

ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

August 11, 2011

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Name	CUSIP	Maturity	Protection	Bid	Ask	% change
Capital Protected Note linked to Currency Basket	78009KFP2	04/30/14	% 1.762	n/a 98.22	99.22	-0.18 %**
Capital Protected Note linked to USD/CNY (Reuters)	78009KEF5	03/31/14	% 6.827	n/a 101.10	102.10	-0.53 %**

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SEC Legend

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** From close of business yesterday