INFORMATION

Société Générale (the "Index Sponsor") hereby announces that the rules in respect of the DLVIX Index displayed under the Bloomberg ticker "DLVIX <Index>" (the "Index") are to be amended as follows.

The following amendments (the "Amendments") shall apply to the Index rules currently dated August 31, 2012 (the "Index Rules") with effect from January 28, 2013 (the "Effective Date") through a new version of such Index Rules dated as of such date.

DESCRIPTION OF THE AMENDMENTS

1. The definition of "Transaction Cost", under Section 2.2 of the Index Rules is deleted and replaced in its entirety by the following:

   **Transaction Cost, “TC”** means the nominal transaction costs as shown in Appendix A, linked to the execution of the trades in Futures Contracts. Such costs may be amended by the Index Sponsor from time to time solely to reflect changes in relevant transaction costs/spreads based on the prevailing market conditions.

2. The following Appendix A is added to the Index Rules accordingly:

   **Appendix A: Historical values of the Transaction Cost**

   From 01/12/2006 (included) and until 31/08/2012 (excluded): 0.025
   From 31/08/2012 (included) and until 28/01/2013 (excluded): 0.016
   From 28/01/2013 (included): 0.025

3. The Excess Return Index Closing Level and the Index Closing Level as of the Index Base Date are amended and restated with effect from the Effective Date.

4. The Index Rules are also modified in order to correct minor wording errors and take into account additional amendments which are not material.

DATE OF APPLICATION OF AMENDMENT

This Amendment will be effective from the Effective Date (included).

The historical values of the Index Level from the Index Base Date will be restated with effect from the Effective Date in order to take into account the revised definition of Transaction Cost and the restated values of the Excess Return Index Closing Level and the Index Closing Level as of the Index Base Date.