

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:

Capital

* Your choice *

Choose asset class

* Your

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

Protected	first	choice *					

MORE CRITERIA RESET SEARCH FILTERS							
49 Products found							
	Number of	50	PDF		Excel	Add	
	results:				Print		

Name	CUSIP	Maturity	Strike	Ref.	Bid	Ask	% change
		Protection					add
Callable Fixed Rate Step-Up		100.00		/a	9.91	00.91	+0.03
78009KSA1		04/15/26 %	n/a	n	9	1	%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	100.02	101.02	-0.52
78009KRZ7		03/31/19 %					%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	98.30	99.30	-0.59
78009KMU3		10/12/18 %					%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	99.09	100.09	+0.00
78009KQZ8		02/25/21 %					%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	100.14	101.14	-0.45
78009KQX3		02/25/26 %					%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	100.72	101.72	-0.39
78009KRS3		03/31/26 %					%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	102.20	103.20	-0.48
78009KRM6		03/22/18 %					%**

Callable Fixed Rate Step-Up		100.00	n/a	n/a	94.40	95.40	-0.44
78009KPQ9		12/28/20 %					%**

Callable Fixed Rate Step-up		100.00	n/a	n/a	86.71	Sold out	-0.13
78009KPE6		12/02/30 %					%**

Callable Fixed Rate Step-up		100.00	n/a	n/a	90.23	91.23	-0.50
78009KMZ2		10/28/22 %					%**

Callable Fixed Rate Step-up		100.00	n/a	n/a	83.16	Sold out	-0.12
		10/29/30 %					%**

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

78009KNA6

Callable Fixed to Floating Rate Note linked to 3-Month LIBOR 78009KMV1	100.00 10/29/20 %	n/a	n/a	87.58	88.58	+0.69 %**
Callable Floating Rate Note linked to the 3 Month LIBOR 78009KNS7	100.00 11/22/18 %	n/a	n/a	92.41	93.41	+1.06 %**
Capital Protected Note linked to Currency Basket 78009KFP2	100.00 04/30/14 %	1.762	n/a	98.22	99.22	-0.18 %**
Capital Protected Note linked to USD/CNY (Reuters) 78009KEF5	100.00 03/31/14 %	6.827	n/a	101.10	102.10	-0.53 %**
Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRJ3	100.00 03/15/21 %	n/a	n/a	93.50	94.50	-0.22 %**
Capped Fixed-to-Floating Rate Note linked to the Consumer Price Index 78009KRL8	100.00 03/15/16 %	n/a	n/a	99.67	100.67	-0.26 %**
Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009KRY0	100.00 03/31/18 %	n/a	n/a	96.13	97.13	+0.01 %**
Dow Jones Industrial Average SHIELD 00079FBM3	100.00 11/13/13 %	9,191.09 11,006.00	n/a	104.93	105.93	-0.31 %**
Fixed Rate Step-Up 78009KNR9	100.00 11/16/20 %	n/a	n/a	91.73	92.73	-0.40 %**

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

	Maturity	Protection	Strike	Ref.	Bid	Ask	% change
							add
Fixed Rate Step-Up 78009KLF7	08/11/20	100.00 %	n/a	n/a	95.93	96.93+	0.07 %**
Fixed to Float linked to the 10yr CMS 78009KME9	09/16/20	100.00 %	n/a	n/a	94.41	95.41-	0.98 %**
Fixed to Float linked to the 3-Month LIBOR 78009KNB4	10/27/17	100.00 %	n/a	n/a	90.07	91.07-	1.87 %**
Fixed to Float linked to the 3-Month LIBOR 78009KMB5	08/19/17	100.00 %	0.34	n/a	98.64	99.64+	0.00 %**
Fixed to Floating Note Linked to the 3-Month LIBOR 78009KMG4	09/28/18	100.00 %	n/a	n/a	87.40	88.40-	1.45 %**
Fixed to Floating Rate Note linked to the USD 3 Month Libor 78009KMF6	09/20/17	100.00 %	n/a	n/a	90.61	91.61-	0.34 %**
Indian ADR Basket Capital Protected Note 00078UER7	03/13/12	100.00 %	100	91.00	102.34	Sold out	-0.08 %**
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHN5	01/13/20	100.00 %	26.3	n/a	80.86	81.86+	0.72 %**
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHS4	01/20/15	100.00 %	0	n/a	98.90	99.90+	0.00 %**
RBS Capped Fixed-to-Floating Rate Notes 78009PAP6	06/14/21		n/a	n/a	95.01	96.01-	1.23 %**

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

RBS Capped Fixed-to-Floating Rate Notes linked to the Consumer Price Index 78009PAM3	100.00 05/25/21 %	n/a	n/a	97.24	98.24+0.58 %**
RBS Capped Market-Linked Note linked to the S and P 500 Index 02/28/17 78009PBG5		n/a	n/a		
RBS Capped Market-Linked Note linked to the S and P 500 Index 07/29/16 78009PAX9		n/a	n/a		
RBS Capped Market-Linked Notes linked to the S and P 500 Index 78009PAN1	100.00 12/15/16 %	n/a	n/a		
RBS Capped Market-Linked Principal Protected Notes linked to the S and P 500 Index 78009PAL5	100.00 11/30/16 %	n/a	1,143.00	88.32	89.32+0.27 %**
RBS Capped Market-Linked Principal Protected Notes linked to the S and P 500 Index 78009PAG6	100.00 08/16/16 %	n/a	1,147.20	89.64	90.79+0.40 %**
RBS Capped Market-Linked Principal Protected Notes Linked to the S and P 500 Index 78009PAF8	100.00 04/29/16 %	n/a	1,142.70	90.75	91.75+0.23 %**
RBS Market-Linked Notes linked to the SPDR Dow Jones Industrial Average ETF Trust 78009PBM2	100.00 03/01/16 %	n/a	n/a		
RICI Agriculture Excess Return Index PPN 00078UR51	100.00 12/28/11 %	1,241.1	1,102.50	99.53	100.53+0.03 %**
S and P 500 SHIELD 00079FDB5	100.00 12/24/13 %	1,109.1	1,154.20	103.40	104.40+0.29 %**
S and P 500 SHIELD 00079FCY6	100.00 12/10/13 %	1,156.1	1,153.70	100.40	101.40-0.10 %**

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

S and P 500 SHIELD	100.00	1,029.1,153.20	108.80	109.80+0.00
00079FBX9	10/08/13	%		%**

S and P 500 SHIELD	100.00	1,021.1,153.20	110.70	111.70-0.27
00079FBR2	09/10/13	%		%**

S and P 500 SHIELD	100.00	998.141,072.00	102.90	103.90-1.80
00079FBH4	01/16/14	%		%**

Steeper linked to the USD CMS 10 years - USD CMS 2 years	100.00	n/a	n/a	85.95	86.95+3.27
78009KPH9	12/13/28	%			%**

Steeper linked to the USD CMS 30 years - USD CMS 2 years		n/a	n/a	99.50	100.50+3.71
78009KQW5	02/25/31				%**

Steeper linked to the USD CMS 30 Years - USD CMS 2 years	100.00	n/a	n/a	97.17	98.17+4.19
78009KPR7	12/30/30	%			%**

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

	Maturity	Protection	Strike	Ref.	Bid	Ask	% change
Steeper linked to the USD CMS 30 years - USD CMS 2 years	100.00	04/12/26	% n/a	n/a	101.60	102.6%	add +2.75***

78009KSD5

USD 3 Month Libor Capital Protected Note	100.00	07/21/21	% n/a	n/a			
--	--------	----------	-------	-----	--	--	--

78009PBD2

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 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

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

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](#) [Privacy Statement](#)