

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 |
|---|-----------|----------|-----------|----------|-------|
| Annual Reset Coupon Notes with Fixed Buffer linked to the SandP | | 08/15/14 | | | |
| 500 Index | 78009PBJ9 | | | | |
| Annual Reset Coupon Notes with Fixed Buffer linked to the SandP | | 08/15/16 | | | |
| 500 Index | 78009PBH3 | | | | |
| Annual Reset Coupon Notes with Fixed Buffer linked to the SandP | | 07/29/16 | 1,065.552 | 1,147.20 | -1034 |
| 500 Index | | | | | |

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78009PBB6

| | | | | |
|--|----------|-----------|----------|--------|
| Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PBC4 | 07/29/14 | 1,065.552 | 1,143.50 | 88. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KPK2 | 12/29/15 | 1,005.416 | 1,143.50 | 91. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KNT5 | 11/30/15 | 944.584 | 1,143.50 | 94. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KQE5 | 01/29/16 | 1,037.304 | 1,146.70 | 90. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KQU9 | 02/26/16 | 1,045.92 | 1,143.20 | 90. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KRQ7 | 03/31/16 | 1,048.152 | 1,146.50 | 91. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KMT6 | 10/30/15 | 948.512 | 1,146.70 | 96. |
| Annual Reset Coupon Securities linked to the SandP 500 78009KLH3 | 08/31/15 | 837.776 | 1,149.20 | 102. |
| Annual Reset Coupon Securities linked to the SandP 500 Index 78009KMD1 | 09/30/15 | 913.728 | 1,149.00 | 100. |
| Annual Reset Coupon Securities linked to the SandP 500 Index 78009KKC5 | 07/30/15 | 891.072 | 1,150.20 | 94. |
| Annual Reset Coupon Securities linked to the SandP 500 Index 78009KHV7 | 06/30/15 | 861.408 | 1,149.20 | 95. |
| Annual Reset Coupon Security linked to the SandP 500 Index 78009KSB9 | 04/14/16 | 1,059.568 | 1,143.20 | 86. |
| Annual Reset Coupon Security linked to the SandP 500 Index 78009KSC7 | 04/14/14 | 1,059.568 | 1,143.50 | 86. |
| Callable Fixed Rate Step-Up 78009KSA1 | 04/15/26 | n/a | n/a | 99.91 |
| Callable Fixed Rate Step-Up 78009KRZ7 | 03/31/19 | n/a | n/a | 100.02 |
| Callable Fixed Rate Step-Up 78009KRS3 | 03/31/26 | n/a | n/a | 100.72 |
| Callable Fixed Rate Step-Up 78009KRM6 | 03/22/18 | n/a | n/a | 102.20 |

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| Name CUSIP | Maturity | Strike | Ref. | Bid |
|--|----------|---------|----------|------|
| Callable Fixed Rate Step-Up 78009KQZ8 | 02/25/21 | n/a | n/a | 99. |
| Callable Fixed Rate Step-Up 78009KQX3 | 02/25/26 | n/a | n/a | 100. |
| Callable Fixed Rate Step-Up 78009KMU3 | 10/12/18 | n/a | n/a | 98. |
| Callable Fixed Rate Step-Up 78009KPQ9 | 12/28/20 | n/a | n/a | 94. |
| Callable Fixed Rate Step-up 78009KPE6 | 12/02/30 | n/a | n/a | 86. |
| Callable Fixed Rate Step-up 78009KMZ2 | 10/28/22 | n/a | n/a | 90. |
| Callable Fixed Rate Step-up 78009KNA6 | 10/29/30 | n/a | n/a | 83. |
| Callable Fixed to Floating Rate Note linked to 3-Month LIBOR 78009KMV1 | 10/29/20 | n/a | n/a | 87. |
| Callable Floating Rate Note linked to the 3 Month LIBOR 78009KNS7 | 11/22/18 | n/a | n/a | 92. |
| Capital Protected Note linked to Currency Basket 78009KFP2 | 04/30/14 | 1.762 | n/a | 98. |
| Capital Protected Note linked to USD/CNY (Reuters) 78009KEF5 | 03/31/14 | 6.827 | n/a | 101. |
| Capped Enhanced Participation Notes with Fixed Buffer 78009KQV7 | 02/28/13 | | 1,144.70 | 89. |
| Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRJ3 | 03/15/21 | n/a | n/a | 93. |
| Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRL8 | 03/15/16 | n/a | n/a | 99. |
| Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009KRY0 | 03/31/18 | n/a | n/a | 96. |
| Digital Buffer linked to iShares MSCI Emerging Markets Index 78009KFL1 | 04/30/13 | 41.51 | 40.00 | 95. |
| Digital Buffer linked to the SandP 500 78009KQY1 | 02/28/13 | 1,307.4 | 1,144.70 | 9 |

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|---|----------|----------|-----------|------|
| Digital Buffer linked to the SandP 500 78009KQT2 | 02/14/13 | 1,320.88 | 1,146.20 | 9 |
| Digital Buffer linked to the SandP 500 78009KNP3 | 11/16/12 | 1,218.71 | 1,147.20 | 9 |
| Digital Buffer linked to the SandP 500 78009KEC2 | 04/13/12 | 15.31 | 1,149.20 | 9 |
| Digital Buffer linked to the SandP 500 78009KBB7 | 03/16/12 | 1,149.99 | 1,151.20 | 10 |
| Digital Buffer linked to the SandP 500 00083JNP9 | 01/31/12 | 1,092.17 | 1,153.20 | 10 |
| Digital Buffer linked to the SandP 500 00083JKM9 | 11/30/11 | 1,105.65 | 1,153.50 | 10 |
| Digital Buffer linked to the SandP 500 00083JJV1 | 10/31/11 | 1,044.38 | 1,153.50 | 10 |
| Digital Buffer linked to the SandP 500 00083JGR3 | 09/30/11 | 1,044.38 | 1,153.20 | 11 |
| Digital Buffer linked to the SandP 500 00083JES3 | 08/31/11 | 1,028.12 | 1,153.00 | 11 |
| Digital Buffer linked to the SandP 500 00083JEF1 | 08/12/11 | 3.79 | 1,153.20 | 11 |
| Digital Buffer linked to the SandP 500 78009KFK3 | 04/30/12 | 1,183.71 | 1,149.20 | 9 |
| Dow Jones Industrial Average SHIELD 00079FBM3 | 11/13/13 | 9,191.09 | 11,006.00 | 104. |

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| Name CUSIP | Maturity | Strike | Ref. | Bid |
|---|----------|-----------|----------|------|
| Fixed Rate Step-Up 78009KNR9 | 11/16/20 | n/a | n/a | 91. |
| Fixed Rate Step-Up 78009KLF7 | 08/11/20 | n/a | n/a | 95. |
| Fixed to Float linked to the 10yr CMS 78009KME9 | 09/16/20 | n/a | n/a | 94. |
| Fixed to Float linked to the 3-Month LIBOR 78009KMB5 | 08/19/17 | 0.34 | n/a | 98. |
| Fixed to Float linked to the 3-Month LIBOR 78009KNB4 | 10/27/17 | n/a | n/a | 90. |
| Fixed to Floating Note Linked to the 3-Month LIBOR 78009KMG4 | 09/28/18 | n/a | n/a | 87. |
| Fixed to Floating Rate Note linked to the USD 3 Month Libor 78009KMF6 | 09/20/17 | n/a | n/a | 90. |
| Indian ADR Basket Capital Protected Note 00078UER7 | 03/13/12 | 100 | 91.00 | 102. |
| Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHN5 | 01/13/20 | 26.3 | n/a | 80. |
| Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHS4 | 01/20/15 | 0 | n/a | 98. |
| RBS Annual Reset Coupon Notes with Fixed Buffer 78009PAW1 | 07/15/14 | 1,050.912 | 1,144.20 | 89. |
| RBS Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PAV3 | 07/15/16 | 1,050.912 | 1,143.20 | 89. |
| RBS Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PAS0 | 06/30/16 | 1,024.08 | n/a | |
| RBS Annual Reset Coupon Notes with Fixed Buffer linked to the SandP 500 Index 78009PAT8 | 06/30/14 | 1,024.08 | 1,144.20 | 90. |
| RBS Capped Enhanced Participation Notes with Fixed Buffer linked to the SandP 500 Index 78009PBL4 | 09/03/13 | | | |
| RBS Capped Enhanced Participation Notes with Fixed Buffer Linked to the SandP 500 Index 78009PAJ0 | 05/31/13 | | 1,143.00 | 90. |

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|---|----------|----------|----------|------|
| RBS Capped Fixed-to-Floating Rate Notes 78009PAP6 | 06/14/21 | n/a | n/a | 95. |
| RBS Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009PAM3 | 05/25/21 | n/a | n/a | 97. |
| RBS Capped Market-Linked Note linked to the SandP 500 Index 78009PBG5 | 02/28/17 | | | |
| RBS Capped Market-Linked Note linked to the SandP 500 Index 78009PAX9 | 07/29/16 | n/a | n/a | |
| RBS Capped Market-Linked Notes linked to the SandP 500 Index 78009PAN1 | 12/15/16 | n/a | n/a | |
| RBS Capped Market-Linked Principal Protected Notes linked to the SandP 500 Index 78009PAG6 | 08/16/16 | n/a | 1,147.20 | 89. |
| RBS Capped Market-Linked Principal Protected Notes Linked to the SandP 500 Index 78009PAF8 | 04/29/16 | n/a | 1,142.70 | 90. |
| RBS Capped Market-Linked Principal Protected Notes linked to the SandP 500 Index 78009PAL5 | 11/30/16 | n/a | 1,143.00 | 88. |
| RBS Market-Linked Notes linked to the SPDR Dow Jones Industrial Average ETF Trust 78009PBM2 | 03/01/16 | | | |
| RICI Agriculture Excess Return Index PPN 00078UR51 | 12/28/11 | 1,241.87 | 1,102.50 | 99. |
| SandP 500 SHIELD 00079FDB5 | 12/24/13 | 1,109.78 | 1,154.20 | 100. |

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| Name CUSIP | Maturity | Strike | Ref. | Bid | Ask |
|---|----------|----------|----------|--------|--------|
| SandP 500 SHIELD 00079FCY6 | 12/10/13 | 1,156.86 | 1,153.70 | 100.40 | 100.40 |
| SandP 500 SHIELD 00079FBX9 | 10/08/13 | 1,029.85 | 1,153.20 | 108.80 | 108.80 |
| SandP 500 SHIELD 00079FBR2 | 09/10/13 | 1,021.37 | 1,153.20 | 110.70 | 110.70 |
| SandP 500 SHIELD 00079FBH4 | 01/16/14 | 998.14 | 1,072.00 | 102.90 | 102.90 |
| Steeper linked to the USD CMS 10 years - USD CMS 2 years 78009KPH9 | 12/13/28 | n/a | n/a | 85.95 | 86.00 |
| Steeper linked to the USD CMS 30 years - USD CMS 2 years 78009KSD5 | 04/12/26 | n/a | n/a | 101.60 | 102.00 |
| Steeper linked to the USD CMS 30 years - USD CMS 2 years 78009KQW5 | 02/25/31 | n/a | n/a | 99.50 | 100.00 |
| Steeper linked to the USD CMS 30 Years - USD CMS 2 years 78009KPR7 | 12/30/30 | n/a | n/a | 97.17 | 98.00 |
| USD 3 Month Libor Capital Protected Note 78009PBD2 | 07/21/21 | n/a | n/a | | |

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