

### **Transfers of securities to RBS plc pursuant to Part VII of the UK Financial Services and Markets Act 2000**

On 6 February 2010 ABN AMRO Bank N.V. (registered with the Dutch Chamber of Commerce under number 33002587) changed its name to The Royal Bank of Scotland N.V. ("**RBS N.V.**") and on 1 April 2010 ABN AMRO Holding N.V. changed its name to RBS Holdings N.V.

On 23 September 2011, RBS N.V. and The Royal Bank of Scotland plc (with its registered office at 36 St Andrew Square, Edinburgh, Scotland) ("**RBS plc**") announced that the Court of Session in Scotland had approved and sanctioned the implementation of a banking business transfer scheme whereby eligible business carried on in the United Kingdom by RBS N.V. would be transferred to RBS plc pursuant to Part VII of the UK Financial Services and Markets Act 2000 (the "**Part VII Scheme**"). The Part VII Scheme took effect on 17 October 2011 (the "**Effective Date**").

From the Effective Date, RBS plc became the issuer of those securities originally issued by RBS N.V. which were transferred to RBS plc pursuant to the Part VII Scheme. Under the Part VII Scheme, amendments were made to the terms of the transferring securities and to agreements related to them from the Effective Date in order to give effect to the Part VII Scheme, including (but not limited to) references to "RBS N.V." being construed as references to "RBS plc". Details of these amendments are set out in the Scheme Document which can be viewed at [http://www.investors.rbs.com/RBS\\_NV](http://www.investors.rbs.com/RBS_NV).

For details of which securities were transferred to RBS plc pursuant to the Part VII Scheme, investors should refer to [http://www.investors.rbs.com/RBS\\_NV](http://www.investors.rbs.com/RBS_NV) or, for securities issued from on or about 21 July 2011, investors should refer to the terms of the issue or offer documents (including term-sheets) (if they indicate that RBS plc was expected to become the issuer of the securities as a result of the Part VII Scheme, then RBS plc has become the issuer, unless the securities have been exercised, redeemed or repurchased and cancelled prior to the implementation of the Part VII Scheme).

For further details of the Part VII Scheme generally, investors should refer to [http://www.investors.rbs.com/RBS\\_NV](http://www.investors.rbs.com/RBS_NV).

## APPENDIX

### ABN AMRO Vietnam Total Return Index Description (“Index Description”)

#### 1. Definitions

“**ADT 3M**” means the average daily value traded of a Security. The ADT 3M is calculated on the basis of the last 3 months in USD or the equivalent amount in another currency calculated by applying the Exchange Rate. The ADT 3M is provided by Bloomberg using the <AVG\_DAILY\_VALUE\_TRADED\_3M> function or an equivalent. If the Security has been listed for less than 3 months but more than 1 month, the ADT 3M will be calculated on the basis of all the Share’s trading days in USD or the equivalent amount in another currency calculated by applying the Exchange Rate. If the Security has been listed for less than 1 month, the ADT 3M will be deemed to be USD 0;

“**Authorised Assets**” means any Security in a company which is traded on a Relevant Exchange in a Regulated Market in an Authorised Country;

“**Authorised Country**” means Vietnam;

“**Business Day**” means any day (other than a Saturday or Sunday) on which commercial banks and foreign exchange markets settle payments in London and New York;

“**Cross-ownership**” means holdings by a Share Company, which for the time being is included in the Index, in another Qualifying Share Company;

“**De-listing Date**” means any Trading Day on which a De-listing Event occurs, subject to a Market Disruption Event;

“**De-listing Event**” means an Index Component for any reason ceases to be listed or is suspended from listing on the Relevant Exchange (and such cessation or suspension is continuing and such Index Component is not subsequently listed or quoted on another stock exchange or quotation system which is regulated and/or supervised by an official financial and/or governmental authority) on the same Trading Day.

“**Distributions**” means the cash equivalent of any and all distributions, dividends or other return or payment made in respect of a Share net of applicable withholding or any other taxes or deductions at a rate adjusted by application of the Netherlands tax treaty and without reference to tax credits;

“**Exchange Rate**” means the prevailing rate of exchange between the currency in which the relevant Share is traded and the Settlement Currency as determined by the Index Calculator on the relevant date;

“**Foreign Ownership Limit Date**” means any Trading Day on which a Foreign Ownership Limit Event occurs, subject to a Market Disruption Event;

“**Foreign Ownership Limit Event**” means that the Issuer, acting in good faith, and at its sole and absolute discretion, determines that it cannot adequately hedge any part of its exposure to any, or all, of the Shares as a result of the Foreign Ownership Restrictions;

“**Foreign Ownership Restrictions**” means any restriction, quota or limit, if any, imposed by any governmental authority on the percentage of the share capital or of units in a company that can be owned by foreign investors;

“**Foreign Ownership Headroom**” means, in respect of each Security, the number of Securities that can be bought by a foreign investor under Foreign Ownership Restrictions, as determined by the Index Sponsor in its sole and absolute discretion, multiplied by the Price of the Security;

“**Free-float Restrictions**” means restrictions on the availability to trade freely in the shares or units listed by the company such as: (A) Cross-ownership; or (B) Foreign Ownership Restrictions; or (C) government holdings; or (D) significant holdings by founders, directors and/or their families; or (E) employee stock ownership plans;

“**Index**” means the ABN AMRO Vietnam Index;

“**Index Calculator**” means, the person responsible for calculating the Index, as described in this Index Description, and as amended, replaced or substituted, from time to time. The first Index Calculator is Standard & Poor’s, located at 55 Water Street, New York, NY 10041;

“**Index Component**” means any Security notionally comprised in the Index;

“**Index Launch Date**” means 6 March 2007;

“**Index Sponsor**” means ABN AMRO Bank N.V., acting through its London Branch, located at 250 Bishopsgate, London, EC2M 4AA;

**“Market Disruption Event”** means

- the occurrence or existence on any Trading Day during the one hour period that ends at the official close of trading on the Relevant Exchange of any suspension of or limitation imposed on trading or the disruption or impairment in the ability of market participants in general to effect transactions in (by reason of movements in price reaching or exceeding limits permitted by the Relevant Exchange or otherwise) the Securities on the Relevant Exchange or any other exchange on which the Securities are listed, if, in the determination of the Calculation Agent, such suspension or limitation is material; or
- General moratorium in respect of banking activities in country in which the Relevant Exchange is located; or
- Price Source Disruption. It becomes impossible to obtain the Exchange Rate at any Business Day in the inter-bank market; or
- Governmental Default with respect to any security or indebtedness for money borrowed or guaranteed by any governmental authority, there occurs a default, event of default or other similar condition or event (howsoever described) including, but not limited to, (A) the failure of timely payment in full of principal, interest or other amounts due (without giving effect to any applicable grace periods) in respect of any such security indebtedness for money borrowed or guarantee, (B) a declared moratorium, standstill, waiver, deferral, repudiation or rescheduling of any principal, interest or other amounts due in respect of any such security, indebtedness for money borrowed or guarantee or (C) the amendment or modification of the terms and conditions of payment of any principal, interest or other amounts due in respect of any such security, indebtedness for money borrowed or guarantee without the consent of all holders of such obligation. The determination of the existence or occurrence of any default, event of default or other similar condition or event shall be made without regard to any lack or alleged lack of authority or capacity of such governmental authority to issue or enter into such security, indebtedness for money borrowed or guarantee; or
- Inconvertibility/non-transferrability. The occurrence of any event which (A) generally makes it impossible to convert the currencies in the Exchange Rate through customary legal channels for conducting such conversion in the principal financial centre of the Underlying Currency or (B) generally makes it impossible to deliver the Underlying Currency from accounts in the country of the principal financial centre of the Underlying Currency to accounts outside such jurisdiction or the Settlement Currency between accounts in such jurisdiction or to a party that a non-resident of such jurisdiction; or
- Nationalisation. Any expropriation, confiscation, requisition, nationalisation or other action by any governmental authority which deprives the Index Sponsor (or any of its affiliates) of all or substantially all of its assets in the country of the principal financial centre of the Underlying Currency; or
- Illiquidity. It is impossible to obtain a firm quote for the Exchange Rate for an amount which the Index Sponsor considers necessary to discharge its obligations under the Securities; or
- A change in law in the country of the principal financial centre of the Underlying Currency which may affect the ownership in and/or the transferability of the Underlying Currency; or
- The imposition of any tax and/or levy with punitive character which is imposed in the country of the principal financial centre of the Underlying Currency; or
- The unavailability of the Settlement Currency in the country of the principal financial centre of the Underlying Currency; or
- Limitations on repatriation of invested capital in the country of the principal financial centre of the Underlying Currency; or
- Any event regarding the maintenance of portfolio securities and cash with sub-custodians and securities depositories in the country of the Underlying Currency which deprives the Index Sponsor (or any of its affiliates) of all or substantially all of its assets in the country of the principal financial centre of the Underlying Currency; or
- Bankruptcy. The Share Company files for liquidation and the Shares cease to trade or are de-listed;

**“Minimum Number of Index Components”** means 8 Shares;

**“Number of Shares i”** means in relation to each Share i:

(A) on the Index Launch Date:

$$\text{Weight } i \times \frac{\text{Initial Index Value}}{\text{Price } i}$$

(B) on each Re-weighting Date:

$$\text{Weight } i \times \frac{\text{Index Value before Re-weighting}}{\text{Price } i}$$

(C) on each De-listing Date, Removal Date, Foreign Ownership Limit Date or Technical Constraints Date concerning Share j:

(i) if Share j is substituted by Share k

$$\text{Number of Shares}_{k,\text{new}} = \text{Number of Shares}_{j,\text{old}} \times \frac{\text{Price}_j}{\text{Price}_k}$$

(ii) if Share j is not substituted, for all Shares *i* in the Index:

$$\begin{aligned} \text{Number of Shares}_{i,\text{new}} = & \text{Number of Shares}_{i,\text{old}} \\ & + \text{Number of Shares}_{j,\text{old}} \times \frac{\text{Price}_j}{\text{Price}_i} \times \frac{\text{Number of Shares}_{i,\text{old}} \times \text{Price}_i}{\sum_{\substack{n \text{ Index Components} \\ n \neq j}} \text{Number of Shares}_{n,\text{old}} \times \text{Price}_n} \end{aligned}$$

**“Price”** means in respect of each Security the official closing price on the Relevant Exchange on the respective Trading Day (if not expressed in the Settlement Currency, converted into the Settlement Currency using the Exchange Rate);

**“Qualifying Share”** means any Security which complies with the Selection Criteria (see below section 4) and **“Qualifying Shares”** shall be construed accordingly;

**“Qualifying Share Company”** means each company which is the issuer of a Qualifying Share (together, the **“Qualifying Share Companies”**);

**“Regulated Market”** means any exchange or quotation system which is regulated and/or supervised by an official financial and/or governmental authority;

**“Relevant Exchange”** means for any Security such exchange or quotation system on which such Security has its primary listing or is mainly traded;

**“Removal Date”** means any Trading Day on which a Removal Event occurs, subject to a Market Disruption Event;

**“Removal Event”** means that a Share ceases to comply with any one or more of the Selection Criteria 4(i);

**“Re-weighting Date”** means semi-annually, 1 March and 1 September of each year from and including the 1 September 2007. If such day is not a Trading Day, the following Trading Day, subject to a Market Disruption Event. The Index Calculator may, with the prior written consent of the Index Sponsor, determine any Trading Day to be a Re-Weighting Date, and will if required for regulatory or legal reasons declare more frequent Re-Weighting dates as deemed appropriate at its sole and absolute discretion;

**“Security”** means each listed ordinary share of a company or if no ordinary shares are listed, the preferred share of the company or American Depository Receipt and Global Depository Receipt, and **“Securities”** shall be construed accordingly;

**“Settlement Currency”** means VND;

**“Share”** means a Security of a Share Company, which is included for the time being in the Index and **“Shares”** shall be construed accordingly;

**“Share Company”** means a company which is the issuer of the Shares, and **“Share Companies”** being construed accordingly;

**“Target Number”** means 15 Shares;

**“Technical Constraints”** means a Security is subject to Technical Constraints when the Index Sponsor is not reasonably able to hedge itself in respect of an Index Component due to either market, compliance, regulatory, reporting or reputational constraints or due to any local regulations which would require it to make a take-over bid, or due to lack of internal approval;

**“Technical Constraints Event”** means that the Index Sponsor may, but is not obliged to, refuse to include in the Index such Index Components selected following the Index Selection Procedure for notional inclusion in the Index which do not comply with the Selection Procedure or due to Technical Constraints;

**“Technical Constraints Date”** means any Trading Day on which a Technical Constraint Event occurs, subject to a Market Disruption Event;

**“Trading Day”** means any day that is (or, but for the occurrence of a Market Disruption Event, would have been) a trading day on the Relevant Exchange other than a day on which trading on such Relevant Exchange is scheduled to close prior to its regular weekday closing time;

**“Underlying Currency”** means the currency in which the relevant Share is denominated;

“**Weight i**” means for each Share i, based on modified market capitalisation and subject to a maximum of 20% on the Index Launch Date and on each Re-weighting Date (weights in excess of 20% are redistributed pro rata among the other Shares):

$$\text{Weight } i = \frac{\text{Market Capitalisation } i}{\sum_{\text{Index Components}} \text{Market Capitalisations}}$$

## 2. General Description

The Index is a Total Return Index designed to reflect the performance of the Securities of Vietnamese companies (each such company a “**Vietnamese Company**” and together referred to as the “**Vietnamese Companies**”) that are included in the Index. Only ordinary or preference shares, American Depository Receipts or Global Depository Receipts of such Vietnamese Companies are eligible for inclusion in the Index. Furthermore, Vietnamese companies with Foreign Ownership Restrictions where the utilisation does not meet criteria set in 4 (ii-c), may not be included in the Index.

The Index Calculator will make determinations as regards the Securities which are eligible for inclusion within the Index on the basis of the criteria set in Section 4 and will determine the quantity of such Securities to be included. In addition, on the basis of the formula for and method of calculating the Index (see section 5 below), the Index Calculator will calculate and publish the Index Value as set out below.

The Index Components will initially be modified market capitalisation weighted, with a maximum weight of 20%.

The Index shall comprise at any time the Minimum Number of Index Components and ceases to be calculated if there are less than 8 Qualifying Share Companies.

## 3. Initial Index Composition and Minimum Number of Index Components

The Index will initially comprise the Shares of the following 14 companies selected by the Index Calculator from Qualifying Shares on the Index Launch Date.

On the Index Launch Date the value of the Index will be VND 1000 (“**Initial Index Value**”) and will be notionally composed of Shares in the following Share Companies:

**Table 1 – Composition of the Index as of the Index Launch Date**

Relevant Exchange	Share	Share Company	Bloomberg	Market Capitalisation (USD millions)	Initial Weight
Vietnam	Common Stock	Corp For Financing and Promoting Technology	FPT VN Equity	2295	20.00%
Vietnam	Common Stock	Vietnam Dairy Product Co	VNM VN Equity	1937	20.00%
Vietnam	Common Stock	PetroVietnam Drilling and Well Services Joint Stock Co	PVD VN Equity	1169	16.06%
Vietnam	Common Stock	Vinh Son - Song Hinh Hydropower Joint Stock Co	VSH VN Equity	652	8.96%
Vietnam	Common Stock	Songda Urban & Industrial Zone Investment And Development Joint Stock Co	SJS VN Equity	450	6.18%
Vietnam	Common Stock	Tan Tao Industrial Park Corp	ITA VN Equity	416	5.72%
Vietnam	Common Stock	KinhDo Corp	KDC VN Equity	394	5.41%
Vietnam	Common Stock	Vietnam Petroleum Transport Joint Stock Co	VIP VN Equity	241	3.31%
Vietnam	Common Stock	Thu Duc Housing Development Corp	TDH VN Equity	229	3.15%
Vietnam	Common Stock	Hoa Binh Rubber Joint Stock Co	HRC VN Equity	220	3.02%
Vietnam	Common Stock	Binh Minh Plastics Joint Stock Co	BMP VN Equity	213	2.93%
Vietnam	Common Stock	Hau Giang Pharmaceutical JSC	DHG VN Equity	145	1.99%
Vietnam	Common Stock	Danang Rubber Joint Stock Co	DRC VN Equity	127	1.75%
Vietnam	Common Stock	Petrolimex Gas Joint Stock Co	PGC VN Equity	111	1.52%

All data as of 06 March 07, Sources: Bloomberg

#### 4. Index Selection Criteria and Selection Procedure

To qualify for inclusion in the Index, each Security must meet the following selection criteria, together referred to as the “**Selection Criteria**”:

- (i) The Security must qualify as an Authorised Asset; and
  - (ii) At the date of selection only:
    - a. The company which is the issuer of a Security must have a market capitalisation greater than USD 100,000,000 (or the equivalent amount in another currency calculated by applying the Exchange Rate) as published on the respective Bloomberg page <Bloomberg Code Equity DES> (“**Minimum Market Capitalisation**”), if any; and
    - b. The Security must have an ADT 3M greater than USD 200,000 (“**Minimum Liquidity**”); and
    - c. The Security must have a Foreign Ownership Headroom greater than USD 20,000,000 (“**Minimum Headroom**”).
- and
- (iii) Only those Securities which do not meet Technical Constraints will be included in the Index.

If any of the above mentioned data provider pages are not available, the Index Calculator shall take the data from a page replacing the stated page or if no replacement page is available from any other data provider as selected at the reasonable discretion of the Index Calculator. If, following the reasonable efforts of the Index Calculator it determines, in its sole and absolute discretion, that no data provider can provide the above mentioned data, the Index Calculator may determine not to include the Security on the basis that it does not meet the Selection Criteria.

A list shall be compiled of Qualifying Share Companies (such list, the “**Selection List**”). The Index Components are selected in accordance with the following selection procedure (“**Selection Procedure**”):

- (i) If a Qualifying Share Company has issued several classes of Securities, the Index Calculator shall take the class of Security which best represents the Qualifying Share Company, as determined by it at its sole and absolute discretion, and which complies with all of the Selection Criteria.
- (ii) The Qualifying Share Companies on the Selection List are ranked in descending order by their market capitalisation in USD (or the equivalent amount in another currency calculated by applying the Exchange Rate) as published on Bloomberg. The Qualifying Share Company with the highest market capitalisation is listed first with a rank equal to 1.
- (iii) If the Selection List comprises 15 or more Qualifying Share Companies, the top 15 Qualifying Share Companies using the above ranking, or, where the Selection List comprises less than 15 Qualifying Share Companies, all the Qualifying Share Companies, are included in the Index, and the respective Weight of each Index Component is calculated in accordance with the definition of “Weight i” in section 1.

#### 5. Index Calculation

The value of the Index (“**Index Value**”) will be calculated and published once a day by the Index Calculator on every Business Day t, subject to a Market Disruption Event on the under section 9 mentioned Reuters and/or Bloomberg reference page according to the following formula:

$$\text{Index Value}_t = \sum_{i=1}^N (\text{Number of Shares})_{i,t} \times (\text{Price})_{i,t}$$

[Distributions made by a Share Company in respect of a Share are notionally reinvested proportionally according to each Share’s weight in the Index. The Index will then be calculated as follows, for all Shares  $i$ , ( $i = 1, \dots, N$ )

$$\text{Number of Shares}_{i,ex} = \text{Number of Shares}_i \times [1 + D_j \times \text{Number of Shares}_j / \text{Index Value}_{ex}]$$

whereby

$$\text{Number of Shares}_{i,ex} = \text{Number of Shares of the } i\text{th Share following the ex-date;}$$

$$D_j = \text{Distributions of the } j\text{th Share; and}$$

$$\text{Index Value}_{ex} = \text{Index Value as defined above, but using the ex-dividend price of the } j\text{th Share.}]$$

## 6. Re-weighting of the Index

Following the initial composition of the Index on the Index Launch Date, the Index Calculator will, on each Re-Weighting Date, review the notional composition of the Index and re-weight the Index Components (each such procedure a "Re-weighting") subject to the requirement that each of the newly selected Share meet the Selection Criteria.

The Index Components shall be notionally re-weighted with effect from the Re-weighting Date, subject to the occurrence of a Market Disruption Event.

The basis for a re-weighting shall be the Prices of the Shares from the Re-weighting Date.

$$(\text{Index Value})_{\text{before Re-weighting}} = (\text{Index Value})_{\text{after Re-weighting}}$$

If on any Trading Day during the period from (and including) the preceding Re-weighting Date to (but excluding) the current Re-weighting Date a De-listing Event, Removal Event or Technical Constraint Event has occurred and the number of Index Components is below the Target Number, the number of the Index Components may be increased up to the Target Number of Components on the current Re-weighting Date according to the Selection Procedure.

In the event that a Market Disruption Event has occurred in relation to any actual or prospective Index Component on any Re-weighting Date, then such actual or prospective Index Component shall not be so included or removed, as the case may be, in the relevant Re-weighting.

## 7. ABN AMRO Index Committee

The ABN AMRO Index Committee may meet on a semi-annual basis and at other times at the request of the committee members. The principal purpose of the ABN AMRO Index Committee is to decide, amongst other things, the need for adjustments to the Index Composition and/or the Weights of the Index Components.

The ABN AMRO Index Committee may review the Index Composition and/or the Weights of the Index Components based only on liquidity, Free-float Restrictions, and Technical Constraints. The decisions of the ABN AMRO Index Committee with respect to the Index Composition and/or the Weight of Index Components prevail over the rules as described in section 4.

## 8. Index Component De-listing and Removal, Technical Constraints and Foreign Ownership Limit

The Index Calculator will determine on every Trading Day whether or not with respect to each Index Component a De-listing Event, Removal Event, Foreign Ownership Limit Event or Technical Constraints Event (each an "Event") has occurred. If an Event occurs in respect of a Share, the Index Calculator shall notionally invest the value of the affected Share with effect from the De-listing Date, Removal Date, Foreign Ownership Limit Date or Technical Constraints Date (each an "Event Date") according to the following:

- (i) substitute by the next eligible Qualifying Share in the Selection List, which is not already an Index Component and is ranked highest in terms of market capitalisation; or otherwise
- (ii) invest pro rata in the remaining Index Components if no other Qualifying Share exists, which is not already an Index Component, subject to the Minimum Index Component requirement.

The basis for the substitution shall be the respective Price on the Trading Day preceding the relevant Event Date.

## 9. Corporate actions

If a corporate action other than dividends distributions related to one of the Index Components takes place, the Index Calculator will apply its standard methodology for corporate actions as set out on the Index Calculator webpage [www.standardandpoors.com](http://www.standardandpoors.com) under "Policies and Methodology" and as amended from time to time.

## 10. Publication of the Index

The Index Value will be published by the Index Calculator on each Business Day on Bloomberg page ABNZVIET and on Reuters page .ABNZVIET. The Index Value will be published on each Trading Day after the London close of trading.

The list of Index Components and their Weights are available, upon reasonable request, from the Index Calculator on any Business Day.

## 11. Market Disruption Pertaining to Index Calculation or Re-weighting

If, in the determination of the Index Calculator, a Market Disruption Event has occurred on any Business Day, the Index Value will be calculated and published by the Index Calculator on the first succeeding Business Day, on which the Index Calculator determines that there is no Market Disruption Event, unless the Index Calculator determines that there is a Market Disruption Event occurring on each of the 5 Business Days immediately following the original Business Day on which (but for the Market Disruption Event) the Index Value would have been calculated and published by the Index Calculator. In that case (regardless of the Market Disruption Event) the Index Calculator shall determine the Price of the Share affected by the Market Disruption Event and the Index Value having regard to the then prevailing market conditions, the last reported trading price of the respective Shares and such other factors as the Index Calculator determines to be relevant.

If, in the determination of the Index Calculator, a Market Disruption Event has occurred on any Re-weighting Date or a De-listing Date, the Re-weighting or removal shall be postponed to the first succeeding Trading Day on which the Index Calculator determines that there is no Market Disruption Event, unless the Index Calculator determines that there is a Market Disruption Event occurring on each of the 5 Trading Days immediately following the original date which (but for the Market Disruption Event) would have been a Re-weighting Date or Removal Date. In that case (i) the fifth Trading Day shall be deemed to be the Re-weighting Date or Removal Date (regardless of the Market Disruption Event); and (ii) the Index Calculator shall determine the Price of the Share affected by the Market Disruption and the Index Value having regard to the then prevailing market conditions, the last reported trading price of the respective Index Components and such other factors as the Index Calculator determines to be relevant.

## 12. Adjustment Events

This Index Description, and each of the clauses therein, may be adjusted by the Index Calculator, with the prior written consent of the Index Sponsor, at any time, on such date as the Index Calculator shall designate for any of the following reasons:

- (a) *Illegality Reasons*: it becomes unlawful in any applicable jurisdiction for the Index Sponsor to sell or purchase any of the Shares; or
- (b) *UCITS Reasons*: an adjustment to the Index is required to ensure that the Index complies with the requirements of the Council Directive of 20 December 1985 on the co-ordination of laws, regulations and administrative provisions relating to undertakings for collective investment in transferable securities (No 85/611/EEC) as amended from time to time and supplemented in similar laws or regulations for financial indices; or
- (c) *Index Calculator Event*: the Index Calculator will cease, or has ceased, for any reason, to calculate the Index.

## 13. Termination

On any Trading Day, the Index will cease to be calculated if the Minimum Index Component requirement is not satisfied.

If, on any Trading Day, the Index Calculator cannot calculate the Index, the Index Sponsor, in its sole and absolute discretion, can substitute or replace the Index Calculator. If this is not possible, the Index will cease to be calculated.

## 14. Notice

On the occurrence of a De-Listing Event, Removal Event, Technical Constraints Event or Adjustment Event (each an “**Event**”), it is the Index Calculator’s intention that notice of the occurrence of such Event will be published on Bloomberg page ABNZVIET and on Reuters page .ABNZVIET.

The Index Calculator may, with the prior written consent of the Index Sponsor, publish such additional notices relating to the Index as it determines necessary, but is under no obligation to publish any particular notice. Such notices may be published on Bloomberg page ABNZVIET and on Reuters page .ABNZVIET, the Index Sponsors web page [www.abnamromarkets.com](http://www.abnamromarkets.com), or the Index Calculators webpage [www.standardandpoors.com](http://www.standardandpoors.com).