

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	Ask	% c
Digital Buffer linked to the SandP 500	00083JEF1	08/12/11	3.79	1,146.50	115.00	116.00	+
Digital Buffer linked to the SandP 500	00083JES3	08/31/11	1,028.12	1,146.70	113.50	114.50	+
Digital Buffer linked to the SandP 500	00083JGR3	09/30/11	1,044.38	1,148.50	110.63	111.63	+
Digital Buffer linked to the SandP 500		10/31/11	1,044.38	1,148.50	109.76	110.76	+

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00083JJV1

Digital Buffer linked to the SandP 500 00083JKM9	11/30/11	1,105.65	1,146.70	106.70	107.70	-
Digital Buffer linked to the SandP 500 00083JNP9	01/31/12	1,092.17	1,146.70	107.53	108.53	-
Dow Jones Industrial Average SHIELD 00079FBM3	11/13/13	9,191.09	10,896.00	104.07	105.07	-1.
Indian ADR Basket Capital Protected Note 00078UER7	03/13/12	100	91.00	102.30	Sold out	-0.
SandP 500 SHIELD 00079FBR2	09/10/13	1,021.37	1,139.20	109.90	110.90	-
SandP 500 SHIELD 00079FBX9	10/08/13	1,029.85	1,139.50	107.90	108.90	-
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SEC Legend

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\*\* From close of business yesterday

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