

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 Protection	Strike	Ref.	Bid	Ask	% change add
Callable Fixed Rate Step-Up 78009KSA1	100.00 04/15/26 %	n/a	/a n	9.91 9	00.91 1	+0.03 %**
Callable Fixed Rate Step-Up 78009KRZ7	100.00 03/31/19 %	n/a	n/a	100.02	101.02	-0.52 %**
Callable Fixed Rate Step-Up 78009KMU3	100.00 10/12/18 %	n/a	n/a	98.30	99.30	-0.59 %**
Callable Fixed Rate Step-Up 78009KQZ8	100.00 02/25/21 %	n/a	n/a	99.09	100.09	+0.00 %**
Callable Fixed Rate Step-Up 78009KQX3	100.00 02/25/26 %	n/a	n/a	100.14	101.14	-0.45 %**
Callable Fixed Rate Step-Up 78009KRS3	100.00 03/31/26 %	n/a	n/a	100.72	101.72	-0.39 %**
Callable Fixed Rate Step-Up 78009KRM6	100.00 03/22/18 %	n/a	n/a	102.20	103.20	-0.48 %**
Callable Fixed Rate Step-Up 78009KPQ9	100.00 12/28/20 %	n/a	n/a	94.40	95.40	-0.44 %**
Callable Fixed Rate Step-up 78009KPE6	100.00 12/02/30 %	n/a	n/a	86.71	Sold out	-0.13 %**
Callable Fixed Rate Step-up 78009KMZ2	100.00 10/28/22 %	n/a	n/a	90.23	91.23	-0.50 %**
Callable Fixed Rate Step-up	100.00 10/29/30 %	n/a	n/a	83.16	Sold out	-0.12 %**

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78009KNA6

Callable Fixed to Floating Rate Note linked to 3-Month LIBOR 78009KMV1	100.00 10/29/20 %	n/a	n/a	87.58	88.58	+0.69 %**
Callable Floating Rate Note linked to the 3 Month LIBOR 78009KNS7	100.00 11/22/18 %	n/a	n/a	92.41	93.41	+1.06 %**
Capital Protected Note linked to Currency Basket 78009KFP2	100.00 04/30/14 %	1.762	n/a	98.22	99.22	-0.18 %**
Capital Protected Note linked to USD/CNY (Reuters) 78009KEF5	100.00 03/31/14 %	6.827	n/a	101.10	102.10	-0.53 %**
Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRJ3	100.00 03/15/21 %	n/a	n/a	93.50	94.50	-0.22 %**
Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRL8	100.00 03/15/16 %	n/a	n/a	99.67	100.67	-0.26 %**
Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009KRY0	100.00 03/31/18 %	n/a	n/a	96.13	97.13	+0.01 %**
Dow Jones Industrial Average SHIELD 00079FBM3	100.00 11/13/13 %	9,191.09 11,006.00	n/a	104.93	105.93	-0.31 %**
Fixed Rate Step-Up 78009KNR9	100.00 11/16/20 %	n/a	n/a	91.73	92.73	-0.40 %**

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	Maturity	Protection	Strike	Ref.	Bid	Ask	% change
Fixed Rate Step-Up 78009KLF7	08/11/20	100.00 %	n/a	n/a	5.93	96.93+	0.07 %**
Fixed to Float linked to the 10yr CMS 78009KME9	09/16/20	100.00 %	n/a	n/a	94.41	95.41-	0.98 %**
Fixed to Float linked to the 3-Month LIBOR 78009KNB4	10/27/17	100.00 %	n/a	n/a	90.07	91.07-	1.87 %**
Fixed to Float linked to the 3-Month LIBOR 78009KMB5	08/19/17	100.00 %	0.34	n/a	98.64	99.64+	0.00 %**
Fixed to Floating Note Linked to the 3-Month LIBOR 78009KMG4	09/28/18	100.00 %	n/a	n/a	87.40	88.40-	1.45 %**
Fixed to Floating Rate Note linked to the USD 3 Month Libor 78009KMF6	09/20/17	100.00 %	n/a	n/a	90.61	91.61-	0.34 %**
Indian ADR Basket Capital Protected Note 00078UER7	03/13/12	100.00 %	100	91.00	102.34	Sold out	-0.08 %**
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHN5	01/13/20	100.00 %	26.3	n/a	80.86	81.86+	0.72 %**
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHS4	01/20/15	100.00 %	0	n/a	98.90	99.90+	0.00 %**
RBS Capped Fixed-to-Floating Rate Notes 78009PAP6	06/14/21		n/a	n/a	95.01	96.01-	1.23 %**

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RBS Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009PAM3	100.00 05/25/21 %	n/a	n/a	97.24	98.24+0.58 %**
RBS Capped Market-Linked Note linked to the S and P 500 Index 02/28/17 78009PBG5		n/a	n/a		
RBS Capped Market-Linked Note linked to the S and P 500 Index 07/29/16 78009PAX9		n/a	n/a		
RBS Capped Market-Linked Notes linked to the S and P 500 Index 78009PAN1	100.00 12/15/16 %	n/a	n/a		
RBS Capped Market-Linked Principal Protected Notes linked to the S and P 500 Index 78009PAL5	100.00 11/30/16 %	n/a	1,143.00	88.32	89.32+0.27 %**
RBS Capped Market-Linked Principal Protected Notes linked to the S and P 500 Index 78009PAG6	100.00 08/16/16 %	n/a	1,147.20	89.64	90.79+0.40 %**
RBS Capped Market-Linked Principal Protected Notes Linked to the S and P 500 Index 78009PAF8	100.00 04/29/16 %	n/a	1,142.70	90.75	91.75+0.23 %**
RBS Market-Linked Notes linked to the SPDR Dow Jones Industrial Average ETF Trust 78009PBM2	100.00 03/01/16 %	n/a	n/a		
RICI Agriculture Excess Return Index PPN 00078UR51	100.00 12/28/11 %	1,241.1	1,102.50	99.53	100.53+0.03 %**
S and P 500 SHIELD 00079FDB5	100.00 12/24/13 %	1,109.1	1,154.20	103.40	104.40+0.29 %**
S and P 500 SHIELD 00079FCY6	100.00 12/10/13 %	1,156.1	1,153.70	100.40	101.40-0.10 %**

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S and P 500 SHIELD 00079FBX9	10/08/13	100.00 %	1,029.1,153.20	108.80	109.80+0.00	***
S and P 500 SHIELD 00079FBR2	09/10/13	100.00 %	1,021.1,153.20	110.70	111.70-0.27	***
S and P 500 SHIELD 00079FBH4	01/16/14	100.00 %	998.141,072.00	102.90	103.90-1.80	***
Steepener linked to the USD CMS 10 years - USD CMS 2 years 78009KPH9	12/13/28	100.00 %	n/a	n/a	85.95	86.95+3.27 ***
Steepener linked to the USD CMS 30 years - USD CMS 2 years 78009KQW5	02/25/31	n/a	n/a	99.50	100.50+3.71	***
Steepener linked to the USD CMS 30 Years - USD CMS 2 years 78009KPR7	12/30/30	100.00 %	n/a	n/a	97.17	98.17+4.19 ***

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	Maturity	Protection	Strike	Ref.	Bid	Ask	% change
Steeper linked to the USD CMS 30 years - USD CMS 2 years	100.00	04/12/26	% n/a	n/a	101.60	102.6%	add +2.75***

78009KSD5

USD 3 Month Libor Capital Protected Note	100.00	07/21/21	% n/a	n/a			
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78009PBD2

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