

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	Bid	Ask	% change
		Strike Ref.				
Callable Fixed Rate Step-Up	78009KPQ9	12/28/20	n/a n/a	94.40	95.40	-0.44 %**
Callable Fixed Rate Step-Up	78009KQZ8	02/25/21	n/a n/a	99.09	100.09	+0.00 %**
Callable Fixed Rate Step-up	78009KMZ2	10/28/22	n/a n/a	90.23	91.23	-0.50 %**
Callable Fixed Rate Step-Up	78009KQX3	02/25/26	n/a n/a	100.14	101.14	-0.45 %**
Callable Fixed Rate Step-Up	78009KRS3	03/31/26	n/a n/a	100.72	101.72	-0.39 %**
Callable Fixed Rate Step-Up	78009KSA1	04/15/26	n/a n/a	99.91	100.91	+0.03 %**
Callable Fixed Rate Step-up	78009KNA6	10/29/30	n/a n/a	83.16	Sold out	-0.12 %**
Callable Fixed Rate Step-up	78009KPE6	12/02/30	n/a n/a	86.71	Sold out	-0.13 %**
Callable Fixed Rate Step-Up	78009KRM6	03/22/18	n/a n/a	102.20	103.20	-0.48 %**
Callable Fixed Rate Step-Up	78009KMU3	10/12/18	n/a n/a	98.30	99.30	-0.59 %**
Callable Fixed Rate Step-Up	78009KRZ7	03/31/19	n/a n/a	100.02	101.02	-0.52 %**

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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 %**
Fixed Rate Step-Up 78009KLF7	100.00 % 08/11/20	n/a n/a	95.93	96.93	+0.07 %**
Fixed Rate Step-Up 78009KNR9	100.00 % 11/16/20	n/a n/a	91.73	92.73	-0.40 %**
Fixed to Float linked to the 10yr CMS 78009KME9	100.00 % 09/16/20	n/a n/a	94.41	95.41	-0.98 %**
Fixed to Float linked to the 3-Month LIBOR 78009KNB4	100.00 % 10/27/17	n/a n/a	90.07	91.07	-1.87 %**
Fixed to Float linked to the 3-Month LIBOR 78009KMB5	100.00 % 08/19/17	0.34 n/a	98.64	99.64	+0.00 %**
Fixed to Floating Note Linked to the 3-Month LIBOR 78009KMG4	100.00 % 09/28/18	n/a n/a	87.40	88.40	-1.45 %**
Fixed to Floating Rate Note linked to the USD 3 Month Libor 78009KMF6	100.00 % 09/20/17	n/a n/a	90.61	91.61	-0.34 %**
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHS4	100.00 % 01/20/15	0 n/a	98.90	99.90	+0.00 %**

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	Maturity	Protectio	Strike	Bid	Ask	% change ad
Leveraged CPI Linked Securities With Fixed First-Year Coupon	01/13/20	100.00 %	26.3 n/a	80.86	81.86	+ 0.72 %**
00079FHN5						
RBS Capped Fixed-to-Floating Rate Notes	06/14/21	n/a	n/a	95.01	96.01	-1.23 %**
78009PAP6						
Steepener linked to the USD CMS 10 years - USD CMS 2 years	12/13/28	100.00 %	n/a n/a	85.95	86.95	+3.27 %**
78009KPH9						
Steepener linked to the USD CMS 30 years - USD CMS 2 years	04/12/26	100.00 %	n/a n/a	101.60	102.60	+2.75 %**
78009KSD5						
Steepener linked to the USD CMS 30 years - USD CMS 2 years	02/25/31	n/a	n/a	99.50	100.50	+3.71 %**
78009KQW5						
Steepener linked to the USD CMS 30 Years - USD CMS 2 years	12/30/30	100.00 %	n/a n/a	97.17	98.17	+4.19 %**
78009KPR7						
USD 3 Month Libor Capital Protected Note	07/21/21	100.00 %	n/a n/a			
78009PBD2						
Live On Off updates						

Please read the relevant prospectus, which contains material terms of the securities and important risks that you should consider, before investing. If the securities are

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Capital Protected Notes, please bear in mind that they protect your principal invested only against any decline in the underlying market measure at maturity. They are not guaranteed or insured by the Federal Deposit Insurance Corporation (FDIC) or secured by collateral, nor are they obligations of or guaranteed by the UK government. All payments due on Capital Protected Notes remain subject to the credit risk of the issuer and its parent company.

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SEC Legend

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