

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	% change
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBJ9	20.00 08/15/14		n/a			%
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBH3	20.00 08/15/16		n/a			%
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBB6	20.00 07/29/16	1,065.552	-1034.68	-1033.68	+0.00	%**
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBC4	20.00 07/29/14	1,065.552	88.47	89.47	-0.39	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KRQ7	20.00 03/31/16	1,048.152	91.06	92.06	+0.95	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KLH3	20.00 08/31/15	837.7761	1,149.20	102.42	103.42	-0.08 %**
Annual Reset Coupon Securities linked to the S and P 500	78009KQE5	20.00 01/29/16	1,037.304	90.81	91.81	-0.23	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KPK2	20.00 12/29/15	1,005.416	91.61	92.61	-0.32	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KNT5	20.00 11/30/15	944.5841	1,143.50	94.84	95.84	-0.38 %**
Annual Reset Coupon Securities linked to the S and P 500	78009KQU9	20.00 02/26/16	1,045.91	1,143.20	90.30	91.30	-0.44 %**
Annual Reset Coupon Securities linked to the S and P 500	78009KMT6	20.00 10/30/15	948.5121	1,146.70	96.71	97.71	-0.02 %**

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Annual Reset Coupon Securities linked to the S and P 500 Index 78009KMD1	20.00913.7281,149.00100.97 09/30/15 %	101.97+0.06 ***

Annual Reset Coupon Securities linked to the S and P 500 Index 78009KKC5	20.00891.0721,150.20 94.37 07/30/15 %	95.37 -0.22 ***

Annual Reset Coupon Securities linked to the S and P 500 Index 78009KHV7	20.00861.4081,149.20 95.76 06/30/15 %	96.76 +0.81 ***

Annual Reset Coupon Security linked to the S and P 500 Index 78009KSC7	1,059.568 86.23 04/14/14 1,143.50	87.23 -0.40 ***

Annual Reset Coupon Security linked to the S and P 500 Index 78009KSB9	1,059.568 86.68 04/14/16 1,143.20	87.68 -0.42 ***

Digital Buffer linked to iShares MSCI Emerging Markets Index 78009KFL1	10.00 41.51 40.00 04/30/13 %	95.65 96.65 -0.21 ***

Digital Buffer linked to the S and P 500 78009KQT2	10.001,320.81,146.20 91.45 02/14/13 %	92.51 -0.11 ***

Digital Buffer linked to the S and P 500 78009KNP3	10.001,218.71,147.20 92.82 11/16/12 %	93.82 -0.04 ***

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	Maturity	Buffer	Strike	Ref.	Bid	Ask	% change add
Digital Buffer linked to the S and P 500	10.00			,149.20			0.01
78009KFK3	04/30/12		1,183.1		99.62	100.62	+ %**

Digital Buffer linked to the S and P 500	10.00			15.31	1,149.20	99.81	100.81-0.02
78009KEC2	04/13/12						%**

Digital Buffer linked to the S and P 500	10.00			1,149.1	1,151.20	103.12	104.12+0.15
78009KBB7	03/16/12						%**

Digital Buffer linked to the S and P 500	20.00			1,092.1	1,153.20	107.85	108.85+0.22
00083JNP9	01/31/12						%**

Digital Buffer linked to the S and P 500	20.00			1,105.1	1,153.50	106.94	107.94+0.17
00083JKM9	11/30/11						%**

Digital Buffer linked to the S and P 500	20.00			1,044.1	1,153.50	109.92	110.92+0.18
00083JJV1	10/31/11						%**

Digital Buffer linked to the S and P 500	20.00			1,044.1	1,153.20	110.76	111.76+0.20
00083JGR3	09/30/11						%**

Digital Buffer linked to the S and P 500	20.00			1,028.1	1,153.00	113.64	114.64+0.25
00083JES3	08/31/11						%**

Digital Buffer linked to the S and P 500	20.00	3.79		1,153.20	115.00		116.00+0.00
00083JEF1	08/12/11						%**

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Digital Buffer linked to the S and P 500 10.001,307.1,144.70 91.20 92.20-0.10
02/28/13 %**

78009KQY1 %

RBS Annual Reset Coupon Notes with 1,050.912 89.60 90.60-0.31
Fixed Buffer 07/15/14 1,144.20 %**

78009PAW1

RBS Annual Reset Coupon Notes with Fixed 1,050.912 89.17 90.17-0.46
Buffer linked to 07/15/16 1,143.20 %**
the S and P 500
Index

78009PAV3

RBS Annual Reset Coupon Notes with Fixed 1,024.08n/a
Buffer linked to 06/30/16
the S and P 500
Index

78009PAS0

RBS Annual Reset Coupon Notes with Fixed 1,024.1,144.20 90.04 91.04-0.39
Buffer linked to 06/30/14 %**
the S and P 500
Index

78009PAT8

RBS Capped Enhanced Participation 20.00 n/a
Notes with Fixed 09/03/13
Buffer linked to the S and P 500 Index %

78009PBL4

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