

To Ross Pullen
Australian Securities Exchange

From RBS Alternative Investments (Australia) Pty Limited
and
The Royal Bank of Scotland plc

Date 12 June 2013

Subject 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
12/06/2013	VXXKRB	VIX June 2013 Futures	12.5275	14.39	1
13/06/2013	VXXKRB	VIX July 2013 Futures	13.5275	15.56	1
12/06/2013	VXXKRD	VIX June 2013 Futures	10.4704	12.04	1
13/06/2013	VXXKRD	VIX July 2013 Futures	10.4718	12.04	1
12/06/2013	VXXKRE	VIX June 2013 Futures	12.0069	13.80	1
13/06/2013	VXXKRE	VIX July 2013 Futures	13.0069	14.96	1
12/06/2013	VXXKRF	VIX June 2013 Futures	10.801	12.42	1
13/06/2013	VXXKRF	VIX July 2013 Futures	10.8024	12.42	1
12/06/2013	VXXKRG	VIX June 2013 Futures	11.6815	13.42	1
13/06/2013	VXXKRG	VIX July 2013 Futures	11.683	13.42	1
12/06/2013	VXXKRH	VIX June 2013 Futures	10.1582	11.68	1
13/06/2013	VXXKRH	VIX July 2013 Futures	10.1595	11.69	1
12/06/2013	VXXKRP	VIX June 2013 Futures	45.2641	33.98	1

13/06/2013	VXXKRP	VIX July 2013 Futures	45.2581	33.98	1
12/06/2013	VXXKRQ	VIX June 2013 Futures	42.3655	31.81	1
13/06/2013	VXXKRQ	VIX July 2013 Futures	42.3599	31.81	1
12/06/2013	VXXKRR	VIX June 2013 Futures	39.9529	30.00	1
13/06/2013	VXXKRR	VIX July 2013 Futures	39.9477	30.00	1
12/06/2013	VXXKRS	VIX June 2013 Futures	37.5405	28.18	1
13/06/2013	VXXKRS	VIX July 2013 Futures	37.5355	28.18	1
12/06/2013	VXXKRT	VIX June 2013 Futures	31.242	23.45	1
13/06/2013	VXXKRT	VIX July 2013 Futures	31.2378	23.45	1
12/06/2013	VXXKRU	VIX June 2013 Futures	35.2214	26.44	1
13/06/2013	VXXKRU	VIX July 2013 Futures	35.2168	26.44	1
12/06/2013	VXXKRV	VIX June 2013 Futures	25.3106	19.00	1
13/06/2013	VXXKRV	VIX July 2013 Futures	25.3073	19.00	1

Issuer – RBS Alternative Investments (Australia) Pty Limited

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

RBS Alternative Investments (Australia) Pty Limited

The Royal Bank of Scotland plc