

ROYAL BANK OF SCOTLAND GROUP PLC
Form FWP
August 11, 2011

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August 11, 2011

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Name	CUSIP	Maturity	Strike	Ref.	Bid
Annual Reset Coupon Notes with Fixed Buffer linked to the SandP		08/15/14			
500 Index	78009PBJ9				
Annual Reset Coupon Notes with Fixed Buffer linked to the SandP		08/15/16			
500 Index	78009PBH3				
Annual Reset Coupon Notes with Fixed Buffer linked to the SandP		07/29/16	1,065.552	1,147.20	-1034
500 Index					

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78009PBB6

Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PBC4	07/29/14	1,065.552	1,143.50	88.
Annual Reset Coupon Securities linked to the SandP 500 78009KPK2	12/29/15	1,005.416	1,143.50	91.
Annual Reset Coupon Securities linked to the SandP 500 78009KNT5	11/30/15	944.584	1,143.50	94.
Annual Reset Coupon Securities linked to the SandP 500 78009KQE5	01/29/16	1,037.304	1,146.70	90.
Annual Reset Coupon Securities linked to the SandP 500 78009KQU9	02/26/16	1,045.92	1,143.20	90.
Annual Reset Coupon Securities linked to the SandP 500 78009KRQ7	03/31/16	1,048.152	1,146.50	91.
Annual Reset Coupon Securities linked to the SandP 500 78009KMT6	10/30/15	948.512	1,146.70	96.
Annual Reset Coupon Securities linked to the SandP 500 78009KLH3	08/31/15	837.776	1,149.20	102.
Annual Reset Coupon Securities linked to the SandP 500 Index 78009KMD1	09/30/15	913.728	1,149.00	100.
Annual Reset Coupon Securities linked to the SandP 500 Index 78009KKC5	07/30/15	891.072	1,150.20	94.
Annual Reset Coupon Securities linked to the SandP 500 Index 78009KHV7	06/30/15	861.408	1,149.20	95.
Annual Reset Coupon Security linked to the SandP 500 Index 78009KSB9	04/14/16	1,059.568	1,143.20	86.
Annual Reset Coupon Security linked to the SandP 500 Index 78009KSC7	04/14/14	1,059.568	1,143.50	86.
Callable Fixed Rate Step-Up 78009KSA1	04/15/26	n/a	n/a	99.91
Callable Fixed Rate Step-Up 78009KRZ7	03/31/19	n/a	n/a	100.02
Callable Fixed Rate Step-Up 78009KRS3	03/31/26	n/a	n/a	100.72
Callable Fixed Rate Step-Up 78009KRM6	03/22/18	n/a	n/a	102.20

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Name CUSIP	Maturity	Strike	Ref.	Bid
Callable Fixed Rate Step-Up 78009KQZ8	02/25/21	n/a	n/a	99.
Callable Fixed Rate Step-Up 78009KQX3	02/25/26	n/a	n/a	100.
Callable Fixed Rate Step-Up 78009KMU3	10/12/18	n/a	n/a	98.
Callable Fixed Rate Step-Up 78009KPQ9	12/28/20	n/a	n/a	94.
Callable Fixed Rate Step-up 78009KPE6	12/02/30	n/a	n/a	86.
Callable Fixed Rate Step-up 78009KMZ2	10/28/22	n/a	n/a	90.
Callable Fixed Rate Step-up 78009KNA6	10/29/30	n/a	n/a	83.
Callable Fixed to Floating Rate Note linked to 3-Month LIBOR 78009KMV1	10/29/20	n/a	n/a	87.
Callable Floating Rate Note linked to the 3 Month LIBOR 78009KNS7	11/22/18	n/a	n/a	92.
Capital Protected Note linked to Currency Basket 78009KFP2	04/30/14	1.762	n/a	98.
Capital Protected Note linked to USD/CNY (Reuters) 78009KEF5	03/31/14	6.827	n/a	101.
Capped Enhanced Participation Notes with Fixed Buffer 78009KQV7	02/28/13		1,144.70	89.
Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRJ3	03/15/21	n/a	n/a	93.
Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRL8	03/15/16	n/a	n/a	99.
Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009KRY0	03/31/18	n/a	n/a	96.
Digital Buffer linked to iShares MSCI Emerging Markets Index 78009KFL1	04/30/13	41.51	40.00	95.
Digital Buffer linked to the SandP 500 78009KQY1	02/28/13	1,307.4	1,144.70	9

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Digital Buffer linked to the SandP 500 78009KQT2	02/14/13	1,320.88	1,146.20	9
Digital Buffer linked to the SandP 500 78009KNP3	11/16/12	1,218.71	1,147.20	9
Digital Buffer linked to the SandP 500 78009KEC2	04/13/12	15.31	1,149.20	9
Digital Buffer linked to the SandP 500 78009KBB7	03/16/12	1,149.99	1,151.20	10
Digital Buffer linked to the SandP 500 00083JNP9	01/31/12	1,092.17	1,153.20	10
Digital Buffer linked to the SandP 500 00083JKM9	11/30/11	1,105.65	1,153.50	10
Digital Buffer linked to the SandP 500 00083JJV1	10/31/11	1,044.38	1,153.50	10
Digital Buffer linked to the SandP 500 00083JGR3	09/30/11	1,044.38	1,153.20	11
Digital Buffer linked to the SandP 500 00083JES3	08/31/11	1,028.12	1,153.00	11
Digital Buffer linked to the SandP 500 00083JEF1	08/12/11	3.79	1,153.20	11
Digital Buffer linked to the SandP 500 78009KFK3	04/30/12	1,183.71	1,149.20	9
Dow Jones Industrial Average SHIELD 00079FBM3	11/13/13	9,191.09	11,006.00	104.

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Name CUSIP	Maturity	Strike	Ref.	Bid
Fixed Rate Step-Up 78009KNR9	11/16/20	n/a	n/a	91.
Fixed Rate Step-Up 78009KLF7	08/11/20	n/a	n/a	95.
Fixed to Float linked to the 10yr CMS 78009KME9	09/16/20	n/a	n/a	94.
Fixed to Float linked to the 3-Month LIBOR 78009KMB5	08/19/17	0.34	n/a	98.
Fixed to Float linked to the 3-Month LIBOR 78009KNB4	10/27/17	n/a	n/a	90.
Fixed to Floating Note Linked to the 3-Month LIBOR 78009KMG4	09/28/18	n/a	n/a	87.
Fixed to Floating Rate Note linked to the USD 3 Month Libor 78009KMF6	09/20/17	n/a	n/a	90.
Indian ADR Basket Capital Protected Note 00078UER7	03/13/12	100	91.00	102.
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHN5	01/13/20	26.3	n/a	80.
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHS4	01/20/15	0	n/a	98.
RBS Annual Reset Coupon Notes with Fixed Buffer 78009PAW1	07/15/14	1,050.912	1,144.20	89.
RBS Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PAV3	07/15/16	1,050.912	1,143.20	89.
RBS Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PAS0	06/30/16	1,024.08	n/a	
RBS Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PAT8	06/30/14	1,024.08	1,144.20	90.
RBS Capped Enhanced Participation Notes with Fixed Buffer linked to the SandP 500 Index 78009PBL4	09/03/13			
RBS Capped Enhanced Participation Notes with Fixed Buffer Linked to the SandP 500 Index 78009PAJ0	05/31/13		1,143.00	90.

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RBS Capped Fixed-to-Floating Rate Notes 78009PAP6	06/14/21	n/a	n/a	95.
RBS Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009PAM3	05/25/21	n/a	n/a	97.
RBS Capped Market-Linked Note linked to the SandP 500 Index 78009PBG5	02/28/17			
RBS Capped Market-Linked Note linked to the SandP 500 Index 78009PAX9	07/29/16	n/a	n/a	
RBS Capped Market-Linked Notes linked to the SandP 500 Index 78009PAN1	12/15/16	n/a	n/a	
RBS Capped Market-Linked Principal Protected Notes linked to the SandP 500 Index 78009PAG6	08/16/16	n/a	1,147.20	89.
RBS Capped Market-Linked Principal Protected Notes Linked to the SandP 500 Index 78009PAF8	04/29/16	n/a	1,142.70	90.
RBS Capped Market-Linked Principal Protected Notes linked to the SandP 500 Index 78009PAL5	11/30/16	n/a	1,143.00	88.
RBS Market-Linked Notes linked to the SPDR Dow Jones Industrial Average ETF Trust 78009PBM2	03/01/16			
RICI Agriculture Excess Return Index PPN 00078UR51	12/28/11	1,241.87	1,102.50	99.
SandP 500 SHIELD 00079FDB5	12/24/13	1,109.78	1,154.20	10

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Name CUSIP	Maturity	Strike	Ref.	Bid	Ask
SandP 500 SHIELD 00079FCY6	12/10/13	1,156.86	1,153.70	100.40	100.40
SandP 500 SHIELD 00079FBX9	10/08/13	1,029.85	1,153.20	108.80	108.80
SandP 500 SHIELD 00079FBR2	09/10/13	1,021.37	1,153.20	110.70	110.70
SandP 500 SHIELD 00079FBH4	01/16/14	998.14	1,072.00	102.90	102.90
Steeper linked to the USD CMS 10 years - USD CMS 2 years 78009KPH9	12/13/28	n/a	n/a	85.95	86.00
Steeper linked to the USD CMS 30 years - USD CMS 2 years 78009KSD5	04/12/26	n/a	n/a	101.60	102.00
Steeper linked to the USD CMS 30 years - USD CMS 2 years 78009KQW5	02/25/31	n/a	n/a	99.50	100.00
Steeper linked to the USD CMS 30 Years - USD CMS 2 years 78009KPR7	12/30/30	n/a	n/a	97.17	98.00
USD 3 Month Libor Capital Protected Note 78009PBD2	07/21/21	n/a	n/a		

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