

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:

\* Your choice \*

Interest Rates

\* Your choice \*

\* Your choice \*

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

MORE CRITERIA    RESET SEARCH FILTERS  
 28 Products found

		----- Number of results:    50	PDF	Print	Excel	
Name	CUSIP	----- Maturity Protection Strike Ref.	Bid	Ask	%	Ad
		100.00 %			change	ad
Callable Fixed Rate Step-Up	78009KPQ9	12/28/20	n/a n/a	94.40	95.40	-0.44 %**
Callable Fixed Rate Step-Up	78009KQZ8	100.00 % 02/25/21	n/a n/a	99.09	100.09	+0.00 %**
Callable Fixed Rate Step-up	78009KMZ2	100.00 % 10/28/22	n/a n/a	90.23	91.23	-0.50 %**
Callable Fixed Rate Step-Up	78009KQX3	100.00 % 02/25/26	n/a n/a	100.14	101.14	-0.45 %**
Callable Fixed Rate Step-Up	78009KRS3	100.00 % 03/31/26	n/a n/a	100.72	101.72	-0.39 %**
Callable Fixed Rate Step-Up	78009KSA1	100.00 % 04/15/26	n/a n/a	99.91	100.91	+0.03 %**
Callable Fixed Rate Step-up	78009KNA6	100.00 % 10/29/30	n/a n/a	83.16	Sold out	-0.12 %**
Callable Fixed Rate Step-up	78009KPE6	100.00 % 12/02/30	n/a n/a	86.71	Sold out	-0.13 %**
Callable Fixed Rate Step-Up	78009KRM6	100.00 % 03/22/18	n/a n/a	102.20	103.20	-0.48 %**
Callable Fixed Rate Step-Up	78009KMU3	100.00 % 10/12/18	n/a n/a	98.30	99.30	-0.59 %**
Callable Fixed Rate Step-Up	78009KRZ7	100.00 % 03/31/19	n/a n/a	100.02	101.02	-0.52 %**

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

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 %**
Fixed Rate Step-Up 78009KLF7	100.00 % 08/11/20	n/a n/a	95.93	96.93	+0.07 %**
Fixed Rate Step-Up 78009KNR9	100.00 % 11/16/20	n/a n/a	91.73	92.73	-0.40 %**
Fixed to Float linked to the 10yr CMS 78009KME9	100.00 % 09/16/20	n/a n/a	94.41	95.41	-0.98 %**
Fixed to Float linked to the 3-Month LIBOR 78009KNB4	100.00 % 10/27/17	n/a n/a	90.07	91.07	-1.87 %**
Fixed to Float linked to the 3-Month LIBOR 78009KMB5	100.00 % 08/19/17	0.34 n/a	98.64	99.64	+0.00 %**
Fixed to Floating Note Linked to the 3-Month LIBOR 78009KMG4	100.00 % 09/28/18	n/a n/a	87.40	88.40	-1.45 %**
Fixed to Floating Rate Note linked to the USD 3 Month Libor 78009KMF6	100.00 % 09/20/17	n/a n/a	90.61	91.61	-0.34 %**
Leveraged CPI Linked Securities With Fixed First-Year Coupon 00079FHS4	100.00 % 01/20/15	0 n/a	98.90	99.90	+0.00 %**

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

	Maturity	Protectio	Strike	Bid	Ask	% change ad
Leveraged CPI Linked Securities With Fixed First-Year Coupon	01/13/20	100.00 %	26.3 n/a	80.86	81.86	+ 0.72 %**
00079FHN5						
RBS Capped Fixed-to-Floating Rate Notes	06/14/21	n/a	n/a	95.01	96.01	-1.23 %**
78009PAP6						
Steepener linked to the USD CMS 10 years - USD CMS 2 years	12/13/28	100.00 %	n/a n/a	85.95	86.95	+3.27 %**
78009KPH9						
Steepener linked to the USD CMS 30 years - USD CMS 2 years	04/12/26	100.00 %	n/a n/a	101.60	102.60	+2.75 %**
78009KSD5						
Steepener linked to the USD CMS 30 years - USD CMS 2 years	02/25/31	n/a	n/a	99.50	100.50	+3.71 %**
78009KQW5						
Steepener linked to the USD CMS 30 Years - USD CMS 2 years	12/30/30	100.00 %	n/a n/a	97.17	98.17	+4.19 %**
78009KPR7						
USD 3 Month Libor Capital Protected Note	07/21/21	100.00 %	n/a n/a			
78009PBD2						
Live On Off updates						

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

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

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 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](http://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](#)