

To From Date Subject Ross Pullen Australian Securities Exchange RBS Alternative Investments (Australia) Pty Limited and The Royal Bank of Scotland plc 11 June 2013

International Index MINIs – Rollover of Underlying Index MINIs contracts

## FOR RELEASE TO THE MARKET

The Terms of Issue of the Index MINIs series listed below provide that the Underlying Index MINIs contract will be rolled from the current expiring Index MINIs contract to the next liquid Index MINIs contract. The Rollover Date shall be deemed to be today. The Index MINIs contract, Strike Price and Stop Loss Levels will be adjusted in accordance with the Terms of Issue as follows:

Issuer - The Royal Bank of Scotland plc

Effective Date	INDEX MINI Series Code	Underlying Index Futures	Strike Price	Stop Loss Level	Multiplier
11/06/2013	NKXKRD	Nikkei June 2013 Futures Contract	9763.0597	10241.00	0.1
12/06/2013	NKXKRD	Nikkei September 2013 Futures Contract	9764.3479	10241.00	0.1
11/06/2013	NKXKRE	Nikkei June 2013 Futures Contract	11908.322	12498.00	0.1
12/06/2013	NKXKRE	Nikkei September 2013 Futures Contract	11909.8932	12498.00	0.1
11/06/2013	NKXKRQ	Nikkei June 2013 Futures Contract	13823.299	13139.00	0.1
12/06/2013	NKXKRQ	Nikkei September 2013 Futures Contract	13821.4751	13139.00	0.1
11/06/2013	NKXKRR	Nikkei June 2013 Futures Contract	14427.4412	13715.00	0.1
12/06/2013	NKXKRR	Nikkei September 2013 Futures Contract	14425.5376	13715.00	0.1
11/06/2013	NKXKRT	Nikkei June 2013 Futures Contract	14667.3515	13946.00	0.1
12/06/2013	NKXKRT	Nikkei September 2013 Futures Contract	14665.4162	13946.00	0.1
11/06/2013	NKXKRV	Nikkei June 2013 Futures Contract	15064.1847	14324.00	0.1
12/06/2013	NKXKRV	Nikkei September 2013 Futures Contract	15062.1971	14324.00	0.1
11/06/2013	NKXKRW	Nikkei June 2013 Futures Contract	15465.442	14707.00	0.1

RBS Alternative Investments (Australia) Pty Ltd is not an Authorised Deposit-Taking Institution and the products which are issued by it do not form deposits or other funds or liabilities of The Royal Bank of Scotland N.V. or The Royal Bank of Scotland plc. The Royal Bank of Scotland plc does not guarantee the obligations of RBS Alternative Investments (Australia) Pty Ltd. The Royal Bank of Scotland plc is a foreign Authorised Deposit-Taking Institution and the products which are issued by it do not form deposits or other funds of The Royal Bank of Scotland plc, or deposits or other funds or liabilities of The Royal Bank of Scotland N.V. or RBS Alternative Investments (Australia) Pty Ltd.



12/06/2013	NKXKRW	Nikkei September 2013 Futures Contract	15463.4015	14707.00	0.1
11/06/2013	NKXKRX	Nikkei June 2013 Futures Contract	15702.7831	14933.00	0.1
12/06/2013	NKXKRX	Nikkei September 2013 Futures Contract	15700.7112	14933.00	0.1
11/06/2013	NKXQRQ	Nikkei June 2013 Futures Contract	14037.0988	13344.00	0.1
12/06/2013	NKXQRQ	Nikkei September 2013 Futures Contract	14035.2467	13344.00	0.1

Issuer – RBS Alternative Investments (Australia) Pty Limited

Effective Date	INDEX MINI Series Code	Underlying Index Futures	Strike Price	Stop Loss Level	Multiplier
-------------------	---------------------------	--------------------------	--------------	--------------------	------------

The Index MINIs detailed above will trade with the adjusted Terms of Issue effective tomorrow. All other remaining Terms of Issue regarding the Index MINI remain unchanged.

For and on behalf of,

The Royal Bank of Scotland plc

RBS Alternative Investments (Australia) Pty Ltd is not an Authorised Deposit-Taking Institution and the products which are issued by it do 2 not form deposits or other funds or liabilities of The Royal Bank of Scotland N.V. or The Royal Bank of Scotland plc. The Royal Bank of Scotland plc does not guarantee the obligations of RBS Alternative Investments (Australia) Pty Ltd. The Royal Bank of Scotland plc is a foreign Authorised Deposit-Taking Institution and the products which are issued by it do not form deposits or other funds of The Royal Bank of Scotland plc, or deposits or other funds or liabilities of The Royal Bank of Scotland N.V. or RBS Alternative Investments (Australia) Pty Ltd.