

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

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Product Type

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| Name CUSIP | Maturity | Bid | Performance |
|---|----------|--------|-------------|
| Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHN5 | 01/13/20 | 80.86 | +2 |
| Trader Vic Managed Futures Index Total Return Open End Certificate | Open end | 104.51 | +1 |
| Digital Buffer linked to the SandP 500 78009KBB7 | 03/16/12 | 102.99 | |
| Digital Buffer linked to the SandP 500 00083JNP9 | 01/31/12 | 107.53 | |
| Digital Buffer linked to the SandP 500 78009KEC2 | 04/13/12 | 99.66 | |
| Digital Buffer linked to the SandP 500 00083JEF1 | 08/12/11 | 115.00 | |

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| | | |
|---|-----------------|----|
| Digital Buffer linked to the SandP 500 00083JES3 | 08/31/11 113.50 | |
| Digital Buffer linked to iShares MSCI Emerging Markets Index 78009KFL1 | 04/30/13 95.66 | +6 |
| Digital Buffer linked to the SandP 500 78009KFK3 | 04/30/12 99.49 | |
| Digital Buffer linked to the SandP 500 00083JGR3 | 09/30/11 110.63 | |

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