

ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

August 11, 2011

Filed pursuant to Rule 433

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

August 11, 2011

Home Products The Market

Search:

CUSIP, Text

Product Type

Buffered

Capital Protected Notes

Asset Class

Commodities

Equities

Interest Rates

Foreign Exchange

Quick Links

Current Offerings

Recently Issued

Top Movers

About Us

investor.products@rbs.com 1-866-747-43

The Market

My Marke

Home Our Products

Products

Product List filter and explore

Choose a product type:

Choose an asset class:

Choose an underlying:

Choose a region:

Buffered

* Your choice *

Choose asset class first

* Your choice *

MORE CRITERIA RESET SEARCH FILTERS 34 Products found

Number of results:

50

PDF

Print

Excel Add

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

Name	CUSIP	Maturity	Strike	Ref.	Bid	Ask	% change
		Buffer					add
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBJ9	20.00 08/15/14		n/a			
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBH3	20.00 08/15/16		n/a			
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBB6	07/29/16	1,065.552	-1034.68	-1033.68	+0.00	%**
Annual Reset Coupon Notes with Fixed Buffer linked to the S and P 500 Index	78009PBC4	07/29/14	1,065.552	88.47	89.47	-0.39	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KRQ7	20.00 03/31/16	1,048.152	91.06	92.06	+0.95	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KLH3	20.00 08/31/15	837.7761,149.20	102.42	103.42	-0.08	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KQE5	20.00 01/29/16	1,037.304	90.81	91.81	-0.23	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KPK2	20.00 12/29/15	1,005.416	91.61	92.61	-0.32	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KNT5	20.00 11/30/15	944.5841,143.50	94.84	95.84	-0.38	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KQU9	20.00 02/26/16	1,045.91,143.20	90.30	91.30	-0.44	%**
Annual Reset Coupon Securities linked to the S and P 500	78009KMT6	20.00 10/30/15	948.5121,146.70	96.71	97.71	-0.02	%**

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

Annual Reset Coupon Securities linked to the S and P 500 Index 78009KMD1	20.00913.7281,149.00100.97 09/30/15 %	101.97+0.06 ***

Annual Reset Coupon Securities linked to the S and P 500 Index 78009KKC5	20.00891.0721,150.20 94.37 07/30/15 %	95.37 -0.22 ***

Annual Reset Coupon Securities linked to the S and P 500 Index 78009KHV7	20.00861.4081,149.20 95.76 06/30/15 %	96.76 +0.81 ***

Annual Reset Coupon Security linked to the S and P 500 Index 78009KSC7	1,059.568 86.23 04/14/14 1,143.50	87.23 -0.40 ***

Annual Reset Coupon Security linked to the S and P 500 Index 78009KSB9	1,059.568 86.68 04/14/16 1,143.20	87.68 -0.42 ***

Digital Buffer linked to iShares MSCI Emerging Markets Index 78009KFL1	10.00 41.51 40.00 04/30/13 %	95.65 96.65 -0.21 ***

Digital Buffer linked to the S and P 500 78009KQT2	10.001,320.81,146.20 91.45 02/14/13 %	92.51 -0.11 ***

Digital Buffer linked to the S and P 500 78009KNP3	10.001,218.71,147.20 92.82 11/16/12 %	93.82 -0.04 ***

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

	Maturity	Buffer	Strike	Ref.	Bid	Ask	% change add
Digital Buffer linked to the S and P 500	10.00			,149.20			0.01
78009KFK3	04/30/12		1,183.1		99.62	100.62	+ %**

Digital Buffer linked to the S and P 500	10.00		15.31	1,149.20	99.81	100.81	-0.02
78009KEC2	04/13/12						%**

Digital Buffer linked to the S and P 500	10.00		1,149.1	1,151.20	103.12	104.12	+0.15
78009KBB7	03/16/12						%**

Digital Buffer linked to the S and P 500	20.00		1,092.1	1,153.20	107.85	108.85	+0.22
00083JNP9	01/31/12						%**

Digital Buffer linked to the S and P 500	20.00		1,105.1	1,153.50	106.94	107.94	+0.17
00083JKM9	11/30/11						%**

Digital Buffer linked to the S and P 500	20.00		1,044.1	1,153.50	109.92	110.92	+0.18
00083JJV1	10/31/11						%**

Digital Buffer linked to the S and P 500	20.00		1,044.1	1,153.20	110.76	111.76	+0.20
00083JGR3	09/30/11						%**

Digital Buffer linked to the S and P 500	20.00		1,028.1	1,153.00	113.64	114.64	+0.25
00083JES3	08/31/11						%**

Digital Buffer linked to the S and P 500	20.00	3.79	1,153.20	115.00	116.00	116.00	+0.00
00083JEF1	08/12/11						%**

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

Digital Buffer linked to the S and P 500 10.001,307.1,144.70 91.20 92.20-0.10
02/28/13 %**

78009KQY1 %

RBS Annual Reset Coupon Notes with 1,050.912 89.60 90.60-0.31
Fixed Buffer 07/15/14 1,144.20 %**

78009PAW1

RBS Annual Reset Coupon Notes with Fixed 1,050.912 89.17 90.17-0.46
Buffer linked to 07/15/16 1,143.20 %**
the S and P 500
Index

78009PAV3

RBS Annual Reset Coupon Notes with Fixed 1,024.08n/a
Buffer linked to 06/30/16
the S and P 500
Index

78009PAS0

RBS Annual Reset Coupon Notes with Fixed 1,024.1,144.20 90.04 91.04-0.39
Buffer linked to 06/30/14 %**
the S and P 500
Index

78009PAT8

RBS Capped Enhanced Participation 20.00 n/a
Notes with Fixed 09/03/13
Buffer linked to the S and P 500 Index %

78009PBL4

Live On Off
updates

Page 1 of 1 1

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 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.

Disclaimer

Prices provided through the website are indicative only and thus may reflect estimates or approximations rather than actual prices at which we would transact in a note or

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

other financial instrument. These prices may be generated by an automatic system that takes various factors into consideration, including information obtained from third parties. We may carry the related notes or financial instruments on our books at prices other than those provided through the website. In addition, assuming no change in market conditions and all other relevant factors remaining constant, any secondary prices will likely be lower than the issue price since the issue prices included, and the secondary market prices are likely to exclude, commission, discounts, costs or mark-ups with respect to the notes or financial instruments, as well as the profit component included in the cost of hedging our obligations under these securities.

Prices on the website (including those of listed securities on any U.S. securities exchange or quotation system) might lag actual market prices. Prices should therefore be used as a general guide only and should not be understood as the price at which we would purchase or make a bid for a security or as a guarantee by us of the accuracy or currency of such prices or of the realizable value of the related securities.

The information on the website reflects certain assumptions and is derived from proprietary models based upon well recognized financial principles and reasonable estimates about market conditions. Valuations and prices based on other models or different assumptions may yield different results. The information may not reflect the prices or valuation you would obtain from any other source, or which you would receive from another dealer.

Information on the website regarding the performance of a security or the underlying or any other financial instrument always relates to the past. Past performance is not indicative of future results.

SEC Legend

The Royal Bank of Scotland N.V. ("RBS N.V.") and The Royal Bank of Scotland plc ("RBS plc") have each filed a registration statement (including a prospectus) with the United States Securities and Exchange Commission (the "SEC") for the offering of securities that are issued by RBS N.V. and guaranteed by RBS Holdings N.V. or that are issued by RBS plc and guaranteed by The Royal Bank of Scotland Group plc. Before you invest in any securities referenced on this website, you should read the prospectus in the relevant registration statement and other documents that have been filed with the SEC for more complete information about relevant issuer and guarantor, and their respective offerings. You may get these documents for free by visiting EDGAR on the SEC's website at www.sec.gov. Alternatively, RBS N.V., RBS plc, or their affiliates will arrange to send you the prospectus if you request it by calling toll free 1-866-747-4332.

** From close of business yesterday

[Terms and Conditions
Statement](#)

[Privacy](#)