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ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

December 21, 2012

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Trading RBS Exchange Traded Notes

THOMSON	INTRADAY			MOVING AVG/ ETN	INCEPTION DAYS TO		
INDEX ONE ETN	INDICATIVE			TICKER DATE	BENCHMARK INDEX		
TICKER	VALUE TICKER	CUSIP		CONFIRM TREND			
RBS Trendpilot[] ETNs							
RBS US Large Cap Trendpilot[] ETN				TRND	12/6/10	S and P 500([R]) Total Return Index	
TRND.P	TRND.IV	78009L308		200/5			
RBS US Mid Cap Trendpilot[] ETN				TRNM	1/25/11	S and P MidCap 400([R]) Total Return I	
TRNM.P	TRNM.IV	78009L209		200/5			
RBS Gold Trendpilot[] ETN				TBAR	2/17/11	Price of Gold Bullion	
TBAR.P	TBAR.IV	78009L407		200/5			
RBS Oil Trendpilot[] ETN				TWTI	9/13/11	RBS 12-Month Oil Total Return Index	
TWTI.P	TWTI.IV	78009P127		100/5			
RBS NASDAQ-100([R]) Trendpilot[] ETN				TNDQ	12/8/11	NASDAQ-100([R]) Total Return Index(SM)	
TNDQ.K	TNDQ.IV	78009P143		100/5			
						BNY Mellon China Select ADR Total	
RBS China Trendpilot[] ETN				TCHI	4/13/12	Return Index(SM)	
TCHI.K	TCHI.IV	78009P150		100/3			
RBS Sector ETNs							
						NYSE Arca Equal Weighted	

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RBS Global Big Pharma ETN DRGS 10/21/11 Pharmaceutical Total Return Index(SM)
 DRGS.K DRGS.IV 78009P135 N/A

THOMSON INTRADAY
 INDEX ONE ETN INDICATIVE ETN INCEPTION
 TICKER VALUE TICKER CUSIP TICKER DATE UNDERLYING INDICES
 REBALANCED

RBS Alternator ETNs

S and P 500([R]) Total Return Index,
 RBS US Large Cap Alternator ETN[] ALTL 8/30/12 S and P 500([R]) Equal Weight Total Ret
 ALTL.P ALTL.IV 78009P168 Monthly
 S and P 500([R]) Low volatility Total

THOMSON INTRADAY REBALANCED
 INDEX ONE ETN INDICATIVE ETN INCEPTION
 TO TARGET
 TICKER DATE UNDERLYING INDEX
 TICKER VALUE TICKER CUSIP WEIGHTS

RBS Rogers Enhanced ETNs

RBS Rogers Enhanced Commodity RGRC 10/25/12 RICI Enhanced(SM) Commodity Total Retu
 RGRC.P RGRC.IV 78009P176 Semi-Annually
 Index ETN

RBS Rogers Enhanced Energy ETN RGRE 10/25/12 RICI Enhanced(SM) Energy Total Return
 RGRE.P RGRE.IV 78009P192 Semi-Annually

RBS Rogers Enhanced Agriculture ETN RGRA 10/25/12 RICI Enhanced(SM) Agriculture Total Re
 RGRA.P RGRA.IV 78009P184 Semi-Annually

RBS Rogers Enhanced Precious RGRP 10/25/12 RICI Enhanced(SM) Precious Metals Total
 RGRP.P RGRP.IV 78009P200 Semi-Annually
 Metals ETN

RBS Rogers Enhanced Industrial RGRI 10/25/12 RICI Enhanced(SM) Industrial Metals To
 RGRI.P RGRI.IV 78009P218 Semi-Annually
 Metals ETN

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(1)As of the most recent weekly auction
out more

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