

Symbol Conversion

July 22, 2020

Exchange/Memo ID: 204731
ONN / OCC ID: 47331



THE ROYAL BANK OF SCOTLAND GROUP PLC - NAME/SYMBOL/CUSIP CHANGE

DESCRIPTION:

The Options Clearing Corporation (OCC) has been informed that The Royal Bank of Scotland Group plc (RBS) will change its name, trading symbol and CUSIP to NatWest Group plc (NWG), CUSIP 639057108. As a result, option symbols RBS/1RBS will also change to NWG/1NWG effective at the opening of business on July 23, 2020.

Strike prices and all other option terms will not change. Clearing Member input to OCC must use the new option symbols NWG/1NWG commencing July 23, 2020.

Symbol Conversion:

Adjustment Date: 07/23/2020

Option Symbol: RBS becomes NWG

Underlying Security: RBS becomes NWG

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

New Deliverable/Contract: 100 NatWest Group plc (NWG) American Depository Shares

Adjustment Date: 07/23/2020

Option Symbol: 1RBS becomes 1NWG

Underlying Security: RBS becomes NWG

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

New Deliverable/Contract: 100 NatWest Group plc (NWG) American Depository Shares

Pricing Considerations:

Additional Exchange Info: All resting orders in the above options in the BOX order book will be cancelled by the BOX Market Operations Center before the open today, July 22nd, 2020.

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
RBS	C/P	1.00	08/21/2020	NWG	C/P	1.00	08/21/2020
RBS	C/P	2.00	08/21/2020	NWG	C/P	2.00	08/21/2020
RBS	C/P	3.00	08/21/2020	NWG	C/P	3.00	08/21/2020
RBS	C/P	4.00	08/21/2020	NWG	C/P	4.00	08/21/2020
RBS	C/P	5.00	08/21/2020	NWG	C/P	5.00	08/21/2020
RBS	C/P	6.00	08/21/2020	NWG	C/P	6.00	08/21/2020
RBS	C/P	7.00	08/21/2020	NWG	C/P	7.00	08/21/2020

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
RBS	C/P	8.00	08/21/2020	NWG	C/P	8.00	08/21/2020
RBS	C/P	9.00	08/21/2020	NWG	C/P	9.00	08/21/2020
RBS	C/P	10.00	08/21/2020	NWG	C/P	10.00	08/21/2020
RBS	C/P	11.00	08/21/2020	NWG	C/P	11.00	08/21/2020
RBS	C/P	12.00	08/21/2020	NWG	C/P	12.00	08/21/2020
RBS	C/P	13.00	08/21/2020	NWG	C/P	13.00	08/21/2020
RBS	C/P	1.00	09/18/2020	NWG	C/P	1.00	09/18/2020
RBS	C/P	2.00	09/18/2020	NWG	C/P	2.00	09/18/2020
RBS	C/P	3.00	09/18/2020	NWG	C/P	3.00	09/18/2020
RBS	C/P	4.00	09/18/2020	NWG	C/P	4.00	09/18/2020
RBS	C/P	5.00	09/18/2020	NWG	C/P	5.00	09/18/2020
RBS	C/P	6.00	09/18/2020	NWG	C/P	6.00	09/18/2020
RBS	C/P	1.00	11/20/2020	NWG	C/P	1.00	11/20/2020
RBS	C/P	2.00	11/20/2020	NWG	C/P	2.00	11/20/2020
RBS	C/P	3.00	11/20/2020	NWG	C/P	3.00	11/20/2020
RBS	C/P	4.00	11/20/2020	NWG	C/P	4.00	11/20/2020
RBS	C/P	5.00	11/20/2020	NWG	C/P	5.00	11/20/2020
RBS	C/P	6.00	11/20/2020	NWG	C/P	6.00	11/20/2020
RBS	C/P	7.00	11/20/2020	NWG	C/P	7.00	11/20/2020
RBS	C/P	1.00	02/19/2021	NWG	C/P	1.00	02/19/2021
RBS	C/P	2.00	02/19/2021	NWG	C/P	2.00	02/19/2021
RBS	C/P	3.00	02/19/2021	NWG	C/P	3.00	02/19/2021
RBS	C/P	4.00	02/19/2021	NWG	C/P	4.00	02/19/2021
RBS	C/P	5.00	02/19/2021	NWG	C/P	5.00	02/19/2021
RBS	C/P	6.00	02/19/2021	NWG	C/P	6.00	02/19/2021

Disclaimer:

Contact Information: Questions regarding this memo can be addressed to the BOX Market Operations Center at 617-235-2291 or toll free at 1-866-768-8845 or emailed to boxmoc@boxoptions.com.