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

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RBS Rogers Enhanced Energy RGRE 10/25/12 RICI Enhanced(SM) Energy Total Return Index
 RGRE.IV 78009P192 Semi-Annually
 ETN

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

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

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

ANNUAL INTRADAY

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