

## **Mid-market Mark Disclosure: Equity Swaps**

Pursuant to the U.S. Commodity Futures Trading Commission ("CFTC") Rule §23.431, Société Générale SA (LEI/GMEI: O2RNE8IBXP4R0TD8PU41) and Société Générale International Limited (LEI/GMEI: 0IKLU6X1B10WK7X42C15) (collectively, "SG"), each a registered "swap dealer", hereby make the following disclosure to you, where:

1. You, or the relevant clients you transact on behalf of, are a "U.S. person", as this term is defined by the CFTC;
2. You are not a "swap dealer", "major swap participant", "security-based swap dealer", or "major security-based swap participant", in each case as defined in §1a of the Commodity Exchange Act; and
3. You are entering into or contemplating entry into an Equity Swap transaction with SG that constitutes a "swap", as defined in CFTC Rule §1.3.

### Pre-Trade Mid-Market Mark (PTMM) Disclosure

1. Where the reference instrument is an index: the PTMM is published on Bloomberg page "SGOD".
2. Where the reference instrument is a future: the PTMM is the prevailing mid-market level of the reference contract, as published by the relevant Exchange.
3. Where the reference instrument is a share, ETF or bond: the PTMM is the prevailing level of the Floating Rate Option with relevant Designated Maturity, agreed with you prior to execution of the relevant transaction.

### Daily Mark Disclosure

The daily mark for each swap transaction is made available to you on the relevant daily valuation report. Where the swap transaction is entered into pursuant to a Global Swap Confirmation Agreement or Master Confirmation for Dynamic Portfolio Swap Transactions, the daily mark will appear in the column named "Total MTM" in the Daily Synthetic MTM report, the Open Position report and/or the Closed Position report.