

ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

August 11, 2011

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Registration Statement Nos. 333-162219 and 333-162219-01

August 11, 2011

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Name	CUSIP	Maturity	Protection	Bid	Ask	% change	Ad
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Callable Fixed Rate Step-Up	78009KPQ9	12/28/20	100.00 % n/a	n/a	94.40	95.40 -0.44 ***	
Callable Fixed Rate Step-Up	78009KQZ8	02/25/21	100.00 % n/a	n/a	99.09	100.09 +0.00 ***	
Callable Fixed Rate Step-up	78009KMZ2	10/28/22	100.00 % n/a	n/a	90.23	91.23 -0.50 ***	
Callable Fixed Rate Step-Up	78009KQX3	02/25/26	100.00 % n/a	n/a	100.14	101.14 -0.45 ***	
Callable Fixed Rate Step-Up	78009KRS3	03/31/26	100.00 % n/a	n/a	100.72	101.72 -0.39 ***	
Callable Fixed Rate Step-Up	78009KSA1	04/15/26	100.00 % n/a	n/a	99.91	100.91 +0.03 ***	
Callable Fixed Rate Step-up	78009KNA6	10/29/30	100.00 % n/a	n/a	83.16	Sold out -0.12 ***	
Callable Fixed Rate Step-up	78009KPE6	12/02/30	100.00 % n/a	n/a	86.71	Sold out -0.13 ***	
Callable Fixed Rate Step-Up	78009KRM6	03/22/18	100.00 % n/a	n/a	102.20	103.20 -0.48 ***	
Callable Fixed Rate Step-Up	78009KMU3	10/12/18	100.00 % n/a	n/a	98.30	99.30 -0.59 ***	
Callable Fixed Rate Step-Up	78009KRZ7	03/31/19	100.00 % 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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\*\* From close of business yesterday

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