

Explanation to Keys

A	Contractual Write-Down due to Capital Event: triggered if the total risk-based consolidated capital ratio of the Issuer falls below its minimum regulatory requirement and/or upon intervention of supervisory authority/ triggered if CACEIS Group's CET1 ratio falls below 5.125%
B	Contractual Write-Down due to Tax Event: triggered by the Borrower upon the occurrence of a Tax event by which 1) any interest payment under the Loan, which was tax deductible, becomes taxable for French corporate income tax and/or 2) this event generates additional tax to be paid
C	Contractual Write-Up: if CACEIS records positive Consolidated Net Income at any time when the Current Principal Amount of the Loan is less than the Original Principal Amount ("Return to Financial Health"), at the Borrower's discretion and subject to the respect of Relevant Maximum Distributable