD586	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

# Legacy CMS Instruments: HYBRID CALLABLE RANGE ACCRUAL AND CALLABLE DAILY RANGE ACCRUAL NOTES (CMS RATES OBSERVED FOR VARIABLE BASE RATE)

## Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Hybrid%20Callable%20Range%20Accrual%20and%20Callable%2 0Daily%20Range%20Accrual%20Notice%20(CMS%20Base%20Rate%20Observation).pdf

CUSIP/ISIN	Security Type
83369ETL4/US83369ETL47	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes
83369EUQ1/US83369EUQ15	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to Indices
83369EXQ8/US83369EXQ87	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Indices
83369EZL7/US83369EZL72	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Indices
83369EZP8/US83369EZP86	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Indices

CUSIP/ISIN	Security Type
83369EA67/US83369EA670	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Reference Indices
83369EC24/US83369EC247	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Reference Indices
83369EE55/US83369EE557	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Reference Indices
83369EH52/US83369EH527	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to Reference Indices
83369ER44/US83369ER443	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369F3Q8/US83369F3Q89	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369F4W4/US83369F4W49	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FEK9/US83369FEK93	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FES2/US83369FES20	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FF36/US83369FF361	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FF69/US83369FF692	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FFE2/US83369FFE25	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FFV4/US83369FFV40	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FFU6/US83369FFU66	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FG76/US83369FG765	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FG84/US83369FG849	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FGF8/US83369FGF80	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FGP6/US83369FGP62	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FGV3/US83369FGV31	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices

CUSIP/ISIN	Security Type
83369FGZ4/US83369FGZ45	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FH83/US83369FH839	Callable Fixed to Daily Range Accrual CMS Spread Principal At-Risk Notes Linked to the Worst-Performing of the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369FHC4/US83369FHC41	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to Reference Indices
83369FHD2/US83369FHD24	Callable Fixed to Daily Range Accrual CMS Spread Principal-At-Risk Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369FHG5/US83369FHG54	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the NASDAQ-100 <sup>®</sup> Index and the Russell 2000 <sup>®</sup> Index
83369FHJ9/US83369FHJ93	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369FHM2/US83369FHM23	Callable Daily Range Accrual CMS Spread Worst-of Non-Principal Protected notes Linked to the NASDAQ-100 <sup>®</sup> Index, the Russell 2000 <sup>®</sup> Index and the EURO STOXX 50 <sup>®</sup> Index
83369FHN0/US83369FHN06	Callable Fixed to Daily Range Accrual Worst-of Non-Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the NASDAQ-100 <sup>®</sup> Index and the Russell 2000 <sup>®</sup> Index
83369FHP5/US83369FHP53	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369FHQ3/US83369FHQ37	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, The Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MNU2/US83369MNU26	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MQH8/US83369MQH87	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the EURO STOXX <sup>®</sup> Select Dividend 30 Index and the S&P 500 Low Volatility High Dividend
83369MSY9/US83369MSY92	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MYG1/US83369MYG13	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

CUSIP/ISIN	Security Type
83369MYH9/US83369MYH95	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MYK2/US83369MYK25	Callable Daily Range Accrual CMS Spread Worst-of Non-Principal Protected notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MYX4/US83369MYX46	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MF23/US83369MF235	Callable Fixed to Daily Range Accrual CMS Spread Worst-of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

### Legacy CMS Instruments: HYBRID RANGE ACCRUAL NOTES LINKED TO THE S&P 500® INDEX

### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Hybrid%20Range%20Accrual%20Notes%20Notice.pdf

CUSIP/ISIN	Security Type
83368WL58/US83368WL580	Hybrid Range Accrual Notes Linked To The S&P 500® Index

#### Legacy CMS Instruments: CALLABLE CMS SPREAD NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/Callable%20CMS%20Spread%20Call%20Notice.pdf

CUSIP/ISIN	Security Type
83368WU58/US83368WU581	20 Year Callable CMS Spread Notes
83368WZJ3/US83368WZJ34	20 Year Callable CMS Spread Notes
83368WPM7/US83368WPM72	20 Year Callable CMS Spread Notes
83368WRU7/US83368WRU70	20 Year Callable CMS Spread Notes
83368WSX0/US83368WSX01	20 Year Callable CMS Spread Notes
83368WUJ8/US83368WUJ88	20 Year Callable CMS Spread Notes
83368WUL3/US83368WUL35	20 Year Callable CMS Spread Notes
83368WVM0/US83368WVM09	20 Year Callable CMS Spread Notes
83368WXN6/US83368WXN63	20 Year Callable CMS Spread Notes
83368WKZ3/US83368WKZ31	20 Year Callable CMS Spread Notes

CUSIP/ISIN	Security Type
83368WLG4/US83368WLG41	20 Year Callable CMS Spread Notes
83368WKB6/US83368WKB62	20 Year Callable CMS Spread Notes
83368WDR9/US83368WDR97	20 Year Callable CMS Spread Notes
83368WDT5/US83368WDT53	20 Year Callable CMS Spread Notes
83368WDW8/US83368WDW82	20 Year Callable CMS Spread Notes
83368WDX6/US83368WDX65	20 Year Callable CMS Spread Notes
83368WEL1/US83368WEL19	20 Year Callable CMS Spread Notes
83368WFA4/US83368WFA45	20 Year Callable CMS Spread Notes
83368WHS3/US83368WHS35	20 Year Callable CMS Spread Notes
83368WNR8/US83368WNR87	20 Year Callable CMS Spread Notes
83368WJB8/US83368WJB81	19 Year Callable CMS Spread Notes
83368WDM0/US83368WDM01	20 Year Callable CMS Spread Notes
83368WCZ2/US83368WCZ23	20 Year Callable CMS Spread Notes
83368WCG4/US83368WCG42	20 Year Callable CMS Spread Notes
83368WFL0/US83368WFL00	20 Year Callable CMS Spread Notes
83368WGF2/US83368WGF23	20 Year Callable CMS Spread Notes
83368WGM7/US83368WGM73	19 Year Callable CMS Spread Notes
83368WGR6/US83368WGR60	19 Year Callable CMS Spread Notes
83368WHA2/US83368WHA27	19 Year Callable CMS Spread Notes
83368WHD6/US83368WHD65	20 Year Callable CMS Spread Notes
83368WBG5/US83368WBG50	20 Year Callable CMS Spread Notes
83368WBD2/US83368WBD20	20 Year Callable CMS Spread Notes
83368WBT7/US83368WBT71	20 Year Callable CMS Spread Notes
83368WBX8/US83368WBX83	20 Year Callable CMS Spread Notes
83368WCB5/US83368WCB54	20 Year Callable CMS Spread Notes

#### **ISSUER: SG STRUCTURED PRODUCTS, INC.**

## Legacy CMS Instruments: 20 YEAR LEVERAGED CALLABLE CMS SPREAD NOTES

Accompanying notice can be accessed through this link: <u>https://usprogram.socgen.com/files/SGSP%2020-</u> <u>Year%20Callable%20Leverage%20CMS%20Spread%20Notice.pdf</u>

CUSIP/ISIN	Security Type
78423AWD0/US78423AWD08	20 Year Leveraged Callable CMS Spread Notes

### Legacy CMS Instruments: CALLABLE CMS SPREAD NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/SGSP%20Callable%20CMS%20Spread%20Notes%20Notice.pdf

CUSIP/ISIN	Security Type
78423EEJ9/US78423EEJ91	20 Year Callable CMS Spread Notes
78423AD90/US78423AD906	20 Year Callable CMS Spread Notes
78423EES9/US78423EES90	20 Year Callable CMS Spread Notes
78423EEA8/US78423EEA82	20 Year Callable CMS Spread Notes
78423EJM7/US78423EJM75	20 Year Callable CMS Spread Notes
78423EDJ0/US78423EDJ01	20 Year Callable CMS Spread Notes
78423AF80/US78423AF802	20 Year Callable CMS Spread Notes
78423AL75/US78423AL750	20 Year Callable CMS Spread Notes
78423AP48/US78423AP488	20 Year Callable CMS Spread Notes
78423AT93/US78423AT936	20 Year Callable CMS Spread Notes
78423AW65/US78423AW658	20 Year Callable CMS Spread Notes
78423A2D3/US78423A2D39	20 Year Callable CMS Spread Notes
78423A2P6/US78423A2P68	20 Year Callable CMS Spread Notes
78423AW73/US78423AW732	20 Year Callable CMS Spread Notes
78423A2E1/US78423A2E12	20 Year Callable CMS Spread Notes
78423ECE2/US78423ECE23	20 Year Callable CMS Spread Notes
78423A3B6/US78423A3B63	20 Year Callable CMS Spread Notes

#### Legacy CMS Instruments: 15-YEAR LEVERAGED CMS SPREAD NOTES

### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/SGSP%2015-Year%20Leveraged%20CMS%20Spread%20Notes.pdf

CUSIP/ISIN	Security Type
78423EDN1/US78423EDN13	15-Year Leveraged CMS Spread and S&P 500 <sup>®</sup> Index Linked Notes
78423EHZ0/US78423EHZ07	15-Year Leveraged CMS Spread Worst-Of Yield Non-Principal Protected Notes Linked to the EURO STOXX 50 Index <sup>®</sup> and the Russell 2000 <sup>®</sup> Index
78423EJC9/US78423EJC93	15 Year Leveraged CMS Spread Non-Principal Protected Notes Linked to the Russell 2000 <sup>®</sup> Index
78423EJE5/US78423EJE59	15 Year Leveraged CMS Spread Non-Principal Protected Notes Linked to the Russell 2000 <sup>®</sup> Index
78423EJH8/US78423EJH80	15 Year Leveraged CMS Spread Non-Principal Protected Notes Linked to the Russell 2000 <sup>®</sup> Index
78423EJJ4/US78423EJJ47	15 Year Leveraged CMS Spread Non-Principal Protected Notes Linked to the Russell 2000 <sup>®</sup> Index
78423EJK1/US78423EJK10	15 Year Leveraged CMS Spread Non-Principal Protected Notes Linked to the Russell 2000 <sup>®</sup> Index

## B. Legacy CMS Instruments with Initial Fallback to Calculation Agent Selection of Successor Rate

#### **ISSUER: SOCIETE GENERALE**

## Legacy CMS Instruments: CALLABLE CMS SPREAD NOTES

#### Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/Callable%20CMS%20Spread%20Notes%20Notice .pdf

CUSIP/ISIN	Security Type
83369NKA7/US83369NKA71	Callable 12 Year CMS Spread Notes
83369NEQ9/US83369NEQ97	Callable 10 Year CMS Spread Notes
83369N2F6/US83369N2F61	Callable 10 Year CMS Spread Notes
83369NAX8/US83369NAX84	Callable 5 Year CMS Spread Notes
83369NDP2/US83369NDP24	Callable 10 Year CMS Spread Notes
83369M5M0/US83369M5M04	Callable 15 Year CMS Spread Notes
83369M3N0/US83369M3N05	Callable 20 Year CMS Spread Notes
83369M3H3/US83369M3H37	Callable 20 Year CMS Spread Notes
83369M5K4/US83369M5K48	Callable 20 Year CMS Spread Notes

CUSIP/ISIN	Security Type
83369M5J7/US83369M5J74	Callable 15 Year CMS Spread Notes

## Legacy CMS Instruments: CMS HYBRID CALLABLE RANGE ACCRUAL AND CALLABLE DAILY RANGE ACCRUAL NOTES (DAILY CMS RATES OBSERVATION)

## Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Hybrid%20Callable%20Range%20Accrual%20and%20Callable%2 0Daily%20Range%20Accrual%20Notice%20(Daily%20CMS%20Observation)\_.pdf

CUSIP/ISIN	Security Type
83369MN24/US83369MN247	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, The Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M2E1/US83369M2E15	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M2Q4/US83369M2Q45	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the Russell 2000 <sup>®</sup> Index and the S&P 500 <sup>®</sup> Index
83369M7J5/US83369M7J56	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> , the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N5C0/US83369N5C04	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N6N5/US83369N6N59	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N7M6/US83369N7M67	Callable Daily Range Accrual CMS Spread Worst-Of Non Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NBT6/US83369NBT63	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NCQ1/US83369NCQ16	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NDL1/US83369NDL10	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

CUSIP/ISIN	Security Type
83369NEN6/US83369NEN66	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NFE5/US83369NFE58	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NGB0/US83369NGB01	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NH29/US83369NH296	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHD5/US83369NHD57	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NK8/US83369NK89	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NKD1/US83369NKD11	Callable Daily Range Accrual CMS Spread Non-Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index
83369NKN9/US83369NKN92	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NL32/US83369NL322	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the Russell 2000 <sup>®</sup> Index and the S&P 500 <sup>®</sup> Index
83369NL73/US83369NL736	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

# Legacy CMS Instruments: CMS HYBRID CALLABLE RANGE ACCRUAL AND CALLABLE DAILY RANGE ACCRUAL NOTES (CMS RATES OBSERVED FOR VARIABLE BASE RATE)

## Accompanying notice can be accessed through this link:

https://usprogram.socgen.com/files/CMS%20Hybrid%20Callable%20Range%20Accrual%20and%20Callable%2 0Daily%20Range%20Accrual%20Notice%20(CMS%20Base%20Rate%20Observation)\_.pdf

CUSIP/ISIN	Security Type
83369MM90/US83369MM900	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

CUSIP/ISIN	Security Type
83369MP22/US83369MP226	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MQ21/US83369MQ216	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, The Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MU67/US83369MU671	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, The Russell 2000 <sup>®</sup> Index and the S&P 500 <sup>®</sup> Index
83369MU75/US83369MU754	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, The Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MX80/US83369MX808	Callable Fixed to Daily Range Accrual CMS Spread Worst-OF Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369MZ70/US83369MZ704	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M2G6/US83369M2G62	Callable Daily Range Accrual CMS Spread Worst-Of Non Principal Protected notes Linked to The Russell 2000 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M2S0/US83369M2S01	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M2Y7/US83369M2Y78	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
8339M3U4/US8339M3U48	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M5H1/US83369M5H19	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M6C1/US83369M6C13	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, The Russell 2000 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M6R8/US83369M6R81	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369M6Z0/US83369M6Z08	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

CUSIP/ISIN	Security Type
83369M7C0/US83369M7C04	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N3A6/US83369N3A65	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N3T5/US83369N3T56	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N5A4/US83369N5A48	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N5V8/US83369N5V84	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to The Russell 2000 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369N7B0/US83369N7B03	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NA34/US83369NA341	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NAJ9/US83369NAJ90	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NAV2/US83369NAV29	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NBS8/US83369NBS80	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NDH0/US83369NDH08	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NDK3/US83369NDK37	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NEP1/US83369NEP15	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NES5/US83369NES53	Callable Fixed to Daily Range Accrual CMS Spread Non-Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index

CUSIP/ISIN	Security Type
83369NFF2/US83369NFF24	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NGA2/US83369NGA28	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NGW4/US83369NGW48	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NH37/US83369NH379	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NH94/US83369NH940	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHC7/US83369NHC74	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHE3/US83369NHE31	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHQ6/US83369NHQ60	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHV5/US83369NHV55	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHW3/US83369NHW39	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NHX1/US83369NHX12	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NJ27/US83369NJ276	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NJC5/US83369NJC56	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NJD3/US83369NJD30	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index

CUSIP/ISIN	Security Type
83369NLD0/US83369NLD02	Callable Fixed to Daily Range Accrual CMS Spread Worst-OF Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NML1/US83369NML19	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the NASDAQ-100 <sup>®</sup> Index, the Russell 2000 <sup>®</sup> Index and the S&P 500 <sup>®</sup> Index
83369NMS6/US83369NMS61	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NMT4/US83369NMT45	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NNF3/US83369NNF32	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NP53/US83369NP539	Callable Fixed to Daily Range Accrual CMS Spread Worst-Of Non- Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index
83369NTD2/US83369NTD20	Callable Daily Range Accrual CMS Spread Worst-Of Non-Principal Protected Notes Linked to the Dow Jones Industrial Average <sup>SM</sup> Index, the S&P 500 <sup>®</sup> Index and the EURO STOXX <sup>®</sup> Banks Index