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ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

April 04, 2013

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Trading RBS Exchange Traded Notes

ANNUAL	INTRADAY			MOVING AVG		
INVESTOR	INDICATIVE			ETN	INCEPTION	
Trend-following Strategies				(MA)/DAYS TO		BENCHMARK INDEX
FEE(2)	VALUE	TICKER	CUSIP	TICKER DATE		
				CONFIRM	TREND	
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RBS Trendpilot[] ETNs						
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RBS US Large Cap Trendpilot[]	ETN	TRND	12/6/10	S and P 500([R])	Total Return Index	
Index TRND.IV	78009L308	200 Day MA				
Cash		5-Day Con[]	rm			
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RBS US Mid Cap Trendpilot[]	ETN	TRNM	1/25/11	S and P MidCap 400([R])	Total Return Index	
Index TRNM.IV	78009L209	200 Day MA				
Cash		5-Day Con[]	rm			
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Index		200 Day MA				
RBS Gold Trendpilot[]	ETN	TBAR	2/17/11	Price of Gold Bullion		
Cash TBAR.IV	78009L407	5-Day Con[]	rm			
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Index		100 Day MA				
RBS Oil Trendpilot[]	ETN	TWTI	9/13/11	RBS 12-Month Oil Total Return Index		
Cash TWTI.IV	78009P127	5-Day Con[]	rm			
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RBS NASDAQ-100([R]) Trendpilot[]	ETN	TNDQ	12/8/11	NASDAQ-100([R])	Total Return Index(SM)	
Index TNDQ.IV	78009P143	100 Day MA				
Cash		5-Day Con[]	rm			
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RBS China Trendpilot[]	ETN	TCHI	4/13/12	BNY Mellon China Select ADR Total Return Index		
Index TCHI.IV	78009P150	100 Day MA				
Cash		3-Day Con[]	rm			
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ANNUAL	INTRADAY			REBALANCED		
INVESTOR	INDICATIVE			ETN	INCEPTION	
Commodities Strategies				TO TARGET		UNDERLYING INDEX
FEE(2)	VALUE	TICKER	CUSIP	TICKER DATE		
				WEIGHTS		
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RBS Rogers Enhanced ETNs						
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RBS Rogers Enhanced Commodity	RGRC	10/25/12	RICI Enhanced(SM)	Commodity Total Return Index		
Index ETN	RGRC.IV	78009P176	Semi-Annually			
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RBS Rogers Enhanced Energy RGRE 10/25/12 RIC1 Enhanced(SM) Energy Total Return Index  
 RGRE.IV 78009P192 Semi-Annually  
 ETN

RBS Rogers Enhanced Agriculture RGRA 10/25/12 RIC1 Enhanced(SM) Agriculture Total Return  
 RGRA.IV 78009P184 Semi-Annually  
 ETN

RBS Rogers Enhanced Precious RGRP 10/25/12 RIC1 Enhanced(SM) Precious Metals Total Ret  
 RGRP.IV 78009P200 Semi-Annually  
 Metals ETN

RBS Rogers Enhanced Industrial RGRI 10/25/12 RIC1 Enhanced(SM) Industrial Metals Total R  
 RGRI.IV 78009P218 Semi-Annually  
 Metals ETN

ANNUAL INTRADAY  
 INVESTOR INDICATIVE  
 Rebalance Strategies ETN INCEPTION  
 FEE(2) VALUE TICKER CUSIP TICKER DATE UNDERLYING INDICES  
 REBALANCED

RBS Alternator ETNs

S and P 500([R]) Total Return Index

RBS US Large Cap Alternator ETN[] ALTL 8/30/12 S and P 500([R]) Equal Weight Total Return  
 ALTL.IV 78009P168 Monthly

S and P 500([R]) Low volatility Total Return

ANNUAL INTRADAY  
 INVESTOR INDICATIVE  
 FEE(2) VALUE TICKER CUSIP ETN INCEPTION  
 TICKER DATE BENCHMARK INDEX  
 REBALANCED

RBS Sector ETNs

RBS Global Big Pharma ETN DRGS 10/21/11 NYSE Arca Equal Weighted Pharmaceutical Total Return  
 DRGS.IV 78009P135 Quarterly

(1)As of the most recent weekly auction (2)Accrued on daily basis. For the avoidance of doubt, with respect to the RBS Trendpilot[] ETNs, the fees are either 1.10% or 1.00% per annum (as set forth above) when tracking the Benchmark Index and 0.50% per annum when tracking the Cash Rate. FOR REGISTERED BROKER/DEALERS AND REGISTERED INVESTMENT ADVISERS ONLY. NOT FOR DISTRIBUTION TO INDIVIDUAL INVESTORS.

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